

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

# RiverSource Life Insurance Company

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 65005 Employer's ID Number 41-0823832

Organized under the Laws of Minnesota, State of Domicile or Port of Entry Minnesota

Country of Domicile United States of America

Incorporated/Organized 08/07/1957 Commenced Business 10/31/1957

Statutory Home Office 227 Ameriprise Financial Center, Minneapolis , MN, US 55474
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center
(Street and Number)
Minneapolis , MN, US 55474, 612-671-3131
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center, Minneapolis , MN, US 55474
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 227 Ameriprise Financial Center
(Street and Number)
Minneapolis , MN, US 55474, 612-671-3969
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim, 612-671-3969
(Name) (Area Code) (Telephone Number)
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(E-mail Address) (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| Chairman and President | John Robert Woerner | Secretary | Thomas Richard Moore |
| Appointed Actuary | Stephen Paul Blaske | VP & Controller | David Kent Stewart |

## OTHER

| | | |
|---|---|---|
| Lynn Murphy Abbott VP - National Sales Manager & Fund Mgmt | Gumer Cruz Alvero EVP - Annuities | Richard Norman Bush SVP - Corporate Tax |
| Steve Michael Gathje SVP & Chief Actuary | Mark Gorham VP - Insurance Product Development | James Louis Hamalainen SVP - Investments & Treasurer |
| Brian Joseph McGrane EVP & CFO | Kirk Michael Moore # VP - Investments | Thomas William Murphy VP - Investments |
| Bridget Mary Sperl EVP - Client Services | Jon Scott Stenberg EVP - Life & Disability Insurance | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Gumer Cruz Alvero | Steve Michael Gathje | Brian Joseph McGrane |
| Bridget Mary Sperl | Jon Scott Stenberg | William Frederick Truscott |
| John Robert Woerner | | |

State of Minnesota
County of Hennepin SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

| John Robert Woerner | Thomas Richard Moore | David Kent Stewart |
|---|---|---|
| Chairman and President | Secretary | VP & Controller |

Subscribed and sworn to before me this
20th day of February, 2013

Renee A. Bobick
Notary Public - Minnesota
January 31, 2015

RENEE A. BOBICK
Notary Public
Minnesota
My Commission Expires Jan. 31, 2015

a. Is this an original filing? ..... Yes [ X ] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 21,504,214,676 | 1,108,926 | 21,503,105,750 | 22,497,918,908 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | | | | |
| | 2.2 Common stocks | 587,963,914 | | 587,963,914 | 504,911,124 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 2,998,519,043 | | 2,998,519,043 | 2,341,053,617 |
| | 3.2 Other than first liens | 254,441,880 | | 254,441,880 | |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ encumbrances) | 107,184,951 | | 107,184,951 | 110,367,786 |
| | 4.2 Properties held for the production of income (less $ encumbrances) | 6,842,808 | | 6,842,808 | 6,861,314 |
| | 4.3 Properties held for sale (less $ encumbrances) | | | | |
| 5. | Cash ($ 30,175,523 , Schedule E - Part 1), cash equivalents ($ 232,796,004 , Schedule E - Part 2) and short-term investments ($ 80,953 , Schedule DA) | 263,052,480 | | 263,052,480 | 650,918,314 |
| 6. | Contract loans (including $ premium notes) | 712,444,914 | 91,070 | 712,353,844 | 701,818,170 |
| 7. | Derivatives (Schedule DB) | 3,354,716,662 | | 3,354,716,662 | 3,038,732,653 |
| 8. | Other invested assets (Schedule BA) | 26,666,957 | 25,905,064 | 761,893 | 301,785,057 |
| 9. | Receivables for securities | 35,668,142 | | 35,668,142 | 31,373,870 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 29,851,716,427 | 27,105,060 | 29,824,611,367 | 30,185,740,812 |
| 13. | Title plants less $ charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 268,221,497 | | 268,221,497 | 282,414,795 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 5,114,722 | 912,465 | 4,202,257 | 5,710,650 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | | | | |
| | 15.3 Accrued retrospective premiums | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 15,942,790 | | 15,942,790 | 17,377,441 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 39,964,484 | | 39,964,484 | 50,372,006 |
| 18.2 | Net deferred tax asset | 517,206,582 | 19,470,957 | 497,735,625 | 550,232,989 |
| 19. | Guaranty funds receivable or on deposit | 18,397,878 | | 18,397,878 | 1,100,591 |
| 20. | Electronic data processing equipment and software | 47,403,789 | 47,403,789 | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ) | 33,507 | 33,507 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 55,522,509 | | 55,522,509 | 47,194,359 |
| 24. | Health care ($ ) and other amounts receivable | | | | |
| 25. | Aggregate write-ins for other than invested assets | 155,671,331 | 255,285 | 155,416,046 | 152,358,703 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 30,975,195,516 | 95,181,063 | 30,880,014,453 | 31,292,502,346 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 65,789,067,335 | | 65,789,067,335 | 59,973,880,185 |
| 28. | Total (Lines 26 and 27) | 96,764,262,851 | 95,181,063 | 96,669,081,788 | 91,266,382,531 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | |
| 2501. | Bank-owned life insurance | 98,728,979 | | 98,728,979 | 97,822,180 |
| 2502. | Miscellaneous assets | 11,276,103 | 255,285 | 11,020,818 | 9,795,227 |
| 2503. | Reinsurance premium asset | 45,666,249 | | 45,666,249 | 44,741,296 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 155,671,331 | 255,285 | 155,416,046 | 152,358,703 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 23,432,724,114 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve) | 23,432,724,114 | 24,749,374,873 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 2,224,465,938 | 2,129,723,498 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve) | 108,861,752 | 101,866,347 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 56,651,981 | 44,756,012 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 8,039,348 | 7,837,787 |
| 5. | Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10) | | |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including $ Modco) | | |
| | 6.2 Dividends not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 4,052,758 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 5,751,318 | 4,558,300 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | 2,242,500 | 2,365,360 |
| | 9.3 Other amounts payable on reinsurance including $ assumed and $ 9,698,483 ceded | 9,698,483 | 9,807,039 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 107,923,986 | 132,862,007 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ (2,588) accident and health $ (99) and deposit-type contract funds $ | (2,687) | (166,257) |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 6) | 9,055,234 | 9,188,817 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ 2,641,675,636 accrued for expense allowances recognized in reserves, net of reinsured allowances) | (2,698,652,098) | (2,794,610,484) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) | 22,582,180 | 7,937,310 |
| 15.1 | Current federal and foreign income taxes including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 4,327,969 | 4,733,435 |
| 17. | Amounts withheld or retained by company as agent or trustee | 3,002,354 | 1,282,652 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 31,505,501 | 31,854,570 |
| 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 $ 649,969,647 and interest thereon $ 836,226 | 650,805,873 | 804,656,223 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 140,893,360 | 357,697,889 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 26,096,922 | 25,883,245 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | 3,257,431,366 | 2,228,470,425 |
| | 24.09 Payable for securities | 155,351,516 | 189,120,602 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 243,393,436 | 589,080,858 |
| 26. | Total Liabilities excluding Separate Accounts business (Lines 1 to 25) | 27,802,150,347 | 28,638,280,508 |
| 27. | From Separate Accounts Statement | 65,754,310,321 | 59,946,764,307 |
| 28. | Total Liabilities (Lines 26 and 27) | 93,556,460,668 | 88,585,044,815 |
| 29. | Common capital stock | 3,000,000 | 3,000,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | | |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 2,688,486,203 | 2,687,762,160 |
| 34. | Aggregate write-ins for special surplus funds | | 286,809,011 |
| 35. | Unassigned funds (surplus) | 421,134,917 | (296,233,454) |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ 34,757,014 in Separate Accounts Statement) | 3,109,621,120 | 2,678,337,717 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 3,112,621,120 | 2,681,337,717 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 96,669,081,788 | 91,266,382,532 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Derivative collateral | 243,178,742 | 589,040,386 |
| 2502. | Miscellaneous | 214,694 | 40,472 |
| 2503. | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 243,393,436 | 589,080,858 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) | | |
| 3401. | Other surplus funds from deferred income tax election | | 286,809,011 |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | | 286,809,011 |

# 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) | 6,323,568,416 | 7,638,703,837 |
| 2. | Considerations for supplementary contracts with life contingencies | | |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 1,547,219,578 | 1,622,350,261 |
| 4. | Amortization of interest maintenance reserve (IMR, Line 5) | 33,891,204 | 36,739,265 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 7,610,016 | 8,226,358 |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 44,700,127 | 44,636,253 |
| 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 | 1,143,973,931 | 1,073,123,397 |
| | 8.2 Charges and fees for deposit-type contracts | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 429,512,867 | 393,838,032 |
| 9. | Total (Lines 1 to 8.3) | 9,530,476,139 | 10,817,617,402 |
| 10. | Death benefits | 269,349,622 | 291,641,920 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 1,256,772,921 | 1,195,639,584 |
| 13. | Disability benefits and benefits under accident and health contracts | 144,691,417 | 133,387,791 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | |
| 15. | Surrender benefits and withdrawals for life contracts | 5,446,124,896 | 5,585,793,635 |
| 16. | Group conversions | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | (866,254) | 1,811,055 |
| 18. | Payments on supplementary contracts with life contingencies | 9,272 | 10,113 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,164,608,319) | 1,542,249,910 |
| 20. | Totals (Lines 10 to 19) | 5,951,473,555 | 8,750,534,007 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 442,991,033 | 471,522,724 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | | |
| 23. | General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4) | 485,091,282 | 520,733,513 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3) | 56,371,918 | 54,582,292 |
| 25. | Increase in loading on deferred and uncollected premiums | 157,623 | 89,378 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 88,172,696 | 1,288,730,449 |
| 27. | Aggregate write-ins for deductions | 3,566,319 | 4,134,481 |
| 28. | Totals (Lines 20 to 27) | 7,027,824,426 | 11,090,326,844 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 2,502,651,713 | (272,709,442) |
| 30. | Dividends to policyholders | | |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 2,502,651,713 | (272,709,442) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 313,228,081 | 201,795,826 |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 2,189,423,632 | (474,505,268) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (114,954,589) (excluding taxes of $ 4,820,944 transferred to the IMR) | (213,487,094) | (124,760,002) |
| 35. | Net income (Line 33 plus Line 34) | 1,975,936,538 | (599,265,270) |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 2,681,337,717 | 3,735,416,205 |
| 37. | Net income (Line 35) | 1,975,936,538 | (599,265,270) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (315,795,916) | (544,909,527) | 648,349,646 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (1,213,386) | (9,780) |
| 40. | Change in net deferred income tax | (421,468,741) | 404,006,540 |
| 41. | Change in nonadmitted assets | 43,377,985 | 104,101,452 |
| 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 (Exh. 5A, Line 9999999, Col. 4) | | 183,119,147 |
| 44. | Change in asset valuation reserve | 216,804,530 | (283,198,093) |
| 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 | (31,120) | 4,028,214 |
| 47. | Other changes in surplus in Separate Accounts Statement | 31,120 | (4,028,214) |
| 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 | 724,043 | 979,905 |
| | 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 | (865,000,000) | (1,600,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | 27,031,962 | 87,837,965 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 431,283,403 | (1,054,078,488) |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 3,112,621,120 | 2,681,337,717 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Miscellaneous income | 429,512,867 | 393,838,032 |
| 08.302. | | | |
| 08.303. | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 429,512,867 | 393,838,032 |
| 2701. | Purchase payment credits | 2,927,179 | 3,812,229 |
| 2702. | Experience rating refunds | 639,140 | 322,252 |
| 2703. | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 3,566,319 | 4,134,481 |
| 5301. | Change in other surplus funds from deferred income tax election | | 51,661,640 |
| 5302. | Prior period adjustment | 27,031,962 | 36,176,325 |
| 5303. | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 27,031,962 | 87,837,965 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 6,324,151,926 | 7,636,737,190 |
| 2. | Net investment income | 1,530,912,832 | 1,558,890,980 |
| 3. | Miscellaneous income | 1,617,468,794 | 1,516,478,537 |
| 4. | Total (Lines 1 through 3) | 9,472,533,552 | 10,712,106,707 |
| 5. | Benefit and loss related payments | 7,102,658,249 | 7,212,092,813 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (7,785,690) | 1,166,152,248 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 990,422,346 | 1,049,464,516 |
| 8. | Dividends paid to policyholders | | |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (110,133,645) tax on capital gains (losses) | 222,329,309 | 171,902,562 |
| 10. | Total (Lines 5 through 9) | 8,307,624,214 | 9,599,612,139 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 1,164,909,338 | 1,112,494,567 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 3,292,226,659 | 3,588,061,014 |
| | 12.2 Stocks | 10,694,013 | 54,550,587 |
| | 12.3 Mortgage loans | 288,931,044 | 186,670,848 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 209,596 | 108,015,492 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (982) | 4,065 |
| | 12.7 Miscellaneous proceeds | | 460,267,795 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 3,592,060,330 | 4,397,569,800 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 1,938,718,025 | 3,951,618,695 |
| | 13.2 Stocks | 53,338,096 | 111,500,007 |
| | 13.3 Mortgage loans | 1,208,800,897 | 205,173,953 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | | 194,325,378 |
| | 13.6 Miscellaneous applications | 916,462,476 | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,117,319,494 | 4,462,618,032 |
| 14. | Net increase (decrease) in contract loans and premium notes | 10,527,691 | 8,934,270 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | (535,786,855) | (73,982,502) |
| | **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 | (153,889,469) | 404,238,116 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 6,995,405 | 3,361,639 |
| | 16.5 Dividends to stockholders | 865,000,000 | 750,087,143 |
| | 16.6 Other cash provided (applied) | (5,094,252) | (7,534,598) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (1,016,988,315) | (350,021,986) |
| | **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) | (387,865,833) | 688,490,079 |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 650,918,314 | (37,571,766) |
| | 19.2 End of year (Line 18 plus Line 19.1) | 263,052,481 | 650,918,314 |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

| | | |
|---|---|---|
| 20.0001. Capital contributions to subsidiaries | 12,450,877 | 1,903,388 |
| 20.0002. Dividend of securities to Ameriprise Financial, Inc. | | 849,912,857 |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 | Aggregate of All Other Lines of Business |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (a) | Annuities | Group | Credit (Group and Individual) | Other | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 6,323,568,416 | | 826,289,930 | 5,131,031,793 | | | (97,605) | 108,069,313 | 6,139,286 | | 252,135,699 | |
| 2. | Considerations for supplementary contracts with life contingencies | | | | | | | | | | | | |
| 3. | Net investment income | 1,547,219,578 | | 174,620,941 | 1,032,200,787 | 42,322 | | 27,337,018 | 110,237,332 | 6,716,803 | | 140,174,334 | 55,890,041 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 33,891,204 | | 3,680,051 | 24,012,783 | 985 | | 560,595 | 2,547,753 | 104,477 | | 2,513,600 | 470,960 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 7,610,016 | | 367 | 6,408,489 | | | | 1,201,160 | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 44,700,127 | | 25,320,910 | | | | | | 1,023,296 | | 18,355,921 | |
| 7. | Reserve adjustments on reinsurance ceded | | | | | | | | | | | | |
| 8. | Miscellaneous Income: | | | | | | | | | | | | |
| | 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts | 1,143,973,931 | | 267,980,804 | 875,876,084 | | | | 117,043 | | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | | | | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 429,512,867 | | 35,768,764 | 388,794,697 | | | 132,942 | 697,784 | | | 2,319 | 4,116,361 |
| 9. | Totals (Lines 1 to 8.3) | 9,530,476,139 | | 1,333,661,767 | 7,458,324,633 | 43,307 | | 27,932,950 | 222,870,385 | 13,983,862 | | 413,181,873 | 60,477,362 |
| 10. | Death benefits | 269,349,622 | | 237,908,733 | | | | 31,440,889 | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | | | | | | |
| 12. | Annuity benefits | 1,256,772,921 | | | 1,229,075,998 | | | | 27,696,923 | | | | |
| 13. | Disability benefits and benefits under accident and health contracts | 144,691,417 | | | | | | | | 6,266,032 | | 138,425,385 | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 5,446,124,896 | | 326,306,835 | 4,949,116,300 | | | 6,805,541 | 163,896,220 | | | | |
| 16. | Group conversions | | | | | | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | (866,254) | | 1,992,689 | (3,406,307) | | | 489,962 | 195 | 105 | | 57,102 | |
| 18. | Payments on supplementary contracts with life contingencies | 9,272 | | | | 9,272 | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,164,608,319) | | 183,749,587 | (1,444,177,785) | (2,305) | | (14,810,021) | 15,900,792 | 5,879,906 | | 88,851,507 | |
| 20. | Totals (Lines 10 to 19) | 5,951,473,555 | | 749,957,844 | 4,730,608,206 | 6,967 | | 23,926,371 | 207,494,130 | 12,146,043 | | 227,333,994 | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 442,991,033 | | 62,112,402 | 363,979,633 | | | 15,862 | 565,766 | 2,845,230 | | 13,472,140 | |
| 22. | Commissions and expense allowances on reinsurance assumed | | | | | | | | | | | | |
| 23. | General insurance expenses | 485,091,282 | | 126,033,639 | 306,920,709 | | | 33,384 | 8,147,254 | 1,108,304 | | 42,847,992 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 56,371,918 | | 21,534,310 | 24,619,801 | | | 4,064 | 653,456 | 323,908 | | 9,236,379 | |
| 25. | Increase in loading on deferred and uncollected premiums | 157,623 | | 157,612 | | | | 11 | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 88,172,696 | | 101,822,822 | 3,434,143 | | | | (17,084,269) | | | | |
| 27. | Aggregate write-ins for deductions | 3,566,319 | | 692,245 | 2,874,074 | | | | | | | | |
| 28. | Totals (Lines 20 to 27) | 7,027,824,426 | | 1,062,310,874 | 5,432,436,566 | 6,967 | | 23,979,692 | 199,776,337 | 16,423,485 | | 292,890,505 | |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 2,502,651,713 | | 271,350,893 | 2,025,888,067 | 36,340 | | 3,953,258 | 23,094,048 | (2,439,623) | | 120,291,368 | 60,477,362 |
| 30. | Dividends to policyholders | | | | | | | | | | | | |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 2,502,651,713 | | 271,350,893 | 2,025,888,067 | 36,340 | | 3,953,258 | 23,094,048 | (2,439,623) | | 120,291,368 | 60,477,362 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 313,228,081 | | 34,802,888 | 259,836,088 | 4,661 | | 507,036 | 2,961,993 | (312,900) | | 15,428,315 | |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 2,189,423,632 | | 236,548,005 | 1,766,051,979 | 31,679 | | 3,446,222 | 20,132,055 | (2,126,723) | | 104,863,053 | 60,477,362 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | Miscellaneous income | 429,512,867 | | 35,768,764 | 388,794,697 | | | 132,942 | 697,784 | | | 2,319 | 4,116,361 |
| 08.302. | | | | | | | | | | | | | |
| 08.303. | | | | | | | | | | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | | | | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 429,512,867 | | 35,768,764 | 388,794,697 | | | 132,942 | 697,784 | | | 2,319 | 4,116,361 |
| 2701. | Purchase payment credits | 2,927,179 | | 53,105 | 2,874,074 | | | | | | | | |
| 2702. | Experience rating refunds | 639,140 | | 639,140 | | | | | | | | | |
| 2703. | | | | | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 3,566,319 | | 692,245 | 2,874,074 | | | | | | | | |

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

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

| | 1 | 2 | Ordinary | | | 6 | Group | |
|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | 7 | 8 |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities |
| Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded) | | | | | | | | |
| 1. Reserve December 31, prior year | 24,749,374,872 | | 3,121,031,668 | 19,262,848,820 | 81,462 | | 508,079,620 | 1,857,333,302 |
| 2. Tabular net premiums or considerations | 6,175,672,481 | | 936,571,375 | 5,131,031,793 | | | | 108,069,313 |
| 3. Present value of disability claims incurred | 1,687,807 | | 1,687,807 | | XXX | | | |
| 4. Tabular interest | 1,267,355,304 | | 151,288,972 | 976,889,471 | 7,747 | | 29,983,133 | 109,185,980 |
| 5. Tabular less actual reserve released | (298,298,838) | | (3,284,507) | (268,163,053) | (857) | | (4,795) | (26,845,626) |
| 6. Increase in reserve on account of change in valuation basis | | | | | | | | |
| 7. Other increases (net) | (1,160,856,750) | | (1,238,000) | (1,159,618,750) | | | | |
| 8. Totals (Lines 1 to 7) | 30,734,934,876 | | 4,206,057,314 | 23,942,988,282 | 88,352 | | 538,057,959 | 2,047,742,969 |
| 9. Tabular cost | 398,085,805 | | 387,371,624 | | XXX | | 10,714,181 | |
| 10. Reserves released by death | 112,865,560 | | 85,764,086 | XXX | XXX | | 27,101,474 | XXX |
| 11. Reserves released by other terminations (net) | 5,446,313,780 | | 326,328,554 | 4,949,116,300 | | | 6,972,706 | 163,896,220 |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | 1,256,772,921 | | | 1,229,066,803 | 9,195 | | | 27,696,923 |
| 13. Net transfers to or (from) Separate Accounts | 88,172,696 | | 101,822,822 | 3,434,143 | | | | (17,084,269) |
| 14. Total Deductions (Lines 9 to 13) | 7,302,210,762 | | 901,287,086 | 6,181,617,246 | 9,195 | | 44,788,361 | 174,508,874 |
| 15. Reserve December 31, current year | 23,432,724,114 | | 3,304,770,229 | 17,761,371,035 | 79,157 | | 493,269,598 | 1,873,234,095 |

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 2,414,735 | 2,383,609 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 1,224,721,259 | 1,229,165,503 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) | |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 5,479,741 | 3,827,235 |
| 2.21 | Common stocks of affiliates | 50,000,382 | 50,000,382 |
| 3. | Mortgage loans | (c) 146,138,949 | 148,994,883 |
| 4. | Real estate | (d) 5,331,776 | 5,331,776 |
| 5 | Contract loans | 32,610,686 | 32,610,686 |
| 6 | Cash, cash equivalents and short-term investments | (e) 1,716,189 | 1,716,189 |
| 7 | Derivative instruments | (f) 65,904,804 | 92,302,711 |
| 8. | Other invested assets | | |
| 9. | Aggregate write-ins for investment income | 9,148,748 | 9,148,748 |
| 10. | Total gross investment income | 1,543,467,269 | 1,575,481,723 |
| 11. | Investment expenses | | (g) 19,982,421 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 896,938 |
| 13. | Interest expense | | (h) 4,181,444 |
| 14. | Depreciation on real estate and other invested assets | | (i) 3,201,341 |
| 15. | Aggregate write-ins for deductions from investment income | | |
| 16. | Total deductions (Lines 11 through 15) | | 28,262,144 |
| 17. | Net investment income (Line 10 minus Line 16) | | 1,547,219,579 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Commitment Fees | 9,233,130 | 9,233,130 |
| 0902. | Interest Returned to Broker | (253,254) | (253,254) |
| 0903. | Miscellaneous Income | 168,872 | 168,872 |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 9,148,748 | 9,148,748 |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | |

(a) Includes $ 92,409,776 accrual of discount less $ 65,540,029 amortization of premium and less $ 13,625,019 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 6,450,641 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 1,708,862 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | | | | | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | 14,048,769 | (16,505,031) | (2,456,262) | 34,438,451 | |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | | | | | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | 3,459 | | 3,459 | (3,071,456) | |
| 2.21 | Common stocks of affiliates | 2,490 | | 2,490 | 42,710,487 | |
| 3. | Mortgage loans | (5,983,422) | (156,047) | (6,139,469) | 4,250,000 | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | (982) | | (982) | | |
| 7. | Derivative instruments | (305,846,338) | | (305,846,338) | (937,801,320) | (1,866,748) |
| 8. | Other invested assets | (230,453) | | (230,453) | (1,231,604) | |
| 9. | Aggregate write-ins for capital gains (losses) | | | | | |
| 10. | Total capital gains (losses) | (298,006,478) | (16,661,077) | (314,667,555) | (860,705,442) | (1,866,748) |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | | | | | | |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | | | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | | | | | |

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

| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | Aggregate of All Other Lines of Business |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | |
| **FIRST YEAR (other than single)** | | | | | | | | | | | |
| 1. Uncollected | 698,406 | | 690,652 | | | | | | | 7,754 | |
| 2. Deferred and accrued | | | | | | | | | | | |
| 3. Deferred , accrued and uncollected: | | | | | | | | | | | |
| 3.1 Direct | 698,406 | | 690,652 | | | | | | | 7,754 | |
| 3.2 Reinsurance assumed | | | | | | | | | | | |
| 3.3 Reinsurance ceded | | | | | | | | | | | |
| 3.4 Net (Line 1 + Line 2) | 698,406 | | 690,652 | | | | | | | 7,754 | |
| 4. Advance | 203,037 | | 126,722 | | | | | | | 76,315 | |
| 5. Line 3.4 - Line 4 | 495,369 | | 563,930 | | | | | | | (68,561) | |
| 6. Collected during year: | | | | | | | | | | | |
| 6.1 Direct | 4,589,512,663 | | 195,396,646 | 4,387,168,830 | | | 1,239,530 | | | 5,707,657 | |
| 6.2 Reinsurance assumed | | | | | | | | | | | |
| 6.3 Reinsurance ceded | 10,782,853 | | 10,370,717 | | | | | | | 412,136 | |
| 6.4 Net | 4,578,729,810 | | 185,025,929 | 4,387,168,830 | | | 1,239,530 | | | 5,295,521 | |
| 7. Line 5 + Line 6.4 | 4,579,225,179 | | 185,589,859 | 4,387,168,830 | | | 1,239,530 | | | 5,226,960 | |
| 8. Prior year (uncollected + deferred and accrued - advance) | 517,136 | | 535,632 | | | | | | | (18,496) | |
| 9. First year premiums and considerations: | | | | | | | | | | | |
| 9.1 Direct | 4,589,490,896 | | 195,424,944 | 4,387,168,830 | | | 1,239,530 | | | 5,657,592 | |
| 9.2 Reinsurance assumed | | | | | | | | | | | |
| 9.3 Reinsurance ceded | 10,782,853 | | 10,370,717 | | | | | | | 412,136 | |
| 9.4 Net (Line 7 - Line 8) | 4,578,708,043 | | 185,054,227 | 4,387,168,830 | | | 1,239,530 | | | 5,245,456 | |
| **SINGLE** | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | |
| 10.1 Direct | 145,355,650 | | 842,510 | 144,513,140 | | | | | | | |
| 10.2 Reinsurance assumed | | | | | | | | | | | |
| 10.3 Reinsurance ceded | | | | | | | | | | | |
| 10.4 Net | 145,355,650 | | 842,510 | 144,513,140 | | | | | | | |
| **RENEWAL** | | | | | | | | | | | |
| 11. Uncollected | (2,688,668) | | (5,240,594) | | | (25,433) | | 139,405 | | 2,437,954 | |
| 12. Deferred and accrued | | | | | | | | | | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | |
| 13.1 Direct | (2,285,336) | | (4,837,262) | | | (25,433) | | 139,405 | | 2,437,954 | |
| 13.2 Reinsurance assumed | | | | | | | | | | | |
| 13.3 Reinsurance ceded | 403,333 | | 403,333 | | | | | | | | |
| 13.4 Net (Line 11 + Line 12) | (2,688,669) | | (5,240,595) | | | (25,433) | | 139,405 | | 2,437,954 | |
| 14. Advance | 5,548,281 | | 1,571,838 | | | | | 123,904 | | 3,852,539 | |
| 15. Line 13.4 - Line 14 | (8,236,950) | | (6,812,433) | | | (25,433) | | 15,501 | | (1,414,585) | |
| 16. Collected during year: | | | | | | | | | | | |
| 16.1 Direct | 1,871,215,023 | | 805,494,441 | 599,347,243 | | | 105,414,824 | 11,978,297 | | 348,980,218 | |
| 16.2 Reinsurance assumed | 1,560,671 | | 143,132 | 2,580 | | | 1,414,959 | | | | |
| 16.3 Reinsurance ceded | 271,661,416 | | 165,098,414 | | | 97,634 | | 5,840,582 | | 100,624,786 | |
| 16.4 Net | 1,601,114,278 | | 640,539,159 | 599,349,823 | | (97,634) | 106,829,783 | 6,137,715 | | 248,355,432 | |
| 17. Line 15 + Line 16.4 | 1,592,877,328 | | 633,726,726 | 599,349,823 | | (123,067) | 106,829,783 | 6,153,216 | | 246,940,847 | |
| 18. Prior year (uncollected + deferred and accrued - advance) | (6,627,393) | | (6,666,466) | | | (25,462) | | 13,931 | | 50,604 | |
| 19. Renewal premiums and considerations: | | | | | | | | | | | |
| 19.1 Direct | 1,869,549,727 | | 805,292,734 | 599,347,243 | | 29 | 105,414,824 | 11,979,868 | | 347,515,029 | |
| 19.2 Reinsurance assumed | 1,560,671 | | 143,132 | 2,580 | | | 1,414,959 | | | | |
| 19.3 Reinsurance ceded | 271,605,675 | | 165,042,673 | | | 97,634 | | 5,840,582 | | 100,624,786 | |
| 19.4 Net (Line 17 - Line 18) | 1,599,504,723 | | 640,393,193 | 599,349,823 | | (97,605) | 106,829,783 | 6,139,286 | | 246,890,243 | |
| **TOTAL** | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | |
| 20.1 Direct | 6,604,396,273 | | 1,001,560,188 | 5,131,029,213 | | 29 | 106,654,354 | 11,979,868 | | 353,172,621 | |
| 20.2 Reinsurance assumed | 1,560,671 | | 143,132 | 2,580 | | | 1,414,959 | | | | |
| 20.3 Reinsurance ceded | 282,388,528 | | 175,413,390 | | | 97,634 | | 5,840,582 | | 101,036,922 | |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 6,323,568,416 | | 826,289,930 | 5,131,031,793 | | (97,605) | 108,069,313 | 6,139,286 | | 252,135,699 | |

# EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business |
| **DIVIDENDS AND COUPONS APPLIED (included in Part 1)** | | | | | | | | | | | |
| 21. To pay renewal premiums | | | | | | | | | | | |
| 22. All other | | | | | | | | | | | |
| **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | |
| 23. First year (other than single): | | | | | | | | | | | |
| 23.1 Reinsurance ceded | 8,522,391 | | 8,110,255 | | | | | | | 412,136 | |
| 23.2 Reinsurance assumed | | | | | | | | | | | |
| 23.3 Net ceded less assumed | 8,522,391 | | 8,110,255 | | | | | | | 412,136 | |
| 24. Single: | | | | | | | | | | | |
| 24.1 Reinsurance ceded | | | | | | | | | | | |
| 24.2 Reinsurance assumed | | | | | | | | | | | |
| 24.3 Net ceded less assumed | | | | | | | | | | | |
| 25. Renewal: | | | | | | | | | | | |
| 25.1 Reinsurance ceded | 36,177,736 | | 17,210,655 | | | | | 1,023,296 | | 17,943,785 | |
| 25.2 Reinsurance assumed | | | | | | | | | | | |
| 25.3 Net ceded less assumed | 36,177,736 | | 17,210,655 | | | | | 1,023,296 | | 17,943,785 | |
| 26. Totals: | | | | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 44,700,127 | | 25,320,910 | | | | | 1,023,296 | | 18,355,921 | |
| 26.2 Reinsurance assumed (Page 6, Line 22) | | | | | | | | | | | |
| 26.3 Net ceded less assumed | 44,700,127 | | 25,320,910 | | | | | 1,023,296 | | 18,355,921 | |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | |
| 27. First year (other than single) | 202,646,442 | | 34,812,000 | 163,406,327 | | 83 | (2,586) | 484 | | 4,430,134 | |
| 28. Single | 11,976,018 | | 18,692 | 11,941,547 | | 15,779 | | | | | |
| 29. Renewal | 228,368,573 | | 27,281,710 | 188,631,759 | | | 568,352 | 2,844,746 | | 9,042,006 | |
| 30. Deposit-type contract funds | | | | | | | | | | | |
| 31. Totals (to agree with Page 6, Line 21) | 442,991,033 | | 62,112,402 | 363,979,633 | | 15,862 | 565,766 | 2,845,230 | | 13,472,140 | |

# EXHIBIT 2 - GENERAL EXPENSES

| | | Insurance | | | | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | Accident and Health | | 4 | | |
| | | Life | 2 Cost Containment | 3 All Other | All Other Lines of Business | Investment | Total |
| 1. | Rent | 11,922,826 | | 1,188,034 | | 18,032 | 13,128,892 |
| 2. | Salaries and wages | 291,204,096 | | 29,016,636 | | 15,506,395 | 335,727,127 |
| 3.11 | Contributions for benefit plans for employees | 18,102,331 | | 1,803,782 | | 1,107,468 | 21,013,581 |
| 3.12 | Contributions for benefit plans for agents | | | | | | |
| 3.21 | Payments to employees under non-funded benefit plans | | | | | | |
| 3.22 | Payments to agents under non-funded benefit plans | | | | | | |
| 3.31 | Other employee welfare | 4,051,163 | | 403,673 | | 122,430 | 4,577,266 |
| 3.32 | Other agent welfare | 1,044,045 | | 104,032 | | | 1,148,077 |
| 4.1 | Legal fees and expenses | 3,307,378 | | 329,559 | | 472 | 3,637,409 |
| 4.2 | Medical examination fees | 5,228,533 | | 520,990 | | 1 | 5,749,524 |
| 4.3 | Inspection report fees | 969 | | 97 | | | 1,066 |
| 4.4 | Fees of public accountants and consulting actuaries | 5,482,994 | | 546,346 | | | 6,029,340 |
| 4.5 | Expense of investigation and settlement of policy claims | | | | | | |
| 5.1 | Traveling expenses | 13,540,061 | | 1,349,181 | | 112,908 | 15,002,150 |
| 5.2 | Advertising | 12,904,914 | | 1,285,893 | | | 14,190,807 |
| 5.3 | Postage, express, telegraph and telephone | 15,039,952 | | 1,498,636 | | 934 | 16,539,522 |
| 5.4 | Printing and stationery | 12,063,400 | | 1,202,041 | | 18,112 | 13,283,553 |
| 5.5 | Cost or depreciation of furniture and equipment | 4,005,386 | | 399,111 | | 653 | 4,405,150 |
| 5.6 | Rental of equipment | 229,868 | | 22,905 | | 361 | 253,134 |
| 5.7 | Cost or depreciation of EDP equipment and software | 28,856,742 | | 2,875,391 | | 2,886,864 | 34,618,997 |
| 6.1 | Books and periodicals | 177,645 | | 17,701 | | 4,343 | 199,689 |
| 6.2 | Bureau and association fees | 879,656 | | 87,652 | | 1,584 | 968,892 |
| 6.3 | Insurance, except on real estate | 7,122,692 | | 709,731 | | | 7,832,423 |
| 6.4 | Miscellaneous losses | 273,605 | | 27,263 | | | 300,868 |
| 6.5 | Collection and bank service charges | 666,821 | | 66,444 | | | 733,265 |
| 6.6 | Sundry general expenses | 2,909,902 | | 289,953 | | 1,536 | 3,201,391 |
| 6.7 | Group service and administration fees | | | | | | |
| 6.8 | Reimbursements by uninsured plans | | | | | | |
| 7.1 | Agency expense allowance | | | | | | |
| 7.2 | Agents' balances charged off (less $ recovered) | 134,298 | | 13,382 | | | 147,680 |
| 7.3 | Agency conferences other than local meetings | 36,502 | | 3,637 | | | 40,139 |
| 9.1 | Real estate expenses | 1,357,680 | | 135,284 | | 819 | 1,493,783 |
| 9.2 | Investment expenses not included elsewhere | 591,527 | | 58,942 | | 199,509 | 849,978 |
| 9.3 | Aggregate write-ins for expenses | | | | | | |
| 10. | General expenses incurred | 441,134,986 | | 43,956,296 | | 19,982,421 | (a) 505,073,703 |
| 11. | General expenses unpaid December 31, prior year | 7,823,801 | | 757,626 | | 607,389 | 9,188,816 |
| 12. | General expenses unpaid December 31, current year | 7,895,486 | | 786,735 | | 373,013 | 9,055,234 |
| 13. | Amounts receivable relating to uninsured plans, prior year | | | | | | |
| 14. | Amounts receivable relating to uninsured plans, current year | | | | | | |
| 15. | General expenses paid during year (Lines 10+11-12-13+14) | 441,063,301 | | 43,927,187 | | 20,216,797 | 505,207,285 |
| | **DETAILS OF WRITE-INS** | | | | | | |
| 09.301. | | | | | | | |
| 09.302. | | | | | | | |
| 09.303. | | | | | | | |
| 09.398. | Summary of remaining write-ins for Line 9.3 from overflow page | | | | | | |
| 09.399. | Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | | | | | | |

(a) Includes management fees of $ 278,583,461 to affiliates and $ to non-affiliates.

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

| | | Insurance | | | 4 | 5 |
|---|---|---|---|---|---|---|
| | | 1 Life | 2 Accident and Health | 3 All Other Lines of Business | Investment | Total |
| 1. | Real estate taxes | | | | 3 | 3 |
| 2. | State insurance department licenses and fees | 3,666,003 | 748,704 | | 2,239 | 4,416,946 |
| 3. | State taxes on premiums | 17,270,229 | 3,527,079 | | | 20,797,308 |
| 4. | Other state taxes, including $ for employee benefits | 12,142,989 | 2,479,949 | | | 14,622,938 |
| 5. | U.S. Social Security taxes | 12,924,804 | 2,639,618 | | 894,696 | 16,459,118 |
| 6. | All other taxes | 807,606 | 164,937 | | | 972,543 |
| 7. | Taxes, licenses and fees incurred | 46,811,631 | 9,560,287 | | 896,938 | 57,268,856 |
| 8. | Taxes, licenses and fees unpaid December 31, prior year | 6,355,901 | 1,369,996 | | 211,413 | 7,937,310 |
| 9. | Taxes, licenses and fees unpaid December 31, current year | 18,454,028 | 3,768,845 | | 359,307 | 22,582,180 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 34,713,504 | 7,161,438 | | 749,044 | 42,623,986 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | | 1 Life | 2 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 | | |
| 4. | Applied to provide paid-up annuities | | |
| 5. | Total Lines 1 through 4 | | |
| 6. | Paid in cash | | |
| 7. | Left on deposit | | |
| 8. | Aggregate write-ins for dividend or refund options | | |
| 9. | Total Lines 5 through 8 | | |
| 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 | | |
| 16. | Total from prior year | | |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | | |
| | **DETAILS OF WRITE-INS** | | |
| 0801. | | | |
| 0802. | | | |
| 0803. | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page | | |
| 0899. | Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | |

NONE

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100001. 41 CSO 3% NLP ANB | 1,463,941 | | 1,463,941 | | |
| 0100002. 41 CSO 3.25% NLP ANB | 797,796 | | 797,796 | | |
| 0100003. 58 CSO 3% CRVM ANB | 22,943,269 | | 22,943,269 | | |
| 0100004. 58 CSO 3% NLP ANB | 18,297,968 | | 18,297,968 | | |
| 0100005. 58 CSO 3.5% CRVM ANB | 5,639,389 | | 5,639,389 | | |
| 0100006. 58 CSO 3.5% NLP ANB | 1,510,842 | | 1,510,842 | | |
| 0100007. 58 CSO 4.0% CRVM ANB | 12,105,158 | | 11,963,858 | | 141,300 |
| 0100008. 58 CSO 4% NLP ANB | 2,533,559 | | 2,533,559 | | |
| 0100009. 58 CSO 4% NSP ANB | 6,485,412 | | 6,485,412 | | |
| 0100010. 58 CSO 4.5% CRVM ANB | 208,283,545 | | 207,987,036 | | 296,509 |
| 0100011. 58 CSO 4.5% NLP ANB | 4,612,513 | | 4,612,316 | | 197 |
| 0100012. 58 CSO 4.5% NSP ANB | 2,883,032 | | 2,883,032 | | |
| 0100013. 58 CSO 5.5% NSP ANB | 148,303,609 | | 148,303,609 | | |
| 0100014. 58 CSO 6.0% NSP ANB | 78,529,827 | | 78,529,827 | | |
| 0100015. 80 CSO 3.0% CRVM ALB | 21,969,508 | | 21,969,508 | | |
| 0100016. 80 CSO 4.0% CRVM ALB | 751,507,197 | | 751,507,197 | | |
| 0100017. 80 CSO 4.0% NLP ANB | 217,585 | | 217,585 | | |
| 0100018. 80 CSO 4.0% NSP ALB | 4,635,387 | | 4,635,387 | | |
| 0100019. 80 CSO 4.5% CRVM ALB | 602,292,425 | | 602,292,425 | | |
| 0100020. 80 CSO 4.5% CRVM ANB | 289,300,859 | | 289,300,859 | | |
| 0100021. 80 CSO 4.5% NLP ALB | 64,930 | | 64,930 | | |
| 0100022. 80 CSO 4.5% NLP ANB | 940,940 | | 940,940 | | |
| 0100023. 80 CSO 4.5% NSP ALB | 45,664,248 | | 45,664,248 | | |
| 0100024. 80 CSO 5.0% CRVM ALB | 262,937,128 | | 262,937,128 | | |
| 0100025. 80 CSO 5.0% CRVM ANB | 132,085,255 | | 102,983,357 | | 29,101,898 |
| 0100026. 80 CSO 5.5% CRVM ALB | 82,402,491 | | 82,402,491 | | |
| 0100027. 80 CSO 5.5% CRVM ANB | 86,964,296 | | 86,964,296 | | |
| 0100028. 80 CSO 5.5% NSP ALB | 2,485,548 | | 2,485,548 | | |
| 0100029. 80 CSO 6.0% NSP ALB | 564,013,091 | | 101,929,165 | | 462,083,925 |
| 0100030. 80 CSO 6% CRVM ALB | 1,174 | | 1,174 | | |
| 0100031. 80 CSO 5.5% NSP ALB | 1,591,999 | | | | 1,591,999 |
| 0100032. 2001 CSO 3% CRVM ALB | 28,522,423 | | 28,522,423 | | |
| 0100033. 2001 CSO 4% CRVM ALB NB | 167,433,442 | | 167,433,442 | | |
| 0100034. 2001 CSO 4% CRVM ANB NB | 493,959,676 | | 493,959,676 | | |
| 0100035. 2001 CSO PREF 4% CRVM ALB NB | 228,720,477 | | 228,720,477 | | |
| 0100036. 2001 CSO PREF 4.25% CRVM ALB | 7,791 | | 7,791 | | |
| 0100037. 2001 CSO PREF 4.5% CRVM ALB | 7,827,774 | | 7,827,774 | | |
| 0100038. 2001 CSO PREF 4% CRVM ANB NB | 1,527,257 | | 1,527,257 | | |
| 0199997. Totals (Gross) | 4,291,462,763 | | 3,798,246,935 | | 493,215,829 |
| 0199998. Reinsurance ceded | 658,916,450 | | 658,738,342 | | 178,108 |
| 0199999. Life Insurance: Totals (Net) | 3,632,546,313 | | 3,139,508,592 | | 493,037,721 |
| 0200001. SINGLE PREMIUM (Load), DEF - CARVM | 51,525,926 | XXX | 51,525,926 | XXX | |
| 0200002. INSTALLMENT/FLEX PREMIUM (Load), DEF - CARVM | 109,370,452 | XXX | 109,312,644 | XXX | 57,808 |
| 0200003. SINGLE PREMIUM NO-LOAD, DEF - CARVM | 8,035,401,341 | XXX | 7,996,264,603 | XXX | 39,136,738 |
| 0200004. INSTALLMENT/FLEX NO-LOAD, DEF - CARVM | 8,771,988,982 | XXX | 6,937,977,239 | XXX | 1,834,011,744 |
| 0200005. a1949 3.5% Due FI - CARVM | 2,054 | XXX | 2,054 | XXX | |
| 0200006. 71 IAM 6.0% SPI FI - CARVM | 93,961 | XXX | 93,961 | XXX | |
| 0200007. 71 IAM 4.0% Due FI - CARVM | 811,392 | XXX | 811,392 | XXX | |
| 0200008. 71 GAM 6.0% Due FI - CARVM | 8,660 | XXX | | XXX | 8,660 |
| 0200009. 83a 6.50% SPI FI - CARVM | 4,157,119 | XXX | 4,157,119 | XXX | |
| 0200010. 83a 6.75% SPI FI - CARVM | 16,709,161 | XXX | 16,709,161 | XXX | |
| 0200011. 83a 7.00% SPI FI - CARVM | 4,623,064 | XXX | 4,623,064 | XXX | |
| 0200012. 83a 7.25% SPI FI - CARVM | 7,562,311 | XXX | 7,562,311 | XXX | |
| 0200013. 83a 7.75% SPI FI - CARVM | 7,581,267 | XXX | 7,581,267 | XXX | |
| 0200014. 83a 8.00% SPI FI - CARVM | 2,435,248 | XXX | 2,435,248 | XXX | |
| 0200015. 83a 8.25% SPI FI - CARVM | 8,905,545 | XXX | 8,905,545 | XXX | |
| 0200016. 83a 8.75% SPI FI - CARVM | 9,591,845 | XXX | 9,591,845 | XXX | |
| 0200017. 83a 9.25% SPI FI - CARVM | 1,266,661 | XXX | 1,266,661 | XXX | |
| 0200018. 83a 11.00% SPI FI - CARVM | 152,853 | XXX | 152,853 | XXX | |
| 0200019. 83a 11.25% SPI FI - CARVM | 36,226 | XXX | 36,226 | XXX | |
| 0200020. 83a 6.50% Due FI - CARVM | 17,519,379 | XXX | 17,519,379 | XXX | |
| 0200021. 83a 6.75% Due FI - CARVM | 60,849,700 | XXX | 60,849,700 | XXX | |
| 0200022. 83a 7.00% Due FI - CARVM | 17,501,073 | XXX | 17,501,073 | XXX | |
| 0200023. 83a 7.25% Due FI - CARVM | 28,993,497 | XXX | 28,993,497 | XXX | |
| 0200024. 83a 7.75% Due FI - CARVM | 20,486,345 | XXX | 20,486,345 | XXX | |
| 0200025. 83a 8.00% Due FI - CARVM | 7,309,543 | XXX | 7,309,543 | XXX | |
| 0200026. 83a 8.25% Due FI - CARVM | 33,756,225 | XXX | 33,756,225 | XXX | |
| 0200027. 83a 8.75% Due FI - CARVM | 27,520,259 | XXX | 27,520,259 | XXX | |
| 0200028. 83a 9.25% Due FI - CARVM | 6,351,395 | XXX | 6,351,395 | XXX | |
| 0200029. 83a 11.00% Due FI - CARVM | 667,297 | XXX | 667,297 | XXX | |
| 0200030. 83a 11.25% Due FI - CARVM | 303,896 | XXX | 303,896 | XXX | |
| 0200031. A2000 6.25% SPI FI - CARVM (1998-99) | 17,346,950 | XXX | 17,346,950 | XXX | |
| 0200032. A2000 6.25% Due FI - CARVM (1998-99) | 72,661,317 | XXX | 72,661,317 | XXX | |
| 0200033. A2000 7.00% SPI FI - CARVM (2000) | 12,158,931 | XXX | 12,158,931 | XXX | |
| 0200034. A2000 7.00% Due FI - CARVM (2000) | 49,036,528 | XXX | 49,036,528 | XXX | |
| 0200035. A2000 6.75% SPI FI - CARVM (2001) | 23,997,443 | XXX | 23,997,443 | XXX | |
| 0200036. A2000 6.75% Due FI - CARVM (2001) | 69,987,873 | XXX | 69,987,873 | XXX | |
| 0200037. A2000 6.50% SPI FI - CARVM (2002) | 33,552,208 | XXX | 33,552,208 | XXX | |
| 0200038. A2000 6.50% Due FI - CARVM (2002) | 65,321,147 | XXX | 65,321,147 | XXX | |
| 0200039. A2000 6.00% SPI FI - CARVM (2003, 2009) | 64,695,155 | XXX | 64,695,155 | XXX | |
| 0200040. A2000 6.00% Due FI - CARVM (2003, 2009) | 109,344,899 | XXX | 109,344,899 | XXX | |
| 0200041. A2000 5.50% SPI FI - CARVM (2004, 2007-08) | 78,125,371 | XXX | 78,125,371 | XXX | |
| 0200042. A2000 5.50% Due FI - CARVM (2004, 2007-08) | 189,375,465 | XXX | 189,375,465 | XXX | |
| 0200043. A2000 5.25% SPI FI - CARVM (2005-06, 2010) | 118,743,800 | XXX | 118,743,800 | XXX | |
| 0200044. A2000 5.25% Due FI - CARVM (2005-06, 2010) | 272,107,900 | XXX | 272,107,900 | XXX | |
| 0200045. A2000 5.00% SPI FI - CARVM (2011) | 63,084,772 | XXX | 63,084,772 | XXX | |
| 0200046. A2000 5.00% Due FI - CARVM (2011) | 115,093,952 | XXX | 115,093,952 | XXX | |
| 0200047. A2000 4.25% SPI FI - CARVM (2012) NB | 54,361,982 | XXX | 54,361,982 | XXX | |
| 0200048. A2000 4.25% Due FI - CARVM (2012) NB | 112,415,880 | XXX | 112,415,880 | XXX | |
| 0299997. Totals (Gross) | 18,774,894,247 | XXX | 16,901,679,296 | XXX | 1,873,214,950 |
| 0299998. Reinsurance ceded | | XXX | | XXX | |
| 0299999. Annuities: Totals (Net) | 18,774,894,247 | XXX | 16,901,679,296 | XXX | 1,873,214,950 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0300001. 83a 9.25% | 79,157 | | 79,157 | | |
| 0399997. Totals (Gross) | 79,157 | | 79,157 | | |
| 0399998. Reinsurance ceded | | | | | |
| 0399999. SCWLC: Totals (Net) | 79,157 | | 79,157 | | |
| 0400001. 26 ADB WITH 41 CSO 3% | 3,233 | | 3,233 | | |
| 0400002. 59 ADB WITH 58 CSO 3% | 92,625 | | 92,625 | | |
| 0400003. 59 ADB WITH 2001 CSO PREF 4% NB | 1,240 | | 1,240 | | |
| 0499997. Totals (Gross) | 97,098 | | 97,098 | | |
| 0499998. Reinsurance ceded | | | | | |
| 0499999. Accidental Death Benefits: Totals (Net) | 97,098 | | 97,098 | | |
| 0500001. 52 INTERCO DISA with 58 CSO ALB 2.5% | 125,019 | | 125,019 | | |
| 0500002. 52 INTERCO DISA with 80 CSO ALB 4.5% | 3,159,189 | | 3,159,189 | | |
| 0500003. 52 INTERCO DISA with 80 CSO ALB 5.0% | 47,287 | | 47,287 | | |
| 0500004. 52 INTERCO DISA with 80 CSO ALB 5.5% | 267,801 | | 267,801 | | |
| 0500005. 52 INTERCO DISA with 2001 CSO ALB 4.0% NB | 2,378,074 | | 2,378,074 | | |
| 0599997. Totals (Gross) | 5,977,370 | | 5,977,370 | | |
| 0599998. Reinsurance ceded | 7,704 | | 7,704 | | |
| 0599999. Disability-Active Lives: Totals (Net) | 5,969,665 | | 5,969,665 | | |
| 0600001. 52 INTERCO DISA with 41 CSO 2.5% | 576 | | 576 | | |
| 0600002. 52 INTERCO DISA with 58 CSO ALB 2.5% | 2,820,679 | | 2,820,679 | | |
| 0600003. 52 INTERCO DISA WITH 58 CSO 3.5% | 2,716 | | 2,716 | | |
| 0600004. 52 INTERCO DISA with 80 CSO ALB 4.5% | 13,975,961 | | 13,975,961 | | |
| 0600005. 52 INTERCO DISA with 80 CSO ALB 5.0% | 6,224,714 | | 6,224,714 | | |
| 0600006. 52 INTERCO DISA with 80 CSO ALB 5.5% | 15,211,567 | | 15,211,567 | | |
| 0600007. 52 INTERCO DISA with 80 CSO ALB 6.0% | 6,776,463 | | 6,776,463 | | |
| 0600008. 52 INTERCO DISA with 2001 CSO ALB 4% NB | 4,336,512 | | 4,336,512 | | |
| 0600009. 70 INTERCO DISA WITH 58 CSO 3% | 231,878 | | | | 231,878 |
| 0699997. Totals (Gross) | 49,581,064 | | 49,349,186 | | 231,878 |
| 0699998. Reinsurance ceded | 2,748,070 | | 2,748,070 | | |
| 0699999. Disability-Disabled Lives: Totals (Net) | 46,832,994 | | 46,601,116 | | 231,878 |
| 0700001. Substandard reserves | 1,896 | | 1,896 | | |
| 0700002. Minimum Death Benefit Guarantee-Variable Life | 56,412,168 | | 56,412,168 | | |
| 0700003. Deficiency Reserve | 69,232,920 | | 69,232,920 | | |
| 0700004. Guaranteed Benefit Reserve - Variable Annuity | 859,710,884 | | 859,691,739 | | 19,145 |
| 0799997. Totals (Gross) | 985,357,867 | | 985,338,723 | | 19,145 |
| 0799998. Reinsurance ceded | 13,053,226 | | 13,053,226 | | |
| 0799999. Miscellaneous Reserves: Totals (Net) | 972,304,641 | | 972,285,496 | | 19,145 |
| 9999999. Totals (Net) - Page 3, Line 1 | 23,432,724,114 | | 21,066,220,421 | | 2,366,503,694 |

# EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [ X ]

1.2 If not, state which kind is issued.
Non-participating

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? Yes [ ] No [ X ]
If so, state:
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 the 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 31 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 | | |
| 9999999 - Total (Column 4, only) | | | |

# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

| | | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | 5 Non-Cancelable | 6 Guaranteed Renewable | 7 Non-Renewable for Stated Reasons Only | 8 Other Accident Only | 9 All Other |
| | ACTIVE LIFE RESERVE | | | | | | | | | |
| 1. | Unearned premium reserves | 51,098,643 | 2,161,149 | | | 5,669,088 | 43,268,406 | | | |
| 2. | Additional contract reserves (a) | 3,151,995,338 | 173,473,400 | | | 151,482,718 | 2,827,039,221 | | | |
| 3. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | |
| 4. | Reserve for future contingent benefits | | | | | | | | | |
| 5. | Reserve for rate credits | | | | | | | | | |
| 6. | Aggregate write-ins for reserves | | | | | | | | | |
| 7. | Totals (Gross) | 3,203,093,982 | 175,634,550 | | | 157,151,805 | 2,870,307,627 | | | |
| 8. | Reinsurance ceded | 1,523,072,392 | 87,817,275 | | | 147,165 | 1,435,107,953 | | | |
| 9. | Totals (Net) | 1,680,021,589 | 87,817,275 | | | 157,004,640 | 1,435,199,674 | | | |
| | CLAIM RESERVE | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 798,785,005 | 31,407,174 | | | 255,037,127 | 512,340,704 | | | |
| 11. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | |
| 12. | Reserve for future contingent benefits | | | | | | | | | |
| 13. | Aggregate write-ins for reserves | 30,749,258 | | | | 7,442,884 | 23,306,373 | | | |
| 14. | Totals (Gross) | 829,534,263 | 31,407,174 | | | 262,480,012 | 535,647,077 | | | |
| 15. | Reinsurance ceded | 285,089,914 | 15,692,754 | | | 1,623,622 | 267,773,539 | | | |
| 16. | Totals (Net) | 544,444,349 | 15,714,420 | | | 260,856,390 | 267,873,538 | | | |
| 17. | TOTAL (Net) | 2,224,465,938 | 103,531,695 | | | 417,861,030 | 1,703,073,212 | | | |
| 18. | TABULAR FUND INTEREST | 86,927,755 | 4,584,993 | | | 17,178,200 | 65,164,561 | | | |
| | DETAILS OF WRITE-INS | | | | | | | | | |
| 0601. | | | | | | | | | | |
| 0602. | | | | | | | | | | |
| 0603. | | | | | | | | | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | | | | | | | | | |
| 0699. | TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) | | | | | | | | | |
| 1301. | Claim Adjustment Expense Reserve | 30,749,258 | | | | 7,442,884 | 23,306,373 | | | |
| 1302. | | | | | | | | | | |
| 1303. | | | | | | | | | | |
| 1398. | Summary of remaining write-ins for Line 13 from overflow page | | | | | | | | | |
| 1399. | TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) | 30,749,258 | | | | 7,442,884 | 23,306,373 | | | |

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

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 101,866,347 | | 101,781,966 | | | 84,381 |
| 2. Deposits received during the year | 32,283,429 | | 32,283,429 | | | |
| 3. Investment earnings credited to the account | 5,467,409 | | 5,465,447 | | | 1,962 |
| 4. Other net change in reserves | (9,631,669) | | (9,620,612) | | | (11,056) |
| 5. Fees and other charges assessed | | | | | | |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 21,123,765 | | 21,123,765 | | | |
| 8. Other net transfers to or (from) Separate Accounts | | | | | | |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) | 108,861,752 | | 108,786,466 | | | 75,287 |
| 10. Reinsurance balance at the beginning of the year | | | | | | |
| 11. Net change in reinsurance assumed | | | | | | |
| 12. Net change in reinsurance ceded | | | | | | |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | | | | | | |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 108,861,752 | | 108,786,466 | | | 75,287 |

# 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 | | | | | | | | | | | |
| | 1.2 Reinsurance assumed | | | | | | | | | | | |
| | 1.3 Reinsurance ceded | | | | | | | | | | | |
| | 1.4 Net | | | | | | | | | | | |
| 2. In course of settlement: | | | | | | | | | | | | |
| 2.1 Resisted | 2.11 Direct | | | | | | | | | | | |
| | 2.12 Reinsurance assumed | | | | | | | | | | | |
| | 2.13 Reinsurance ceded | | | | | | | | | | | |
| | 2.14 Net | | | (b) | (b) | | (b) | (b) | | | | |
| 2.2 Other | 2.21 Direct | 74,744,644 | | 60,841,545 | | | | 17,441 | | 722,592 | | 13,163,066 |
| | 2.22 Reinsurance assumed | 8,189,631 | | 763,442 | | | | 7,426,189 | | | | |
| | 2.23 Reinsurance ceded | 23,992,946 | | 18,146,636 | | | | | | 360,474 | | 5,485,836 |
| | 2.24 Net | 58,941,329 | | (b) 43,458,351 | (b) | | (b) | (b) 7,443,630 | | (b) 362,118 | (b) | (b) 7,677,230 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | 9,175,000 | | 9,175,000 | | | | | | | | |
| | 3.2 Reinsurance assumed | 475,000 | | 95,000 | | | | 380,000 | | | | |
| | 3.3 Reinsurance ceded | 3,900,000 | | 3,900,000 | | | | | | | | |
| | 3.4 Net | 5,750,000 | | (b) 5,370,000 | (b) | | (b) | (b) 380,000 | | (b) | (b) | (b) |
| 4. TOTALS | 4.1 Direct | 83,919,644 | | 70,016,545 | | | | 17,441 | | 722,592 | | 13,163,066 |
| | 4.2 Reinsurance assumed | 8,664,631 | | 858,442 | | | | 7,806,189 | | | | |
| | 4.3 Reinsurance ceded | 27,892,946 | | 22,046,636 | | | | | | 360,474 | | 5,485,836 |
| | 4.4 Net | 64,691,329 | (a) | (a) 48,828,351 | | | | (a) 7,823,630 | | 362,118 | | 7,677,230 |

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ 46,601,116 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 231,878 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 15,714,420 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 528,729,928 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 | 1,804,787,271 | | 309,605,743 | 1,229,075,998 | 9,272 | | 67,945 | 27,648,778 | 11,912,892 | | 226,466,643 |
| 1.2 Reinsurance assumed | 34,882,432 | | 3,740,094 | | | | 31,094,193 | 48,145 | | | |
| 1.3 Reinsurance ceded | 182,378,652 | | 88,844,424 | | | | | | 5,690,132 | | 87,844,096 |
| 1.4 Net | (d) 1,657,291,051 | | 224,501,413 | 1,229,075,998 | 9,272 | | 31,162,138 | 27,696,923 | 6,222,760 | | 138,622,547 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 83,919,644 | | 70,016,545 | | | | 17,441 | | 722,592 | | 13,163,066 |
| 2.2 Reinsurance assumed | 8,664,631 | | 858,442 | | | | 7,806,189 | | | | |
| 2.3 Reinsurance ceded | 27,892,946 | | 22,046,636 | | | | | | 360,474 | | 5,485,836 |
| 2.4 Net | 64,691,329 | | 48,828,351 | | | | 7,823,630 | | 362,118 | | 7,677,230 |
| 3. Amounts recoverable from reinsurers December 31, current year | 15,942,791 | | 8,171,772 | | | | | | 478,275 | | 7,292,744 |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 64,130,200 | | 51,094,032 | | | | 22,700 | | 549,349 | | 12,464,119 |
| 4.2 Reinsurance assumed | 8,439,262 | | 917,083 | | | | 7,522,179 | | | | |
| 4.3 Reinsurance ceded | 19,975,663 | | 14,799,982 | | | | | | 273,223 | | 4,902,458 |
| 4.4 Net | 52,593,799 | | 37,211,133 | | | | 7,544,879 | | 276,126 | | 7,561,661 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 17,377,442 | | 9,961,874 | | | | | | 435,555 | | 6,980,013 |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 1,824,576,715 | | 328,528,256 | 1,229,075,998 | 9,272 | | 62,686 | 27,648,778 | 12,086,135 | | 227,165,590 |
| 6.2 Reinsurance assumed | 35,107,801 | | 3,681,453 | | | | 31,378,203 | 48,145 | | | |
| 6.3 Reinsurance ceded | 188,861,284 | | 94,300,976 | | | | | | 5,820,103 | | 88,740,205 |
| 6.4 Net | 1,670,823,232 | | 237,908,733 | 1,229,075,998 | 9,272 | | 31,440,889 | 27,696,923 | 6,266,032 | | 138,425,385 |

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

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

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

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 1,108,926 | 1,115,127 | 6,201 |
| 2. | Stocks (Schedule D): | | | |
| | 2.1 Preferred stocks | | | |
| | 2.2 Common stocks | | | |
| 3. | Mortgage loans on real estate (Schedule B): | | | |
| | 3.1 First liens | | | |
| | 3.2 Other than first liens | | | |
| 4. | Real estate (Schedule A): | | | |
| | 4.1 Properties occupied by the company | | | |
| | 4.2 Properties held for the production of income | | | |
| | 4.3 Properties held for sale | | | |
| 5. | Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) | | | |
| 6. | Contract loans | 91,070 | 99,053 | 7,983 |
| 7. | Derivatives (Schedule DB) | | | |
| 8. | Other invested assets (Schedule BA) | 25,905,064 | 14,524,811 | (11,380,253) |
| 9. | Receivables for securities | | | |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | |
| 11. | Aggregate write-ins for invested assets | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 27,105,060 | 15,738,991 | (11,366,069) |
| 13. | Title plants (for Title insurers only) | | | |
| 14. | Investment income due and accrued | | | |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 912,465 | | (912,465) |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | | | |
| | 15.3 Accrued retrospective premiums | | | |
| 16. | Reinsurance: | | | |
| | 16.1 Amounts recoverable from reinsurers | | | |
| | 16.2 Funds held by or deposited with reinsured companies | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. | Amounts receivable relating to uninsured plans | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 | Net deferred tax asset | 19,470,957 | 71,993,057 | 52,522,100 |
| 19. | Guaranty funds receivable or on deposit | | | |
| 20. | Electronic data processing equipment and software | 47,403,789 | 50,769,632 | 3,365,843 |
| 21. | Furniture and equipment, including health care delivery assets | 33,507 | 37,999 | 4,492 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | | | |
| 24. | Health care and other amounts receivable | | | |
| 25. | Aggregate write-ins for other than invested assets | 255,285 | 19,369 | (235,916) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 95,181,063 | 138,559,048 | 43,377,985 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 95,181,063 | 138,559,048 | 43,377,985 |
| | **DETAILS OF WRITE-INS** | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | |
| 2501. | | | | |
| 2502. | Miscellaneous assets | 255,285 | 19,369 | (235,916) |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 255,285 | 19,369 | (235,916) |

# NOTES TO FINANCIAL STATEMENTS

**1. Summary of Significant Accounting Policies**

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Company ("the Company" or "RiverSource Life") have been prepared in conformity with accounting practices prescribed or permitted by the Department of Commerce of the State of Minnesota. The State of Minnesota has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as its prescribed basis of Statutory Accounting Principles ("SAP"). The Company does not have any prescribed or permitted practices that differ from NAIC SAP.

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

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. It 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 period. Actual results could differ from those estimates.

C. Accounting Policy

Premium revenue

Universal life-type insurance premiums and annuity considerations are recognized as revenue when received. Premiums on other life insurance contracts are recognized as revenue on the anniversary date of the contracts. Premiums on accident and health insurance contracts are recognized as revenue over the contract period. Funds received on contracts that do not have mortality or morbidity risks are reported as liabilities on deposit-type contracts, not as revenue.

Policy acquisition costs

Expenses incurred in connection with acquiring and renewing insurance and annuity business, including such costs as sales commissions, are charged to operations as incurred.

Liabilities for future policy benefits

Liabilities for fixed single premium and installment deferred annuities are based on the Commissioners Annuity Reserve Valuation Method ("CARVM") at interest rates ranging from 4.0% to 10.0%. Liabilities for variable deferred and payout annuities are based on Actuarial Guideline 43, which requires a minimum reserve equal to the standard scenario amount. A stochastic excess reserve is required if it exceeds the standard scenario amount.

Liabilities for fixed annuities in a benefit status are based on the 1949a Annuity Table with interest at 3.5%, the 1971 Individual Annuity Table with interest at 6.0% or 4.0%, the 1971 Group Annuity Table with interest at 6.0%, the 1983a Table with various interest rates ranging from 6.5% to 11.25%, or the Annuity 2000 Table with interest rates ranging from 4.25 % to 7.0%.

Liabilities for universal life-type insurance policies are based on the Commissioners Reserve Valuation Method or Net Single Premium Method at interest rates ranging from 3.0% to 6.0% and the 1958, 1980 and 2001 Commissioners Standard Ordinary ("CSO") Mortality Tables. Actuarial Guideline 36 is followed for indexed universal life. Actuarial Guidelines 37 and 38 are followed for variable universal life insurance death benefit guarantees and universal life insurance with secondary guarantees.

Liabilities for future benefits on traditional life insurance have generally been computed by the net level premium or Commissioners Reserve Valuation Method, based on the 1941, 1958, 1980, or 2001 CSO Mortality Tables with interest at various rates ranging from 3.0% to 5.5%.

Liabilities for future disability income policy benefits have been computed using the net level premium or two year full preliminary term method, based on the 1964 Commissioners Disability Table with the 1958 CSO Mortality Table at 3.0% interest or the 1985 Commissioners Individual Disability Table A with the 1980 or 2001 CSO Mortality Tables from 4.0% to 5.0% interest.

Liabilities for future benefits on long-term care insurance have been computed by the one year full preliminary term method, using morbidity rates based on the Company's experience, mortality rates based on the 1983 Group Annuity Mortality Table, lapse rates based on the Company's experience and an interest rate from 4.5% to 5.5%.

Reinsurance

The Company cedes significant amounts of insurance risk to other insurers under reinsurance agreements. Reinsurance premiums paid and benefits received are accounted for consistently with the basis used in accounting for the policies from which risk is reinsured and consistently with the terms of the reinsurance contracts. Reinsurance premium, net of the change in any reinsurance premium asset, is reported as a reduction of premiums. Policy and contract liabilities ceded to reinsurers are reported as reductions to the related reserves. Commissions allowed by reinsurers on business ceded are reported as income when received.

The Company also assumes life insurance and fixed annuity risk from other insurers in limited circumstances. Reinsurance premiums received and benefits paid are accounted for consistently with the basis used in accounting for the policies from which risk is reinsured and consistently with the terms of the reinsurance contracts. Liabilities for assumed business are recorded within reserves.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost except for money market funds, which were purchased at par and carried at cost. Short-term investments are accounted for in the same manner as similar long-term investments except that any premium or discount is amortized on a straight-line basis to maturity.

(2) Bonds, other than loan-backed and structured securities, are carried at amortized cost with premium or discount amortized using the scientific amortization method. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value.

(3) Common stocks are carried at fair value with changes in fair value recorded as unrealized gain or loss. Investments in stocks of unconsolidated subsidiaries in which the Company has a 20% interest or more are carried on the equity basis.

(4) Preferred stock: None.

(5) Mortgage loans are stated at the unpaid principle balance, net of allowances for loan losses, if any.

(6) Loan-backed and structured securities are carried at amortized cost using the scientific amortization method and include anticipated prepayments. Changes in estimated cash flow and in coupon interest cash flows from original purchase assumptions are accounted for using the retrospective method.

(7) The Company carries its non-insurance subsidiaries at audited U.S. generally accepted accounting principles ("GAAP") equity value and its insurance company subsidiary at SAP equity.

(8) The Company has ownership interests in joint ventures. The Company carries these based on the underlying GAAP equity of the investee.

(9) All derivatives that are not part of a designated hedge transaction, principally, index call options, index put options, interest rate swaps, total return swaps, variance swaps, credit default swaps and options on swaps are stated at fair value with changes in the fair value being reflected in unrealized capital gains (losses). Futures contracts are marked to market daily with changes in market value being paid or received and recorded in unrealized capital gains (losses). When the futures contracts are closed the change in value is realized in earnings.

(10) The Company utilizes anticipated investment income on a conservative basis as a factor in the premium deficiency calculation, but has not reported any premium deficiency reserves.

(11) Claim reserves for both future benefit payments and waived premiums are held for each known open claim and are calculated using tabular methods. An additional reserve for claims incurred but not reported is determined from multiple years of historical claim lag experience (updated at least annually). Claim liabilities are held for payments potentially due but unpaid as of the valuation date on known open claims. A claim administration expense reserve based on a review of actual expenses in relation to claim payments is also held.

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

# NOTES TO FINANCIAL STATEMENTS

**2. Accounting Changes and Corrections of Errors**

**Accounting Changes**

*Reclassification of syndicated loans*

At December 31, 2012, the Company reclassified its investments in syndicated loans from other invested assets (Schedule BA) to bonds (Schedule D, Part 1), which better aligns with industry practice. The carrying value of these investments was $302 million and $300 million at December 31, 2012 and December 31, 2011, respectively. The related investment income was reclassified to bonds retrospectively, effective January 1, 2012, so that both the year-end holdings and investment income for the twelve months ending December 31, 2012 are presented together in Schedule D of the annual statement.

*Statement of Statutory Accounting Principles ("SSAP") 100—Fair Value of Financial Instruments* ("SSAP 100")

SSAP 100 defines fair value, establishes a framework for measuring fair value and establishes disclosure requirements about fair value. In March 2012, the NAIC adopted revisions to SSAP 100, effective January 1, 2012, to require the following expanded/new disclosures:

1. Documentation of the fair value hierarchy for items that are disclosed with a fair value measurement but may not be reported at fair value in the balance sheet.
2. A gross presentation of purchases, sales, issuances and settlements in the rollforward of securities classified as Level 3 in the fair value hierarchy.

The Company early-adopted item 2 at December 31, 2011. The Company adopted item 1 at March 31, 2012. The adoption of these items did not impact the Company's financial condition or results of operations. See Note 20 for the required disclosures.

*SSAP 101—Income Taxes, A Replacement of SSAP 10R and SSAP 10 ("SSAP 101")*

In August 2011, the NAIC issued SSAP 101, with an effective date of January 1, 2012. SSAP 101 establishes statutory accounting principles for current and deferred income taxes. The primary changes from SSAP 10R are as follows:

- The reversal period and surplus limitation parameters of the deferred tax asset admissibility calculation are determined based on risk-based capital levels. Insurers whose risk-based capital exceeds the defined threshold shall use a three year reversal period and 15% surplus limitation.
- Application of the admissibility standards is no longer an optional election and separate presentation of the incremental increase in admitted deferred tax assets resulting from the SSAP 10R election is not applicable.
- Insurers are required to establish a tax loss contingency reserve if, based upon management's best estimate, it is *more likely than not* that a tax position will not be sustained, replacing the former "probable" standard for recognition.

The Company adopted SSAP 101 January 1, 2012. The adoption did not have a material effect on the Company's financial statements.

**Correction of Errors**

In the second quarter of 2012, the Company made a correction for a tax item related to prior periods, which resulted in a $30.3 million increase in federal income taxes payable. During the second quarter, the Company discovered it had received incomplete data from a third party service provider for securities lending activities that resulted in the miscalculation of the Company's dividend received deduction and foreign tax credit, which resulted in an understatement of taxes payable and an overstatement of reported earnings in prior periods. Management has determined that the effect of this correction is not material to the Financial Statements for all current and prior periods. The Company has resolved the data issue and has stopped the securities lending that negatively impacted its tax position. This amount is reported as a prior period adjustment to surplus (Line 53) in the Summary of Operations.

In the fourth quarter of 2012, the Company made an adjustment to the variable annuity guaranteed living benefit utilization computation within the Actuarial Guideline 43 stochastic reserve primarily attributable to prior periods, which resulted in a $31.8 million reduction to reserves. At December 31, 2011, the reserves (Liabilities, Line 1) were overstated by $57.3 million. This amount is reported as a prior period adjustment to surplus in the Summary of Operations.

**3. Business Combinations and Goodwill**

Not applicable.

**4. Discontinued Operations**

Not applicable.

**5. Investments**

A. Mortgage Loans

(1) The maximum and minimum lending rates for mortgage loans during 2012 were: 10.25% and 2.00%.

(2) During 2012, the Company reduced interest rates of outstanding mortgage loans as follows:

| Commercial Mortgage Loans | | |
|---|---|---|
| Change in Rate | Carrying Value | Number of Loans |
| 1.53% | $ 4,796,437 | 1 |
| 1.14% | 3,765,067 | 1 |

(3) For commercial mortgage loans, the maximum percentage of any one loan to the value of security at the time of loan, exclusive of insured or guaranteed or purchase money mortgage was 80%. The Company does not originate new residential mortgage loans.

| | | 2012 | 2011 |
|---|---|---|---|
| (4) | At December 31, 2012, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest | $ 3,198,514 | $ — |
| | a. Total interest due on mortgages with interest more than 180 days past due | 664,380 | — |
| (5) | Taxes, assessments and any amounts advanced and not included in the mortgage loan total | — | — |
| (6) | Impaired loans with related allowance for credit losses | 30,060,486 | 60,836,204 |
| | a. Related allowance for credit losses | 4,750,000 | 9,000,000 |
| (7) | Impaired loans without an allowance for credit losses | — | 3,094,445 |
| (8) | Average recorded investment in impaired loans | 15,030,243 | 31,965,324 |
| (9) | Interest income recognized during the period the loans were impaired | 1,645,487 | 2,912,838 |
| (10) | Amount of interest income recognized on a cash-basis during the period the loans were impaired | 137,653 | 137,653 |
| (11) | Allowance for credit losses: | | |
| | a. Balance at beginning of period | $ 9,000,000 | $ 7,250,000 |
| | b. Additions charged to operations | 2,500,000 | 4,586,283 |
| | c. Direct write-downs charged against the allowances | — | — |
| | d. Recoveries of amounts previously charged off | (6,750,000) | (2,836,283) |
| | e. Balance at end of period | $ 4,750,000 | $ 9,000,000 |

(12) Interest accrual is stopped when a mortgage is 90 days delinquent. Income received while a loan is over 90 days delinquent is recognized on a cash basis until the loan is brought current and then is returned to a normal accrual status.

B. Debt Restructuring

| | | 2012 | 2011 |
|---|---|---|---|
| (1) | The total recorded investment in restructured loans, as of year end | $ 68,759,030 | $ 74,844,373 |
| (2) | The realized capital losses related to these loans | — | — |
| (3) | Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings | — | — |

# NOTES TO FINANCIAL STATEMENTS

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Reverse Mortgages
None.

D. Loan-Backed and Structured Securities ("LBaSS")

(1) Prepayment assumptions for LBaSS are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value all types of these securities except in a situation where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

(2) The Company has no loan-backed or structured securities for which an other-than- temporary impairments ("OTTI") was recognized due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost basis.

(3) The following table provides information about LBaSS held at December 31, 2012 for which an OTTI has been recognized due to the fact that the present value of cash flows expected to be collected is less than amortized cost basis of the securities.

| CUSIP | Carrying Value Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value | Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 863579TA6 | $ 1,759,272 | $ 1,570,755 | $ 188,517 | $ 1,570,755 | $ 1,305,256 | September 30, 2009 |
| 12667G5U3 | 24,157,281 | 23,692,786 | 464,495 | 23,692,786 | 16,166,886 | September 30, 2009 |
| 12667FPB5 | 9,326,830 | 9,125,487 | 201,343 | 9,125,487 | 3,609,034 | December 31, 2009 |
| 12668AXF7 | 15,321,476 | 15,177,896 | 143,580 | 15,177,896 | 10,233,353 | December 31, 2009 |
| 12667G5U3 | 22,620,643 | 22,554,899 | 65,744 | 22,554,899 | 15,553,635 | December 31, 2009 |
| 126694A40 | 3,599,019 | 3,568,825 | 30,194 | 3,568,825 | 2,097,841 | December 31, 2009 |
| 863579TA6 | 1,438,604 | 1,301,830 | 136,774 | 1,301,830 | 1,218,746 | December 31, 2009 |
| **Total** | | | $ 1,230,647 | | | |
| 12667FPB5 | $ 8,961,991 | $ 5,846,991 | $ 3,115,000 | $ 5,846,991 | $ 2,117,536 | March 31, 2010 |
| 12668AXF7 | 14,811,470 | 13,986,795 | 824,675 | 13,986,795 | 9,214,333 | March 31, 2010 |
| 126694A40 | 3,442,830 | 2,875,370 | 567,460 | 2,875,370 | 2,040,847 | March 31, 2010 |
| 61750PAA6 | 9,158,774 | 8,961,948 | 196,826 | 8,961,948 | 4,265,442 | March 31, 2010 |
| 949835AP7 | 16,211,565 | 2,334,608 | 13,876,957 | 2,334,608 | 2,412,804 | March 31, 2010 |
| 61750PAA6 | 8,433,554 | 7,872,153 | 561,401 | 7,872,153 | 3,787,287 | June 30, 2010 |
| 12667FPB5 | 5,340,102 | 3,263,090 | 2,077,012 | 3,263,090 | 1,857,227 | December 31, 2010 |
| **Total** | | | $ 21,219,331 | | | |
| 12667FPB5 | $ 3,087,795 | $ 2,202,521 | $ 885,274 | $ 2,202,521 | $ 1,646,125 | March 31, 2011 |
| 12667G5U3 | 18,726,635 | 18,349,155 | 377,480 | 18,349,155 | 15,378,489 | March 31, 2011 |
| 07386HVX6 | 11,690,253 | 11,331,375 | 358,878 | 11,331,375 | 8,248,453 | June 30, 2011 |
| 07387ABW4 | 13,237,279 | 5,183,520 | 8,053,759 | 5,183,520 | 2,510,442 | June 30, 2011 |
| 12667FPB5 | 2,005,391 | 1,657,547 | 347,844 | 1,657,547 | 1,481,802 | June 30, 2011 |
| 12667G5U3 | 17,610,102 | 17,559,249 | 50,853 | 17,559,249 | 14,291,450 | June 30, 2011 |
| 17307GRH3 | 21,032,751 | 18,854,792 | 2,177,959 | 18,854,792 | 5,173,095 | June 30, 2011 |
| 863579TA6 | 565,182 | 557,555 | 7,627 | 557,555 | 442,898 | June 30, 2011 |
| 939336Z63 | 3,778,557 | 2,636,125 | 1,142,432 | 2,636,125 | 1,269,969 | June 30, 2011 |
| 94981UAL3 | 7,496,732 | 6,517,400 | 979,332 | 6,517,400 | 1,349,554 | June 30, 2011 |
| 949835AP7 | 1,351,306 | 1,164,096 | 187,210 | 1,164,096 | 929,548 | June 30, 2011 |
| 07386HVX6 | 10,827,659 | 10,824,307 | 3,352 | 10,824,307 | 7,560,842 | September 30, 2011 |
| 07387ABW4 | 5,063,358 | 3,300,893 | 1,762,465 | 3,300,893 | 2,091,859 | September 30, 2011 |
| 12667FPB5 | 1,461,831 | 1,023,870 | 437,961 | 1,023,870 | 736,533 | September 30, 2011 |
| 12667G5U3 | 16,389,901 | 16,337,111 | 52,790 | 16,337,111 | 12,843,270 | September 30, 2011 |
| 17307GRH3 | 18,725,971 | 18,333,706 | 392,265 | 18,333,706 | 5,914,108 | September 30, 2011 |
| 17307GTH1 | 5,897,111 | 5,840,196 | 56,915 | 5,840,196 | 4,499,655 | September 30, 2011 |
| 863579TA6 | 431,944 | 404,854 | 27,090 | 404,854 | 382,444 | September 30, 2011 |
| 949835AP7 | 1,007,411 | 804,367 | 203,044 | 804,367 | 710,475 | September 30, 2011 |
| 07386HVX6 | 10,661,870 | 10,466,783 | 195,087 | 10,466,783 | 7,296,747 | December 31, 2011 |
| 12667FPB5 | 831,945 | 733,005 | 98,940 | 733,005 | 593,479 | December 31, 2011 |
| 12668AXF7 | 12,326,865 | 11,979,122 | 347,743 | 11,979,122 | 7,233,885 | December 31, 2011 |
| 126694A40 | 1,938,245 | 1,898,851 | 39,394 | 1,898,851 | 1,255,822 | December 31, 2011 |
| 17307GRH3 | 18,212,368 | 15,395,105 | 2,817,263 | 15,395,105 | 5,309,797 | December 31, 2011 |
| 17307GTH1 | 5,599,313 | 5,584,295 | 15,018 | 5,584,295 | 3,817,947 | December 31, 2011 |
| 362290AC2 | 6,864,084 | 6,774,977 | 89,107 | 6,774,977 | 4,255,443 | December 31, 2011 |
| 61750PAA6 | 6,492,947 | 6,317,346 | 175,601 | 6,317,346 | 2,650,234 | December 31, 2011 |
| 94981UAL3 | 6,340,233 | 5,168,613 | 1,171,620 | 5,168,613 | 989,648 | December 31, 2011 |
| 949835AP7 | 669,751 | 594,892 | 74,859 | 594,892 | 535,393 | December 31, 2011 |
| **Total** | | | $ 22,529,162 | | | |
| 12668AXF7 | $ 11,751,491 | $ 11,573,675 | $ 177,816 | $ 11,573,675 | $ 7,459,524 | March 31, 2012 |
| 126694A40 | 1,765,670 | 1,644,076 | 121,594 | 1,644,076 | 1,229,771 | March 31, 2012 |
| 17307GRH3 | 15,230,160 | 14,996,557 | 233,603 | 14,996,557 | 5,038,220 | March 31, 2012 |
| 94981UAL3 | 5,060,336 | 4,587,822 | 472,514 | 4,587,822 | 852,027 | March 31, 2012 |
| 17307GTH1 | 5,374,016 | 5,351,459 | 22,557 | 5,351,459 | 4,220,023 | March 31, 2012 |
| 362290AC2 | 6,647,619 | 6,621,770 | 25,849 | 6,621,770 | 4,663,105 | March 31, 2012 |
| 61750PAA6 | 6,154,457 | 6,128,451 | 26,006 | 6,128,451 | 2,787,821 | March 31, 2012 |
| 939336Z63 | 2,529,647 | 2,492,864 | 36,783 | 2,492,864 | 766,640 | March 31, 2012 |
| 590219AJ0 | 5,674,864 | 5,424,213 | 250,651 | 5,424,213 | 2,620,952 | March 31, 2012 |

# NOTES TO FINANCIAL STATEMENTS

| CUSIP | Carrying Value Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value | Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 07386HVX6 | 9,707,938 | 9,697,123 | 10,815 | 9,697,123 | 7,052,972 | June 30, 2012 |
| 07387ABW4 | 2,878,088 | 1,591,007 | 1,287,081 | 1,591,007 | 1,107,641 | June 30, 2012 |
| 12667FPB5 | 405,365 | 259,754 | 145,611 | 259,754 | 187,278 | June 30, 2012 |
| 12668AXF7 | 11,193,011 | 10,560,954 | 632,057 | 10,560,954 | 7,101,769 | June 30, 2012 |
| 126694A40 | 1,455,386 | 1,426,817 | 28,569 | 1,426,817 | 1,003,308 | June 30, 2012 |
| 17307GRH3 | 14,776,626 | 13,434,417 | 1,342,209 | 13,434,417 | 3,400,249 | June 30, 2012 |
| 17307GTH1 | 5,152,736 | 5,121,817 | 30,919 | 5,121,817 | 4,053,971 | June 30, 2012 |
| 362290AC2 | 6,435,666 | 6,292,638 | 143,028 | 6,292,638 | 4,548,485 | June 30, 2012 |
| 41161PRQ8 | 7,110,592 | 6,942,041 | 168,551 | 6,942,041 | 4,377,961 | June 30, 2012 |
| 590219AJ0 | 5,421,520 | 4,802,762 | 618,758 | 4,802,762 | 2,119,972 | June 30, 2012 |
| 61750PAA6 | 5,979,361 | 5,838,043 | 141,318 | 5,838,043 | 2,727,230 | June 30, 2012 |
| 939336Z63 | 2,457,075 | 2,427,860 | 29,215 | 2,427,860 | 766,828 | June 30, 2012 |
| 94981UAL3 | 4,469,658 | 4,218,603 | 251,055 | 4,218,603 | 870,735 | June 30, 2012 |
| 12667FPB5 | 167,925 | 100,546 | 67,379 | 100,546 | 53,699 | September 30, 2012 |
| 12667G5U3 | 14,095,132 | 13,990,942 | 104,190 | 13,990,942 | 11,693,589 | September 30, 2012 |
| 12668AXF7 | 10,306,456 | 8,593,371 | 1,713,085 | 8,593,371 | 7,510,537 | September 30, 2012 |
| 126694A40 | 1,233,118 | 1,104,617 | 128,501 | 1,104,617 | 1,028,472 | September 30, 2012 |
| 17307GRH3 | 13,221,010 | 11,925,443 | 1,295,567 | 11,925,443 | 3,149,899 | September 30, 2012 |
| 41161PRQ8 | 6,829,085 | 6,498,178 | 330,907 | 6,498,178 | 4,541,728 | September 30, 2012 |
| 94981UAL3 | 4,106,860 | 3,210,749 | 896,111 | 3,210,749 | 692,852 | September 30, 2012 |
| 07387ABW4 | 1,456,560 | 1,191,793 | 264,767 | 1,191,793 | 982,300 | September 30, 2012 |
| 17307GTH1 | 4,991,119 | 4,888,649 | 102,470 | 4,888,649 | 4,310,053 | September 30, 2012 |
| 362290AC2 | 6,073,582 | 5,996,357 | 77,225 | 5,996,357 | 4,817,057 | September 30, 2012 |
| 61750PAA6 | 5,653,704 | 5,498,867 | 154,837 | 5,498,867 | 3,219,517 | September 30, 2012 |
| 939336Z63 | 2,391,671 | 2,291,295 | 100,376 | 2,291,295 | 688,468 | September 30, 2012 |
| 949835AP7 | 280,659 | 153,426 | 127,233 | 153,426 | 144,953 | September 30, 2012 |
| 07386HVX6 | 9,415,378 | 8,979,961 | 435,417 | 8,979,961 | 7,501,580 | September 30, 2012 |
| 12667FPB5 | 70,547 | 5,829 | 64,718 | 5,829 | 74 | December 31, 2012 |
| 12667G5U3 | 13,540,767 | 12,935,684 | 605,083 | 12,935,684 | 11,496,115 | December 31, 2012 |
| 12668AGW9 | 3,059,192 | 2,927,784 | 131,408 | 2,927,784 | 1,902,745 | December 31, 2012 |
| 12668AXF7 | 8,304,430 | 8,163,396 | 141,034 | 8,163,396 | 7,177,171 | December 31, 2012 |
| 126694A40 | 973,852 | 862,297 | 111,555 | 862,297 | 902,477 | December 31, 2012 |
| 17307GRH3 | 11,700,684 | 10,704,951 | 995,733 | 10,704,951 | 2,977,840 | December 31, 2012 |
| 41161PRQ8 | 6,299,203 | 6,146,697 | 152,506 | 6,146,697 | 4,647,855 | December 31, 2012 |
| 94981UAL3 | 3,103,735 | 1,878,771 | 1,224,964 | 1,878,771 | 539,210 | December 31, 2012 |
| 07386HVX6 | 8,324,155 | 8,201,081 | 123,074 | 8,201,081 | 7,085,842 | December 31, 2012 |
| 07387ABW4 | 1,045,481 | 715,179 | 330,302 | 715,179 | 558,983 | December 31, 2012 |
| 863579TA6 | 107,018 | 90,717 | 16,301 | 90,717 | 88,662 | December 31, 2012 |
| 590219AJ0 | 4,407,056 | 4,324,219 | 82,837 | 4,324,219 | 2,019,479 | December 31, 2012 |
| 12667GR62 | 2,886,034 | 2,882,033 | 4,001 | 2,882,033 | 1,933,754 | December 31, 2012 |
| 362290AC2 | 5,815,301 | 5,756,245 | 59,056 | 5,756,245 | 4,865,097 | December 31, 2012 |
| 61750PAA6 | 5,304,131 | 5,263,621 | 40,510 | 5,263,621 | 3,182,128 | December 31, 2012 |
| 939336Z63 | 2,254,312 | 2,243,251 | 11,061 | 2,243,251 | 682,286 | December 31, 2012 |
| **Total** | | | $ 16,088,767 | | | |

(4) The following table provides information about investments in LBaSS for which the carrying value (amortized cost) exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of December 31, 2012:

a. The aggregate amount of unrealized losses:

| | | |
|---|---|---|
| 1. | Less than 12 Months | $ (418,578) |
| 2. | 12 Months or Longer | $ (79,223,698) |

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

| | | |
|---|---|---|
| 1. | Less than 12 Months | $ 143,283,756 |
| 2. | 12 Months or Longer | $ 442,666,983 |

For all LBaSS for which carrying value exceeds fair value, RiverSource Life has the intent and ability to retain the investment in the security for a period of time sufficient to recover the carrying value.

E. Repurchase Agreements
The Company enters into repurchase agreements in exchange for cash, which it accounts for as secured borrowings. The Company receives cash at least equal to 95% of the fair value of securities sold under repurchase agreements. All investments purchased with the cash proceeds during 2012 had an average maturity of greater than 3 years. The Company has pledged securities consisting of agency residential mortgage backed securities and commercial mortgage backed securities to collateralize its obligation under the repurchase agreements. The carrying value of securities pledged as of both December 31, 2012 and 2011 were $495 million. These securities continue to be accounted for as investments and are reported in bonds. The fair value of these securities as of December 31, 2012 and 2011 were $518 million and $521 million, respectively. As of December 31, 2012 and 2011, the Company's liability under repurchase agreements, including accrued interest, is $501 million and $504 million, respectively, and is reported as a component of borrowed money.

Securities Lending Transactions
None.

F. Real Estate
Not applicable.

G. Low Income Housing Tax Credits
None.

**6. Joint Ventures, Partnerships and Limited Liability Companies**

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. None.

# NOTES TO FINANCIAL STATEMENTS

**7. Investment Income**

A. The Company stops accruing interest when it determines a bond is in default. All investment income due and accrued that is over 90 days past due is nonadmitted.

B. There was no due and accrued interest excluded from surplus (nonadmitted) in 2012.

**8. Derivative Instruments**

A. Economic hedging of Equity Indexed Annuities:

Option transactions and long and short financial futures mitigate the exposure to equity and market risks associated with the equity-indexed annuity ("EIA") product. To economically hedge the appreciation in obligations under the EIA contracts, the Company purchases call options, purchases financial futures and both purchases and writes knock-in put options. On the purchased calls, the Company pays an initial premium to the counterparty. If the identified index level exceeds the strike price on the expiration date, the Company receives a payment. For purchased financial futures, gains are generated if the market rises above the index level that existed when the contracts were opened and a payment will be received by the Company. A return to the client is locked-in if the index rises above 150% of its initial value and subsequently drops below. If the index level rises above this strike price and subsequently drops below the strike price, a payment is received by the Company on the purchased knock-in puts. If the index level subsequently drops below another identified strike price, the Company is obligated to pay the counterparty on the written knock-in puts.

Economic hedging of Variable Annuity Living Benefits:

Under interest rate swap agreements, the Company contracts with other parties to receive or pay fixed rate interest amounts and pay or receive variable rate interest amounts as calculated on an agreed upon notional amount at specified determination dates.

Under total return swap agreements, the Company contracts with other parties to receive or pay variable interest amounts and pay or receive payments based on the return of an underlying index.

The Company has entered into purchased option contracts on swaps (swaptions) that provide the right but not the obligation, to enter into swap contracts at a future date. The Company may also choose a cash settlement on option expiration date if the option has a positive value as determined by the present value of the underlying swap transaction.

Exchange traded index futures are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. There is no cash exchanged at the origination of the contract, but cash settles daily over the life of the contract to record the changes to the underlying index.

Purchase put and call index options are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. The premium associated with certain of these options is paid semi-annually over the life of the option contract, while the rest of the option premiums are paid up front. These contracts are European options. The Company receives a payment at expiration on a call (put) if the value of the underlying index is above (below) the strike price of the option.

The Company enters into credit default swaps and variance swaps on various indices to protect the Company in the events of credit-related or volatility-related impact on the economically hedged liabilities. Variance swaps do not have cash flows at the origination of the contract. Cash paid (received) to enter into credit default swaps is exchanged at the origination of the contract. In addition, periodic (usually quarterly) interest payments are made.

Economic hedging of Indexed Universal Life:

In 2011, the Company began offering indexed universal life ("IUL") insurance. IUL is similar to universal life insurance ("UL") in that it provides life insurance coverage and cash value that increases as a result of credited interest. Also, like UL, there is a minimum guaranteed credited rate of interest. Unlike UL, the rate of credited interest above the minimum guarantee for funds allocated to the indexed account is linked to the S&P 500 Index (subject to a cap). The policyholder may allocate all or a portion of the policy value to a fixed or indexed account. The equity-linked return to investors creates equity price risk as the amount credited depends on changes in equity prices. Most of the proceeds received from IUL insurance are invested in fixed income securities. To hedge the equity exposure, a portion of the investment earnings received from the fixed income securities is used to purchase call spreads which generate returns to replicate what the Company must credit to client accounts.

Credit Risk

The Company is exposed to credit risk in the event of nonperformance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Refer to Schedule DB for additional details.

B. The Company enters into derivative financial instruments to manage exposure to interest rate risk and equity market risk. To manage these exposures, and any related mismatches between assets and liabilities, the Company invests in interest rate swaps, credit default swaps, variance swaps, total return swaps, floors, index options, swap options and financial futures contracts. Option transactions include purchased and written calls, and purchased and written puts and swaptions. The futures transactions are long and short positions resulting from purchases or sale of the futures contracts. The Company holds no derivative instruments for trading purposes.

C. Options, swaptions and swaps that are not part of a hedging transaction are marked to fair value with changes reflected in unrealized gains (losses). Interest earned or paid on swaps is recognized currently in net investment income. Realized gains and losses on the sale of swaps are recorded in earnings.

Futures contracts are stated at the value of any cash deposits that have been made. Futures contracts are marked-to-market daily with changes in market value being paid or received and recorded in unrealized gains (losses). When the futures contracts are closed, the change in value is realized in earnings.

D. The Company's derivative contracts are not part of a designated hedge and therefore have not been monitored for hedge effectiveness. Fair value accounting is used. The following amounts are included in change of unrealized capital gains (losses) for 2012:

| | | |
|---|---|---|
| Swaps | $ | 43,184,760 |
| Futures | | (10,336,911) |
| Options | | (972,515,917) |
| Total | $ | (939,668,068) |

E. Not applicable.

F. Not applicable.

# NOTES TO FINANCIAL STATEMENTS

**9. Income Taxes**

A. The net deferred tax asset (liability) and the change from the prior year are comprised of the following:

1.

| | December 31, 2012 | | | December 31, 2011 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) Total | (4) Ordinary | (5) Capital | (6) Total | (7) Ordinary | (8) Capital | (9) Total |
| (a) Gross deferred tax assets | $779,018,515 | $34,653,520 | $813,672,035 | $797,698,261 | $108,686,185 | $906,384,446 | $(18,679,746) | $(74,032,665) | $(92,712,411) |
| (b) Statutory valuation allowance adjustments | — | — | — | — | — | — | — | — | — |
| (c) Adjusted gross deferred tax assets (1a.-1b.) | 779,018,515 | 34,653,520 | 813,672,035 | 797,698,261 | 108,686,185 | 906,384,446 | (18,679,746) | (74,032,665) | (92,712,411) |
| (d) Deferred tax assets nonadmitted | — | 19,470,957 | 19,470,957 | 5,489,646 | 66,503,411 | 71,993,057 | (5,489,646) | (47,032,454) | (52,522,100) |
| (e) Subtotal net admitted deferred tax asset (1c.-1d.) | 779,018,515 | 15,182,563 | 794,201,078 | 792,208,615 | 42,182,774 | 834,391,389 | (13,190,100) | (27,000,211) | (40,190,311) |
| (f) Deferred tax liabilities | 296,465,453 | — | 296,465,453 | 284,158,400 | — | 284,158,400 | 12,307,053 | — | 12,307,053 |
| (g) Net admitted deferred tax asset/ (net deferred tax liabilities) (1e.-1f.) | $482,553,062 | $15,182,563 | $497,735,625 | $508,050,215 | $ 42,182,774 | $550,232,989 | $ (25,497,153) | $(27,000,211) | $ (52,497,364) |

2. Admission Calculation Components SSAP No. 101

| | December 31, 2012 | | | December 31, 2011 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) Total | (4) Ordinary | (5) Capital | (6) Total | (7) Ordinary | (8) Capital | (9) Total |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $582,667,225 | $15,182,563 | $597,849,788 | $504,717,068 | $ — | $504,717,068 | $ 77,950,157 | $ 15,182,563 | $ 93,132,720 |
| (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) | 64,864,586 | — | 64,864,586 | 3,333,147 | 42,182,774 | 45,515,921 | 61,531,439 | (42,182,774) | 19,348,665 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date | 64,864,586 | — | 64,864,586 | 3,333,147 | 42,182,774 | 45,515,921 | 61,531,439 | (42,182,774) | 19,348,665 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold | — | — | 317,462,559 | — | — | 506,581,623 | — | — | (189,119,064) |
| (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 | 131,486,704 | — | 131,486,704 | 284,158,400 | — | 284,158,400 | (152,671,696) | — | (152,671,696) |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | $779,018,515 | $15,182,563 | $794,201,078 | $792,208,615 | $42,182,774 | $834,391,389 | $(13,190,100) | $(27,000,211) | $(40,190,311) |

3.

| | 2012 | 2011 |
|---|---|---|
| (a) Ratio percentage used to determine recovery period and threshold limitation amount. | 15% | 15% |
| (b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above. | $2,567,481,706 | $3,377,210,817 |

4. Impact of tax planning strategies:

| | December 31, 2012 | | | December 31, 2011 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary Percent | (2) Capital Percent | (3) Total Percent | (4) Ordinary Percent | (5) Capital Percent | (6) Total Percent | (7) Ordinary Percent | (8) Capital Percent | (9) Total Percent |
| (a) Impact of tax planning strategies: adjusted gross DTAs (% of total adjusted gross DTAs) | —% | —% | —% | —% | 27.6% | 27.6% | —% | (27.6)% | (27.6)% |
| (b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs) | —% | —% | —% | —% | 71.2% | 71.2% | —% | (71.2)% | (71.2)% |

(c) Do the Company's tax-planning strategies include the use of reinsurance? Yes _____ No___X___

B. Unrecognized deferred tax liabilities

There are no temporary differences for which deferred tax liabilities are not recognized.

C. 1. Current income taxes incurred consist of the following major components:

| | December 31, 2012 | December 31, 2011 | Change |
|---|---|---|---|
| Federal | $ 391,361,358 | $ 261,598,302 | $ 129,763,056 |
| Foreign | — | — | — |
| Subtotal | 391,361,358 | 261,598,302 | 129,763,056 |
| Federal income tax on net capital gains | (110,133,645) | (54,579,062) | (55,554,583) |
| Utilization of capital loss carry-forwards | — | — | — |
| Other | (78,133,277) | (59,802,476) | (18,330,801) |
| Federal and foreign income taxes incurred | $ 203,094,436 | $ 147,216,764 | $ 55,877,672 |
| **Detail for Other in Current Income Taxes** | | | |
| Prior year over accrual of tax provision | $ (47,610,473) | $ (1,410,924) | $ (46,199,549) |
| Tax contingencies | (24,686,905) | 19,976,523 | (44,663,428) |
| Audit settlement and amended return claims | (5,835,899) | (78,368,075) | 72,532,176 |
| Subtotal | $ (78,133,277) | $ (59,802,476) | $ (18,330,801) |

# NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

| | December 31, 2012 | December 31, 2011 | Change |
|---|---|---|---|
| (a) Ordinary: | | | |
| Policyholder reserves | $ 133,932,570 | $ 517,196,991 | $ (383,264,421) |
| Investments | 371,998,409 | — | 371,998,409 |
| Deferred acquisition costs | 270,948,810 | 278,455,227 | (7,506,417) |
| Fixed assets | — | 771,850 | (771,850) |
| Other | 2,138,726 | 1,274,193 | 864,533 |
| Subtotal | 779,018,515 | 797,698,261 | (18,679,746) |
| (b) Statutory valuation allowance adjustment | — | — | — |
| (c) Nonadmitted | — | 5,489,646 | (5,489,646) |
| (d) Admitted ordinary deferred tax assets | $ 779,018,515 | $ 792,208,615 | $ (13,190,100) |
| (e) Capital: | | | |
| Investments | $ 34,653,520 | $ 108,686,185 | $ (74,032,665) |
| Subtotal | 34,653,520 | 108,686,185 | (74,032,665) |
| (f) Statutory valuation allowance adjustment | — | — | — |
| (g) Nonadmitted | 19,470,957 | 66,503,411 | (47,032,454) |
| (h) Admitted capital deferred tax assets | $ 15,182,563 | $ 42,182,774 | $ (27,000,211) |
| (i) Admitted deferred tax assets (2d + 2h) | $ 794,201,078 | $ 834,391,389 | $ (40,190,311) |

3. Deferred tax liabilities:

| | | | |
|---|---|---|---|
| (a) Ordinary: | | | |
| Investments | $ 239,817,552 | $ 257,059,343 | $ (17,241,791) |
| Policyholder reserves | 40,957,090 | — | 40,957,090 |
| Other | 15,690,811 | 27,099,057 | (11,408,246) |
| Subtotal | $ 296,465,453 | $ 284,158,400 | $ 12,307,053 |
| (b) Capital: | | | |
| Subtotal | $ — | $ — | $ — |
| (c) Deferred tax liabilities | $ 296,465,453 | $ 284,158,400 | $ 12,307,053 |
| 4. Deferred tax assets/liabilities (2i - 3c): | $ 497,735,625 | $ 550,232,989 | $ (52,497,364) |

D. The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 35% to income before income taxes as follows:

| | Amount | Tax Effect at 35% | Effective Tax Rate |
|---|---|---|---|
| Net gain from operations before federal income taxes | $ 2,502,651,713 | | |
| Realized capital gains (losses) | (314,667,556) | | |
| Income before taxes | $ 2,187,984,157 | $ 765,794,455 | 35.0% |
| Permanent differences: | | | |
| IRS audit settlement | | 28,346,032 | 1.3 |
| Tax contingency reserve | | (24,686,905) | (1.1) |
| Adjustment to gross deferred tax asset | | (38,452,355) | (1.8) |
| Dividends received deduction | (239,400,000) | (83,790,000) | (3.8) |
| Other | (26,552,009) | (22,648,050) | (1.0) |
| Total | | $ 624,563,177 | 28.6% |
| Federal and foreign income taxes incurred | | $ 203,094,436 | 9.3% |
| Change in net deferred income taxes | | 421,468,741 | 19.3 |
| Total statutory income tax | | $ 624,563,177 | 28.6% |

E. Loss carryforward

(1) As of December 31, 2012, the Company has no capital loss carryforward.

(2) The amount of federal income taxes incurred that are available for recoupment in the event of future net losses are:

| | Ordinary | Capital | Total |
|---|---|---|---|
| 2012 | $ 264,880,119 | $ 16,347,595 | $ 281,227,714 |
| 2011 | $ 160,556,771 | $ — | $ 160,556,771 |
| 2010 | $ 157,230,336 | $ — | $ 157,230,336 |

(3) There are no aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Code.

F. Consolidated federal income tax return

(1) The Company's taxable income is included in the consolidated federal income tax return of Ameriprise Financial, Inc.

(2) The method of allocation among the companies within the consolidated group is subject to written agreement and is approved by the Company's Board of Directors. The allocation is based upon separate return calculations with current credit given for net losses to the extent they are utilized by the consolidated group. Inter-company tax balances are settled quarterly in accordance with the terms of the written agreement.

**10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A., B. and C.

RiverSource Life is a wholly owned subsidiary of Ameriprise Financial, Inc. ("Ameriprise Financial"). RiverSource Life has one wholly owned stock life insurance company subsidiary, RiverSource Life Insurance Co. of New York ("RiverSource Life of NY"). RiverSource Life also wholly owns RiverSource Tax Advantaged Investments, Inc. ("RTA") and RiverSource REO 1, LLC.

# NOTES TO FINANCIAL STATEMENTS

Dividends paid and received by RiverSource Life were as follows:

| | Years Ended December 31, | |
|---|---|---|
| | 2012 | 2011 |
| | (in millions) | |
| Cash dividends paid to Ameriprise Financial | $ 865 | $ 750 |
| Non-cash dividend paid to Ameriprise Financial | — | 850 |
| Cash dividends received from RiverSource Life of NY | 50 | 79 |
| Cash dividends received from RTA | — | 53 |

During 2012 and 2011, RiverSource Life made cash contributions to RTA of $53 million and $111 million, respectively, for ongoing funding commitments related to affordable housing partnership investments.

In October 2012, the Company purchased $954 million of residential mortgage loans from an affiliate, Ameriprise Bank, FSB. The Company purchased the loans for investment purposes and as part of Ameriprise Financial's initiative to transition Ameriprise Bank, FSB from a federal savings bank to a limited powers national trust bank. The portfolio consists primarily of variable rate revolving loans, and includes both first and second liens. The loans were purchased by the Company at fair value. The purchase price takes into account the credit quality of the loan portfolio resulting in no allowance for loan losses recorded at purchase. The residential mortgage loans are presented net of unamortized discount of $80 million as of December 31, 2012.

D. The amounts for receivables from/payables to affiliates are separately presented on the balance sheet. These amounts will be settled in the ordinary course of business.

Refer to Note 11 – Debt for additional information.

E. The Company has not made any guarantees or undertakings for the benefit of any affiliates or related parties which result in a material contingent exposure of the Company's assets or liabilities.

F. RiverSource Life currently had in place the following management, service or cost sharing agreements with related parties during 2012:

(1) "Marketing Support Services Agreement", effective January 1, 2007, between Ameriprise Financial Services, Inc. ("AFSI") and RiverSource Life, pursuant to which RiverSource Life compensates AFSI for its proportionate share of expenses relating to maintaining a field organization including: establishing and maintaining a network of area sales offices; staffing of area offices; local marketing expenses; marketing and sales management; retail distribution services; incentive management programs; expenses related to pre-client ready advisors; field compensation and administration services; marketing programs; advice information services; maintaining a financial services center; associated legal expenses; and other expenses necessary to support marketing sales and services.

(2) "Participation Agreement", effective January 1, 2007, as amended April 25, 2011, by and among RiverSource Life, RiverSource Life of NY, and RiverSource Distributors, Inc. ("RDI"), under which RDI, in its role as principal underwriter for RiverSource Variable Portfolio Funds, allows for purchase and redemption of shares of certain RiverSource Variable Portfolio Funds on behalf of variable separate accounts sponsored by RiverSource Life and RiverSource Life of NY. An assignment was made effective April 30, 2009, whereby RDI assigned its responsibilities under the agreement to RiverSource Fund Distributors Inc. (n/k/a Columbia Management Investment Distributors, Inc. or "CMID")

(3) "Principal Underwriter Agreement for Variable Annuities and Variable Life Insurance", effective January 1, 2007, between RDI and RiverSource Life, pursuant to which RiverSource Life appoints RDI to serve as principal underwriter for distribution and sale of RiverSource Life variable annuities and variable life insurance products; authorizes RDI to enter into selling agreements with retail broker dealer firms and provide wholesaling support services to such firms.

(4) "Selling Agreement", effective January 1, 2007, by and among AFSI, RDI and RiverSource Life, pursuant to which RiverSource Life and RDI appoint and authorize AFSI to sell insurance policies and annuity contracts issued by RiverSource Life including both fixed and variable products.

(5) "Wholesaling Service Agreement", effective January 1, 2007, between RDI and RiverSource Life, pursuant to which RDI provides specified wholesaling services in connection with distribution of RiverSource Life non-variable products including: providing insurance distributors with product information; developing and disseminating approved sales materials and strategies; sponsoring informational events; answering technical questions; and providing other promotional and distribution related services.

(6) "Federal Income Tax Sharing Agreement", effective December 1, 2010, between or among Ameriprise Financial and certain subsidiaries under which the parties file consolidated federal income tax returns on behalf of the members of the consolidated group and provision is made for fair allocation of tax charges and credits among the consolidated group members.

(7) "Investment Management and Services Agreement", effective January 1, 2007, between RiverSource Investments, LLC (n/k/a Columbia Management Investment Advisers, LLC or "CMIA") and RiverSource Life, under which RiverSource Investments, LLC provides investment management and asset-liability management services for assets held in the investment accounts of RiverSource Life.

(8) "Agreement a/k/a Supplementary Agreement Number 1", effective January 1, 2007, by and among RiverSource Life, Ameriprise India Private Limited and Ameriprise Financial, under which Ameriprise India Private Limited provides accounting, data-entry, data management, and information analysis activities for RiverSource Life in accordance with an umbrella export agreement between Ameriprise Financial and Ameriprise India Private Limited.

(9) "Amended and Restated Management, Service & Marketing Support Agreement", effective January 1, 2011, by and between CMIA, Columbia Management Investment Services Corp. ("CMISC", formerly RiverSource Service Corporation) and RiverSource Life under which RiverSource Life provides certain shareholder services for CMIA and CMISC in connection with the servicing of contract owners and policyholders who own funds through the variable contracts issued by RiverSource Life and also provides certain services for CMIA to help promote and support the offer, sale and servicing of fund shares offered through the variable contracts.

(10) "Intercompany Service Agreement", effective January 1, 2007, by and between Ameriprise Financial and RiverSource Life, whereby Ameriprise Financial provides services and incurs expenses on behalf of RiverSource Life, including accounting, controllership, finance, financial reporting, treasury, corporate communications, loan servicing, actuarial, corporate and brand marketing, corporate tax, customer relations, executive management, human resources, information systems, internal audit, legal counsel, strategic planning and other support services; also includes paying and charging back for occupancy costs, communications equipment and services, office equipment, employee benefits and other directly allocable expenses.

(11) "Intercompany Service Agreement", effective September 1, 2008, by and between RiverSource Life and RiverSource Life of NY, under which RiverSource Life provides services for RiverSource Life of NY, including, but not limited to, agent compensation processing, business analysis, business transformation and project management, insurance and annuity executive management, insurance and annuity product marketing, development and management, insurance and annuity marketing communications, outside distribution electronic data interchange and policyholder accounting. The parties may also perform the following services as necessary: process new business, policy issuance, provide policyholder services, process and adjudicate claims, perform underwriting, comply with replacement laws and maintain client accounting.

(12) "Intercompany Service Agreement", effective October 18, 2012, by and between AFSI, Ameriprise Advisor Capital, LLC ("AAC") and RiverSource Life whereby RiverSource Life provides the following kinds of services for AFSI and AAC: Accounting, finance and financial reporting; client and account owner services including management and oversight of client data and communications; loan servicing and administration; customer relations including complaint handling; information systems and management; other support services such as vendor relations, quality assurance, printing, document services and mailroom.

# NOTES TO FINANCIAL STATEMENTS

(13) "Intercompany Service Agreement", effective October 18, 2012, by and between Ameriprise Financial and RiverSource Life whereby RiverSource Life provides the following kinds of services for Ameriprise Financial: Accounting, finance and financial reporting; client and account owner services including management and oversight of client data and communications; loan servicing and administration; customer relations including complaint handling; information systems and management; other support services such as vendor relations, quality assurance, printing, document services and mailroom.

(14) "Intercompany Service Agreement", effective October 18, 2012, by and between American Enterprise Investment Services, Inc. ("AEIS") and RiverSource Life whereby AEIS provides the following kinds of services for RiverSource Life: Provide or facilitate transmission, processing and reconciliation services for activities related to the Company's residential mortgage investments.

(15) "RiverSource Variable Portfolio Funds Service Agreement", effective January 1, 2007, by and between RDI and RiverSource Life, pursuant to which RiverSource Life provides distribution and shareholder services to assist in the promotion, distribution, and account servicing of RiverSource Variable Portfolio Funds shares for the benefit of RiverSource Life clients who own or are considering purchasing RiverSource Life variable contracts. An Assignment was made effective April 30, 2009, whereby RDI assigned its responsibilities under the agreement to RiverSource Fund Distributors Inc. (n/k/a CMID).

(16) "State Income Tax Sharing Agreement", effective January 1, 2010, between or among Ameriprise Financial and certain subsidiaries under which the parties file combined, consolidated, or unitary state income tax returns on behalf of the members of the consolidated group and provision is made for fair allocation for tax charges and credits among the consolidated group members.

(17) "Beneficiary Account Services Agreement", effective January 1, 2007, between Ameriprise Bank, FSB ("the Bank") and RiverSource Life, pursuant to which the Bank establishes checking accounts for beneficiaries of life insurance and annuity products issued by RiverSource Life in order to receive death benefit proceeds paid out on such policies.

(18) "Fund Accounting Service Agreement", effective February 1, 2011, between CMIA and RiverSource Life, whereby CMIA agrees to perform certain fund accounting services such as, processing contract holder activity on investment accounting systems, sending fund level trades to the transfer agents, calculating accumulation and annuity unit values, completing periodic true-ups for breakage between fund net assets and subaccount reserves and reconciling accumulation units, various general ledger accounts, and shares to the transfer agents.

(19) "Amended and Restated Fund Participation Agreement", effective May 1, 2006, among American Enterprise Life Insurance Company*, IDS Life Insurance Company*, Columbia Funds Variable Insurance Trust ("Fund"), Columbia Management Advisors, LLC ("CMA", n/k/a "CMIA") and Columbia Management Distributors, Inc. ("CMDI", n/k/a CMID) whereby CMDI, in its role as distributor, allows for the purchase and redemption of shares of the Fund on behalf of variable separate accounts sponsored by American Enterprise Life Insurance Company and IDS Life Insurance Company.

(20) "Amended and Restated Fund Participation Agreement", effective May 1, 2006, among American Enterprise Life Insurance Company, IDS Life Insurance Company, Columbia Funds Variable Insurance Trust I ("Fund"), CMA (n/k/a CMIA) and CMDI (n/k/a CMID) whereby CMDI, in its role as distributor, allows for the purchase and redemption of shares of the Fund on behalf of variable separate accounts sponsored by American Enterprise Life Insurance Company and IDS Life Insurance Company.

(21) "Fund Participation Agreement", effective April 2, 2007, among RiverSource Life, Wanger Advisors Trust ("Fund"), Columbia Wanger Asset Management, L.P. (n/k/a Columbia Wanger Asset Management, LLC or "CWAM") and CMDI (n/k/a CMID), whereby CMDI, in its role as distributor, allows for the purchase and redemption of shares of the Fund on behalf of variable separate accounts sponsored by RiverSource Life.

(22) "Services Agreement", effective September 1, 2012, by and among CMID and RiverSource Life whereby RiverSource Life provides any combination of the following services related to Contract Owners who allocate a portion of their contract values to the shares of the Portfolios: delivering prospectuses, statements of additional information, shareholder reports, proxy statements and marketing materials to prospective and existing Contract Owners; providing educational materials regarding the shares; providing facilities and personnel to answer questions from prospective and existing Contract Owners about the Portfolios; receiving and answering correspondence; assisting Contract Owners in completing application forms and selecting investment options; compensation of sales personnel related to the distribution of Variable Contracts and for assisting Variable Contract owners with respect to investment in the Funds' shares; and providing recordkeeping and similar administrative services.

This "Services Agreement" replaces "Shareholder Services Agreement", effective August 1, 2011, by and among CMID, RDI, and RiverSource Life whereby RiverSource Life provides distribution and shareholder services to assist in the promotion, distribution and account servicing of the fund shares for the benefit of RiverSource Life clients who own or are considering the purchase of variable contracts.

(23) "Administrative Services Agreement", effective August 1, 2011, by and among CMIA, investment advisor to the Columbia Funds Variable Insurance Trust and Columbia Funds Variable Insurance Trust I (collectively "Funds") and RiverSource Life whereby RiverSource Life provides certain administrative services for the Funds in connection with the variable contracts.

(24) "Administrative Services Agreement", effective September 1, 2011, by and among CWAM and RiverSource Life whereby RiverSource Life provides certain administrative services for the Fund in connection with the variable contracts.

(25) "Rule 22c-2 Agreement", effective April 16, 2007, by and between RiverSource Life, RiverSource Life of NY and Columbia Management Services, Inc. (n/k/a CMISC), transfer agent for Columbia Funds Variable Insurance Trust and Columbia Funds Variable Insurance Trust I (collectively "Funds"), whereby RiverSource Life and RiverSource Life of NY agree to provide the Funds certain shareholder information upon written request and agree to restrict or prohibit purchases or exchanges of shares by a shareholder that has been identified by the Funds as having engaged in transactions of the Funds' shares that violate policies established by the Funds for the purpose of eliminating or reducing any dilution of the value of the outstanding shares issued by the Funds.

* American Enterprise Life Insurance Company was merged with and into IDS Life Insurance Company, and the surviving entity of the merger was renamed RiverSource Life Insurance Company effective upon consummation of the merger as of December 31, 2006.

G. All outstanding shares of the Company are owned by Ameriprise Financial. Refer to the organization chart in Schedule Y for disclosure of the other entities within the holding company group.

H. The Company owns no shares of an upstream parent.

I. None of the Company's investments in subsidiary, controlled or affiliated entities exceed 10% of the Company's admitted assets.

J. The Company does not have any impaired investments in subsidiaries, controlled or affiliated entities.

K. Investments in foreign insurance subsidiaries: Not applicable.

L. Look-through approach for valuation of downstream noninsurance holding companies: Not applicable.

**11. Debt**

A. Other Debt

Refer to Note 5 E. – Investments – Repurchase Agreements.

RiverSource Life, as the borrower, had an outstanding balance at December 31, 2012 and 2011 of $150 million and $300 million, respectively, under a revolving credit agreement with Ameriprise Financial as the lender. The aggregate amount outstanding under the line of credit may not exceed $800 million at any time. Prior to January 1, 2012, the interest rate for any borrowing under the agreement was established by reference to LIBOR plus 115 basis points. In January 2012, an amendment to this agreement decreased the interest rate to LIBOR plus 90 basis points, subject to adjustment based on debt ratings of the senior unsecured debt of Ameriprise Financial. Amounts borrowed may be repaid at any time with no prepayment penalty.

# NOTES TO FINANCIAL STATEMENTS

B. Federal Home Loan Bank ("FHLB")

(1) The Company is a member of the FHLB of Des Moines. The FHLB provides a reliable source of short-term and long-term, competitively priced funding. Members of FHLB Des Moines benefit from a range of funding products, the ability to better manage liquidity needs and the opportunity to partner with the Bank on affordable housing and economic development initiatives. Funding products offered include an overnight fed funds advance, short term (less than 6 month) repurchase agreement, long-term fixed rate advances (6 months to 30 years), letters of credit and long term variable rate advances.

At December 31, 2012 and 2011, the Company had no borrowings from the FHLB.

| | | December 31, 2012 | December 31, 2011 |
|---|---|---|---|
| (2) | FHLB stock purchased/owned as part of the agreement | $ 10,000,000 | $ 10,000,000 |
| (3) | Collateral pledged to the FHLB | — | — |
| (4) | Borrowing capacity currently available | 3,943,000,000 | 5,091,000,000 |
| (5) | Agreement assets and liabilities | — | — |

**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plans
Not applicable.

B. Defined Contribution Plans
The Company participates in the defined contribution pension plans of Ameriprise Financial which cover all employees who have met certain employment requirements. The Company contributions to the plans are a percent of either each employee's eligible compensation or basic contributions. Costs of these plans charged to operations were $2.0 million and $1.5 million in 2012 and 2011, respectively.

C. Multiemployer Plans
Not applicable.

D. Consolidated/Holding Company Plans
The Company participates in the Ameriprise Financial Retirement Plan which covers all permanent employees age 21 and over who have met certain employment requirements. Employer contributions to the plan are based on participants' age, years of service and total compensation for the year. Funding of retirement costs for this plan complies with the applicable minimum funding requirements specified by the Employee Retirement Income Security Act of 1974, as amended. The Company's share of the total net periodic pension cost was $1.4 million and $1.3 million in 2012 and 2011, respectively.

The Company also participates in the Ameriprise Financial 2005 Incentive Compensation Plan. Employees, directors and independent contractors are eligible to receive incentive awards including stock options, restricted stock awards, restricted stock units, performance shares and similar awards designed to comply with the applicable federal regulations and laws of jurisdiction. The Company's expense for incentive awards was $1.2 million and $1.3 million in 2012 and 2011, respectively.

The Company participates in the defined benefit health care plans of Ameriprise Financial that provide health care and life insurance benefits to retired employees and retired financial advisors. The plans include participant contributions and service- related eligibility requirements. Upon retirement, eligible employees are considered to have been employees of Ameriprise Financial. Ameriprise Financial expenses these benefits and allocates the expenses to its subsidiaries. The Company's allocated share of these plans charged to operations was $(0.2) million and $(0.1) million in 2012 and 2011, respectively.

E. Postemployment Benefits and Compensated Absences
Not applicable.

F Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not applicable.

**13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

(1) The Company has 100,000 shares of common stock authorized, issued and outstanding at year-end. All shares have a $30 par value.

(2) Preferred stock: None.

(3) Dividends in excess of statutory unassigned funds (surplus) require advance notice to the Minnesota Department of Commerce and are subject to potential disapproval. In addition, dividends whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceed the greater of (1) the previous year's statutory net gain from operations or (2) 10% of the previous year-end statutory capital and surplus are referred to as "extraordinary dividends." Extraordinary dividends also require advance notice to the Minnesota Department of Commerce, and are subject to potential disapproval. Dividends are not cumulative.

(4) RiverSource Life paid dividends to Ameriprise Financial, as follows:

| 2012 | | 2011 | |
|---|---|---|---|
| | (in millions) | | |
| March 26 | $ 225 * | March 31 | $ 200 |
| May 30 | 325 * | May 16 | 400 |
| September 24 | 190 * | August 25 | 150 |
| December 20 | 125 * | December 19 | 850 * |
| Total | $ 865 | Total | $ 1,600 |

* A portion of these dividends were considered extraordinary.

(5) Within the limitations of item (3) above, there are no restrictions on the portion of the Company's profits that may be paid as dividends.

(6) There are no restrictions on the Company's unassigned funds (surplus) other than the limitations described in item (3) above.

(7) Mutual company advances to surplus – Not applicable.

(8) The Company does not hold any of its own stock or that of its affiliated companies for special purposes.

(9) Special Surplus Funds – None.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains (losses) is $(218.9) million unrealized loss.

(11) Surplus Notes – Not applicable.

(12)-(13) Quasi-reorganization's - Not applicable.

**14. Contingencies**

A. Contingent Commitments
In 1981, RiverSource Life guaranteed that it will maintain the capital and surplus of RiverSource Life of NY at or above $3 million, subject to several conditions, in order to secure authorization from the State of New York for the establishment of variable annuity separate account operations by RiverSource Life of NY.

B. Assessments

(1) The Company is required by law to be a member of the guaranty fund association in every state where it is licensed to do business. In the event of insolvency of one or more unaffiliated insurance companies, the Company could be adversely affected by the requirement to pay assessments to the guaranty fund associations. Uncertainty and volatility in the U.S. economy and financial markets in recent years have weakened the financial condition of numerous insurers, including insurers currently in receiverships, increasing the risk of triggering guaranty fund assessments.

The Company projects its cost of future guaranty fund assessments based on estimates of insurance company insolvencies provided by the National Organization of Life and Health Insurance Guaranty Associations ("NOLHGA") and the amount of its premiums written relative to the industry-wide premium in each state. The Company accrues the estimated cost of future guaranty fund assessments when it is considered probable that an assessment will be imposed, the event obligating the Company to pay the assessment has occurred and the amount of the assessment can be reasonably estimated.

# NOTES TO FINANCIAL STATEMENTS

Executive Life Insurance Company of New York ("ELNY") was placed into rehabilitation by a New York state court in 1991. On April 16, 2012, the court issued an order converting the rehabilitation into a liquidation proceeding under a plan submitted by the New York insurance regulator with support from NOLHGA and the industry.

During the second quarter of 2012, the Company established a liability for estimated guaranty fund assessments and a related premium tax asset, primarily associated with ELNY. At December 31, 2012, the estimated liability was $21 million and the related premium tax asset was $16 million. The expected period over which the assessments will be made and the related tax credits recovered is not known. At December 31, 2011, the net liability was not considered material.

(2) Rollforward of Premium Tax Asset

| | | |
|---|---|---|
| a. | Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end | $ 1,100,591 |
| b. | Decreases current year: | |
| | Amortization and other decreases | 230,482 |
| c. | Increases current year: | |
| | Premium tax credits for future assessments | 15,907,571 |
| | Premium tax credits for paid assessments | 1,620,198 |
| d. | Assets recognized from paid and accrued premium tax offsets and policy surcharges current year | $ 18,397,878 |

C. Gain Contingencies
None.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits.
None.

E. All Other Contingencies
At December 31, 2012, the Company had no material commitments to purchase investments other than mortgage loan fundings.

The Company's annuity and life products all have minimum interest rate guarantees in their fixed accounts. As of December 31, 2012, these guarantees range up to 5.0%.

Insurance companies have been the subject of increasing regulatory, legislative and judicial scrutiny. Numerous state and federal regulatory agencies have commenced examinations and other inquiries of insurance companies regarding sales and marketing practices (including sales to older consumers and disclosure practices), claims handling, and unclaimed property and escheatment practices and procedures. With regard to an industry-wide investigation of unclaimed property and escheatment practices and procedures, the Company is responding to regulatory audits, market conduct examinations and other inquires (including inquiries from the State of Minnesota and a multistate insurance department examination). The Company has cooperated and will continue to cooperate with the applicable regulators regarding their inquiries.

The Company is involved in the normal course of business in a number of other legal and arbitration proceedings concerning matters arising in connection with the conduct of its business activities. The Company believes that it is not a party to, nor are any of its properties the subject of, any pending legal, arbitration or regulatory investigation or proceeding that is likely to have a material adverse effect on its financial condition, results of operations or liquidity. Notwithstanding the foregoing, it is possible that the outcome of any current or future legal, arbitration or regulatory proceeding could have a material impact on results of operations in any particular reporting period as the proceedings are resolved.

Uncertain economic conditions, heightened and sustained volatility in the financial markets and significant financial reform legislation may increase the likelihood that clients and other persons or regulators may present or threaten legal claims or that regulators increase the scope or frequency of examinations of the Company or the insurance industry generally.

**15. Leases**
None.

**16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**
(1) The table below summarizes the notional amounts of the Company's derivatives as of December 31, 2012 and 2011.

| | Assets | | Liabilities | |
|---|---|---|---|---|
| | 2012 | 2011 | 2012 | 2011 |
| a. Swaps | $ 34,263,978,935 | $ 29,990,080,293 | $ 34,590,309,522 | $ 24,073,556,636 |
| b. Futures | 139,757,215 | 313,605,464 | 2,961,714,709 | 1,080,386,440 |
| c. Options | 34,039,379,296 | 28,427,110,285 | 34,323,179,756 | 18,978,937,150 |
| d. Total | $ 68,443,115,446 | $ 58,730,796,042 | $ 71,875,203,987 | $ 44,132,880,226 |

Refer to Schedule DB of the Company's Annual Statement for additional detail.

(2) Under exchange-traded futures and options, the Company agrees to purchase or sell a specified number of contracts with other parties and for the futures to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures and options are regulated futures commissions merchants who are members of a trading exchange.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Because exchanged-traded futures and options are affected through a regulated exchange and the futures positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to furnish collateral for certain derivative contracts. The amount of collateral that is required is determined by the Company and the counterparty and is governed by a negotiated credit support agreement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and by obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk using various credit monitoring techniques; 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**
A. Transfers of Receivables Reported as Sales
Not applicable.

B. Transfer and Servicing of Financial Assets
Not applicable.

C. Wash Sales
None.

**18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**
Not applicable.

**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**
Not applicable.

# NOTES TO FINANCIAL STATEMENTS

**20. Fair Value Measurements**

A. (1) Fair Value Measurements at December 31, 2012

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Total |
|---|---|---|---|---|
| a. Assets at fair value | | | | |
| Bonds: Industrial and miscellaneous | $ — | $ 11,816,620 | $ — | $ 11,816,620 |
| Common stock: Industrial and miscellaneous | 1,512,768 | 2,087,837 | 286,245 | 3,886,850 |
| Derivative assets: | | | | |
| Interest rate derivative contracts | — | 2,152,404,875 | — | 2,152,404,875 |
| Equity derivative contracts | 276,915,475 | 919,610,856 | — | 1,196,526,331 |
| Foreign currency derivative contracts | — | 5,785,456 | — | 5,785,456 |
| Total derivative assets | 276,915,475 | 3,077,801,187 | — | 3,354,716,662 |
| Separate account assets | 5,633,414 | 65,781,478,733 | 1,955,188 | 65,789,067,335 |
| Total assets at fair value | $ 284,061,657 | $ 68,873,184,377 | $ 2,241,433 | $ 69,159,487,467 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities: | | | | |
| Interest rate derivative contracts | $ — | $ 1,483,151,570 | $ — | $ 1,483,151,570 |
| Equity derivative contracts | 258,118,581 | 1,516,143,719 | — | 1,774,262,300 |
| Foreign currency derivative contracts | — | 17,496 | — | 17,496 |
| Total derivative liabilities | 258,118,581 | 2,999,312,785 | — | 3,257,431,366 |
| Total liabilities at fair value | $ 258,118,581 | $ 2,999,312,785 | $ — | $ 3,257,431,366 |

Fair Value Measurements at December 31, 2011

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Total |
|---|---|---|---|---|
| a. Assets at fair value | | | | |
| Bonds: Industrial and miscellaneous | $ — | $ 24,021,155 | $ 22,428,516 | $ 46,449,671 |
| Common stock: | | | | |
| Industrial and miscellaneous | — | 1,842,086 | 14,630,131 | 16,472,217 |
| Affiliated | 51,120 | — | — | 51,120 |
| Total common stock | 51,120 | 1,842,086 | 14,630,131 | 16,523,337 |
| Other invested assets | — | 1,156,633 | — | 1,156,633 |
| Derivative assets: | | | | |
| Interest rate derivative contracts | — | 1,768,526,097 | — | 1,768,526,097 |
| Equity derivative contracts | 271,884,956 | 990,099,323 | — | 1,261,984,279 |
| Credit derivative contracts | — | 1,382,565 | — | 1,382,565 |
| Foreign currency derivative contracts | — | 6,839,712 | — | 6,839,712 |
| Total derivative assets | 271,884,956 | 2,766,847,697 | — | 3,038,732,653 |
| Separate account assets | 2,967,618 | 59,968,759,841 | 2,152,726 | 59,973,880,185 |
| Total assets at fair value | $ 274,903,694 | $ 62,762,627,412 | $ 39,211,373 | $ 63,076,742,479 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities: | | | | |
| Interest rate derivative contracts | $ — | $ 1,196,147,543 | $ — | $ 1,196,147,543 |
| Equity derivative contracts | 296,497,522 | 725,560,653 | — | 1,022,058,175 |
| Foreign currency derivative contracts | — | 10,264,707 | — | 10,264,707 |
| Total derivative liabilities | 296,497,522 | 1,931,972,903 | — | 2,228,470,425 |
| Total liabilities at fair value | $ 296,497,522 | $ 1,931,972,903 | $ — | $ 2,228,470,425 |

There were no transfers between Level 1 and Level 2 during the years ended December 31, 2012 and 2011.

(2) The following table provides a summary of changes in Level 3 assets and liabilities measured at fair value:

| | Beginning balance at Jan. 1, 2012 | 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 | Sales | Settlements | Ending balance at Dec. 31, 2012 |
|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | |
| Bonds | $22,428,516 | $ — | $(19,250,932)[2] | $(5,907,315) | $5,208,422 | $ — | $ — | $(2,478,691) | $ — |
| Common stock | 14,630,131 | — | (15,368,668)[3] | 4,375 | 357,205 | 668,827 | (5,625) | — | 286,245 |
| Separate account assets | 2,152,726 | 555,948 [1] | — | 3,994 | (90,813) | — | — | (666,667) | 1,955,188 |
| Total assets | $39,211,373 | $555,948 | $(34,619,600) | $(5,898,946) | $5,474,814 | $668,827 | $(5,625) | $(3,145,358) | $2,241,433 |

(1) Represents securities with a fair value of $0.6 million that were transferred to from Level 2 to Level 3 as fair value of these securities is now based on a single non-binding broker quote.

(2) Represents non-agency residential mortgage backed securities with a fair value of $19.3 million that were transferred out of Level 3 to Level 2. The transfers reflect improved pricing transparency of these securities, a continuing trend of increased activity in the non-agency residential mortgage backed security market and increased observability of significant inputs to the valuation methodology.

(3) Represents securities with a fair value of $15.4 million that were transferred to Level 2 as the fair value of the securities are now obtained from a third party service with observable inputs.

| | Beginning balance at Jan. 1, 2011 | 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 | Sales | Settlements | Ending balance at Dec. 31, 2011 |
|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | |
| Bonds | $21,172,098 | $20,597,762 [1][2] | $(12,057,351)[2][3] | $(29,544,708) | $27,052,131 | $ — | $(2,526,236) | $(2,265,180) | $22,428,516 |
| Common stock | 12,953,657 | 6,248 [1] | — | 1,251,393 | (1,844,343) | 3,514,569 | — | (1,251,393) | 14,630,131 |
| Separate account assets | 8,195,586 | — | (4,587,661)[4] | 213,312 | (403,174) | — | — | (1,265,337) | 2,152,726 |
| Total assets | $42,321,341 | $20,604,010 | $(16,645,012) | $(28,080,003) | $24,804,614 | $3,514,569 | $(2,526,236) | $(4,781,910) | $39,211,373 |

(1) Includes securities with a fair value of $12.0 million that were transferred to Level 3 as these bonds are reported at fair value as of December 31, 2011.

(2) Includes securities with a fair value of $10.6 million that transferred out of Level 3 in the third quarter of 2011, as these bonds were no longer reported at fair value. These securities subsequently transferred back into Level 3 with a fair value of $8.6 million as these bonds were reported at fair value as of December 31, 2011.

(3) Includes securities with a fair value of $1.5 million that are no longer reported at fair value as of December 31, 2011.

(4) Represents non-agency residential mortgage backed securities with a fair value of $4.6 million that were transferred out of Level 3 to Level 2 in the fourth quarter of 2011. The transfers reflect improved pricing transparency of these securities, a continuing trend of increased activity in the non-agency residential mortgage backed security market and increased observability of significant inputs to the valuation methodology.

(3) The Company recognizes transfers between levels of the fair value hierarchy as of the beginning of the quarter in which each transfer occurred.

# NOTES TO FINANCIAL STATEMENTS

(4) The Company categorizes its fair value measurements according to a three-level hierarchy. The hierarchy prioritizes the inputs used by the Company's valuation techniques. A level is assigned to each fair value measurement based on the lowest level input that is significant to the fair value measurement in its entirety. The three levels of the fair value hierarchy are defined as follows:

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that are accessible at the measurement date.
Level 2 Prices or valuations based on observable inputs other than quoted prices in active markets for identical assets and liabilities.
Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

The Company uses valuation techniques consistent with the market and income approaches to measure the fair value of its assets and liabilities. The Company's market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The Company's income approach uses valuation techniques to convert future projected cash flows to a single discounted present value amount. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs.

The following is a description of the valuation techniques used to measure fair value and the general classification of these instruments pursuant to the fair value hierarchy.

**Bonds and common stocks**
Fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes, or other model-based valuation techniques.

Level 2 bonds include non-agency residential mortgage backed securities and syndicated loans. The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to reported trades, benchmarks yields, issuer spreads and non-binding broker quotes. Level 3 bonds include non-agency residential mortgage backed securities. The fair value of Level 3 bonds is obtained from third party pricing services who use significant unobservable inputs to estimate fair value.

Level 2 common stocks are valued using third-party pricing services. The fair value of Level 3 common stocks is based on a single non-binding broker quote. The underlying inputs used for non-binding broker quotes are not readily available to the Company. In 2011, Level 3 common stocks included certain structured investment vehicles that were valued using discounted cash flow models.

**Derivative assets**
Derivatives that are measured using quoted prices in active markets, such as derivatives that are exchange-traded, are classified as Level 1 measurements. Some options are classified as Level 1. The fair value of derivatives that are traded in less active over-the-counter markets are generally measured using pricing models with market observable inputs such as interest rates and equity index levels. These measurements are classified as Level 2 within the fair value hierarchy and include swaps and the majority of options. The counterparties' nonperformance risk associated with uncollateralized derivative assets was immaterial at December 31, 2012.

**Separate account assets**
The fair value of assets held by separate accounts is determined by the net asset value ("NAV") of the funds in which those separate accounts are invested. The NAV represents the exit price for the separate account. Separate account assets are generally classified as Level 2 as they are traded in principal-to-principal markets with little publicly released pricing information. Separate account assets supporting the Company's modified guaranteed annuities include bonds, for which fair value is obtained from third-party pricing services, non-binding broker quotes or other model-based valuation techniques. Level 2 bonds include residential mortgage backed securities, commercial mortgage backed securities, asset backed securities and municipal and corporate bonds. The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to reported trades, benchmarks yields, issuer spreads and non-binding broker quotes. Level 3 bonds include corporate bonds and commercial mortgage backed securities. The fair value of Level 3 securities is based on a single non-binding broker quote. The underlying inputs used for non-binding broker quotes are not readily available to the Company.

B. Not applicable.

C. The following table provides the carrying value and the estimated fair value of financial instruments that are not reported at fair value as of December 31, 2012 and 2011:

| | December 31, 2012 | | | | | |
|---|---|---|---|---|---|---|
| | | | Fair Value | | | Not Practicable (Carrying Value) |
| | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | |
| **Financial Assets** | | | | | | |
| Bonds | $ 24,167,726,635 | $ 21,491,289,130 | $ 8,701,429 | $ 22,298,568,320 | $ 1,860,456,886 | $ — |
| Common stock | 10,038,338 | 10,038,338 | — | — | 10,038,338 | — |
| Cash equivalents | 232,796,004 | 232,796,004 | — | 232,796,004 | — | — |
| Mortgage loans on real estate | 3,401,488,939 | 3,252,960,923 | — | — | 3,401,488,939 | — |
| Short-term investments | 80,953 | 80,953 | 80,953 | — | — | — |
| Contract loans | 686,588,278 | 712,353,844 | — | — | 686,588,278 | — |
| **Financial Liabilities** | | | | | | |
| Future policy benefits | $ 15,862,875,256 | $ 13,390,743,356 | $ — | $ — | $ 15,862,875,256 | $ — |
| Borrowed money | 649,958,839 | 650,805,873 | — | 500,064,662 | 149,894,177 | — |
| Separate account liabilities | 354,487,321 | 354,487,321 | — | 354,487,321 | — | — |

| | December 31, 2011 | |
|---|---|---|
| | Carrying Value | Fair Value |
| **Financial Assets** | | |
| Bonds | $ 22,452,584,364 | $ 24,496,638,213 |
| Common stock | 10,152,573 | 10,152,573 |
| Cash equivalents | 726,214,325 | 726,214,325 |
| Mortgage loans on real estate | 2,341,053,617 | 2,485,706,244 |
| Other invested assets | 299,338,344 | 300,145,168 |
| Short-term investments | 80,953 | 80,953 |
| Contract loans | 701,917,223 | 676,572,671 |
| **Financial Liabilities** | | |
| Future policy benefits | $ 13,721,733,118 | $ 16,498,224,859 |
| Borrowed money | 804,656,223 | 802,480,891 |
| Separate account liabilities | 352,246,886 | 352,246,886 |

**Bonds**
Fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes or other model-based valuation techniques. Level 1 securities primarily include U.S. Treasuries. Level 2 securities include municipal and corporate bonds, residential mortgage backed securities, commercial mortgage backed securities, asset backed securities, U.S. agency and foreign government securities and syndicated loans. The fair value of these Level 2 securities is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these securities can include, but are not limited to, reported trades, benchmark yields, issuer spreads and non-binding broker quotes. Level 3 securities primarily include corporate bonds, non-agency residential mortgage backed securities, commercial mortgage backed securities, asset backed securities and syndicated loans. The fair value of these Level 3 securities is typically based on a single non-binding broker quote. The underlying inputs used for the non-binding broker quotes are not readily available to the Company.

# NOTES TO FINANCIAL STATEMENTS

**Common stocks**
Common stocks include an investment in FHLB shares. The carrying value is considered a reasonable estimate of the fair value, as this represents the stated exit price for this asset. FHLB shares are classified as Level 3 due to restrictions on transfer of shares.

**Cash equivalents**
Cash equivalents include highly liquid investments with original maturities of 90 days or less. Cash equivalents are classified as Level 2 and measured at amortized cost, which is a reasonable estimate of fair value because of the short time between the purchase of the instrument and its expected realization.

**Mortgage loans on real estate**
The fair value of commercial mortgage loans, except those with significant credit deterioration, is determined by discounting contractual cash flows using discount rates that reflect current pricing for loans with similar remaining maturities and characteristics including loan-to-value ratio, occupancy rate, refinance risk, debt-service coverage, location, and property condition. For commercial mortgage loans with significant credit deterioration, fair value is determined using the same adjustments as above with an additional adjustment for the Company's estimate of the amount recoverable on the loan.

The fair value of residential mortgage loans is determined by discounting estimated cash flows and incorporating adjustments for prepayment, administration expenses, severity and credit loss estimates, with discount rates based on the Company's estimate of current market conditions.

Given the significant unobservable inputs to the valuation of mortgage loans, these measurements are classified as Level 3.

**Other invested assets**
At December 31, 2012, the Company reclassified its investments in syndicated loans from other invested assets to bonds. See Note 2 for more information. The fair value of syndicated loans is obtained from a third-party service or non-binding broker quotes. Syndicated loans that are priced by multiple pricing services are classified as Level 2 and syndicated loans priced using a single non-binding broker quote are classified as Level 3.

**Short-term investments**
Short-term investments consist of actively traded money market funds which are measured at their NAV and classified as Level 1.

**Contract loans**
The fair value of contract loans is determined using discounted cash flows and are classified as Level 3 as the discount rate used may be adjusted for the underlying performance of individual policies.

**Future policy benefits**
The fair value of fixed annuities, in deferral status, is determined by discounting cash flows using a risk neutral discount rate with adjustments for profit margin, expense margin, early policy surrender behavior and a provision for adverse deviation from estimated early policy surrender behavior. The fair value of fixed annuities, in payout status, is determined by discounting cash flows using a risk neutral discount rate with adjustments for expense margin. Variable annuity fixed sub-accounts and equity indexed annuities fair value is determined by discounting cash flows adjusted for policyholder behavior. Given the use of significant unobservable inputs to these valuations, these measurements are classified as Level 3.

**Borrowed money**
Borrowed money includes liabilities under repurchase agreements and amounts outstanding under a line of credit with Ameriprise Financial. The fair value of repurchase agreements has been determined from a third-party pricing service and classified as Level 2. The fair value of the line of credit is determined by discounting cash flows, however due to the short-term nature of the line of credit, the carrying value is used as an approximation of the fair value and is classified as Level 3.

**Separate account liabilities**
Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contractholders and RiverSource Life. The fair value of these separate account liabilities is classified as Level 2.

D. Not Practicable to Estimate Fair Value
None.

**21. Other Items**

A. Extraordinary Items
None.

B. Troubled Debt Restructuring: Debtors
Not applicable.

C. Other Disclosures
Assets with a carrying value of $4.6 million and $4.7 million at December 31, 2011 and 2010, respectively, were on deposit with government authorities as required by law. At both December 31, 2012 and 2011, assets in the amount of $1.1 million, were pledged as collateral for bank loans.

D. Uncollectible Accounts
None.

E. Business Interruption Insurance Recoveries
None.

F. State Transferable and Non-transferable Tax Credits
None.

G. Subprime-Mortgage-Related Risk Exposure

(1) Sub-prime mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles. Alt-A mortgage lending is the origination of residential mortgage loans to customers who have credit ratings above sub-prime but may not conform to government-sponsored standards. Prime mortgage lending is the origination of residential mortgage loans to customers with good credit profiles. The Company has exposure to each of these types of loans predominantly through mortgage backed and asset backed securities. The slowdown in the U.S. housing market, combined with relaxed underwriting standards by some originators, has led to higher delinquency and loss rates for some of these investments. Market conditions have increased the likelihood of other-than-temporary impairments for certain non-agency residential mortgage backed securities. As a part of the Company's risk management process, an internal rating system is used in conjunction with market data as the basis of analysis to assess the likelihood that the Company will not receive all contractual principal and interest payments for these investments. For the investments that are more at risk for impairment, the Company performs its own assessment of projected cash flows incorporating assumptions about default rates, prepayment speeds and loss severity to determine if an other-than-temporary impairment should be recognized.

(2) There is no direct exposure to subprime mortgage loans.

(3) Securities with underlying subprime exposure, as of December 31, 2012:

| | Actual Cost | Book/Adjusted Carrying Value (excluding interest) | Fair Value | OTTI Losses Recognized |
|---|---|---|---|---|
| Mortgage-backed securities | $ 63,046,143 | $ 64,095,483 | $ 58,377,475 | $ — |
| Equity investment in wholly-owned subsidiary RiverSource Life of NY | 1,104,898 | 1,104,179 | 1,026,026 | — |

# NOTES TO FINANCIAL STATEMENTS

Securities with underlying Alt – A exposure, as of December 31, 2012:

| | Actual Cost | Book/Adjusted Carrying Value (excluding interest) | Fair Value | OTTI Losses Recognized |
|---|---|---|---|---|
| Mortgage-backed securities | $ 258,266,718 | $ 245,513,623 | $ 223,445,653 | $ 23,426,771 |
| Equity investment in wholly-owned subsidiary RiverSource Life of NY | 21,481,931 | 21,636,044 | 21,398,561 | 94,574 |

There is no underwriting exposure to subprime mortgage risk.

H Retained Assets
None.

**22. Events Subsequent**
Subsequent events have been considered through February 20, 2013 for the statutory statement issued on February 26, 2013.

**23. Reinsurance**
A. Ceded Reinsurance Report
Section 1 – 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)

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 an insured or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)

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)

2. Does the Company 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)

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)

B. The Company has no uncollectible reinsurance.

C. The Company has no commuted reinsurance.

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**
Not applicable.

**25. Change in Incurred Losses and Loss Adjustment Expenses**
Not applicable.

**26. Intercompany Pooling Arrangements**
Not applicable.

**27. Structured Settlements**
Not applicable.

**28. Health Care Receivables**
Not applicable.

**29. Participating Policies**
Not applicable.

**30. Premium Deficiency Reserves**
None.

**31. Reserves for Life Contracts and Annuity Contracts**
(1) The Company waives the deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Any surrender values promised in excess of the legally computed reserves are included in Exhibit 5 – aggregated reserves for life contracts ("Exhibit 5") with the basic reserve.

(2) Additional premiums are charged for policies issued on substandard lives according to underwriting classification. The corresponding reserves held on such policies are calculated using the standard reserves plus unearned gross extra premium for policies with a flat extra premium and standard reserve, plus an additional approximate reserve based on multiple reserves for policies issued with multiple table ratings.

(3) As of December 31, 2012, the Company had $12.8 billion of insurance in force for which gross premiums are less than net premiums according to the standard valuation set by the State of Minnesota. Total reserves to cover the above insurance totaled the gross amount of $69.2 million at year-end. These reserves are reported in Exhibit 5 Part 1, Line 0700003. Through coinsurance agreements, $13.1 million of this reserve is ceded to reinsurers.

(4) Tabular interest, tabular less actual reserve released and tabular cost have been determined by formula, as described in the NAIC Instructions.

(5) Actual interest is credited on accounts.

# NOTES TO FINANCIAL STATEMENTS

(6) "Other increases, net" in the Analysis of Increase in Reserves includes the following items:

| | Total | Ordinary Life Insurance | Individual Annuities |
|---|---|---|---|
| | | (in millions) | |
| Change in the implicit reserve for guaranteed benefits within variable annuity contracts | $ (1,103) | $ — | $ (1,103) |
| Prior period adjustment* | (57) | — | (57) |
| Miscellaneous life insurance reserve adjustments | (1) | (1) | — |
| Analysis of increase in reserves, Line 7 other increases, net | $ (1,161) | $ (1) | $ (1,160) |

* See Note 2 – Accounting Changes and Corrections of Errors for additional information.

**32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**

| | General Account | Separate Account with Guarantees | Separate Account with Nonguaranteed | Total | % of Total |
|---|---|---|---|---|---|
| A. Subject to discretionary withdrawal: | | | | | |
| (1) With market value adjustment | $ — | $ 140,808,495 | $ — | $ 140,808,495 | 0.2% |
| (2) At book value less current surrender charge of 5% or more | 3,505,790,788 | — | — | 3,505,790,788 | 4.6% |
| (3) At fair value | — | — | 57,358,743,681 | 57,358,743,681 | 75.0% |
| (4) Total with adjustment or at market value | 3,505,790,788 | 140,808,495 | 57,358,743,681 | 61,005,342,964 | 79.8% |
| (5) At book value without adjustment* | 13,462,495,914 | — | — | 13,462,495,914 | 17.6% |
| B. Not subject to discretionary withdrawal | 1,915,548,455 | — | 76,753,959 | 1,992,302,414 | 2.6% |
| C. Total (gross) | $ 18,883,835,157 | $ 140,808,495 | $ 57,435,497,640 | $ 76,460,141,292 | 100.0% |
| D. Reinsurance ceded | — | — | — | — | |
| E. Total (net) | $ 18,883,835,157 | $ 140,808,495 | $ 57,435,497,640 | $ 76,460,141,292 | |

* Approximately $4,615.8 million of these reserves are subject to withdrawal with a surrender charge that is contingent or less than 5% (but greater than 0%).

| | | Amount |
|---|---|---|
| F. | Life, Accident & Health Annual Statement: | |
| (1) | Exhibit 5, Annuities Section, Total (net) | $ 18,774,894,247 |
| (2) | Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 79,157 |
| (3) | Exhibit of Deposit-Type Contracts, Line 14, Column 1 | 108,861,753 |
| (4) | Subtotal | $ 18,883,835,157 |
| | Separate Accounts Annual Statement: | |
| (5) | Exhibit 3 – aggregated reserve for life, annuity and accident and health contracts ("Exhibit 3"), Line 0299999, Column 2 | $ 57,576,306,135 |
| (6) | Exhibit 3, Line 0399999, Column 2 | — |
| (7) | Page 3, Line 2, Column 3 | — |
| (8) | Page 3, Line 3.1, Column 3 | — |
| (9) | Page 3, Line 3.2, Column 3 | — |
| (10) | Page 3, Line 3.3, Column 3 | — |
| (11) | Subtotal | $ 57,576,306,135 |
| (12) | Combined Total | $ 76,460,141,292 |

G. Refer to Note 11 – Debt for additional information.

**33. Premiums and Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012 were as follows:

| Type | Gross | Net of Loading |
|---|---|---|
| (1) Industrial | $ — | $ — |
| (2) Ordinary new business | 18,791 | 20,215 |
| (3) Ordinary renewal | 1,826,308 | 3,152,176 |
| (4) Credit life | — | — |
| (5) Group life | 4,253 | 3,951 |
| (6) Group annuity | — | — |
| (7) Totals | $ 1,849,352 | $ 3,176,342 |

**34. Separate Accounts**

A. Separate Account Activity:

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, RiverSource Life reported assets and liabilities from the following product lines/transactions into a separate account:

- Variable life insurance
- Variable annuities
- Modified guaranteed annuities

The separate account classification of the above product lines/transactions is supported by Minnesota Statutes §61A.14.

(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. The assets legally insulated from the general account, and those not legally insulated as of December 31, 2012 are attributed to the following products/transactions:

| | Separate Account Assets | |
|---|---|---|
| Product/Transaction | Legally Insulated | Not Legally Insulated |
| Variable life and annuity products | $ 65,608,509,340 | $ — |
| Modified guaranteed annuities | — | 180,557,995 |
| Total | $ 65,608,509,340 | $ 180,557,995 |

(3) 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.

# NOTES TO FINANCIAL STATEMENTS

As of December 31, 2012 and 2011, the general account of the Company had a maximum guarantee for separate account liabilities of $638.3 million and $2.1 billion, respectively. The amount paid by the general account due to separate account guarantees for the years ending December 31, 2012 and 2011 was $7.6 million and $10.1 million, respectively. To compensate the general account for the risk taken, the separate account paid risk charges as follows for the past five years:

| | | |
|---|---|---|
| a. | 2012 | $305,283,223 |
| b. | 2011 | $253,803,473 |
| c. | 2010 | $199,759,402 |
| d. | 2009 | N/A |
| e. | 2008 | N/A |

(4) RiverSource Life does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the Company relate to variable annuities and variable universal life insurance of a nonguaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder or contractholder and can be positive or negative. The assets and liabilities of these accounts are carried at fair value.

Some of the separate account business is of a modified guaranteed annuity type and some of the variable annuities offer a modified guaranteed annuity fixed investment option. A policyholder selects a guarantee duration and is then credited a rate for that duration. If the policyholder surrenders the policy during the period of the guarantee, a market value adjustment is applied. These modified guaranteed annuity reserves are reported in Exhibit 3 of the Separate Account Annual Statement. This business has been included in columns 2 and 3 of the following table.

Many of the variable annuity contracts provide a guaranteed death benefit approximately equal to the maximum of the account value, premium paid, or the account value as of the most recent 6th contract anniversary. Other optional death benefits include maximum anniversary account value, rising floor, reset ratchet and gain gross up. All of the death benefits are adjusted for partial withdrawals. The cost for these additional death benefits is priced into the product or added for a separate fee via a rider.

The Company also sells products with guaranteed living benefits. These include guaranteed minimum withdrawal benefit for life and guaranteed minimum accumulation benefit. Clients who purchase these benefits are invested in a fund (the Columbia VP Managed Volatility Fund) designed to mitigate exposure to market volatility. In 2007, the Company ceased offering contracts with guaranteed minimum income benefit provisions.

The majority of the Company's guaranteed living benefits in force are guaranteed minimum withdrawal benefits for life. Benefit percentages range from 2.75% to 7% of the benefit base. Waiting periods apply for most withdrawal benefit guarantees and can include a step-up and roll-up feature. All living benefits are added as a separate rider with an additional fee. Variable annuity guaranteed benefit reserves are reported in Exhibit 5, Line 0700004.

Variable life insurance products inforce are single premium variable life and variable universal life. Variable life insurance guaranteed benefits are limited to minimum guaranteed death benefits. For current products, these last for the longer of 10 years and attained age 75. These guarantees are subject to minimum premium payments. These guaranteed benefit reserves are reported in Exhibit 5, Line 0700002.

All non-modified guaranteed annuities and life insurance have been included in column 4 of the table below.

Information regarding the separate accounts of the Company is as follows:

| | | (1) Indexed | (2) Nonindexed Guarantee Less Than/ Equal to 4% | (3) Nonindexed Guarantee More Than 4% | (4) Nonguaranteed Separate Accounts | (5) Total |
|---|---|---|---|---|---|---|
| (1) | Premiums, considerations or deposits for 2012 | $ — | $ 671,524 | $ 464,466 | $ 4,789,345,539 | $ 4,790,481,529 |
| | **Reserves at December 31, 2012** | | | | | |
| (2) | For accounts with assets at: | | | | | |
| | a. Market value ("MV") | $ — | $ 91,213,805 | $ 49,594,690 | $ 62,890,197,876 | $ 63,031,006,371 |
| | b. Amortized cost | — | — | — | — | — |
| | c. Total reserves | $ — | $ 91,213,805 | $ 49,594,690 | $ 62,890,197,876 | $ 63,031,006,371 |
| (3) | By withdrawal characteristics: | | | | | |
| | a. Subject to discretionary withdrawal | $ — | $ — | $ — | $ — | $ — |
| | b. With MV adjustment | — | 91,213,805 | 49,594,690 | — | 140,808,495 |
| | c. At book value without MV adjustment and with current surrender charge of 5% or more | — | — | — | — | — |
| | d. At market value | — | — | — | 62,813,443,917 | 62,813,443,917 |
| | e. At book value without MV adjustment and with current surrender charge less than 5% | — | — | — | — | — |
| | **f. Subtotal** | — | 91,213,805 | 49,594,690 | 62,813,443,917 | 62,954,252,412 |
| | g. Not subject to discretionary withdrawal | — | — | — | 76,753,959 | 76,753,959 |
| | **h. Total (gross)** | $ — | $ 91,213,805 | $ 49,594,690 | $ 62,890,197,876 | $ 63,031,006,371 |

(4) None.

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

| | | |
|---|---|---|
| (1) | Separate account transfers | |
| | a. Transfers to separate accounts (Separate Accounts Annual Statement, Page 4 Line 1.4) | $ 4,793,088,409 |
| | b. Less: Transfers from separate accounts (Separate Accounts Annual Statement, Page 4 Line 10) | 4,730,165,767 |
| | c. Net transfers to (from) separate accounts (a) – (b) | $ 62,922,642 |
| (2) | Reconciling adjustments | 25,250,054 |
| (3) | Transfers as reported in the Summary of Operations (Page 4, Line 26) | $ 88,172,696 |

**35. Loss/Claim Adjustment Expenses**

A. The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2012 and 2011 was $19.1 million and $18.0 million, respectively.

B. – C. The Company incurred $6.2 million and paid $5.1 million of claim adjustment expenses in the current year, of which $3.6 million of the paid amount was attributable to insured or covered events of prior years.

D. The Company did not take into account anticipated salvage and subrogation when determining the liability as there is no salvage and subrogation associated with the Company's products.

# 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? ..... 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? ..... Minnesota

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 [ ] No [ X ]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2010

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. ..... 12/31/2010

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). ..... 06/22/2012

3.4 By what department or departments?
Minnesota Department of Commerce .....

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 [ X ] No [ ]
4.22 renewals? ..... Yes [ X ] No [ ]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

5.2 If yes, provide the name of the 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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 [ ] No [ X ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
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 or government, manager or attorney in fact).

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

# GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by 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.

The Company is a subsidiary of a thrift holding company, Ameriprise Financial, Inc. which is regulated by the federal reserve board. .....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal 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 |
|---|---|---|---|---|---|
| American Enterprise Investment Services, Inc. | Minneapolis, MN | | | | YES |
| Ameriprise Bank, FSB | Minneapolis, MN | | YES | | |
| Ameriprise Certificate Company | Minneapolis, MN | | | | YES |
| Ameriprise Financial, Inc. | Minneapolis, MN | YES | | | |
| Ameriprise Financial Services, Inc. | Minneapolis, MN | | | | YES |
| Columbia Management Investment Advisors, LLC | Boston, MA | | | | YES |
| Columbia Management Investment Distributors, Inc. | Boston, MA | | | | YES |
| Columbia Management Investment Services Corp. | Boston, MA | | | | YES |
| Columbia Wanger Asset Management, LLC | Chicago, IL | | | | YES |
| J. & W. Seligman & Co. Incorporated | New York, NY | | | | YES |
| RiverSource Distributors, Inc | Minneapolis, MN | | | | YES |
| WAM Acquistion GP, Inc. | Chicago, IL | | | | YES |

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, Suite 1400, 225 South Sixth Street, Minneapolis, MN 55402

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 the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A 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:

.....

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?

Stephen P. Blaske, Vice President & Appointed Actuary, FSA, MAAA, 2905 Ameriprise Financial Center, Minneapolis, MN 55474 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ X ] No [ ]

12.11 Name of real estate holding company ..... RiverSource REO 1, LLC

12.12 Number of parcels involved ..... 9

12.13 Total book/adjusted carrying value ..... $ ..... 25,905,064

12.2 If, yes provide explanation:

Refer to Schedule BA and Schedule Y for additional information. .....

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).

.....

# GENERAL INTERROGATORIES

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

## BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate 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 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 ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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 reported 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 ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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 [ ] No [ X ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 12,984,906

## 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. ..... $

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

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 ]

# GENERAL INTERROGATORIES

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

| | | |
|---|---|---|
| 24.101 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | $ |
| 24.102 | Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ |
| 24.103 | Total payable for securities lending reported on the liability page. | $ |

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 currently 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 | $ 495,294,355 |
| 25.22 | Subject to reverse repurchase agreements | $ |
| 25.23 | Subject to dollar repurchase agreements | $ |
| 25.24 | Subject to reverse dollar repurchase agreements | $ |
| 25.25 | Pledged as collateral | $ 830,315,571 |
| 25.26 | Placed under option agreements | $ |
| 25.27 | Letter stock or other securities restricted as to sale | $ |
| 25.28 | On deposit with state or other regulatory body | $ 5,731,459 |
| 25.29 | Other | $ |

25.3 For category (25.27) 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 [ ] No [ X ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ X ]
If no, attach a description with this statement.

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. $

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 |
|---|---|
| JP Morgan | One Chase Manhattan Plaza<br>New York, NY 10005 |

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:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

| 1<br>Central Registration Depository Number(s) | 2<br>Name | 3<br>Address |
|---|---|---|
| | Columbia Management Investment Advisers, LLC | 225 Franklin Street<br>Boston, MA 02110 |

# GENERAL INTERROGATORIES

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 Value |
|---|---|---|
| 29.2999 - Total | | |

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<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>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 30.1 Bonds | 21,735,901,753 | 24,411,171,369 | 2,675,269,616 |
| 30.2 Preferred stocks | | | |
| 30.3 Totals | 21,735,901,753 | 24,411,171,369 | 2,675,269,616 |

30.4 Describe the sources or methods utilized in determining the fair values:
The fair market value is deteremined using independent pricing service, broker quotes and internal models.

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 [ ] No [ X ]

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 [ ] 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 Securities Valuation Office been followed? Yes [ X ] No [ ]

32.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 203,106

33.2 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 |
|---|---|
| | |
| | |
| | |
| | |

34.1 Amount of payments for legal expenses, if any? $ 658,302

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| | |
| | |
| | |
| | |

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 315,778

35.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| American Council of Life Insurance | 315,778 |
| | |
| | |
| | |

# GENERAL INTERROGATORIES

## PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [ X ]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $ 0
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | | |
| 2.2 | Premium Denominator | 6,323,568,416 | 7,638,703,837 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 59,137,991 | 7,837,787 |
| 2.5 | Reserve Denominator | 24,749,576,740 | 24,793,238,740 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.002 | 0.000 |

3.1 Does this reporting entity have Separate Accounts? Yes [ X ] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ X ] No [ ] N/A [ ]

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? $ 2,641,675,636

3.4 State the authority under which Separate Accounts are maintained:
Minnesota Statutes § 61A.14

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ X ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [ 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)"?

4.1 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 [ ]

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 453,651,329
4.22 Received $ 395,650,968

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [ X ]

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 2,688,486,203

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 7,348,587,143
7.12 Stock $

# GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]

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.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

| | | 1<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|---|
| 8.31 | Earned premium | | | |
| 8.32 | Paid claims | | | |
| 8.33 | Claim liability and reserve (beginning of year) | | | |
| 8.34 | Claim liability and reserve (end of year) | | | |
| 8.35 | Incurred claims | | | |

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

| | Attachment Point | 1<br>Earned Premium | 2<br>Claim Liability and Reserve |
|---|---|---|---|
| 8.41 | <$25,000 | | |
| 8.42 | $25,000 - 99,999 | | |
| 8.43 | $100,000 - 249,999 | | |
| 8.44 | $250,000 - 999,999 | | |
| 8.45 | $1,000,000 or more | | |

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [ X ] No [ ]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed Death Benefit | 2<br>Guaranteed Living Benefit | Waiting Period Remaining | Account Value Related to Col. 3 | Total Related Account Values | Gross Amount of Reserve | Location of Reserve | Portion Reinsured | Reinsurance Reserve Credit |
| None | GMAB | 2 years | 1,606,162 | 32,882,824 | 10,037 | Exhibit 5 | None | |
| | | 3 years | 16,537,809 | | 239,888 | Exhibit 5 | None | |
| | | 4 years | 8,418,237 | | 123,298 | Exhibit 5 | None | |
| | | 5 years | 3,151,691 | | 16,304 | Exhibit 5 | None | |
| | | 6 years | 1,577,432 | | 15,706 | Exhibit 5 | None | |
| | | 7 years | 1,591,493 | | 60,538 | Exhibit 5 | None | |
| | GMWB | N/A | 364,675,420 | 364,675,420 | 4,149,460 | Exhibit 5 | None | |
| | None | N/A | 745,583,063 | 745,583,063 | 6,799,432 | Exhibit 5 | None | |
| ROP | GMAB | 2 years | 46,614,386 | 3,003,271,525 | 187,982 | Exhibit 5 | None | |
| | | 3 years | 628,019,204 | | 7,629,014 | Exhibit 5 | None | |
| | | 4 years | 528,287,227 | | 7,956,010 | Exhibit 5 | None | |
| | | 5 years | 505,018,613 | | 5,624,776 | Exhibit 5 | None | |
| | | 6 years | 458,952,228 | | 4,407,547 | Exhibit 5 | None | |
| | | 7 years | 248,378,682 | | 7,292,067 | Exhibit 5 | None | |
| | | 8 years | 215,481,884 | | 2,746,422 | Exhibit 5 | None | |
| | | 9 years | 224,539,649 | | 2,025,694 | Exhibit 5 | None | |
| | | 10 years | 147,979,654 | | 3,694,575 | Exhibit 5 | None | |
| | GMWB | N/A | 26,203,539,715 | 26,203,539,715 | 300,975,575 | Exhibit 5 | None | |
| | None | N/A | 13,844,397,915 | 13,844,397,915 | 274,368,552 | Exhibit 5 | None | |
| | PFC - 7.2%TV | 2 years | 310,466 | 2,219,372 | 6,322 | Exhibit 5 | None | |
| | | 3 years | 578,509 | | 13,428 | Exhibit 5 | None | |
| | | 4 years | 721,204 | | 22,744 | Exhibit 5 | None | |
| | | 5 years | 249,170 | | 23,805 | Exhibit 5 | None | |
| | | 6 years | 279,729 | | 1,239 | Exhibit 5 | None | |
| | | 7 years | 80,295 | | 3,660 | Exhibit 5 | None | |
| | GMIB | 2 years | 8,296,803 | 84,437,569 | 1,327,856 | Exhibit 5 | None | |
| | | 3 years | 44,425,783 | | 7,359,766 | Exhibit 5 | None | |
| | | 4 years | 28,532,120 | | 4,516,695 | Exhibit 5 | None | |
| | | 5 years | 3,107,287 | | 656,335 | Exhibit 5 | None | |
| | | N/A | 75,576 | | 101,972 | Exhibit 5 | None | |
| ROP- EEB 15% | GMWB | N/A | 11,067,532 | 11,067,532 | 101,328 | Exhibit 5 | None | |
| | None | N/A | 9,886,653 | 9,886,653 | 102,150 | Exhibit 5 | None | |
| ROP- EEB 40% | GMAB | 2 years | 788,644 | 7,237,348 | 6,533 | Exhibit 5 | None | |
| | | 3 years | 1,156,835 | | 17,996 | Exhibit 5 | None | |
| | | 4 years | 1,043,430 | | 11,564 | Exhibit 5 | None | |
| | | 5 years | 1,272,823 | | 19,347 | Exhibit 5 | None | |
| | | 6 years | 343,172 | | 3,281 | Exhibit 5 | None | |
| | | 7 years | 400,654 | | 5,207 | Exhibit 5 | None | |
| | | 8 years | 944,431 | | 8,783 | Exhibit 5 | None | |
| | | 9 years | 915,386 | | 7,694 | Exhibit 5 | None | |
| | | 10 years | 371,974 | | 5,866 | Exhibit 5 | None | |
| | GMWB | N/A | 64,544,706 | 64,544,706 | 625,744 | Exhibit 5 | None | |
| | None | N/A | 34,740,069 | 34,740,069 | 325,227 | Exhibit 5 | None | |
| ROP- EEP 15% | GMAB | 7 years | 79,303 | 79,303 | 794 | Exhibit 5 | None | |
| | GMWB | N/A | 4,155,008 | 4,155,008 | 62,439 | Exhibit 5 | None | |
| | None | N/A | 10,226,923 | 10,226,923 | 121,958 | Exhibit 5 | None | |
| ROP- EEP 40% | GMAB | 3 years | 543,190 | 2,096,609 | 9,810 | Exhibit 5 | None | |
| | | 4 years | 162,404 | | 1,888 | Exhibit 5 | None | |
| | | 5 years | 393,939 | | 6,483 | Exhibit 5 | None | |
| | | 6 years | 114,679 | | 1,770 | Exhibit 5 | None | |
| | | 8 years | 772,133 | | 15,776 | Exhibit 5 | None | |
| | | 9 years | 30,072 | | 109 | Exhibit 5 | None | |
| | | 10 years | 80,192 | | 2,136 | Exhibit 5 | None | |
| | GMWB | N/A | 31,933,755 | 31,933,755 | 332,984 | Exhibit 5 | None | |
| | None | N/A | 28,092,849 | 28,092,849 | 402,126 | Exhibit 5 | None | |
| ROP- GGB 15% | GMAB | 5 years | 139,933 | 139,933 | 2,270 | Exhibit 5 | None | |
| | GMWB | N/A | 329,831 | 329,831 | 5,946 | Exhibit 5 | None | |
| | None | N/A | 846,465 | 846,465 | 16,595 | Exhibit 5 | None | |

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed<br>Death Benefit | 2<br>Guaranteed<br>Living Benefit | Waiting<br>Period<br>Remaining | Account Value<br>Related to Col. 3 | Total Related<br>Account Values | Gross Amount<br>of Reserve | Location of<br>Reserve | Portion<br>Reinsured | Reinsurance<br>Reserve Credit |
| ROP- GGB 40% | GMAB | 4 years | 171,097 | 972,017 | 353 | Exhibit 5 | None | |
| | | 5 years | 184,258 | | 3,205 | Exhibit 5 | None | |
| | | 6 years | 579,452 | | 6,912 | Exhibit 5 | None | |
| | | 7 years | 37,209 | | 1,707 | Exhibit 5 | None | |
| | GMWB | N/A | 3,513,755 | 3,513,755 | 120,478 | Exhibit 5 | None | |
| | None | N/A | 2,467,246 | 2,467,246 | 29,288 | Exhibit 5 | None | |
| ROP- GGP 15% | GMAB | 5 years | 64,282 | 147,756 | 1,849 | Exhibit 5 | None | |
| | | 6 years | 83,474 | | 14 | Exhibit 5 | None | |
| | GMWB | N/A | 851,974 | 851,974 | 13,836 | Exhibit 5 | None | |
| | None | N/A | 2,034,530 | 2,034,530 | 46,281 | Exhibit 5 | None | |
| | GMIB | 2 years | 75,255 | 223,919 | 1,030 | Exhibit 5 | None | |
| | | 3 years | 148,664 | | 3,609 | Exhibit 5 | None | |
| ROP- GGP 40% | GMAB | 3 years | 556,194 | 3,349,366 | 4,053 | Exhibit 5 | None | |
| | | 4 years | 229,118 | | 4,827 | Exhibit 5 | None | |
| | | 5 years | 412,645 | | 7,684 | Exhibit 5 | None | |
| | | 6 years | 2,028,641 | | 34,593 | Exhibit 5 | None | |
| | | 7 years | 122,768 | | 1,942 | Exhibit 5 | None | |
| | GMWB | N/A | 6,360,180 | 6,360,180 | 106,027 | Exhibit 5 | None | |
| | None | N/A | 3,650,462 | 3,650,462 | 55,843 | Exhibit 5 | None | |
| | GMIB | 2 years | 400,220 | 978,232 | 16,317 | Exhibit 5 | None | |
| | | 3 years | 425,873 | | 48,175 | Exhibit 5 | None | |
| | | 4 years | 152,138 | | 82,809 | Exhibit 5 | None | |
| 6-Yr Reset | None | N/A | 10,559,802,602 | 10,559,802,602 | 136,986,624 | Exhibit 5 | None | |
| 6-Yr Reset- EEB 15% | None | N/A | 680,108 | 680,108 | 8,185 | Exhibit 5 | None | |
| 6-Yr Reset- EEB 40% | None | N/A | 34,717,793 | 34,717,793 | 338,458 | Exhibit 5 | None | |
| 6-Yr Reset- EEP 15% | None | N/A | 220,536 | 220,536 | 2,779 | Exhibit 5 | None | |
| 6-Yr Reset- EEP 40% | None | N/A | 12,412,610 | 12,412,610 | 306,562 | Exhibit 5 | None | |
| MAV | GMAB | 2 years | 3,074,420 | 341,430,899 | 8,184 | Exhibit 5 | None | |
| | | 3 years | 73,004,714 | | 920,070 | Exhibit 5 | None | |
| | | 4 years | 83,078,685 | | 1,538,633 | Exhibit 5 | None | |
| | | 5 years | 58,393,316 | | 796,663 | Exhibit 5 | None | |
| | | 6 years | 48,889,083 | | 592,120 | Exhibit 5 | None | |
| | | 7 years | 30,429,033 | | 1,167,679 | Exhibit 5 | None | |
| | | 8 years | 19,794,729 | | 184,765 | Exhibit 5 | None | |
| | | 9 years | 20,084,032 | | 180,291 | Exhibit 5 | None | |
| | | 10 years | 4,682,887 | | 167,049 | Exhibit 5 | None | |
| | GMWB | N/A | 3,095,137,971 | 3,095,137,971 | 39,847,994 | Exhibit 5 | None | |
| | None | N/A | 2,839,008,790 | 2,839,008,790 | 39,906,702 | Exhibit 5 | None | |
| | PFC - 7.2%TV | 1 years | 810,303 | 1,581,526 | 9,882 | Exhibit 5 | None | |
| | | 2 years | 165,091 | | 734 | Exhibit 5 | None | |
| | | 3 years | 532,684 | | 1,560 | Exhibit 5 | None | |
| | | 4 years | 73,448 | | 2,898 | Exhibit 5 | None | |
| | GMIB | 1 years | 53,967,294 | 177,361,925 | 3,712,799 | Exhibit 5 | None | |
| | | 2 years | 58,118,060 | | 4,377,355 | Exhibit 5 | None | |
| | | 3 years | 24,886,344 | | 5,304,067 | Exhibit 5 | None | |
| | | 4 years | 14,255,652 | | 4,604,619 | Exhibit 5 | None | |
| | | 5 years | 2,770,468 | | 700,566 | Exhibit 5 | None | |
| | | 8 years | 255,599 | | 2,831 | Exhibit 5 | None | |
| | | N/A | 23,108,508 | | 6,600,988 | Exhibit 5 | None | |
| | PFC - 8%TV | N/A | 429,663 | 429,663 | 22,503 | Exhibit 5 | None | |
| MAV- EEB 15% | GMAB | 3 years | 78,268 | 1,109,312 | 1,583 | Exhibit 5 | None | |
| | | 4 years | 607,808 | | 5,976 | Exhibit 5 | None | |
| | | 5 years | 44,078 | | 275 | Exhibit 5 | None | |
| | | 6 years | 343,253 | | 3,312 | Exhibit 5 | None | |
| | | 10 years | 35,905 | | 784 | Exhibit 5 | None | |
| | GMWB | N/A | 5,574,806 | 5,574,806 | 76,323 | Exhibit 5 | None | |
| | None | N/A | 25,810,044 | 25,810,044 | 542,572 | Exhibit 5 | None | |
| MAV- EEB 40% | GMAB | 2 years | 229,378 | 17,813,891 | 2,506 | Exhibit 5 | None | |
| | | 3 years | 5,540,448 | | 82,485 | Exhibit 5 | None | |
| | | 4 years | 3,716,323 | | 50,905 | Exhibit 5 | None | |
| | | 5 years | 2,592,302 | | 16,805 | Exhibit 5 | None | |
| | | 6 years | 1,452,143 | | 14,451 | Exhibit 5 | None | |
| | | 7 years | 2,346,797 | | 81,619 | Exhibit 5 | None | |
| | | 8 years | 128,384 | | 1,141 | Exhibit 5 | None | |
| | | 9 years | 1,331,440 | | 8,168 | Exhibit 5 | None | |
| | | 10 years | 476,676 | | 9,294 | Exhibit 5 | None | |
| | GMWB | N/A | 80,674,348 | 80,674,348 | 929,562 | Exhibit 5 | None | |
| | None | N/A | 254,459,254 | 254,459,254 | 3,434,833 | Exhibit 5 | None | |
| MAV- EEP 15% | GMAB | 3 years | 115,743 | 115,743 | 3,229 | Exhibit 5 | None | |
| | GMWB | N/A | 4,656,658 | 4,656,658 | 101,478 | Exhibit 5 | None | |
| | None | N/A | 25,036,521 | 25,036,521 | 392,241 | Exhibit 5 | None | |
| MAV- EEP 40% | GMAB | 3 years | 1,495,372 | 3,396,029 | 16,370 | Exhibit 5 | None | |
| | | 4 years | 543,015 | | 7,772 | Exhibit 5 | None | |
| | | 5 years | 72,295 | | 633 | Exhibit 5 | None | |
| | | 6 years | 82,961 | | 1,112 | Exhibit 5 | None | |
| | | 7 years | 224,545 | | 2,376 | Exhibit 5 | None | |
| | | 8 years | 276,882 | | 2,726 | Exhibit 5 | None | |
| | | 9 years | 361,547 | | 5,347 | Exhibit 5 | None | |
| | | 10 years | 339,413 | | 7,852 | Exhibit 5 | None | |
| | GMWB | N/A | 28,662,976 | 28,662,976 | 443,984 | Exhibit 5 | None | |
| | None | N/A | 88,593,324 | 88,593,324 | 1,859,350 | Exhibit 5 | None | |
| MAV- GGB 15% | GMWB | N/A | 1,150,431 | 1,150,431 | 14,581 | Exhibit 5 | None | |
| | None | N/A | 1,425,527 | 1,425,527 | 12,671 | Exhibit 5 | None | |
| | GMIB | 1 years | 215,508 | 638,393 | 1,834 | Exhibit 5 | None | |
| | | 2 years | 86,383 | | 113 | Exhibit 5 | None | |
| | | 3 years | 186,515 | | 1,912 | Exhibit 5 | None | |
| | | 4 years | 42,901 | | 6,748 | Exhibit 5 | None | |
| | | N/A | 107,087 | | 4,886 | Exhibit 5 | None | |
| MAV- GGB 40% | GMAB | 3 years | 755,226 | 1,400,757 | 10,829 | Exhibit 5 | None | |
| | | 4 years | 328,441 | | 5,020 | Exhibit 5 | None | |
| | | 5 years | 108,087 | | 2,168 | Exhibit 5 | None | |
| | | 6 years | 131,664 | | 5,250 | Exhibit 5 | None | |
| | | 7 years | 77,339 | | 3,407 | Exhibit 5 | None | |
| | GMWB | N/A | 5,867,206 | 5,867,206 | 88,589 | Exhibit 5 | None | |
| | None | N/A | 11,935,484 | 11,935,484 | 112,114 | Exhibit 5 | None | |
| | GMIB | 1 years | 3,543,439 | 7,139,869 | 289,278 | Exhibit 5 | None | |
| | | 2 years | 1,365,654 | | 8,032 | Exhibit 5 | None | |
| | | 3 years | 785,661 | | 295,772 | Exhibit 5 | None | |

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed<br>Death Benefit | 2<br>Guaranteed<br>Living Benefit | Waiting<br>Period<br>Remaining | Account Value<br>Related to Col. 3 | Total Related<br>Account Values | Gross Amount<br>of Reserve | Location of<br>Reserve | Portion<br>Reinsured | Reinsurance<br>Reserve Credit |
| | | 4 years | 88,079 | | 37,329 | Exhibit 5 | None | |
| | | N/A | 1,357,038 | | 16,652 | Exhibit 5 | None | |
| MAV- GGP 15% | GMAB | 7 years | 82,028 | 82,028 | 1,214 | Exhibit 5 | None | |
| | GMWB | N/A | 3,048,749 | 3,048,749 | 41,607 | Exhibit 5 | None | |
| | None | N/A | 6,129,100 | 6,129,100 | 266,740 | Exhibit 5 | None | |
| | GMIB | 2 years | 345,372 | 828,116 | 27,775 | Exhibit 5 | None | |
| | | 3 years | 98,217 | | 27,996 | Exhibit 5 | None | |
| | | 4 years | 61,207 | | 1,897 | Exhibit 5 | None | |
| | | N/A | 323,321 | | 12,668 | Exhibit 5 | None | |
| MAV- GGP 40% | GMAB | 3 years | 633,195 | 2,406,794 | 2,464 | Exhibit 5 | None | |
| | | 4 years | 169,430 | | 1,112 | Exhibit 5 | None | |
| | | 5 years | 235,024 | | 5,213 | Exhibit 5 | None | |
| | | 6 years | 1,369,144 | | 20,756 | Exhibit 5 | None | |
| | GMWB | N/A | 27,463,877 | 27,463,877 | 510,900 | Exhibit 5 | None | |
| | None | N/A | 17,508,886 | 17,508,886 | 472,856 | Exhibit 5 | None | |
| | GMIB | 1 years | 2,890,633 | 13,910,479 | 424,933 | Exhibit 5 | None | |
| | | 2 years | 2,174,495 | | 259,607 | Exhibit 5 | None | |
| | | 3 years | 4,978,202 | | 1,571,796 | Exhibit 5 | None | |
| | | 4 years | 1,509,282 | | 726,541 | Exhibit 5 | None | |
| | | 5 years | 448,614 | | 39,771 | Exhibit 5 | None | |
| | | N/A | 1,909,253 | | 45,765 | Exhibit 5 | None | |
| 5-Yr Ratchet | GMAB | 2 years | 2,899,085 | 46,907,411 | 10,399 | Exhibit 5 | None | |
| | | 3 years | 16,069,945 | | 240,709 | Exhibit 5 | None | |
| | | 4 years | 12,193,407 | | 185,583 | Exhibit 5 | None | |
| | | 5 years | 4,687,783 | | 49,582 | Exhibit 5 | None | |
| | | 6 years | 7,199,670 | | 51,925 | Exhibit 5 | None | |
| | | 7 years | 3,857,521 | | 153,581 | Exhibit 5 | None | |
| | GMWB | N/A | 367,062,406 | 367,062,406 | 3,749,592 | Exhibit 5 | None | |
| | None | N/A | 741,960,410 | 741,960,410 | 7,501,263 | Exhibit 5 | None | |
| 5-Yr Ratchet- EEB 15% | GMWB | N/A | 101,793 | 101,793 | 743 | Exhibit 5 | None | |
| | None | N/A | 724,142 | 724,142 | 10,694 | Exhibit 5 | None | |
| 5-Yr Ratchet- EEB 40% | GMAB | 3 years | 932,455 | 2,113,392 | 10,837 | Exhibit 5 | None | |
| | | 4 years | 908,919 | | 8,820 | Exhibit 5 | None | |
| | | 5 years | 184,313 | | 1,899 | Exhibit 5 | None | |
| | | 7 years | 87,705 | | 1,858 | Exhibit 5 | None | |
| | GMWB | N/A | 5,370,447 | 5,370,447 | 53,381 | Exhibit 5 | None | |
| | None | N/A | 21,966,797 | 21,966,797 | 234,818 | Exhibit 5 | None | |
| 5-Yr Ratchet- EEP 15% | None | N/A | 755,269 | 755,269 | 36,688 | Exhibit 5 | None | |
| 5-Yr Ratchet- EEP 40% | GMAB | 3 years | 1,049,609 | 1,069,511 | 15,268 | Exhibit 5 | None | |
| | | 4 years | 19,902 | | 491 | Exhibit 5 | None | |
| | GMWB | N/A | 1,142,518 | 1,142,518 | 6,666 | Exhibit 5 | None | |
| | None | N/A | 9,862,315 | 9,862,315 | 175,069 | Exhibit 5 | None | |
| 5% Roll-up | GMAB | 3 years | 1,069,987 | 12,278,029 | 12,850 | Exhibit 5 | None | |
| | | 4 years | 3,950,373 | | 106,148 | Exhibit 5 | None | |
| | | 5 years | 1,679,652 | | 29,845 | Exhibit 5 | None | |
| | | 6 years | 652,190 | | 7,577 | Exhibit 5 | None | |
| | | 7 years | 344,141 | | 2,988 | Exhibit 5 | None | |
| | | 8 years | 1,972,054 | | 18,143 | Exhibit 5 | None | |
| | | 9 years | 1,695,256 | | 21,153 | Exhibit 5 | None | |
| | | 10 years | 914,377 | | 16,311 | Exhibit 5 | None | |
| | GMWB | N/A | 109,622,164 | 109,622,164 | 1,726,919 | Exhibit 5 | None | |
| | None | N/A | 36,014,117 | 36,014,117 | 1,295,638 | Exhibit 5 | None | |
| | PFC - 7.2%TV | 3 years | 221,803 | 221,803 | 2,986 | Exhibit 5 | None | |
| | GMIB | 1 years | 187,018 | 23,802,587 | 27,319 | Exhibit 5 | None | |
| | | 2 years | 4,596,929 | | 836,385 | Exhibit 5 | None | |
| | | 3 years | 11,726,475 | | 2,912,748 | Exhibit 5 | None | |
| | | 4 years | 4,679,229 | | 1,545,230 | Exhibit 5 | None | |
| | | 5 years | 370,841 | | 23,108 | Exhibit 5 | None | |
| | | N/A | 2,242,097 | | 5,907,220 | Exhibit 5 | None | |
| | PFC - 8%TV | N/A | 51,091 | 51,091 | 60 | Exhibit 5 | None | |
| 5% Roll-up- GGB 40% | GMIB | N/A | 113,058 | 113,058 | 1,443 | Exhibit 5 | None | |
| MAV/5% Roll-up | GMAB | 3 years | 4,534,440 | 32,946,777 | 42,034 | Exhibit 5 | None | |
| | | 4 years | 8,391,196 | | 126,802 | Exhibit 5 | None | |
| | | 5 years | 6,144,472 | | 117,640 | Exhibit 5 | None | |
| | | 6 years | 1,972,175 | | 36,088 | Exhibit 5 | None | |
| | | 7 years | 2,532,062 | | 116,840 | Exhibit 5 | None | |
| | | 8 years | 4,127,238 | | 25,409 | Exhibit 5 | None | |
| | | 9 years | 3,623,935 | | 52,058 | Exhibit 5 | None | |
| | | 10 years | 1,621,259 | | 46,709 | Exhibit 5 | None | |
| | GMWB | N/A | 297,839,467 | 297,839,467 | 4,066,143 | Exhibit 5 | None | |
| | None | N/A | 301,682,596 | 301,682,596 | 7,428,405 | Exhibit 5 | None | |
| | PFC - 7.2%TV | 1 years | 170,977 | 238,877 | 2,389 | Exhibit 5 | None | |
| | | 2 years | 67,900 | | 73 | Exhibit 5 | None | |
| | GMIB | 1 years | 19,934,717 | 97,346,583 | 1,868,605 | Exhibit 5 | None | |
| | | 2 years | 23,718,815 | | 2,910,217 | Exhibit 5 | None | |
| | | 3 years | 20,915,926 | | 5,782,190 | Exhibit 5 | None | |
| | | 4 years | 14,081,452 | | 4,030,278 | Exhibit 5 | None | |
| | | 5 years | 817,987 | | 262,080 | Exhibit 5 | None | |
| | | N/A | 17,877,685 | | 8,219,972 | Exhibit 5 | None | |
| | PFC - 8%TV | N/A | 295,045 | 295,045 | 21,674 | Exhibit 5 | None | |
| 5-Yr Reset | None | N/A | 23,752,967 | 23,752,967 | 177,160 | Exhibit 5 | None | |

10. 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:

10.1 Amount of loss reserves established by these annuities during the current year: $ _____

10.2 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 And Location | 2<br>Statement Value<br>on Purchase Date<br>of Annuities<br>(i.e., Present Value) |
|---|---|
| | |

11.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

11.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]

11.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

# FIVE-YEAR HISTORICAL DATA

**Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.**
**Show amounts of life insurance in this exhibit in thousands (OMIT $000)**

| | | 1<br>2012 | 2<br>2011 | 3<br>2010 | 4<br>2009 | 5<br>2008 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 99,561,652 | 100,876,008 | 103,444,079 | 106,084,311 | 109,717,070 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 80,372,053 | 78,712,715 | 77,019,632 | 75,159,069 | 71,038,031 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 629,576 | 655,266 | 689,597 | 716,543 | 738,731 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 180,563,281 | 180,243,988 | 181,153,308 | 181,959,923 | 181,493,832 |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 4,076,252 | 3,784,462 | 3,674,986 | 4,682,371 | 6,994,058 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 5,443,114 | 5,395,517 | 5,866,383 | 7,940,404 | 9,945,779 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | 57 | 82 | 52 | 171 | |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 9,519,424 | 9,180,061 | 9,541,421 | 12,622,946 | 16,939,837 |
| | **Premium Income - Lines of Business** | | | | | |
| | (Exhibit 1 - Part 1) | | | | | |
| 14. | Industrial life (Line 20.4, Col. 2) | | | | | |
| 15.1 | Ordinary-life insurance (Line 20.4, Col. 3) | 826,289,930 | 829,501,811 | 801,638,750 | 862,931,632 | 961,090,937 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 5,131,031,793 | 6,409,158,577 | 6,266,606,110 | 8,496,903,672 | 8,478,257,519 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | (97,605) | (270,541) | (248,190) | (129,134) | (266,114) |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 108,069,313 | 136,556,840 | 131,648,076 | 125,351,465 | 134,593,089 |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 6,139,286 | 6,099,028 | 6,357,847 | 6,446,134 | 7,410,598 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | | | | | |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 252,135,699 | 257,658,122 | 263,270,670 | 267,664,137 | 256,991,117 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | | | | | |
| 20. | Total | 6,323,568,416 | 7,638,703,837 | 7,469,273,263 | 9,759,167,906 | 9,838,077,146 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 30,880,014,453 | 31,292,502,346 | 28,300,841,081 | 29,709,431,288 | 28,143,306,453 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 27,802,150,347 | 28,638,280,508 | 24,588,342,610 | 26,365,108,933 | 25,655,139,302 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 23,432,724,114 | 24,749,374,873 | 23,312,335,421 | 24,786,642,259 | 22,688,394,954 |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 2,224,465,938 | 2,129,723,498 | 2,208,832,187 | 2,067,444,633 | 1,930,910,167 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 108,861,752 | 101,866,347 | 98,504,708 | 94,692,967 | 99,204,383 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 140,893,360 | 357,697,889 | 74,499,796 | 77,609,409 | 179,613,323 |
| 27. | Capital (Page 3, Lines 29 and 30) | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 |
| 28. | Surplus (Page 3, Line 37) | 3,109,621,120 | 2,678,337,717 | 3,732,416,205 | 3,367,670,780 | 2,525,647,160 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | 1,164,909,338 | 1,112,494,567 | (376,593,030) | 3,169,382,131 | 413,317,199 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 3,256,948,433 | 3,057,654,167 | 3,813,195,099 | 3,450,075,324 | 2,721,728,797 |
| 31. | Authorized control level risk - based capital | 310,088,841 | 309,738,128 | 326,085,644 | 401,469,958 | 275,691,745 |
| | **Percentage Distribution of Cash, Cash Equivalents and Invested Assets** | | | | | |
| | (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 | | | | | |
| 32. | Bonds (Line 1) | 72.1 | 74.5 | 83.5 | 80.5 | 65.8 |
| 33. | Stocks (Lines 2.1 and 2.2) | 2.0 | 1.7 | 1.8 | 1.9 | 1.8 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 10.9 | 7.8 | 8.5 | 8.3 | 9.3 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | 0.4 | 0.4 | 0.4 | 0.4 | |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 0.9 | 2.2 | (0.1) | 2.9 | 10.9 |
| 37. | Contract loans (Line 6) | 2.4 | 2.3 | 2.5 | 2.4 | 2.5 |
| 38. | Derivatives (Page 2, Line 7) | 11.2 | 10.1 | 2.6 | XXX | XXX |
| 39. | Other invested assets (Line 8) | 0.0 | 1.0 | 0.8 | 0.9 | 1.0 |
| 40. | Receivables for securities (Line 9) | 0.1 | 0.1 | 0.0 | 0.7 | 0.0 |
| 41. | Securities lending reinvested collateral assets (Line 10) | | | | XXX | XXX |
| 42. | Aggregate write-ins for invested assets (Line 11) | | | | 2.1 | 8.7 |
| 43. | Cash, cash equivalents and invested assets (Line 12) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |

# FIVE-YEAR HISTORICAL DATA

**(Continued)**

| | | 1<br>2012 | 2<br>2011 | 3<br>2010 | 4<br>2009 | 5<br>2008 |
|---|---|---|---|---|---|---|
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | | | | | |
| 45. | Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. | Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 574,038,726 | 478,286,335 | 472,234,526 | 505,101,925 | 454,678,317 |
| 47. | Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | | | | | |
| 48. | Affiliated mortgage loans on real estate | | | | | |
| 49. | All other affiliated | 25,905,064 | 14,524,811 | 15,745,063 | | |
| 50. | Total of above Lines 44 to 49 | 599,943,790 | 492,811,146 | 487,979,589 | 505,101,925 | 454,678,317 |
| 51. | Total Investment in Parent included in Lines 44 to 49 above | | | | | |
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 52. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 95,181,063 | 138,559,048 | 294,322,140 | 330,634,689 | 363,012,694 |
| 53. | Total admitted assets (Page 2, Line 28, Col. 3) | 96,669,081,788 | 91,266,382,531 | 88,873,794,906 | 81,313,114,490 | 67,906,201,447 |
| | **Investment Data** | | | | | |
| 54. | Net investment income (Exhibit of Net Investment Income) | 1,547,219,579 | 1,622,350,262 | 1,566,596,549 | 1,360,056,983 | 1,243,886,680 |
| 55. | Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (213,487,094) | (124,760,002) | (93,419,286) | 279,236,585 | (348,408,937) |
| 56. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | (544,909,527) | 648,349,646 | (199,722,503) | (1,790,178,022) | 1,485,288,529 |
| 57. | Total of above Lines 54, 55 and 56 | 788,822,958 | 2,145,939,906 | 1,273,454,759 | (150,884,454) | 2,380,766,272 |
| | **Benefits and Reserve Increases (Page 6)** | | | | | |
| 58. | Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11) | 6,972,247,439 | 7,073,075,139 | 6,513,087,116 | 5,767,745,083 | 7,302,994,106 |
| 59. | Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) | 144,691,417 | 133,387,791 | 123,450,762 | 111,901,735 | 91,963,049 |
| 60. | Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3 ) | 183,749,587 | 95,576,012 | 103,786,107 | 110,084,923 | 58,896,651 |
| 61. | Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) | 94,731,413 | 104,010,458 | 141,387,553 | 136,534,466 | 142,742,219 |
| 62. | Dividends to policyholders (Line 30, Col. 1) | | | | | |
| | **Operating Percentages** | | | | | |
| 63. | Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 | 14.0 | 12.4 | 12.4 | 10.1 | 11.8 |
| 64. | Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 4.7 | 5.0 | 5.3 | 6.4 | 6.3 |
| 65. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 81.1 | 20.6 | 98.2 | 90.7 | 95.7 |
| 66. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | | | | | |
| 67. | A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 19.4 | 20.3 | 17.9 | 18.4 | 30.5 |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 68. | Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 14,720,396 | 12,939,198 | 11,611,619 | 9,370,369 | 7,946,406 |
| 69. | Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 13,433,163 | 12,699,654 | 10,939,178 | 8,488,383 | 7,717,970 |
| 70. | Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) | 527,349,857 | 500,880,079 | 456,870,669 | 423,758,699 | 377,341,362 |
| 71. | Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 517,890,589 | 489,453,687 | 449,466,496 | 410,597,445 | 357,597,567 |
| | **Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)** | | | | | |
| 72. | Industrial life (Col. 2) | | | | | |
| 73. | Ordinary - life (Col. 3) | 236,548,005 | 180,893,706 | 203,719,893 | 193,961,977 | 29,043,957 |
| 74. | Ordinary - individual annuities (Col. 4) | 1,766,051,979 | (868,571,136) | 835,136,447 | 1,467,419,535 | (1,327,250,454) |
| 75. | Ordinary-supplementary contracts (Col. 5) | 31,679 | 1,613 | (641) | (538) | 888 |
| 76. | Credit life (Col. 6) | | | | | |
| 77. | Group life (Col. 7) | 3,446,222 | 2,221,875 | 59,928 | (1,084,386) | 41,923,729 |
| 78. | Group annuities (Col. 8) | 20,132,055 | 30,230,866 | 36,645,597 | 35,351,390 | 9,490,917 |
| 79. | A & H-group (Col. 9) | (2,126,723) | 121,911 | (1,646,053) | (1,369,762) | (441,386) |
| 80. | A & H-credit (Col. 10) | | | | | |
| 81. | A & H-other (Col. 11) | 104,863,053 | 95,875,511 | 98,339,895 | 95,181,552 | 57,425,935 |
| 82. | Aggregate of all other lines of business (Col. 12) | 60,477,362 | 84,720,386 | 27,336,633 | 4,036,578 | 6,119,947 |
| 83. | Total (Col. 1) | 2,189,423,632 | (474,505,268) | 1,199,591,699 | 1,793,496,346 | (1,183,686,467) |

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:



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE RiverSource Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2012

NAIC Group Code 0004 — NAIC Company Code 65005

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 999,963,851 | | | | 999,963,851 |
| 2. Annuity considerations | 5,131,029,213 | | 106,654,354 | | 5,237,683,567 |
| 3. Deposit-type contract funds | 32,283,429 | XXX | | XXX | 32,283,429 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,163,276,494 | | 106,654,354 | | 6,269,930,848 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 309,137,866 | | 67,944 | | 309,205,810 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,229,075,998 | | 27,648,778 | | 1,256,724,776 |
| 12. Surrender values and withdrawals for life contracts | 5,275,423,135 | | 170,701,761 | | 5,446,124,896 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 467,877 | | | | 467,877 |
| 15. Totals | 6,814,104,876 | | 198,418,483 | | 7,012,523,359 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 556 | 45,339,729 | | | | | | | 556 | 45,339,729 |
| 17. Incurred during current year | 2,994 | 325,342,945 | | | | | | | 2,994 | 325,342,945 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 2,934 | 309,673,688 | | | | | | | 2,934 | 309,673,688 |
| 18.2 By payment on compromised claims | 2 | 39,360 | | | | | | | 2 | 39,360 |
| 18.3 Totals paid | 2,936 | 309,713,048 | | | | | | | 2,936 | 309,713,048 |
| 18.4 Reduction by compromise | | 110,640 | | | | | | | | 110,640 |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 2,936 | 309,823,688 | | | | | | | 2,936 | 309,823,688 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 614 | 60,858,987 | | | | | | | 614 | 60,858,987 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 545,483 | 179,541,379,893 | | (a) | 12 | 610,000,133 | | | 545,495 | 180,151,380,026 |
| 21. Issued during year | 18,632 | 9,519,366,425 | | | | 57,459 | | | 18,632 | 9,519,423,884 |
| 22. Other changes to in force (Net) | (31,695) | (9,172,855,752) | | | | (25,552,447) | | | (31,695) | (9,198,408,199) |
| 23. In force December 31 of current year | 532,420 | 179,887,890,566 | | (a) | 12 | 584,505,145 | | | 532,432 | 180,472,395,712 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 11,519,131 | 11,527,799 | | 11,912,892 | 12,086,135 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | 150,005,821 | 149,809,531 | | 39,745,678 | 39,868,346 |
| 25.2 Guaranteed renewable (b) | 193,648,304 | 193,497,728 | | 186,720,964 | 187,297,243 |
| 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) | 343,654,125 | 343,307,259 | | 226,466,642 | 227,165,589 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 355,173,256 | 354,835,058 | | 238,379,534 | 239,251,724 |

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

# EXHIBIT OF LIFE INSURANCE

| | | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 8 | 9 | |
| | | Number of Policies | Amount of Insurance (a) | Number of Policies | Amount of Insurance (a) | Number of Individual Policies and Group Certificates | Amount of Insurance (a) | Policies | Certificates | Amount of Insurance (a) | Total Amount of Insurance (a) |
| 1. | In force end of prior year | | | 545,700 | 179,588,723 | | | 12 | 4,596 | 655,266 | 180,243,988 |
| 2. | Issued during year | | | 18,632 | 9,519,366 | | | | 1 | 57 | 9,519,424 |
| 3. | Reinsurance assumed | | | | | | | | | | |
| 4. | Revived during year | | | 237 | 115,997 | | | | 1 | 70 | 116,066 |
| 5. | Increased during year (net) | | | | 351,140 | | | | | 14,494 | 365,634 |
| 6. | Subtotals, Lines 2 to 5 | | | 18,869 | 9,986,503 | | | | 2 | 14,621 | 10,001,124 |
| 7. | Additions by dividends during year | XXX | | XXX | | XXX | | XXX | XXX | | |
| 8. | Aggregate write-ins for increases | | | | | | | | | | |
| 9. | Totals (Lines 1 and 6 to 8) | | | 564,569 | 189,575,225 | | | 12 | 4,598 | 669,887 | 190,245,112 |
| | Deductions during year: | | | | | | | | | | |
| 10. | Death | | | 2,383 | 276,113 | | | XXX | 177 | 25,687 | 301,801 |
| 11. | Maturity | | | | | | | XXX | | | |
| 12. | Disability | | | | | | | XXX | | | |
| 13. | Expiry | | | 208 | 6,529 | | | | | | 6,529 |
| 14. | Surrender | | | 15,246 | 3,465,173 | | | | 25 | 4,055 | 3,469,228 |
| 15. | Lapse | | | 14,104 | 4,912,966 | | | | 86 | 10,451 | 4,923,417 |
| 16. | Conversion | | | | | | | XXX | XXX | XXX | |
| 17. | Decreased (net) | | | | 980,739 | | | | | 117 | 980,857 |
| 18. | Reinsurance | | | | | | | | | | |
| 19. | Aggregate write-ins for decreases | | | | | | | | | | |
| 20. | Totals (Lines 10 to 19) | | | 31,941 | 9,641,520 | | | | 288 | 40,311 | 9,681,831 |
| 21. | In force end of year (Line 9 minus Line 20) | | | 532,628 | 179,933,705 | | | 12 | 4,310 | 629,576 | 180,563,281 |
| 22. | Reinsurance ceded end of year | XXX | | XXX | 131,253,250 | XXX | | XXX | XXX | 12,383 | 131,265,633 |
| 23. | Line 21 minus Line 22 | XXX | | XXX | 48,680,456 | XXX | (b) | XXX | XXX | 617,192 | 49,297,648 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | |
| 0801. | | | | | | | | | | | |
| 0802. | | | | | | | | | | | |
| 0803. | | | | | | | | | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page. | | | | | | | | | | |
| 0899. | TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | | | | | | | | | |
| 1901. | | | | | | | | | | | |
| 1902. | | | | | | | | | | | |
| 1903. | | | | | | | | | | | |
| 1998. | Summary of remaining write-ins for Line 19 from overflow page. | | | | | | | | | | |
| 1999. | TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | | | | | | | | | | |

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

# EXHIBIT 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 (a) | 3<br>Number of Policies | 4<br>Amount of Insurance (a) |
| 24. | Additions by dividends | XXX | | XXX | |
| 25. | Other paid-up insurance | | | 3,389 | 32,801 |
| 26. | Debit ordinary insurance | XXX | XXX | | |

## ADDITIONAL INFORMATION ON ORDINARY INSURANCE

| | | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|---|
| | Term Insurance Excluding Extended Term Insurance | 1<br>Number of Policies | 2<br>Amount of Insurance (a) | 3<br>Number of Policies | 4<br>Amount of Insurance (a) |
| 27. | Term policies - decreasing | 5 | 6,053 | 1,429 | 67,094 |
| 28. | Term policies - other | 8,918 | 5,431,165 | 178,132 | 80,247,717 |
| 29. | Other term insurance - decreasing | XXX | 35 | XXX | 3,963 |
| 30. | Other term insurance | XXX | 5,861 | XXX | 48,073 |
| 31. | Totals (Lines 27 to 30) | 8,923 | 5,443,114 | 179,561 | 80,366,847 |
| | Reconciliation to Lines 2 and 21: | | | | |
| 32. | Term additions | XXX | | XXX | |
| 33. | Totals, extended term insurance | XXX | XXX | 209 | 5,206 |
| 34. | Totals, whole life and endowment | 9,709 | 4,076,252 | 352,858 | 99,561,652 |
| 35. | Totals (Lines 31 to 34) | 18,632 | 9,519,366 | 532,628 | 179,933,705 |

## CLASSIFICATION OF AMOUNT OF INSURANCE (a) 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 | | | | |
| 37. | Ordinary | 9,519,366 | | 179,933,705 | |
| 38. | Credit Life (Group and Individual) | | | | |
| 39. | Group | 57 | | 629,576 | |
| 40. | Totals (Lines 36 to 39) | 9,519,424 | | 180,563,281 | |

## ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

| | | Credit Life | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance (a) | 3<br>Number of Certificates | 4<br>Amount of Insurance (a) |
| 41. | Amount of insurance included in Line 2 ceded to other companies | XXX | | XXX | |
| 42. | Number in force end of year if the number under shared groups is counted on a pro-rata basis | | XXX | 4,021 | XXX |
| 43. | Federal Employees' Group Life Insurance included in Line 21 | | | | |
| 44. | Servicemen's Group Life Insurance included in Line 21 | | | | |
| 45. | Group Permanent Insurance included in Line 21 | | | 4,021 | 626,632 |

## ADDITIONAL ACCIDENTAL DEATH BENEFITS

| | | |
|---|---|---|
| 46. | Amount of additional accidental death benefits in force end of year under ordinary policies (a) | 268,061 |

## 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 Actuarial Risk Amount

47.2 Family rider - spouse's age, $1,000 each unit; Children's rider based on $1,000 each unit

## POLICIES WITH DISABILITY PROVISIONS

| | | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|---|
| | | 1<br>Number of Policies | 2<br>Amount of Insurance (a) | 3<br>Number of Policies | 4<br>Amount of Insurance (a) | 5<br>Number of Policies | 6<br>Amount of Insurance (a) | 7<br>Number of Certifi-cates | 8<br>Amount of Insurance (a) |
| | Disability Provisions | | | | | | | | |
| 48. | Waiver of Premium | | | 47,066 | 12,947,790 | | | | |
| 49. | Disability Income | | | | | | | | |
| 50. | Extended Benefits | | | XXX | XXX | | | | |
| 51. | Other | | | | | | | | |
| 52. | Total | | (b) | 47,066 | (b) 12,947,790 | | (b) | | (b) |

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

# 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 Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. | In force end of prior year | 4 | | | |
| 2. | Issued during year | | | | |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Total (Lines 1 to 4) | 4 | | | |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | | | | |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | | | | |
| 9. | In force end of year | 4 | | | |
| 10. | Amount on deposit | | (a) | | (a) |
| 11. | Income now payable | 9,272 | | | |
| 12. | Amount of income payable | (a) | (a) | (a) | (a) |

## ANNUITIES

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. | In force end of prior year | 59,178 | 1,051,072 | 1,494 | 55,874 |
| 2. | Issued during year | 2,217 | 46,513 | | 8 |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Totals (Lines 1 to 4) | 61,395 | 1,097,585 | 1,494 | 55,882 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 4,473 | 71,090 | | 4,551 |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 4,473 | 71,090 | | 4,551 |
| 9. | In force end of year | 56,922 | 1,026,495 | 1,494 | 51,331 |
| | Income now payable: | | | | |
| 10. | Amount of income payable | (a) 312,589,902 | XXX | XXX | (a) |
| | Deferred fully paid: | | | | |
| 11. | Account balance | XXX | (a) 75,016,778,677 | XXX | (a) 1,996,666,090 |
| | Deferred not fully paid: | | | | |
| 12. | Account balance | XXX | (a) 8,991,830,730 | XXX | (a) 37,868,870 |

## 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 | 6,553 | 10,626,353 | | | 276,152 | 349,824,827 |
| 2. | Issued during year | | | | | 3,196 | 7,138,572 |
| 3. | Reinsurance assumed | | | | | | |
| 4. | Increased during year (net) | | XXX | | XXX | | XXX |
| 5. | Totals (Lines 1 to 4) | 6,553 | XXX | | XXX | 279,348 | XXX |
| | Deductions during year: | | | | | | |
| 6. | Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. | Decreased (net) | 256 | XXX | | XXX | 14,314 | XXX |
| 8. | Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. | Totals (Lines 6 to 8) | 256 | XXX | | XXX | 14,314 | XXX |
| 10. | In force end of year | 6,297 | (a) 10,992,056 | | (a) | 265,034 | (a) 345,634,329 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|---|
| 1. | In force end of prior year | 201 | |
| 2. | Issued during year | | |
| 3. | Reinsurance assumed | | |
| 4. | Increased during year (net) | | |
| 5. | Totals (Lines 1 to 4) | 201 | |
| | Deductions During Year: | | |
| 6. | Decreased (net) | | |
| 7. | Reinsurance ceded | | |
| 8. | Totals (Lines 6 and 7) | | |
| 9. | In force end of year | 201 | |
| 10. | Amount of account balance | (a) 75,287 | (a) |

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

**INTEREST MAINTENANCE RESERVE**

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 132,862,007 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ 13,774,127 transferred into the reserve net of taxes of $ 4,820,944 | 8,953,183 |
| 3. | Adjustment for current year's liability gains/(losses) released from the reserve | |
| 4. | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | 141,815,190 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 33,891,204 |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 107,923,986 |

**AMORTIZATION**

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2012 | 31,823,140 | 2,068,064 | | 33,891,204 |
| 2. | 2013 | 24,123,523 | 2,334,901 | | 26,458,424 |
| 3. | 2014 | 16,998,906 | 1,384,975 | | 18,383,881 |
| 4. | 2015 | 11,375,310 | 1,075,239 | | 12,450,549 |
| 5. | 2016 | 8,048,239 | 757,919 | | 8,806,159 |
| 6. | 2017 | 5,451,203 | 423,614 | | 5,874,817 |
| 7. | 2018 | 4,462,960 | 228,962 | | 4,691,922 |
| 8. | 2019 | 4,283,628 | 187,272 | | 4,470,900 |
| 9. | 2020 | 3,670,636 | 142,152 | | 3,812,788 |
| 10. | 2021 | 2,957,241 | 96,640 | | 3,053,881 |
| 11. | 2022 | 2,355,780 | 47,698 | | 2,403,478 |
| 12. | 2023 | 1,955,936 | 23,548 | | 1,979,484 |
| 13. | 2024 | 1,470,049 | 24,725 | | 1,494,774 |
| 14. | 2025 | 1,261,069 | 25,510 | | 1,286,579 |
| 15. | 2026 | 1,292,419 | 27,472 | | 1,319,891 |
| 16. | 2027 | 1,315,449 | 28,257 | | 1,343,706 |
| 17. | 2028 | 1,280,219 | 26,688 | | 1,306,907 |
| 18. | 2029 | 1,201,654 | 21,195 | | 1,222,849 |
| 19. | 2030 | 1,112,486 | 15,310 | | 1,127,796 |
| 20. | 2031 | 1,051,206 | 9,817 | | 1,061,023 |
| 21. | 2032 | 964,866 | 3,147 | | 968,014 |
| 22. | 2033 | 938,402 | 9 | | 938,411 |
| 23. | 2034 | 960,083 | 9 | | 960,092 |
| 24. | 2035 | 881,537 | 9 | | 881,547 |
| 25. | 2036 | 694,746 | 10 | | 694,756 |
| 26. | 2037 | 508,186 | 10 | | 508,197 |
| 27. | 2038 | 315,475 | 10 | | 315,485 |
| 28. | 2039 | 108,556 | 8 | | 108,564 |
| 29. | 2040 | (896) | 6 | | (890) |
| 30. | 2041 | | 4 | | 4 |
| 31. | 2042 and Later | | 1 | | 1 |
| 32. | Total (Lines 1 to 31) | 132,862,007 | 8,953,183 | | 141,815,190 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 191,400,055 | 117,161,485 | 308,561,540 | 27,040,257 | 22,096,093 | 49,136,350 | 357,697,890 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (209,350,511) | (3,990,655) | (213,341,166) | 3,867 | (149,795) | (145,928) | (213,487,094) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | 517 | | 517 | | | | 517 |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | (588,399,251) | 2,762,500 | (585,636,751) | 23,505,082 | (1,200,756) | 22,304,327 | (563,332,424) |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | 1,583,986 | | 1,583,986 | | | | 1,583,986 |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | | | | | |
| 7. Basic contribution | 45,250,712 | 72,964,561 | 118,215,272 | | | | 118,215,272 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | (559,514,492) | 188,897,890 | (370,616,601) | 50,549,206 | 20,745,543 | 71,294,748 | (299,321,853) |
| 9. Maximum reserve | 199,681,812 | 221,171,926 | 420,853,738 | 42,621,619 | 8,704,461 | 51,326,080 | 472,179,817 |
| 10. Reserve objective | 136,120,920 | 140,081,238 | 276,202,158 | 42,591,504 | 8,704,461 | 51,295,965 | 327,498,123 |
| 11. 20% of (Line 10 - Line 8) | 139,127,082 | (9,763,331) | 129,363,752 | (1,591,540) | (2,408,216) | (3,999,757) | 125,363,995 |
| 12. Balance before transfers (Lines 8 + 11) | (420,387,409) | 179,134,560 | (241,252,849) | 48,957,666 | 18,337,326 | 67,294,992 | (173,957,858) |
| 13. Transfers | 89,567,280 | (89,567,280) | | | | | XXX |
| 14. Voluntary contribution | | | | | | | |
| 15. Adjustment down to maximum/up to zero | 330,820,129 | | 330,820,129 | (6,336,046) | (9,632,866) | (15,968,912) | 314,851,218 |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | | 89,567,280 | 89,567,280 | 42,621,619 | 8,704,461 | 51,326,080 | 140,893,360 |

# ASSET VALUATION RESERVE
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# DEFAULT COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 624,433,638 | XXX | XXX | 624,433,638 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2. | 1 | Highest Quality | 9,961,663,051 | XXX | XXX | 9,961,663,051 | 0.0004 | 3,984,665 | 0.0023 | 22,911,825 | 0.0030 | 29,884,989 |
| 3. | 2 | High Quality | 9,302,881,244 | XXX | XXX | 9,302,881,244 | 0.0019 | 17,675,474 | 0.0058 | 53,956,711 | 0.0090 | 83,725,931 |
| 4. | 3 | Medium Quality | 1,023,858,384 | XXX | XXX | 1,023,858,384 | 0.0093 | 9,521,883 | 0.0230 | 23,548,743 | 0.0340 | 34,811,185 |
| 5. | 4 | Low Quality | 533,899,571 | XXX | XXX | 533,899,571 | 0.0213 | 11,372,061 | 0.0530 | 28,296,677 | 0.0750 | 40,042,468 |
| 6. | 5 | Lower Quality | 55,312,999 | XXX | XXX | 55,312,999 | 0.0432 | 2,389,522 | 0.1100 | 6,084,430 | 0.1700 | 9,403,210 |
| 7. | 6 | In or Near Default | 1,056,864 | XXX | XXX | 1,056,864 | 0.0000 | | 0.2000 | 211,373 | 0.2000 | 211,373 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | | XXX | | XXX | | XXX | |
| 9. | | Total Bonds (Sum of Lines 1 through 8) | 21,503,105,749 | XXX | XXX | 21,503,105,749 | XXX | 44,943,605 | XXX | 135,009,759 | XXX | 198,079,156 |
| | | PREFERRED STOCK | | | | | | | | | | |
| 10. | 1 | Highest Quality | | XXX | XXX | | 0.0004 | | 0.0023 | | 0.0030 | |
| 11. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 12. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 14. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 15. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 16. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) | | XXX | XXX | | XXX | | XXX | | XXX | |
| | | SHORT - TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 19. | 1 | Highest Quality | 80,953 | XXX | XXX | 80,953 | 0.0004 | 32 | 0.0023 | 186 | 0.0030 | 243 |
| 20. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 21. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 22. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 23. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 24. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 25. | | Total Short - Term Bonds (Sum of Lines 18 through 24) | 80,953 | XXX | XXX | 80,953 | XXX | 32 | XXX | 186 | XXX | 243 |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# DEFAULT COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | 95,835,650 | XXX | XXX | 95,835,650 | 0.0004 | 38,334 | 0.0023 | 220,422 | 0.0030 | 287,507 |
| 27. | 1 | Highest Quality | 22,411,855 | XXX | XXX | 22,411,855 | 0.0004 | 8,965 | 0.0023 | 51,547 | 0.0030 | 67,236 |
| 28. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 29. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 30. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 31. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 32. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 33. | | Total Derivative Instruments | 118,247,505 | XXX | XXX | 118,247,505 | XXX | 47,299 | XXX | 271,969 | XXX | 354,743 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 21,621,434,207 | XXX | XXX | 21,621,434,207 | XXX | 44,990,936 | XXX | 135,281,914 | XXX | 198,434,141 |
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages | | | XXX | | 0.0063 (a) | | 0.0120 (a) | | 0.0190 (a) | |
| 36. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 37. | | Residential Mortgages - All Other | 926,271,082 | | XXX | 926,271,082 | 0.0013 | 1,204,152 | 0.0030 | 2,778,813 | 0.0040 | 3,705,084 |
| 38. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 39. | | Commercial Mortgages - All Other | 2,255,587,136 | | XXX | 2,255,587,136 | 0.0309 (a) | 69,697,642 | 0.0588 (a) | 132,628,524 | 0.0931 (a) | 209,995,162 |
| 40. | | In Good Standing With Restructured Terms | 67,978,546 | | XXX | 67,978,546 | 0.0303 (b) | 2,059,750 | 0.0670 (b) | 4,554,563 | 0.1081 (b) | 7,348,481 |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 41. | | Farm Mortgages | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| 42. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 43. | | Residential Mortgages - All Other | 1,206,289 | | XXX | 1,206,289 | 0.0025 | 3,016 | 0.0058 | 6,996 | 0.0090 | 10,857 |
| 44. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 45. | | Commercial Mortgages - All Other | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 48. | | Residential Mortgages - All Other | 1,361,122 | | XXX | 1,361,122 | 0.0000 | | 0.0130 | 17,695 | 0.0130 | 17,695 |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 50. | | Commercial Mortgages - All Other | 556,748 | | XXX | 556,748 | 0.0000 | | 0.1700 | 94,647 | 0.1700 | 94,647 |
| 51. | | Total Schedule B Mortgages (Sum of Lines 35 through 50) | 3,252,960,923 | | XXX | 3,252,960,923 | XXX | 72,964,561 | XXX | 140,081,238 | XXX | 221,171,926 |
| 52. | | Schedule DA Mortgages | | | XXX | | (c) | | (c) | | (c) | |
| 53. | | Total Mortgage Loans on Real Estate (Lines 51 + 52) | 3,252,960,923 | | XXX | 3,252,960,923 | XXX | 72,964,561 | XXX | 140,081,238 | XXX | 221,171,926 |

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

# ASSET VALUATION RESERVE
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | 3,886,849 | XXX | XXX | 3,886,849 | 0.0000 | | 0.2000 (d) | 777,370 | 0.2000 (d) | 777,370 |
| 2. | | Unaffiliated - Private | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 3. | | Federal Home Loan Bank | 10,038,339 | XXX | XXX | 10,038,339 | 0.0000 | | 0.0050 | 50,192 | 0.0080 | 80,307 |
| 4. | | Affiliated - Life with AVR | 252,777,628 | XXX | XXX | 252,777,628 | 0.0000 | | 0.0000 | | 0.0000 | |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | | 0.0000 | | 0.1300 (d) | | 0.1300 (d) | |
| 13. | | Unaffiliated Common Stock - Private | | | | | 0.0000 | | 0.1600 | | 0.1600 | |
| 14. | | Mortgage Loans | | | | | (c) | | (c) | | (c) | |
| 15. | | Real Estate | | | | | (e) | | (e) | | (e) | |
| 16. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | 321,261,098 | XXX | XXX | 321,261,098 | 0.0000 | | 0.1300 | 41,763,943 | 0.1300 | 41,763,943 |
| 17. | | Affiliated - All Other | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 18. | | Total Common Stock (Sum of Lines 1 through 17) | 587,963,914 | | | 587,963,914 | XXX | | XXX | 42,591,504 | XXX | 42,621,619 |
| | | REAL ESTATE | | | | | | | | | | |
| 19. | | Home Office Property (General Account only) | 107,184,951 | | | 107,184,951 | 0.0000 | | 0.0750 | 8,038,871 | 0.0750 | 8,038,871 |
| 20. | | Investment Properties | 6,842,808 | | | 6,842,808 | 0.0000 | | 0.0750 | 513,211 | 0.0750 | 513,211 |
| 21. | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1100 | | 0.1100 | |
| 22. | | Total Real Estate (Sum of Lines 19 through 21) | 114,027,759 | | | 114,027,759 | XXX | | XXX | 8,552,082 | XXX | 8,552,082 |
| | | OTHER INVESTED ASSETS<br>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 23. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 24. | 1 | Highest Quality | | XXX | XXX | | 0.0004 | | 0.0023 | | 0.0030 | |
| 25. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 26. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 27. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 28. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 29. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 30. | | Total with Bond Characteristics (Sum of Lines 23 through 29) | | XXX | XXX | | XXX | | XXX | | XXX | |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 31. | 1 | Highest Quality | | XXX | XXX | | 0.0004 | | 0.0023 | | 0.0030 | |
| 32. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 33. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 34. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 35. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 36. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 37. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 38. | | Total with Preferred Stock Characteristics (Sum of Lines 31 through 37) | | XXX | XXX | | XXX | | XXX | | XXX | |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 39. | | Farm Mortgages | | | XXX | | 0.0063 (a) | | 0.0120 (a) | | 0.0190 (a) | |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 41. | | Residential Mortgages - All Other | | XXX | XXX | | 0.0013 | | 0.0030 | | 0.0040 | |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 43. | | Commercial Mortgages - All Other | | | XXX | | 0.0063 (a) | | 0.0120 (a) | | 0.0190 (a) | |
| 44. | | In Good Standing With Restructured Terms | | | XXX | | 0.2800 (b) | | 0.6200 (b) | | 1.0000 (b) | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 45. | | Farm Mortgages | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| 46. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 47. | | Residential Mortgages - All Other | | | XXX | | 0.0025 | | 0.0058 | | 0.0090 | |
| 48. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 49. | | Commercial Mortgages - All Other | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 50. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 51. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 52. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0130 | | 0.0130 | |
| 53. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 54. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 55. | | Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54) | | | XXX | | XXX | | XXX | | XXX | |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 56. | | Unaffiliated Public | 761,893 | XXX | XXX | 761,893 | 0.0000 | | 0.2000 (d) | 152,379 | 0.2000 (d) | 152,379 |
| 57. | | Unaffiliated Private | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 58. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 59. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1300 | | 0.1300 | |
| 60. | | Affiliated Other - All Other | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 61. | | Total with Common Stock Characteristics (Sum of Lines 56 through 60) | 761,893 | XXX | XXX | 761,893 | XXX | | XXX | 152,379 | XXX | 152,379 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 62. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 63. | | Investment Properties | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 64 | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1100 | | 0.1100 | |
| 65. | | Total with Real Estate Characteristics (Lines 62 through 64) | | | | | XXX | | XXX | | XXX | |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 66. | | Guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 67. | | Non-guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0063 | | 0.0120 | | 0.0190 | |
| 68. | | State Low Income Housing Tax Credit | | | | | 0.0273 | | 0.0600 | | 0.0975 | |
| 69. | | All Other Low Income Housing Tax Credit | | | | | 0.0273 | | 0.0600 | | 0.0975 | |
| 70. | | Total LIHTC | | | | | XXX | | XXX | | XXX | |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 71. | | Other Invested Assets - Schedule BA | | XXX | | | 0.0000 | | 0.1300 | | 0.1300 | |
| 72. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | | 0.0000 | | 0.1300 | | 0.1300 | |
| 73. | | Total All Other (Sum of Lines 71 + 72) | | XXX | | | XXX | | XXX | | XXX | |
| 74. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73) | 761,893 | | | 761,893 | XXX | | XXX | 152,379 | XXX | 152,379 |

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using the same factors and breakdowns used for directly owned real estate.

# ASSET VALUATION RESERVE (Continued)

## BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

| 1<br>RSAT Number | 2<br>Type | 3<br>CUSIP | 4<br>Description of Asset(s) | 5<br>NAIC Designation or<br>Other Description of Asset | 6<br>Value of Asset | 7<br>AVR<br>Basic Contribution | 8<br>AVR<br>Reserve Objective | 9<br>AVR<br>Maximum Reserve |
|---|---|---|---|---|---|---|---|---|
| NONE | | | | | | | | |
| 0599999 - Total | | | | | | | | |

# SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

| 1<br>Contract Numbers | 2<br>Claim Numbers | 3<br>State of Residence of Claimant | 4<br>Year of Claim for Death or Disability | 5<br>Amount Claimed | 6<br>Amount Paid During the Year | 7<br>Amount Resisted Dec. 31 of Current Year | 8<br>Why Compromised or Resisted |
|---|---|---|---|---|---|---|---|
| 9000-8459860 | 503176 | OH | 2012 | 100,000 | 39,025 | | Misrepresentation - returned premium |
| 9000-8465668 | 482820 | IN | 2011 | 50,000 | 335 | | Misrepresentation - returned premium |
| 0199999. Death Claims - Ordinary | | | | 150,000 | 39,360 | | XXX |
| 0599999. Death Claims - Disposed Of | | | | 150,000 | 39,360 | | XXX |
| 1099999. Additional Accidental Death Benefits Claims - Disposed Of | | | | | | | XXX |
| 1599999. Disability Benefits Claims - Disposed Of | | | | | | | XXX |
| 2099999. Matured Endowments Claims - Disposed Of | | | | | | | XXX |
| 2599999. Annuities with Life Contingency Claims - Disposed Of | | | | | | | XXX |
| 2699999. Claims Disposed of During Current Year | | | | 150,000 | 39,360 | | XXX |
| 3199999. Death Claims - Resisted | | | | | | | XXX |
| 3699999. Additional Accidental Death Benefits Claims - Resisted | | | | | | | XXX |
| 4199999. Disability Benefits Claims - Resisted | | | | | | | XXX |
| 4699999. Matured Endowments Claims - Resisted | | | | | | | XXX |
| 5199999. Annuities with Life Contingencies Claims - Resisted | | | | | | | XXX |
| 5299999. Claims Resisted During Current Year | | | | | | | XXX |
| 5399999 - Totals | | | | 150,000 | 39,360 | | XXX |

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

| | Total | | Group Accident and Health | | Credit Accident and Health (Group and Individual) | | Collectively Renewable | | Other Individual Contracts | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Non-Cancelable | | Guaranteed Renewable | | Non-Renewable for Stated Reasons Only | | Other Accident Only | | All Other | |
| | 1 Amount | 2 % | 3 Amount | 4 % | 5 Amount | 6 % | 7 Amount | 8 % | 9 Amount | 10 % | 11 Amount | 12 % | 13 Amount | 14 % | 15 Amount | 16 % | 17 Amount | 18 % |
| **PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | 258,274,984 | XXX | 6,139,286 | XXX | | XXX | | XXX | 148,910,613 | XXX | 103,225,085 | XXX | | XXX | | XXX | | XXX |
| 2. Premiums earned | 259,450,468 | XXX | 6,146,383 | XXX | | XXX | | XXX | 150,159,218 | XXX | 103,144,867 | XXX | | XXX | | XXX | | XXX |
| 3. Incurred claims | 165,649,801 | 63.8 | 8,823,416 | 143.6 | | | | | 32,251,214 | 21.5 | 124,575,171 | 120.8 | | | | | | |
| 4. Cost containment expenses | | | | | | | | | | | | | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 165,649,801 | 63.8 | 8,823,416 | 143.6 | | | | | 32,251,214 | 21.5 | 124,575,171 | 120.8 | | | | | | |
| 6. Increase in contract reserves | 44,799,264 | 17.3 | 2,241,948 | 36.5 | | | | | (2,290,658) | (1.5) | 44,847,974 | 43.5 | | | | | | |
| 7. Commissions (a) | (3,061,845) | (1.2) | 1,821,935 | 29.6 | | | | | 9,628,184 | 6.4 | (14,511,964) | (14.1) | | | | | | |
| 8. Other general insurance expenses | 43,956,296 | 16.9 | 1,108,304 | 18.0 | | | | | 25,612,848 | 17.1 | 17,235,144 | 16.7 | | | | | | |
| 9. Taxes, licenses and fees | 9,560,287 | 3.7 | 323,908 | 5.3 | | | | | 4,215,658 | 2.8 | 5,020,721 | 4.9 | | | | | | |
| 10. Total other expenses incurred | 50,454,738 | 19.4 | 3,254,147 | 52.9 | | | | | 39,456,690 | 26.3 | 7,743,901 | 7.5 | | | | | | |
| 11. Aggregate write-ins for deductions | | | | | | | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | (1,453,335) | (0.6) | (8,173,128) | (133.0) | | | | | 80,741,972 | 53.8 | (74,022,179) | (71.8) | | | | | | |
| 13. Dividends or refunds | | | | | | | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | (1,453,335) | (0.6) | (8,173,128) | (133.0) | | | | | 80,741,972 | 53.8 | (74,022,179) | (71.8) | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | | | | | | | | | | | | | | | |
| 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | | | | | | | | | | | | | | | |

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

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 28,973,766 | 1,080,574 | | | 5,669,088 | 22,224,104 | | | |
| 2. Advance premiums | 4,052,758 | 123,904 | | | 1,661,674 | 2,267,180 | | | |
| 3. Reserve for rate credits | | | | | | | | | |
| 4. Total premium reserves, current year | 33,026,524 | 1,204,478 | | | 7,330,762 | 24,491,284 | | | |
| 5. Total premium reserves, prior year | 2,877,274 | 116,807 | | | 413,069 | 2,347,398 | | | |
| 6. Increase in total premium reserves | 30,149,250 | 1,087,671 | | | 6,917,693 | 22,143,886 | | | |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 1,651,036,797 | 86,736,701 | | | 151,335,553 | 1,412,964,543 | | | |
| 2. Reserve for future contingent benefits | | | | | | | | | |
| 3. Total contract reserves, current year | 1,651,036,797 | 86,736,701 | | | 151,335,553 | 1,412,964,543 | | | |
| 4. Total contract reserves, prior year. | 1,606,237,533 | 84,494,753 | | | 153,626,211 | 1,368,116,569 | | | |
| 5. Increase in contract reserves | 44,799,264 | 2,241,948 | | | (2,290,658) | 44,847,974 | | | |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 552,483,698 | 16,076,539 | | | 263,062,163 | 273,344,996 | | | |
| 2. Total prior year | 531,323,752 | 13,433,163 | | | 270,583,673 | 247,306,916 | | | |
| 3. Increase | 21,159,946 | 2,643,376 | | | (7,521,510) | 26,038,080 | | | |

| **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 | 135,853,132 | 5,508,635 | | | 39,746,952 | 90,597,546 | | | |
| 1.2 On claims incurred during current year | 8,636,723 | 671,406 | | | 25,772 | 7,939,545 | | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 406,217,121 | 9,211,761 | | | 236,271,644 | 160,733,715 | | | |
| 2.2 On claims incurred during current year | 146,266,577 | 6,864,777 | | | 26,790,519 | 112,611,281 | | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 542,070,253 | 14,720,396 | | | 276,018,596 | 251,331,261 | | | |
| 3.2 Claim reserves and liabilities, December 31, prior year | 531,323,752 | 13,433,163 | | | 270,583,673 | 247,306,916 | | | |
| 3.3 Line 3.1 minus Line 3.2 | 10,746,501 | 1,287,233 | | | 5,434,923 | 4,024,345 | | | |

| **PART 4. - REINSURANCE** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | | | | | | | | | |
| 2. Premiums earned | | | | | | | | | |
| 3. Incurred claims | | | | | | | | | |
| 4. Commissions | | | | | | | | | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 106,877,504 | 5,840,582 | | | 1,984,788 | 99,052,134 | | | |
| 2. Premiums earned | 106,877,504 | 5,840,582 | | | 1,984,788 | 99,052,134 | | | |
| 3. Incurred claims | 122,406,369 | 8,382,143 | | | 370,626 | 113,653,600 | | | |
| 4. Commissions | 19,379,216 | 1,023,296 | | | 859,224 | 17,496,696 | | | |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | | | 288,056,168 | 288,056,168 |
| 2. Beginning Claim Reserves and Liabilities | | | 793,743,285 | 793,743,285 |
| 3. Ending Claim Reserves and Liabilities | | | 843,419,921 | 843,419,921 |
| 4. Claims Paid | | | 238,379,532 | 238,379,532 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | | | | |
| 6. Beginning Claim Reserves and Liabilities | | | | |
| 7. Ending Claim Reserves and Liabilities | | | | |
| 8. Claims Paid | | | | |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | | | 122,406,370 | 122,406,370 |
| 10. Beginning Claim Reserves and Liabilities | | | 269,835,101 | 269,835,101 |
| 11. Ending Claim Reserves and Liabilities | | | 298,707,243 | 298,707,243 |
| 12. Claims Paid | | | 93,534,228 | 93,534,228 |
| D. Net: | | | | |
| 13. Incurred Claims | | | 165,649,798 | 165,649,798 |
| 14. Beginning Claim Reserves and Liabilities | | | 523,908,184 | 523,908,184 |
| 15. Ending Claim Reserves and Liabilities | | | 544,712,678 | 544,712,678 |
| 16. Claims Paid | | | 144,845,304 | 144,845,304 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | | | 165,649,800 | 165,649,800 |
| 18. Beginning Reserves and Liabilities | | | 523,908,185 | 523,908,185 |
| 19. Ending Reserves and Liabilities | | | 544,712,679 | 544,712,679 |
| 20. Paid Claims and Cost Containment Expenses | | | 144,845,306 | 144,845,306 |

# 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<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Amount of In Force at End of Year | 8<br>Reserve | 9<br>Premiums | 10<br>Reinsurance Payable on Paid and Unpaid Losses | 11<br>Modified Coinsurance Reserve | 12<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - Affiliates | | | | | | | | | | | |
| 70025 | 91-6027719 | 01/01/1985 | GENWORTH LIFE INS CO | VA | CO/G | 582,208,277 | 471,637,219 | | 7,806,189 | | |
| 70025 | 91-6027719 | 01/01/1985 | GENWORTH LIFE INS CO | VA | CO/I | 137,517,787 | 105,798,946 | | 858,442 | | |
| 70025 | 91-6027719 | 10/01/1995 | GENWORTH LIFE INS CO | VA | ACO/G | | 20,975,960 | 1,414,959 | | | |
| 70025 | 91-6027719 | 10/01/1995 | GENWORTH LIFE INS CO | VA | ACO/I | | 134,162 | 2,580 | | | |
| 65676 | 35-0472300 | 06/01/1970 | LINCOLN NATL LIFE INS CO | IN | YRT/I | 7,414,993 | 166,230 | 143,132 | | | |
| 68713 | 84-0499703 | 01/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | CO/G | 42,127,000 | 29,101,898 | | | | |
| 0499999. General Account - U.S. Non-Affiliates | | | | | | 769,268,057 | 627,814,415 | 1,560,671 | 8,664,631 | | |
| 0699999. Total General Account - Non-Affiliates | | | | | | 769,268,057 | 627,814,415 | 1,560,671 | 8,664,631 | | |
| 0799999. Total General Account | | | | | | 769,268,057 | 627,814,415 | 1,560,671 | 8,664,631 | | |
| 1099999. Total Separate Accounts - Affiliates | | | | | | | | | | | |
| 1399999. Total Separate Accounts - Non-Affiliates | | | | | | | | | | | |
| 1499999. Total Separate Accounts | | | | | | | | | | | |
| 1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999) | | | | | | 769,268,057 | 627,814,415 | 1,560,671 | 8,664,631 | | |
| 1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999) | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 1799999 - Totals | | | | | | 769,268,057 | 627,814,415 | 1,560,671 | 8,664,631 | | |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Premiums | 8<br>Unearned Premiums | 9<br>Reserve Liability Other Than for Unearned Premiums | 10<br>Reinsurance Payable on Paid and Unpaid Losses | 11<br>Modified Coinsurance Reserve | 12<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | NONE | | | | | | | | |
| 0999999 - Totals | | | | | | | | | | | |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 0399999. Total Life and Annuity - Affiliates | | | | | | |
| 86258 | 13-2572994 | 05/01/1979 | GENERAL RE LIFE CORP | CT | 5,114 | 20,062 |
| 97071 | 13-3126819 | 01/24/2006 | GENERALI USA LIFE REASSUR CO | MO | 51,647 | 1,140,952 |
| 88340 | 59-2859797 | 01/01/2011 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 459,000 | 131,735 |
| 65676 | 35-0472300 | 01/01/1970 | LINCOLN NATL LIFE INS CO | IN | 678,349 | 858,797 |
| 66346 | 58-0828824 | 12/01/1986 | MUNICH AMER REASSUR CO | GA | 913,065 | 3,219,937 |
| 93572 | 43-1235868 | 04/01/1990 | RGA REINS CO | MO | 1,322,566 | 4,362,414 |
| 64688 | 75-6020048 | 03/27/2012 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 65,775 |
| 87572 | 23-2038295 | 11/25/2002 | SCOTTISH RE US INC | DE | 325,689 | 517,118 |
| 68713 | 84-0499703 | 08/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | 827,174 | 1,577,998 |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HEALTH AMER INC | CT | 1,380,472 | 4,064,790 |
| 86231 | 39-0989781 | 08/30/2005 | TRANSAMERICA LIFE INS CO | IA | 2,208,695 | 2,187,058 |
| 0499999. Life and Annuity - U.S. Non-Affiliates | | | | | 8,171,771 | 18,146,636 |
| 0699999. Total Life and Annuity - Non-Affiliates | | | | | 8,171,771 | 18,146,636 |
| 0799999. Total Life and Annuity | | | | | 8,171,771 | 18,146,636 |
| 1099999. Total Accident and Health - Affiliates | | | | | | |
| 86258 | 13-2572994 | 10/08/2007 | GENERAL RE LIFE CORP | CT | | 634 |
| 70025 | 91-6027719 | 06/01/1989 | GENWORTH LIFE INS CO | VA | 7,771,019 | 5,831,932 |
| 66346 | 58-0828824 | 10/08/2007 | MUNICH AMER REASSUR CO | GA | | 317 |
| 67598 | 04-1768571 | 10/15/1975 | PAUL REVERE LIFE INS CO | MA | | 13,427 |
| 1199999. Accident and Health - U.S. Non-Affiliates | | | | | 7,771,019 | 5,846,310 |
| 1399999. Total Accident and Health - Non-Affiliates | | | | | 7,771,019 | 5,846,310 |
| 1499999. Total Accident and Health | | | | | 7,771,019 | 5,846,310 |
| 1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999) | | | | | 15,942,790 | 23,992,946 |
| 1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999) | | | | | | |
| 1799999 Totals - Life, Annuity and Accident and Health | | | | | 15,942,790 | 23,992,946 |

# 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 | Reserve Credit Taken | | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 8 | 9 | | 11 | 12 | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 0399999. Total General Account - Authorized Affiliates | | | | | | | | | | | | | |
| 86258 | 13-2572994 | 05/01/1979 | GENERAL RE LIFE CORP | CT | DIS/I | | 136,636 | 114,096 | 4,592 | | | | |
| 86258 | 13-2572994 | 05/01/1979 | GENERAL RE LIFE CORP | CT | YRT/I | 5,069,706 | 28,288 | 27,899 | 160,345 | | | | |
| 97071 | 13-3126819 | 01/24/2006 | GENERALI USA LIFE REASSUR CO | MO | YRT/I | 3,057,628,051 | 9,610,141 | 6,808,176 | 3,815,618 | | | | |
| 97071 | 13-3126819 | 07/01/2009 | GENERALI USA LIFE REASSUR CO | MO | CO/I | 1,713,935,476 | 4,208,753 | 2,121,897 | 2,467,886 | | | | |
| 88340 | 59-2859797 | 01/01/2011 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | CO/I | 3,522,527,141 | 21,452,227 | 18,511,060 | 4,389,742 | | | | |
| 88340 | 59-2859797 | 01/01/2011 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | YRT/I | 545,911,005 | 1,025,405 | 54,411 | 256,559 | | | | |
| 65676 | 35-0472300 | 09/26/2001 | LINCOLN NATL LIFE INS CO | IN | CO/I | 1,940,450,636 | 25,812,321 | 25,537,374 | 2,854,085 | | | | |
| 65676 | 35-0472300 | 01/01/1970 | LINCOLN NATL LIFE INS CO | IN | DIS/I | | 483,863 | 558,157 | 31,061 | | | | |
| 65676 | 35-0472300 | 08/01/1990 | LINCOLN NATL LIFE INS CO | IN | YRT/G | 6,191,583 | 89,054 | 88,200 | 48,817 | | | | |
| 65676 | 35-0472300 | 01/01/1970 | LINCOLN NATL LIFE INS CO | IN | YRT/I | 1,855,026,403 | 5,430,369 | 5,679,828 | 4,885,857 | | | | |
| 66346 | 58-0828824 | 09/26/2001 | MUNICH AMER REASSUR CO | GA | CO/I | 10,859,612,917 | 99,465,640 | 92,805,362 | 15,296,735 | | | | |
| 66346 | 58-0828824 | 07/01/1979 | MUNICH AMER REASSUR CO | GA | DIS/I | | 484 | 526 | 2,140 | | | | |
| 66346 | 58-0828824 | 12/01/1986 | MUNICH AMER REASSUR CO | GA | YRT/I | 10,388,536,032 | 28,452,892 | 27,970,196 | 12,339,827 | | | | |
| 93572 | 43-1235868 | 09/26/2001 | RGA REINS CO | MO | CO/I | 17,419,020,105 | 131,361,481 | 116,955,272 | 26,226,362 | | | | |
| 93572 | 43-1235868 | 04/01/1990 | RGA REINS CO | MO | DIS/I | | 440,624 | 411,351 | 21,196 | | | | |
| 93572 | 43-1235868 | 04/01/1990 | RGA REINS CO | MO | YRT/I | 15,401,953,964 | 37,979,865 | 35,658,060 | 19,623,567 | | | | |
| 64688 | 75-6020048 | 03/27/2012 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | CO/I | 1,976,715,053 | 2,153,173 | | 2,228,949 | | | | |
| 64688 | 75-6020048 | 06/01/2012 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | YRT/I | 369,615,507 | 766,608 | | 158,247 | | | | |
| 87572 | 23-2038295 | 11/25/2002 | SCOTTISH RE US INC | DE | YRT/I | 5,699,964,323 | 13,132,460 | 12,951,888 | 5,315,229 | | | | |
| 68713 | 84-0499703 | 09/26/2001 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | 3,848,604,372 | 53,055,650 | 53,346,242 | 5,927,611 | | | | |
| 68713 | 84-0499703 | 08/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | YRT/G | 6,191,582 | 89,054 | 88,200 | 48,817 | | | | |
| 68713 | 84-0499703 | 04/29/1983 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | 3,298,284,548 | 10,796,115 | 11,029,417 | 6,439,123 | | | | |
| 82627 | 06-0839705 | 02/16/1984 | SWISS RE LIFE & HEALTH AMER INC | CT | CO/I | 7,615,114,973 | 71,968,305 | 67,899,986 | 11,436,873 | | | | |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HEALTH AMER INC | CT | DIS/I | | 1,694,167 | 2,062,340 | 29,069 | | | | |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HEALTH AMER INC | CT | YRT/I | 12,681,837,129 | 32,381,770 | 30,366,455 | 15,667,608 | | | | |
| 86231 | 39-0989781 | 08/30/2005 | TRANSAMERICA LIFE INS CO | IA | CO/I | 21,877,701,926 | 106,294,109 | 84,175,821 | 28,510,903 | | | | |
| 86231 | 39-0989781 | 08/30/2005 | TRANSAMERICA LIFE INS CO | IA | YRT/I | 7,175,740,363 | 16,415,997 | 15,231,507 | 7,324,206 | | | | |
| 0499999. General Account - Authorized U.S. Non-Affiliates | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |
| 0699999. Total General Account - Authorized Non-Affiliates | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |
| 0799999. Total General Account Authorized | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |
| 1099999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | | |
| 1399999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 1499999. Total General Account Unauthorized | | | | | | | | | | | | | |
| 1799999. Total General Account - Certified Affiliates | | | | | | | | | | | | | |
| 2099999. Total General Account - Certified Non-Affiliates | | | | | | | | | | | | | |
| 2199999. Total General Account Certified | | | | | | | | | | | | | |
| 2299999. Total General Account Authorized, Unauthorized and Certified | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |
| 2599999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | |
| 2899999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | |
| 2999999. Total Separate Accounts Authorized | | | | | | | | | | | | | |
| 3299999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | |
| 3599999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 3699999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | |
| 3999999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | |
| 4299999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | |
| 4399999. Total Separate Accounts Certified | | | | | | | | | | | | | |
| 4499999. Total Separate Accounts Authorized, Unauthorized and Certified | | | | | | | | | | | | | |
| 4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999) | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |
| 4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999) | | | | | | | | | | | | | |
| 4799999 - Totals | | | | | | 131,265,632,795 | 674,725,451 | 610,453,721 | 175,511,024 | | | | |

# SCHEDULE S - PART 3 - SECTION 2

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

| 1 NAIC Company Code | 2 Federal ID Number | 3 Effective Date | 4 Name of Company | 5 Domiciliary Jurisdiction | 6 Type | 7 Premiums | 8 Unearned Premiums (Estimated) | 9 Reserve Credit Taken Other than for Unearned Premiums | Outstanding Surplus Relief 10 Current Year | Outstanding Surplus Relief 11 Prior Year | 12 Modified Coinsurance Reserve | 13 Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - Authorized Affiliates | | | | | | | | | | | | |
| 86258 | 13-2572994 | 10/08/2007 | GENERAL RE LIFE CORP | CT | CO/I | 992,529 | | 200,731 | | | | |
| 70025 | 91-6027719 | 06/01/1989 | GENWORTH LIFE INS CO | VA | CO/I | 99,052,134 | 21,044,302 | 1,681,837,190 | | | | |
| 70025 | 91-6027719 | 06/01/1989 | GENWORTH LIFE INS CO | VA | CO/G | 5,839,100 | 1,080,574 | 102,429,454 | | | | |
| 66346 | 58-0828824 | 10/08/2007 | MUNICH AMER REASSUR CO | GA | CO/I | 992,260 | | 200,731 | | | | |
| 67598 | 04-1768571 | 10/15/1975 | PAUL REVERE LIFE INS CO | MA | YRT/I | | | 1,369,325 | | | | |
| 82627 | 06-0839705 | 06/01/1995 | SWISS RE LIFE & HEALTH AMER INC | CT | YRT/G | 1,481 | | | | | | |
| 0499999. General Account - Authorized U.S. Non-Affiliates | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |
| 0699999. Total General Account - Authorized Non-Affiliates | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |
| 0799999. Total General Account Authorized | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |
| 1099999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | |
| 1399999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | | | | | |
| 1499999. Total General Account Unauthorized | | | | | | | | | | | | |
| 1799999. Total General Account - Certified Affiliates | | | | | | | | | | | | |
| 2099999. Total General Account - Certified Non-Affiliates | | | | | | | | | | | | |
| 2199999. Total General Account Certified | | | | | | | | | | | | |
| 2299999. Total General Account Authorized, Unauthorized and Certified | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |
| 2599999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | |
| 2899999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | |
| 2999999. Total Separate Accounts Authorized | | | | | | | | | | | | |
| 3299999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | |
| 3599999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | |
| 3699999. Total Separate Accounts Unauthorized | | | | | | | | | | | | |
| 3999999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | |
| 4299999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | |
| 4399999. Total Separate Accounts Certified | | | | | | | | | | | | |
| 4499999. Total Separate Accounts Authorized, Unauthorized and Certified | | | | | | | | | | | | |
| 4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999) | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |
| 4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999) | | | | | | | | | | | | |
| 4799999 - Totals | | | | | | 106,877,504 | 22,124,876 | 1,786,037,431 | | | | |

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

# SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

| | | 1<br>2012 | 2<br>2011 | 3<br>2010 | 4<br>2009 | 5<br>2008 |
|---|---|---|---|---|---|---|
| | A. OPERATIONS ITEMS | | | | | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 282,389 | 270,394 | 264,774 | 255,489 | 233,669 |
| 2. | Commissions and reinsurance expense allowances | 44,700 | 44,636 | 45,380 | 46,363 | 4 |
| 3. | Contract claims | 188,861 | 183,556 | 162,518 | 162,081 | 138,199 |
| 4. | Surrender benefits and withdrawals for life contracts | | | | | |
| 5. | Dividends to policyholders | | | | | |
| 6. | Reserve adjustments on reinsurance ceded | | | | | (173) |
| 7. | Increase in aggregate reserve for life and accident and health contracts | 140,396 | (28,223) | 187,730 | 149,438 | 214,012 |
| | B. BALANCE SHEET ITEMS | | | | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 403 | 459 | 697 | 686 | |
| 9. | Aggregate reserves for life and accident and health contracts | 2,482,888 | 2,320,367 | 2,348,590 | 2,155,189 | 1,989,702 |
| 10. | Liability for deposit-type contracts | | | | | |
| 11. | Contract claims unpaid | 27,893 | 19,976 | 27,433 | 16,664 | 15,666 |
| 12. | Amounts recoverable on reinsurance | 15,943 | 17,377 | 3,200 | 6,721 | 2,778 |
| 13. | Experience rating refunds due or unpaid | | | | | |
| 14. | Policyholders' dividends (not included in Line 10) | | | | | |
| 15. | Commissions and reinsurance expense allowances due | | | | | |
| 16. | Unauthorized reinsurance offset | | | | | |
| 17. | Offset for reinsurance with Certified Reinsurers | | XXX | XXX | XXX | XXX |
| | C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. | Funds deposited by and withheld from (F) | | | | | |
| 19. | Letters of credit (L) | | | | | |
| 20. | Trust agreements (T) | | | | | |
| 21. | Other (O) | | | | | |
| | D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. | Multiple Beneficiary Trust | | XXX | XXX | XXX | XXX |
| 23. | Funds deposited by and withheld from (F) | | XXX | XXX | XXX | XXX |
| 24. | Letters of credit (L) | | XXX | XXX | XXX | XXX |
| 25. | Trust agreements (T) | | XXX | XXX | XXX | XXX |
| 26. | Other (O) | | XXX | XXX | XXX | XXX |

# 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) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 29,824,611,367 | | 29,824,611,367 |
| 2. | Reinsurance (Line 16) | 15,942,790 | (15,942,790) | |
| 3. | Premiums and considerations (Line 15) | 4,202,257 | 403,333 | 4,605,590 |
| 4. | Net credit for ceded reinsurance | XXX | 2,562,287,927 | 2,562,287,927 |
| 5. | All other admitted assets (balance) | 1,035,258,039 | (45,666,249) | 989,591,790 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 30,880,014,453 | 2,501,082,221 | 33,381,096,674 |
| 7. | Separate Account assets (Line 27) | 65,789,067,335 | | 65,789,067,335 |
| 8. | Total assets (Line 28) | 96,669,081,788 | 2,501,082,221 | 99,170,164,009 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 25,657,190,053 | 2,482,887,758 | 28,140,077,810 |
| 10. | Liability for deposit-type contracts (Line 3) | 108,861,752 | | 108,861,752 |
| 11. | Claim reserves (Line 4) | 64,691,329 | 27,892,946 | 92,584,275 |
| 12. | Policyholder dividends/reserves (Lines 5 through 7) | | | |
| 13. | Premium & annuity considerations received in advance (Line 8) | 5,751,318 | | 5,751,318 |
| 14. | Other contract liabilities (Line 9) | 119,864,969 | (9,698,483) | 110,166,486 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | | | |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | | | |
| 17. | Reinsurance with Certified Reinsurers (Line 24.02 inset amount) | | | |
| 18. | Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) | | | |
| 19. | All other liabilities (balance) | 1,845,790,926 | | 1,845,790,926 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 27,802,150,347 | 2,501,082,221 | 30,303,232,568 |
| 21. | Separate Account liabilities (Line 27) | 65,754,310,321 | | 65,754,310,321 |
| 22. | Total liabilities (Line 28) | 93,556,460,668 | 2,501,082,221 | 96,057,542,889 |
| 23. | Capital & surplus (Line 38) | 3,112,621,120 | XXX | 3,112,621,120 |
| 24. | Total liabilities, capital & surplus (Line 39) | 96,669,081,788 | 2,501,082,221 | 99,170,164,009 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 25. | Contract reserves | 2,482,887,758 | | |
| 26. | Claim reserves | 27,892,946 | | |
| 27. | Policyholder dividends/reserves | | | |
| 28. | Premium & annuity considerations received in advance | | | |
| 29. | Liability for deposit-type contracts | | | |
| 30. | Other contract liabilities | (9,698,483) | | |
| 31. | Reinsurance ceded assets | 15,942,790 | | |
| 32. | Other ceded reinsurance recoverables | 45,666,249 | | |
| 33. | Total ceded reinsurance recoverables | 2,562,691,260 | | |
| 34. | Premiums and considerations | 403,333 | | |
| 35. | Reinsurance in unauthorized companies | | | |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | | | |
| 37. | Reinsurance with Certified Reinsurers | | | |
| 38. | Funds held under reinsurance treaties with Certified Reinsurers | | | |
| 39. | Other ceded reinsurance payables/offsets | | | |
| 40. | Total ceded reinsurance payable/offsets | 403,333 | | |
| 41. | Total net credit for ceded reinsurance | 2,562,287,927 | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

| States, Etc. | | 1 Active Status | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 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 | 8,812,745 | 50,986,118 | 3,591,383 | | 63,390,246 | 311,451 |
| 2. Alaska | AK | L | 758,788 | 5,582,089 | 122,954 | | 6,463,832 | |
| 3. Arizona | AZ | L | 14,094,090 | 63,236,238 | 5,712,202 | | 83,042,530 | 175,569 |
| 4. Arkansas | AR | L | 7,463,738 | 43,831,366 | 2,118,519 | | 53,413,623 | |
| 5. California | CA | L | 108,112,071 | 482,202,608 | 35,176,067 | | 625,490,746 | 1,128,366 |
| 6. Colorado | CO | L | 11,722,571 | 56,951,490 | 5,713,195 | | 74,387,256 | 412,406 |
| 7. Connecticut | CT | L | 22,305,376 | 135,873,852 | 8,794,885 | | 166,974,114 | 1,156,128 |
| 8. Delaware | DE | L | 3,509,353 | 22,971,480 | 1,724,449 | | 28,205,281 | 255,588 |
| 9. District of Columbia | DC | L | 2,667,317 | 8,511,151 | 941,266 | | 12,119,735 | |
| 10. Florida | FL | L | 50,312,967 | 370,522,134 | 19,856,636 | | 440,691,737 | 2,048,796 |
| 11. Georgia | GA | L | 20,536,443 | 102,835,403 | 7,451,077 | | 130,822,923 | 1,601,921 |
| 12. Hawaii | HI | L | 12,294,818 | 74,166,728 | 4,386,068 | | 90,847,615 | 1,214,639 |
| 13. Idaho | ID | L | 2,044,399 | 21,703,232 | 861,993 | | 24,609,624 | 255,274 |
| 14. Illinois | IL | L | 41,568,244 | 189,864,875 | 12,566,400 | | 243,999,519 | 923,216 |
| 15. Indiana | IN | L | 16,588,223 | 97,869,663 | 5,001,684 | | 119,459,570 | 410,647 |
| 16. Iowa | IA | L | 15,781,514 | 97,517,406 | 6,442,145 | | 119,741,065 | 898,262 |
| 17. Kansas | KS | L | 11,735,588 | 71,643,303 | 4,045,807 | | 87,424,698 | 30,000 |
| 18. Kentucky | KY | L | 6,283,819 | 48,201,882 | 2,655,558 | | 57,141,259 | 132,799 |
| 19. Louisiana | LA | L | 10,102,561 | 53,234,432 | 2,756,837 | | 66,093,830 | 159,695 |
| 20. Maine | ME | L | 6,488,131 | 38,566,180 | 2,893,521 | | 47,947,832 | 570,217 |
| 21. Maryland | MD | L | 21,107,477 | 88,020,548 | 8,752,279 | | 117,880,305 | |
| 22. Massachusetts | MA | L | 48,417,091 | 217,520,425 | 19,183,099 | | 285,120,615 | 3,861,546 |
| 23. Michigan | MI | L | 35,002,759 | 213,910,667 | 16,331,452 | | 265,244,878 | 3,124,999 |
| 24. Minnesota | MN | L | 65,832,839 | 350,958,506 | 16,387,631 | | 433,178,976 | 961,168 |
| 25. Mississippi | MS | L | 2,455,183 | 13,402,427 | 1,026,974 | | 16,884,584 | |
| 26. Missouri | MO | L | 12,547,141 | 80,970,101 | 5,270,710 | | 98,787,952 | 119,076 |
| 27. Montana | MT | L | 3,084,564 | 18,163,360 | 1,174,077 | | 22,422,001 | |
| 28. Nebraska | NE | L | 5,456,641 | 36,343,742 | 2,860,550 | | 44,660,933 | 136,845 |
| 29. Nevada | NV | L | 8,855,660 | 35,886,132 | 2,514,686 | | 47,256,478 | 50,000 |
| 30. New Hampshire | NH | L | 9,764,035 | 39,041,805 | 3,560,896 | | 52,366,737 | 277,388 |
| 31. New Jersey | NJ | L | 34,668,119 | 182,769,752 | 13,170,463 | | 230,608,334 | 706,845 |
| 32. New Mexico | NM | L | 1,800,460 | 16,005,232 | 1,051,624 | | 18,857,316 | 25,782 |
| 33. New York | NY | N | 5,671,810 | 22,493,599 | 2,294,106 | | 30,459,515 | |
| 34. North Carolina | NC | L | 23,664,476 | 129,278,106 | 9,595,423 | | 162,538,005 | 1,774,165 |
| 35. North Dakota | ND | L | 4,831,868 | 27,230,591 | 1,165,605 | | 33,228,063 | |
| 36. Ohio | OH | L | 50,362,994 | 297,864,145 | 15,817,418 | | 364,044,556 | 1,421,611 |
| 37. Oklahoma | OK | L | 6,022,788 | 36,904,739 | 2,079,776 | | 45,007,303 | 416,102 |
| 38. Oregon | OR | L | 13,586,832 | 68,820,304 | 5,189,102 | | 87,596,238 | 50,570 |
| 39. Pennsylvania | PA | L | 50,168,580 | 300,606,644 | 19,331,175 | | 370,106,399 | 860,582 |
| 40. Rhode Island | RI | L | 5,141,997 | 35,754,541 | 1,951,430 | | 42,847,969 | 1,236,113 |
| 41. South Carolina | SC | L | 9,331,259 | 66,735,259 | 4,699,535 | | 80,766,053 | 367,035 |
| 42. South Dakota | SD | L | 3,928,945 | 34,216,897 | 1,658,807 | | 39,804,649 | 398,975 |
| 43. Tennessee | TN | L | 17,221,367 | 108,709,237 | 6,615,689 | | 132,546,294 | 144,844 |
| 44. Texas | TX | L | 90,355,446 | 268,166,419 | 24,905,184 | | 383,427,049 | 1,501,806 |
| 45. Utah | UT | L | 7,580,928 | 37,408,819 | 1,865,495 | | 46,855,242 | 221,484 |
| 46. Vermont | VT | L | 2,378,136 | 17,158,112 | 937,518 | | 20,473,766 | 294,263 |
| 47. Virginia | VA | L | 35,763,831 | 144,473,346 | 13,889,947 | | 194,127,124 | 1,090,103 |
| 48. Washington | WA | L | 27,443,005 | 133,110,139 | 9,707,074 | | 170,260,218 | 887,555 |
| 49. West Virginia | WV | L | 2,697,562 | 28,512,707 | 1,403,367 | | 32,613,637 | |
| 50. Wisconsin | WI | L | 18,707,036 | 142,019,838 | 7,267,051 | | 167,993,926 | 669,596 |
| 51. Wyoming | WY | L | 1,568,151 | 7,532,685 | 521,538 | | 9,622,373 | |
| 52. American Samoa | AS | L | 242,928 | | | | 242,928 | |
| 53. Guam | GU | N | 27,565 | | 2,176 | | 29,741 | |
| 54. Puerto Rico | PR | N | 64,550 | 528,486 | 22,283 | | 615,318 | |
| 55. U.S. Virgin Islands | VI | N | 34,651 | 657,936 | 13,921 | | 706,508 | |
| 56. Northern Mariana Islands | MP | N | | | 2,445 | | 2,445 | |
| 57. Canada | CAN | N | 44,133 | 78 | 16,820 | | 61,031 | |
| 58. Aggregate Other Alien | OT | XXX | 948,286 | 236,612 | 123,282 | | 1,308,180 | |
| 59. Subtotal | | (a) 51 | 999,963,851 | 5,237,683,567 | 355,173,256 | | 6,592,820,675 | 32,283,429 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | 1,769,748 | | 11,492,915 | | 13,262,663 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 1,001,733,599 | 5,237,683,567 | 366,666,171 | | 6,606,083,338 | 32,283,429 |
| 96. Plus reinsurance assumed | | XXX | 143,132 | 1,417,539 | | | 1,560,671 | |
| 97 Totals (All Business) | | XXX | 1,001,876,731 | 5,239,101,106 | 366,666,171 | | 6,607,644,009 | 32,283,429 |
| 98. Less reinsurance ceded | | XXX | 175,566,764 | | 106,877,503 | | 282,444,267 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 826,309,967 | 5,239,101,106 | (b) 259,788,668 | | 6,325,199,742 | 32,283,429 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. Military | | XXX | 537,777 | 205,548 | 46,515 | | 789,840 | |
| 58002. Other foreign | | XXX | 410,509 | 31,064 | 76,767 | | 518,340 | |
| 58003. | | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 948,286 | 236,612 | 123,282 | | 1,308,180 | |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

Premiums are allocated to the states based on the location of the contract holder.

(a) Insert the number of L responses except for Canada and Other Alien.

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

# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. Alabama | AL | 8,812,745 | 50,986,118 | 1,289,846 | 2,301,537 | 311,451 | 63,701,697 |
| 2. Alaska | AK | 758,788 | 5,582,089 | 42,931 | 80,023 | | 6,463,832 |
| 3. Arizona | AZ | 14,094,090 | 63,236,238 | 1,716,091 | 3,996,110 | 175,569 | 83,218,099 |
| 4. Arkansas | AR | 7,463,738 | 43,831,366 | 622,312 | 1,496,208 | | 53,413,624 |
| 5. California | CA | 108,112,071 | 482,202,608 | 18,928,946 | 16,247,121 | 1,128,366 | 626,619,112 |
| 6. Colorado | CO | 11,722,571 | 56,951,490 | 2,271,252 | 3,441,943 | 412,406 | 74,799,662 |
| 7. Connecticut | CT | 22,305,376 | 135,873,852 | 3,555,422 | 5,239,463 | 1,156,128 | 168,130,241 |
| 8. Delaware | DE | 3,509,353 | 22,971,480 | 741,474 | 982,975 | 255,588 | 28,460,870 |
| 9. District of Columbia | DC | 2,667,317 | 8,511,151 | 707,652 | 233,614 | | 12,119,735 |
| 10. Florida | FL | 50,312,967 | 370,522,134 | 8,595,113 | 11,261,524 | 2,048,796 | 442,740,534 |
| 11. Georgia | GA | 20,536,443 | 102,835,403 | 4,525,091 | 2,925,985 | 1,601,921 | 132,424,843 |
| 12. Hawaii | HI | 12,294,818 | 74,166,728 | 1,273,901 | 3,112,167 | 1,214,639 | 92,062,254 |
| 13. Idaho | ID | 2,044,399 | 21,703,232 | 177,795 | 684,198 | 255,274 | 24,864,898 |
| 14. Illinois | IL | 41,568,244 | 189,864,875 | 4,614,289 | 7,952,111 | 923,216 | 244,922,735 |
| 15. Indiana | IN | 16,588,223 | 97,869,663 | 1,570,416 | 3,431,268 | 410,647 | 119,870,217 |
| 16. Iowa | IA | 15,781,514 | 97,517,406 | 995,145 | 5,447,000 | 898,262 | 120,639,327 |
| 17. Kansas | KS | 11,735,588 | 71,643,303 | 1,222,388 | 2,823,419 | 30,000 | 87,454,698 |
| 18. Kentucky | KY | 6,283,819 | 48,201,882 | 726,532 | 1,929,025 | 132,799 | 57,274,057 |
| 19. Louisiana | LA | 10,102,561 | 53,234,432 | 1,357,478 | 1,399,359 | 159,695 | 66,253,525 |
| 20. Maine | ME | 6,488,131 | 38,566,180 | 923,054 | 1,970,467 | 570,217 | 48,518,050 |
| 21. Maryland | MD | 21,107,477 | 88,020,548 | 4,708,876 | 4,043,404 | | 117,880,306 |
| 22. Massachusetts | MA | 48,417,091 | 217,520,425 | 11,490,075 | 7,693,024 | 3,861,546 | 288,982,162 |
| 23. Michigan | MI | 35,002,759 | 213,910,667 | 4,302,231 | 12,029,220 | 3,124,999 | 268,369,876 |
| 24. Minnesota | MN | 65,832,839 | 350,958,506 | 7,801,871 | 8,585,760 | 961,168 | 434,140,144 |
| 25. Mississippi | MS | 2,455,183 | 13,402,427 | 304,026 | 722,948 | | 16,884,584 |
| 26. Missouri | MO | 12,547,141 | 80,970,101 | 1,552,184 | 3,718,526 | 119,076 | 98,907,029 |
| 27. Montana | MT | 3,084,564 | 18,163,360 | 223,907 | 950,171 | | 22,422,002 |
| 28. Nebraska | NE | 5,456,641 | 36,343,742 | 422,038 | 2,438,512 | 136,845 | 44,797,779 |
| 29. Nevada | NV | 8,855,660 | 35,886,132 | 1,082,967 | 1,431,719 | 50,000 | 47,306,478 |
| 30. New Hampshire | NH | 9,764,035 | 39,041,805 | 1,409,882 | 2,151,014 | 277,388 | 52,644,125 |
| 31. New Jersey | NJ | 34,668,119 | 182,769,752 | 7,013,159 | 6,157,304 | 706,845 | 231,315,179 |
| 32. New Mexico | NM | 1,800,460 | 16,005,232 | 207,091 | 844,533 | 25,782 | 18,883,097 |
| 33. New York | NY | 5,671,810 | 22,493,599 | 1,133,768 | 1,160,338 | | 30,459,515 |
| 34. North Carolina | NC | 23,664,476 | 129,278,106 | 4,064,733 | 5,530,690 | 1,774,165 | 164,312,170 |
| 35. North Dakota | ND | 4,831,868 | 27,230,591 | 252,894 | 912,711 | | 33,228,064 |
| 36. Ohio | OH | 50,362,994 | 297,864,145 | 4,866,813 | 10,950,605 | 1,421,611 | 365,466,167 |
| 37. Oklahoma | OK | 6,022,788 | 36,904,739 | 557,705 | 1,522,071 | 416,102 | 45,423,404 |
| 38. Oregon | OR | 13,586,832 | 68,820,304 | 1,950,971 | 3,238,131 | 50,570 | 87,646,808 |
| 39. Pennsylvania | PA | 50,168,580 | 300,606,644 | 7,275,261 | 12,055,914 | 860,582 | 370,966,981 |
| 40. Rhode Island | RI | 5,141,997 | 35,754,541 | 897,104 | 1,054,327 | 1,236,113 | 44,084,083 |
| 41. South Carolina | SC | 9,331,259 | 66,735,259 | 1,304,419 | 3,395,116 | 367,035 | 81,133,088 |
| 42. South Dakota | SD | 3,928,945 | 34,216,897 | 160,790 | 1,498,018 | 398,975 | 40,203,625 |
| 43. Tennessee | TN | 17,221,367 | 108,709,237 | 2,144,068 | 4,471,622 | 144,844 | 132,691,139 |
| 44. Texas | TX | 90,355,446 | 268,166,419 | 15,021,669 | 9,883,515 | 1,501,806 | 384,928,855 |
| 45. Utah | UT | 7,580,928 | 37,408,819 | 702,956 | 1,162,539 | 221,484 | 47,076,726 |
| 46. Vermont | VT | 2,378,136 | 17,158,112 | 472,129 | 465,389 | 294,263 | 20,768,029 |
| 47. Virginia | VA | 35,763,831 | 144,473,346 | 6,410,170 | 7,479,778 | 1,090,103 | 195,217,229 |
| 48. Washington | WA | 27,443,005 | 133,110,139 | 4,240,970 | 5,466,104 | 887,555 | 171,147,773 |
| 49. West Virginia | WV | 2,697,562 | 28,512,707 | 265,371 | 1,137,997 | | 32,613,638 |
| 50. Wisconsin | WI | 18,707,036 | 142,019,838 | 1,676,815 | 5,590,236 | 669,596 | 168,663,522 |
| 51. Wyoming | WY | 1,568,151 | 7,532,685 | 111,889 | 409,649 | | 9,622,374 |
| 52. American Samoa | AS | 242,928 | | | | | 242,928 |
| 53. Guam | GU | 27,565 | | 2,176 | | | 29,741 |
| 54. Puerto Rico | PR | 64,550 | 528,486 | 16,783 | 5,499 | | 615,318 |
| 55. U.S. Virgin Islands | VI | 34,651 | 657,936 | 9,757 | 4,164 | | 706,508 |
| 56. Northern Mariana Islands | MP | | | | 2,445 | | 2,445 |
| 57. Canada | CAN | 44,133 | 78 | 16,379 | 440 | | 61,030 |
| 58. Aggregate Other Alien | OT | 948,286 | 236,612 | 91,384 | 31,897 | | 1,308,179 |
| 59. Total | | 999,963,851 | 5,237,683,567 | 150,022,409 | 205,150,847 | 32,283,429 | 6,625,104,104 |

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

## PART 1 - ORGANIZATIONAL CHART

| | FEIN | STATE | NAIC |
|---|---|---|---|
| Ameriprise Financial, Inc. | 13-3180631 | | |
| – Ameriprise Advisor Capital, LLC | 27-0544454 | | |
| – Ameriprise Bank, FSB | 06-1791061 | | |
| – Ameriprise Capital Trust I | 45-6157641 | | |
| – Ameriprise Capital Trust II | 45-6157643 | | |
| – Ameriprise Capital Trust III | 45-6157644 | | |
| – Ameriprise Capital Trust IV | 45-6157645 | | |
| – Ameriprise Captive Insurance Company | 20-5761939 | VT | 12852 |
| – Ameriprise Certificate Company | 41-6009975 | | |
| – Investors Syndicate Development Corporation | 41-0951695 | | |
| – Ameriprise Holdings, Inc. | 26-3878824 | | |
| – 201 Eleventh Street South, LLC | 45-5464028 | | |
| – Ameriprise India Insurance Brokers Services Private Limited (19%) | | | |
| – Ameriprise India Private Limited | | | |
| – Ameriprise India Insurance Brokers Services Private Limited (7%) | | | |
| – Ameriprise Trust Company | 41-6219335 | | |
| – AMPF Holding Corporation | 38-2722519 | | |
| – American Enterprise Investment Services Inc. | 41-1667086 | | |
| – Ameriprise Financial Services, Inc. | 41-0973005 | | |
| – AMPF Property Corporation | 38-3050688 | | |
| – AMPF Realty Corporation | 38-3050690 | | |
| – IDS Property Casualty Insurance Company | 39-1173498 | WI | 29068 |
| – Ameriprise Auto & Home Insurance Agency, Inc. | 82-0541142 | WI | |
| – Ameriprise Insurance Company | 65-1261374 | WI | 12504 |
| – RiverSource Distributors, Inc. | 42-1690915 | | |
| – RiverSource Life Insurance Company | 41-0823832 | MN | 65005 |
| – RiverSource Life Insurance Co. of New York | 41-0987741 | NY | 80594 |
| – RiverSource NY REO, LLC | 27-0380139 | | |
| – RiverSource REO 1, LLC | 26-4164569 | | |
| – RiverSource Tax Advantaged Investments, Inc. | 13-6178563 | | |
| – AEXP Affordable Housing Portfolio LLC | 41-1977631 | | |
| –CREA Corporate Tax Credit Fund XXVIII, LLC | | | |
| – Columbia Management Investment Advisers, LLC | 41-1533211 | | |
| – Advisory Capital Strategies Group, Inc. | 41-1624224 | | |
| – Columbia Focused Large Cap Growth Private Fund, LLC (Private Invest Fund) | | | |
| – Columbia Institutional High Yield Fixed Income Private Fund LLC | 45-5077345 | | |
| – Columbia U.S. Contrarian Core Equity Private Fund, LLC | | | |
| – Columbia Commodity Strategy Fund (mutual funds) | 45-2433414 | | |
| – Columbia Concentrated Large Cap Value Strategy Fund (ETF FUNDS) | 26-3994533 | | |
| – Columbia Core Bond Strategy Fund (ETF FUNDS) | 27-1082858 | | |
| – Columbia Intermediate Municipal Bond Strategy Fund (ETF FUNDS) | 27-1082673 | | |
| – Columbia Large Cap Growth Equity Strategy Fund (ETF FUNDS) | 27-0473870 | | |
| – Columbia Marsico Global Fund (mutual funds) | 04-3400204 | | |
| – Columbia Short Duration High Yield Private (Master) Fund | 98-1046237 | | |
| – Columbia VP - Select Large Cap Growth (mutual funds) | 26-2959622 | | |
| – Columbia Wanger Asset Management, LLC | 04-3519872 | | |
| – GA Legacy, LLC | 26-2639148 | | |
| – J. & W. Seligman & Co. Incorporated | 13-3043476 | | |
| – Columbia Management Investment Distributors, Inc. | 13-3043478 | | |
| – Columbia Research Partners LLC | 27-2466899 | | |
| – Columbia Research Market Neutral, LP (Private Invest Fund) | 26-2795674 | | |
| – Seligman Focus Partners LLC | 20-8274688 | | |
| – Seligman Global Technology Partners LLC | | | |
| – Seligman Health Partners LLC | 20-2357120 | | |
| – Seligman Health Plus Partners LLC | 20-5704686 | | |
| – Seligman Health Spectrum Plus, LLC | 20-5704686 | | |
| – Seligman Partners LLC | 13-4200160 | | |
| – Seligman Tech Spectrum Fund, LLC | 13-4200160 | | |
| – RiverSource CDO Seed Investments, LLC | 87-0812264 | | |
| – WAM Acquisition GP, Inc. | 04-3519867 | | |
| – Columbia Management Investment Services Corp | 41-1861053 | | |
| – Threadneedle Asset Management Holdings Sàrl | | | |
| – TAM Investment Ltd | | | |
| – Threadneedle Asset Management (Australia) Pty Ltd | | | |
| – Threadneedle International Investments GmbH (35%) | | | |
| – Threadneedle Investments Singapore (Pte.) Ltd | | | |
| – Threadneedle Investments Taiwan, Ltd | | | |
| – Threadneedle Management Luxembourg S.A. | | | |
| – Threadneedle Portfolio Services Hong Kong Ltd | | | |

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

## PART 1 - ORGANIZATIONAL CHART

- Threadneedle Asset Management UK Ltd.....
  - TAM UK Holdings Ltd.....
    - Threadneedle Asset Management Holdings Ltd.....
      - Cofund Holdings Ltd.....
      - Global Opportunities Bond Fund (Threadneedle (Lux) SICAV).....
      - Threadneedle Asset Management (Nominees) Ltd.....
        - Sackville TIPP Property (GP) Ltd.....
      - Threadneedle Asset Management Finance Ltd.....
        - European Property Fund sub-fund of TIPF SICAV.....
        - TMA Umbrella Fund SIF.....
        - TMS Investment Ltd .....
      - Threadneedle Holdings Limited .....
        - Threadneedle Asset Management Ltd..... 98-0691981
        - Threadneedle Investment Services Ltd..... 98-0691982
      - Threadneedle International Ltd.....
      - Threadneedle Investments Ltd .....
      - Threadneedle Investments (Channel Islands) Ltd.....
      - Threadneedle Management Services Ltd.....
        - Threadneedle Securities Ltd .....
      - Threadneedle Navigator ISA Manager Ltd.....
      - Threadneedle Pensions Ltd.....
        - Sackville (TPEN) (75%).....
      - Threadneedle Portfolio Services Ltd.....
        - Threadneedle Portfolio Services AG.....
          - Threadneedle International Investments GmbH (65%) .....
      - Threadneedle Property Investments Ltd.....
        - Sackville LCW (GP) Ltd.....
        - Sackville Property (GP) Ltd.....
        - Sackville SPF IV (GP) No. 1 Ltd.....
        - Sackville SPF IV (GP) No. 2 Ltd.....
        - Sackville SPF IV (GP) No. 3 Ltd.....
        - Sackville SPF IV Property (GP) Ltd.....
          - Threadneedle Strategic Property Fund IV (TN Prop Fund).....
        - Sackville Tandem Property (GP) Ltd.....
        - Sackville TPEN Property (GP) Ltd.....
          - Sackville TPEN Property Nominee Ltd.....
            - Sackville (TPEN) (25%).....
          - Threadneedle Pensions Property Partnership 1 (TN Prop Fund).....
          - Threadneedle Pensions Property Partnership 2 (TN Prop Fund).....
        - Sackville TSP Property (GP) Ltd.....
          - Threadneedle Strategic Property (Eagle Star) Fund (TN Prop Fund).....
          - Threadneedle Strategic Property (Nearhearth) Fund (TN Prop Fund).....
          - Threadneedle Strategic Property (Parcelgate) Fund (TN Prop Fund).....
          - Threadneedle Tandem Property Fund (TN Prop Fund).....
          - Threadneedle UK Opportunities Property II Fund (TN Prop Fund).....
        - Sackville UK Property Select II (GP) Ltd.....
        - Sackville UK Property Select II (GP) No. 1 Ltd.....
          - Sackville UK Property Select II Nominee (1) Ltd.....
        - Sackville UKPEC 1 Leeds (GP) Ltd.....
        - Sackville UKPEC2 Galahad (GP) Ltd.....
          - Voyager Park North Management Company Ltd.....
      - Threadneedle Unit Trust Manager Ltd.....
      - US Contrarian Core Equities Fund (Threadneedle (Lux) SICAV).....

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Ameriprise Financial, Inc. | | 13-3180631 | 2433312 | 820027 | NYSE | Ameriprise Financial, Inc. | DE | UDP | | | | | |
| | Ameriprise Financial, Inc. | | 27-0544454 | 4283810 | | | Ameriprise Advisor Capital, LLC | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 06-1791061 | 3470239 | | | Ameriprise Bank, FSB | US | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 45-6157641 | 4285346 | | | Ameriprise Capital Trust I | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 45-6157643 | 4289755 | | | Ameriprise Capital Trust II | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 45-6157644 | 4289764 | | | Ameriprise Capital Trust III | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 45-6157645 | 4289773 | | | Ameriprise Capital Trust IV | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| 0004 | Ameriprise Financial, Inc. | 12852 | 20-5761939 | 4289791 | | | Ameriprise Captive Insurance Company | VT | IA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-6009975 | 4054449 | 52428 | | Ameriprise Certificate Company | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-0951695 | 4285298 | | | Investors Syndicate Development Corporation | NV | NIA | Ameriprise Certificate Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-3878824 | 4283856 | | | Ameriprise Holdings, Inc. | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 45-5464028 | | | | 201 Eleventh Street South, LLC | MN | NIA | Ameriprise Holdings, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Ameriprise India Insurance Brokers Services Private Limited | IND | NIA | Ameriprise Financial, Inc. | Ownership | 19.000 | Ameriprise Financial, Inc. | 1 |
| | Ameriprise Financial, Inc. | | | 4289830 | | | Ameriprise India Private Limited | IND | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | 2 |
| | Ameriprise Financial, Inc. | | | | | | Ameriprise India Insurance Brokers Services Private Limited | IND | NIA | Ameriprise India Private Limited | Ownership | 7.000 | Ameriprise Financial, Inc. | 1 |
| | Ameriprise Financial, Inc. | | 41-6219335 | 994257 | | | Ameriprise Trust Company | MN | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 38-2722519 | 4289933 | | | AMPF Holding Corporation | MI | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-1667086 | 3255445 | | | American Enterprise Investment Services Inc. | MN | NIA | AMPF Holding Corporation | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-0973005 | 4289942 | | | Ameriprise Financial Services, Inc. | DE | NIA | AMPF Holding Corporation | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 38-3050688 | 4289951 | | | AMPF Property Corporation | MI | NIA | AMPF Holding Corporation | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 38-3050690 | 4289960 | | | AMPF Realty Corporation | MI | NIA | AMPF Holding Corporation | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| 0004 | Ameriprise Financial, Inc. | 29068 | 39-1173498 | 4289885 | | | IDS Property Casualty Insurance Company | WI | IA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 82-0541142 | 4289894 | | | Ameriprise Auto & Home Insurance Agency, Inc. | WI | NIA | IDS Property Casualty Insurance Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| 0004 | Ameriprise Financial, Inc. | 12504 | 65-1261374 | 4289906 | | | Ameriprise Insurance Company | WI | IA | IDS Property Casualty Insurance Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 42-1690915 | 4291815 | | | RiverSource Distributors, Inc. | DE | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| 0004 | Ameriprise Financial, Inc. | 65005 | 41-0823832 | 2696715 | 727892 | | RiverSource Life Insurance Company | MN | | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| 0004 | Ameriprise Financial, Inc. | 80594 | 41-0987741 | 2718046 | | | RiverSource Life Insurance Co. of New York | NY | DS | RiverSource Life Insurance Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 27-0380139 | 4289858 | | | RiverSource NY REO, LLC | NY | DS | RiverSource Life Insurance Co. of New York | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-4164569 | 4289867 | | | RiverSource REO 1, LLC | MN | DS | RiverSource Life Insurance Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 13-6178563 | 4289876 | | | RiverSource Tax Advantaged Investments, Inc. | DE | DS | RiverSource Life Insurance Company | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-1977631 | 3945102 | | | AEXP Affordable Housing Portfolio LLC | DE | DS | RiverSource Tax Advantaged Investments, Inc. | Ownership | 66.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | CREA Corporate Tax Credit Fund XXVIII, LLC | DE | NIA | RiverSource Tax Advantaged Investments, Inc. | Ownership | 99.900 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-1533211 | 4246169 | | | Columbia Management Investment Advisers, LLC | MN | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-1624224 | 4289979 | | | Advisory Capital Strategies Group, Inc. | MN | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Columbia Focused Large Cap Growth Private Fund, LLC (Private Invest Fund) | DE | NIA | Advisory Capital Strategies Group, Inc. | Other | | Ameriprise Financial, Inc. | 3 |
| | Ameriprise Financial, Inc. | | 45-5077345 | | | | Columbia Institutional High Yield Fixed Income Private Fund LLC | DE | NIA | Advisory Capital Strategies Group, Inc. | Other | | Ameriprise Financial, Inc. | 3 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Ameriprise Financial, Inc. | | | | | | Columbia U.S. Contrarian Core Equity Private Fund, LLC | DE | NIA | Advisory Capital Strategies Group, Inc. | Other | | Ameriprise Financial, Inc. | 3 |
| | Ameriprise Financial, Inc. | | 45-2433414 | | | | Columbia Commodity Strategy Fund (mutual funds) | MA | NIA | Columbia Management Investment Advisers, LLC | Ownership | 15.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-3994533 | | | NYSE Arca | Columbia Concentrated Large Cap Value Strategy Fund (ETF FUNDS) | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 50.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 27-1082858 | | | NYSE Arca | Columbia Core Bond Strategy Fund (ETF FUNDS) | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 50.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 27-1082673 | | | NYSE Arca | Columbia Intermediate Municipal Bond Strategy Fund (ETF FUNDS) | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 30.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 27-0473870 | | | NYSE Arca | Columbia Large Cap Growth Equity Strategy Fund (ETF FUNDS) | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 70.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 04-3400204 | | | | Columbia Marsico Global Fund (mutual funds) | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 98-1046237 | | | | Columbia Short Duration High Yield Private (Master) Fund | CYM | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-2959622 | 3824793 | | | Columbia VP - Select Large Cap Growth (mutual funds) | MA | NIA | Columbia Management Investment Advisers, LLC | Ownership | 16.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 04-3519872 | 4289997 | | | Columbia Wanger Asset Management, LLC | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-2639148 | 4346854 | | | GA Legacy, LLC | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 13-3043476 | 2654434 | | | J. & W. Seligman & Co. Incorporated | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 13-3043478 | 4292821 | | | Columbia Management Investment Distributors, Inc. | NY | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 27-2466899 | 4292858 | | | Columbia Research Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 26-2795674 | 3811654 | | | Columbia Research Market Neutral, LP (Private Invest Fund) | DE | NIA | Columbia Research Partners LLC | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | 20-8274688 | 4293190 | | | Seligman Focus Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4293499 | | | Seligman Global Technology Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 20-2357120 | 4293163 | | | Seligman Health Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 20-5704686 | 4293181 | | | Seligman Health Plus Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 20-5704686 | | | | Seligman Health Spectrum Plus, LLC | DE | NIA | Seligman Health Plus Partners LLC | Other | | Ameriprise Financial, Inc. | 5 |
| | Ameriprise Financial, Inc. | | 13-4200160 | 4293145 | | | Seligman Partners LLC | DE | NIA | J. & W. Seligman & Co. Incorporated | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 13-4200160 | | | | Seligman Tech Spectrum Fund, LLC | DE | NIA | Seligman Partners LLC | Other | | Ameriprise Financial, Inc. | 5 |
| | Ameriprise Financial, Inc. | | 87-0812264 | 4290126 | | | RiverSource CDO Seed Investments, LLC | MN | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 04-3519867 | 3079230 | | | WAM Acquisition GP, Inc. | DE | NIA | Columbia Management Investment Advisers, LLC | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 41-1861053 | 4291776 | | | Columbia Management Investment Services Corp. | MN | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4293538 | | | Threadneedle Asset Management Holdings Sarl | LUX | NIA | Ameriprise Financial, Inc. | Ownership | 100.000 | Ameriprise Financial, Inc. | 6 |
| | Ameriprise Financial, Inc. | | | 4293574 | | | TAM Investment Ltd | GBR | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Asset Management (Australia) Pty Ltd | AUS | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4293855 | | | Threadneedle International Investments GmbH | CHE | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 35.000 | Ameriprise Financial, Inc. | 7 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Ameriprise Financial, Inc. | | | 4293873 | | | Threadneedle Investments Singapore (Pte.) Ltd | SGP | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Investments Taiwan, Ltd | TWN | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4293882 | | | Threadneedle Management Luxembourg S.A. | LUX | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4293903 | | | Threadneedle Portfolio Services Hong Kong Ltd | HKG | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294339 | | | Threadneedle Asset Management UK Ltd | GBR | NIA | Threadneedle Asset Management Holdings Sarl | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294348 | | | TAM UK Holdings Ltd | GBR | NIA | Threadneedle Asset Management UK Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | 6 |
| | Ameriprise Financial, Inc. | | | 4294357 | | | Threadneedle Asset Management Holdings Ltd. | GBR | NIA | TAM UK Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294375 | | | Cofund Holdings Ltd. | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 20.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Global Opportunities Bond Fund (Threadneedle (Lux) SICAV) | LUX | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 15.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294478 | | | Threadneedle Asset Management (Nominees) Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294526 | | | Sackville TIPP Property (GP) Ltd | GBR | NIA | Threadneedle Asset Management (Nominees) Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294441 | | | Threadneedle Asset Management Finance Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | European Property Fund sub-fund of TIPF SICAV | LUX | NIA | Threadneedle Asset Management Finance Ltd | Ownership | 50.100 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | TMA Umbrella Fund SIF | LUX | NIA | Threadneedle Asset Management Finance Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294450 | | | TMS Investment Ltd | JEY | NIA | Threadneedle Asset Management Finance Ltd | Ownership | 44.000 | Ameriprise Financial, Inc. | 6 |
| | Ameriprise Financial, Inc. | | | 4294535 | | | Threadneedle Holdings Limited | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 98-0691981 | 4294469 | | | Threadneedle Asset Management Ltd | GBR | NIA | Threadneedle Holdings Limited | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | 98-0691982 | 4294571 | | | Threadneedle Investment Services Ltd | GBR | NIA | Threadneedle Holdings Limited | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294553 | | | Threadneedle International Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294393 | | | Threadneedle Investments Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294599 | | | Threadneedle Investments (Channel Islands) Ltd | JEY | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Management Services Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294768 | | | Threadneedle Securities Ltd | GBR | NIA | Threadneedle Management Services Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294786 | | | Threadneedle Navigator ISA Manager Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294795 | | | Threadneedle Pensions Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294843 | | | Sackville (TPEN) | GBR | NIA | Threadneedle Pensions Ltd | Ownership | 75.000 | Ameriprise Financial, Inc. | 8 |
| | Ameriprise Financial, Inc. | | | 4294982 | | | Threadneedle Portfolio Services Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Portfolio Services AG | CHE | NIA | Threadneedle Portfolio Services Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Ameriprise Financial, Inc. | | | 4293855 | | | Threadneedle International Investments GmbH | CHE | NIA | Threadneedle Portfolio Services AG | Ownership | 65.000 | Ameriprise Financial, Inc. | 7 |
| | Ameriprise Financial, Inc. | | | 4294991 | | | Threadneedle Property Investments Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295028 | | | Sackville LCW (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 33.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295082 | | | Sackville Property (GP) Ltd. | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295130 | | | Sackville SPF IV (GP) No. 1 Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295167 | | | Sackville SPF IV (GP) No. 2 Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295206 | | | Sackville SPF IV (GP) No. 3 Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4295112 | | | Sackville SPF IV Property (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Strategic Property Fund IV (TN Prop Fund) | GBR | NIA | Sackville SPF IV Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | 4295251 | | | Sackville Tandem Property (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville TPEN Property (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville TPEN Property Nominee Ltd | GBR | NIA | Sackville TPEN Property (GP) Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | 4294843 | | | Sackville (TPEN) | GBR | NIA | Sackville TPEN Property Nominee Ltd | Ownership | 25.000 | Ameriprise Financial, Inc. | 8 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Pensions Property Partnership 1 (TN Prop Fund) | GBR | NIA | Sackville TPEN Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Pensions Property Partnership 2 (TN Prop Fund) | GBR | NIA | Sackville TPEN Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Sackville TSP Property (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Strategic Property (Eagle Star) Fund (TN Prop Fund) | GBR | NIA | Sackville TSP Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Strategic Property (Nearhearth) Fund (TN Prop Fund) | GBR | NIA | Sackville TSP Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Strategic Property (Parcelgate) Fund (TN Prop Fund) | GBR | NIA | Sackville TSP Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Tandem Property Fund (TN Prop Fund) | GBR | NIA | Sackville TSP Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle UK Opportunities Property II Fund (TN Prop Fund) | GBR | NIA | Sackville TSP Property (GP) Ltd | Other | | Ameriprise Financial, Inc. | 4 |
| | Ameriprise Financial, Inc. | | | | | | Sackville UK Property Select II (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville UK Property Select II (GP) No. 1 Ltd. | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville UK Property Select II Nominee (1) Ltd. | GBR | NIA | Sackville UK Property Select II (GP) No. 1 Ltd. | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville UKPEC 1 Leeds (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Sackville UKPEC2 Galahad (GP) Ltd | GBR | NIA | Threadneedle Property Investments Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Voyager Park North Management Company Ltd | GBR | NIA | Sackville UKPEC2 Galahad (GP) Ltd | Ownership | 97.800 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | Threadneedle Unit Trust Manager Ltd | GBR | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 100.000 | Ameriprise Financial, Inc. | |
| | Ameriprise Financial, Inc. | | | | | | US Contrarian Core Equities Fund (Threadneedle (Lux) SICAV) | LUX | NIA | Threadneedle Asset Management Holdings Ltd | Ownership | 90.000 | Ameriprise Financial, Inc. | |

| Asterisk | Explanation |
|---|---|
| 1 | Owned 19% / 7% by Ameriprise Financial Inc. and Ameriprise India Private Limited, respectively. |
| 2 | One share owned by Columbia Management Investment Advisers, LLC. |
| 3 | Managing Member and Ownership |
| 4 | General Partner and Ownership (<1%) |

| Asterisk | Explanation |
|---|---|
| 1 | Owned 19% / 7% by Ameriprise Financial Inc. and Ameriprise India Private Limited, respectively. |
| 5 | Board Membership, Managing Member and Ownership |
| 6 | Ownership percentage indicates voting shares only. |
| 7 | Owned 65% / 35% by Threadneedle Portfolio Services AG and Threadneedle Asset Management Holdings Sarl, respectively. |
| 8 | Owned 75% / 25% by Threadneedle Pensions Ltd and Sackville TPEN Property Nominee Ltd, respectively. |

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

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 13-3180631 | Ameriprise Financial Inc. (parent) | 865,000,000 | (724,043) | | | 207,746,641 | | | | 1,072,022,598 | |
| | 41-0973005 | Ameriprise Financial Services, Inc. | | | | | 173,426,296 | | | | 173,426,296 | |
| 12504 | 65-1261374 | Ameriprise Insurance Company | | | | | | | | | | 17,386,068 |
| | 41-1533211 | Columbia Management Investment Advisers, LLC | | | | | (230,482,295) | | | | (230,482,295) | |
| | 41-1861053 | Columbia Management Investment Services Corp. | | | | | (32,255,351) | | | | (32,255,351) | |
| 29068 | 39-1173498 | IDS Property Casualty Insurance Co. | | | | | | | | | | (17,386,068) |
| 65005 | 41-0823832 | RiverSource Life Insurance Company | (815,000,000) | (64,891,118) | | | (531,883,463) | | | | (1,411,774,581) | |
| 80594 | 41-0987741 | RiverSource Life Insurance Co. of NY | (50,000,000) | 91,441 | | | | | | | (49,908,559) | |
| | 42-1690915 | RiverSource Distributors, Inc. | | | | | 413,448,172 | | | | 413,448,172 | |
| | 26-4164569 | RiverSource REO 1, LLC | | 12,523,720 | | | | | | | 12,523,720 | |
| | 13-6178563 | RiverSource Tax Advantaged Investments, Inc. | | 53,000,000 | | | | | | | 53,000,000 | |
| 9999999 Control Totals | | | | | | | | | XXX | | | |

# 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.

| | | Responses |
|---|---|---|
| | **MARCH FILING** | |
| 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? | YES |
| 7. | Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1? | YES |
| 8. | Will the Supplemental Investment Risks Interrogatories be filed by April 1? | YES |
| | **JUNE FILING** | |
| 9. | Will an audited financial report be filed by June 1? | YES |
| 10. | Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |
| | **AUGUST FILING** | |
| 11. | Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1? | YES |

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

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 12. | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | 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? | NO |
| 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? | YES |
| 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? | YES |
| 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? | NO |
| 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? | YES |
| 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? | YES |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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? ..... YES
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? ..... YES
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? ..... YES
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? ..... YES
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? ..... YES
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? ..... YES
34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO
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

**APRIL FILING**

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO
43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES
45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES
46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
47. 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? ..... NO

**AUGUST FILING**

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

12. NOT APPLICABLE.
13. No Business Written
14. NOT APPLICABLE.
15. Company only writes non-participating policies.
18. No applicable business
19. No applicable business
21. No applicable business
22. No applicable business
23. No applicable business
27. No applicable business
34. NOT APPLICABLE.
36. NOT APPLICABLE.
37. NOT APPLICABLE.
38. NOT APPLICABLE.
39. NOT APPLICABLE.
42. NOT APPLICABLE.
46. NOT APPLICABLE.
47. NOT APPLICABLE.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]




13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]




14. Trusteed Surplus Statement [Document Identifier 490]




15. Participating Opinion for Exhibit 5 [Document Identifier 371]




18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]




19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]




21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]




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




23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]




27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]




34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]




36. Medicare Part D Coverage Supplement [Document Identifier 365]




37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]




39. Relief from the Requirements for Audit Committees [Document Identifier 226]




42. Credit Insurance Experience Exhibit [Document Identifier 230]




46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]




47. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 7,842,436 | 0.026 | 6,733,509 | | 6,733,509 | 0.023 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 161,560,240 | 0.541 | 161,560,240 | | 161,560,240 | 0.542 |
| 1.22 Issued by U.S. government sponsored agencies | 26,308,232 | 0.088 | 26,308,232 | | 26,308,232 | 0.088 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 184,681,696 | 0.619 | 184,681,696 | | 184,681,696 | 0.619 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| 1.41 States, territories and possessions general obligations | 133,896,757 | 0.449 | 133,896,757 | | 133,896,757 | 0.449 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 90,712,350 | 0.304 | 90,712,350 | | 90,712,350 | 0.304 |
| 1.43 Revenue and assessment obligations | 649,662,728 | 2.176 | 649,662,728 | | 649,662,728 | 2.178 |
| 1.44 Industrial development and similar obligations | | 0.000 | | | | 0.000 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 393,085,005 | 1.317 | 393,085,005 | | 393,085,005 | 1.318 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 1,112,658,219 | 3.727 | 1,112,658,219 | | 1,112,658,219 | 3.731 |
| 1.513 All other | 3,745,647 | 0.013 | 3,745,647 | | 3,745,647 | 0.013 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 246,887,504 | 0.827 | 246,887,504 | | 246,887,504 | 0.828 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | 0.000 | | | | 0.000 |
| 1.523 All other | 3,998,026,932 | 13.393 | 3,998,026,932 | | 3,998,026,932 | 13.405 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 11,263,595,892 | 37.732 | 11,263,595,892 | | 11,263,595,892 | 37.766 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 3,231,551,038 | 10.825 | 3,231,551,038 | | 3,231,551,038 | 10.835 |
| 2.3 Affiliated securities | | 0.000 | | | | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.000 | | | | 0.000 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | | 0.000 |
| 3.22 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.000 | | | | 0.000 |
| 3.32 Unaffiliated | 3,886,849 | 0.013 | 3,886,849 | | 3,886,849 | 0.013 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 574,038,726 | 1.923 | 574,038,726 | | 574,038,726 | 1.925 |
| 3.42 Unaffiliated | 10,038,339 | 0.034 | 10,038,339 | | 10,038,339 | 0.034 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.000 | | | | 0.000 |
| 3.52 Unaffiliated | | 0.000 | | | | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.000 | | | | 0.000 |
| 4.2 Agricultural | | 0.000 | | | | 0.000 |
| 4.3 Single family residential properties | 933,364,757 | 3.127 | 933,364,757 | | 933,364,757 | 3.130 |
| 4.4 Multifamily residential properties | | 0.000 | | | | 0.000 |
| 4.5 Commercial loans | 2,319,596,165 | 7.770 | 2,319,596,165 | | 2,319,596,165 | 7.777 |
| 4.6 Mezzanine real estate loans | | 0.000 | | | | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 107,184,951 | 0.359 | 107,184,951 | | 107,184,951 | 0.359 |
| 5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt) | 6,842,808 | 0.023 | 6,842,808 | | 6,842,808 | 0.023 |
| 5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt) | | 0.000 | | | | 0.000 |
| 6. Contract loans | 712,444,914 | 2.387 | 712,353,844 | | 712,353,844 | 2.388 |
| 7. Derivatives | 3,354,716,662 | 11.238 | 3,354,716,662 | | 3,354,716,662 | 11.248 |
| 8. Receivables for securities | 35,668,142 | 0.119 | 35,668,142 | | 35,668,142 | 0.120 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 263,052,480 | 0.881 | 263,052,480 | | 263,052,480 | 0.882 |
| 11. Other invested assets | 26,666,957 | 0.089 | 761,893 | | 761,893 | 0.003 |
| 12. Total invested assets | 29,851,716,427 | 100.000 | 29,824,611,366 | | 29,824,611,366 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 117,229,100 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | | |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | | |
| | 3.2 Totals, Part 3, Column 11 | | |
| 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 | | |
| 7. | Deduct current year's other than temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | | |
| | 7.2 Totals, Part 3, Column 10 | | |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | 3,201,341 | |
| | 8.2 Totals, Part 3, Column 9 | | 3,201,341 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 114,027,759 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 114,027,759 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 2,341,053,617 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 1,145,228,238 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 63,499,817 | 1,208,728,055 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | | |
| | 3.2 Totals, Part 3, Column 11 | | |
| 4. | Accrual of discount | | 6,450,641 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | 5,500,000 | |
| | 5.2 Totals, Part 3, Column 8 | 3,500,000 | 9,000,000 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | (5,983,422) |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 301,381,921 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | | |
| | 9.2 Totals, Part 3, Column 13 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 156,047 | |
| | 10.2 Totals, Part 3, Column 10 | | 156,047 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 3,257,710,923 |
| 12. | Total valuation allowance | | (4,750,000) |
| 13. | Subtotal (Line 11 plus 12) | | 3,252,960,923 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 3,252,960,923 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 316,309,867 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 12,523,720 | 12,523,720 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (1,380,526) | |
| | 5.2 Totals, Part 3, Column 9 | 148,922 | (1,231,604) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (230,453) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 300,704,577 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 26,666,953 |
| 12. | Deduct total nonadmitted amounts | | 25,905,064 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 761,889 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 23,003,945,159 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 2,642,192,500 |
| 3. | Accrual of discount | | 92,409,776 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 33,958,868 | |
| | 4.2. Part 2, Section 1, Column 15 | | |
| | 4.3. Part 2, Section 2, Column 13 | 44,084,549 | |
| | 4.4. Part 4, Column 11 | (3,965,935) | 74,077,481 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 14,054,718 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 3,652,455,985 |
| 7. | Deduct amortization of premium | | 65,540,029 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | | |
| | 8.4. Part 4, Column 15 | | |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 15,463,310 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | | |
| | 9.4. Part 4, Column 13 | 1,041,721 | 16,505,031 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 22,092,178,589 |
| 11. | Deduct total nonadmitted amounts | | 1,108,926 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 22,091,069,663 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 596,003,207 | 651,200,304 | 597,187,799 | 590,380,993 |
| Governments | 2. | Canada | 28,010,313 | 37,385,093 | 29,822,922 | 26,000,000 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 156,671,384 | 181,845,301 | 157,146,471 | 151,429,364 |
| | 4. | Totals | 780,684,904 | 870,430,698 | 784,157,192 | 767,810,357 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 133,896,756 | 170,120,670 | 133,961,764 | 133,505,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 100,712,350 | 120,111,372 | 100,759,567 | 100,250,000 |
| U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 7. | Totals | 1,995,746,801 | 2,138,860,524 | 1,979,903,798 | 1,996,503,120 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 8. | United States | 15,268,236,355 | 17,214,297,517 | 15,219,965,779 | 15,434,854,171 |
| | 9. | Canada | 1,036,168,121 | 1,291,727,458 | 1,036,136,118 | 1,061,292,771 |
| | 10. | Other Countries | 2,188,769,389 | 2,373,995,016 | 2,197,661,848 | 2,211,109,952 |
| | 11. | Totals | 18,493,173,865 | 20,880,019,991 | 18,453,763,745 | 18,707,256,894 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 21,504,214,676 | 24,179,543,255 | 21,452,546,066 | 21,705,325,371 |
| PREFERRED STOCKS | 14. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | | | | |
| | 17. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | | | | |
| COMMON STOCKS | 20. | United States | 12,620,815 | 12,620,815 | 11,696,075 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | 22. | Other Countries | 1,304,373 | 1,304,373 | 116,063 | |
| | 23. | Totals | 13,925,188 | 13,925,188 | 11,812,138 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 574,038,726 | 574,038,726 | 410,711,232 | |
| | 25. | Total Common Stocks | 587,963,914 | 587,963,914 | 422,523,370 | |
| | 26. | Total Stocks | 587,963,914 | 587,963,914 | 422,523,370 | |
| | 27. | Total Bonds and Stocks | 22,092,178,590 | 24,767,507,169 | 21,875,069,436 | |

# 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

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Class 1 | 80,165,402 | 221,614,508 | 175,230,754 | 102,970,746 | 16,021,792 | 596,003,203 | 2.7 | 732,289,197 | 3.2 | 596,003,203 | |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 80,165,402 | 221,614,508 | 175,230,754 | 102,970,746 | 16,021,792 | 596,003,203 | 2.7 | 732,289,197 | 3.2 | 596,003,203 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Class 1 | 1,200,387 | 5,893,190 | 70,489,615 | | | 77,583,192 | 0.4 | 67,702,367 | 0.3 | 62,695,979 | 14,887,213 |
| 2.2 Class 2 | 3,333,579 | 9,672,177 | 67,616,578 | 13,292,629 | 5,041,223 | 98,956,186 | 0.5 | 45,462,327 | 0.2 | 48,783,099 | 50,173,087 |
| 2.3 Class 3 | | | 4,008,201 | | | 4,008,201 | 0.0 | 4,932,166 | 0.0 | 4,008,201 | |
| 2.4 Class 4 | 4,134,116 | | | | | 4,134,116 | 0.0 | 4,121,640 | 0.0 | | 4,134,116 |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | 8,668,082 | 15,565,366 | 142,114,395 | 13,292,629 | 5,041,223 | 184,681,696 | 0.8 | 122,218,500 | 0.5 | 115,487,280 | 69,194,416 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 Class 1 | | 2,988,535 | 51,932,832 | | 78,975,390 | 133,896,757 | 0.6 | 133,928,153 | 0.6 | 133,896,757 | |
| 3.2 Class 2 | | | | | | | | | | | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | | 2,988,535 | 51,932,832 | | 78,975,390 | 133,896,757 | 0.6 | 133,928,153 | 0.6 | 133,896,757 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | |
| 4.1 Class 1 | | 14,003,773 | | 21,170,962 | 65,537,615 | 100,712,350 | 0.5 | 127,597,338 | 0.5 | 100,712,350 | |
| 4.2 Class 2 | | | | | | | | | | | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | | 14,003,773 | | 21,170,962 | 65,537,615 | 100,712,350 | 0.5 | 127,597,338 | 0.5 | 100,712,350 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Class 1 | 417,725,723 | 583,936,961 | 330,931,490 | 195,445,682 | 324,011,978 | 1,852,051,835 | 8.5 | 2,323,797,727 | 10.0 | 1,852,051,835 | |
| 5.2 Class 2 | | 9,820,346 | | | | 9,820,346 | 0.0 | 9,870,778 | 0.0 | 9,820,346 | |
| 5.3 Class 3 | | | | | | | | | | | |
| 5.4 Class 4 | | | | | 133,874,623 | 133,874,623 | 0.6 | 47,279,803 | 0.2 | 133,874,623 | |
| 5.5 Class 5 | | | | | | | | 87,082,509 | 0.4 | | |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 Totals | 417,725,723 | 593,757,307 | 330,931,490 | 195,445,682 | 457,886,601 | 1,995,746,804 | 9.2 | 2,468,030,817 | 10.6 | 1,995,746,804 | |

# 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

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 Class 1 | 1,853,332,790 | 3,070,202,289 | 2,076,625,399 | 286,986,512 | 772,688,240 | 8,059,835,230 | 37.1 | 9,440,197,446 | 40.6 | 4,776,713,373 | 3,283,121,857 |
| 6.2 Class 2 | 772,833,331 | 2,626,225,528 | 4,153,017,036 | 261,075,836 | 1,380,952,982 | 9,194,104,713 | 42.3 | 9,115,052,347 | 39.2 | 6,855,911,207 | 2,338,193,506 |
| 6.3 Class 3 | 81,811,005 | 337,395,454 | 567,355,967 | 24,980,448 | 8,307,308 | 1,019,850,182 | 4.7 | 826,363,058 | 3.6 | 840,038,527 | 179,811,656 |
| 6.4 Class 4 | 20,917,124 | 165,832,255 | 155,830,442 | 47,652,934 | 5,658,077 | 395,890,832 | 1.8 | 201,701,441 | 0.9 | 395,890,832 | |
| 6.5 Class 5 | 3,907,211 | 17,822,102 | 8,484,818 | 16,066,459 | 9,032,410 | 55,312,999 | 0.3 | 51,214,854 | 0.2 | 49,865,293 | 5,447,707 |
| 6.6 Class 6 | 88,662 | 348,444 | 270,045 | 344,916 | 4,797 | 1,056,863 | 0.0 | 6,736,162 | 0.0 | 1,056,863 | |
| 6.7 Totals | 2,732,890,122 | 6,217,826,071 | 6,961,583,708 | 637,107,105 | 2,176,643,813 | 18,726,050,820 | 86.1 | 19,641,265,308 | 84.6 | 12,919,476,094 | 5,806,574,726 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Class 1 | | | | | | | | | | | |
| 7.2 Class 2 | | | | | | | | | | | |
| 7.3 Class 3 | | | | | | | | | | | |
| 7.4 Class 4 | | | | | | | | | | | |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | | | | |
| 7.7 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Class 1 | | | | | | | | | | | |
| 8.2 Class 2 | | | | | | | | | | | |
| 8.3 Class 3 | | | | | | | | | | | |
| 8.4 Class 4 | | | | | | | | | | | |
| 8.5 Class 5 | | | | | | | | | | | |
| 8.6 Class 6 | | | | | | | | | | | |
| 8.7 Totals | | | | | | | | | | | |

# 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

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Class 1 | (d) 2,352,424,302 | 3,898,639,256 | 2,705,210,091 | 606,573,902 | 1,257,235,016 | 10,820,082,567 | 49.8 | XXX | XXX | 7,522,073,497 | 3,298,009,070 |
| 9.2 Class 2 | (d) 776,166,910 | 2,645,718,050 | 4,220,633,615 | 274,368,465 | 1,385,994,205 | 9,302,881,245 | 42.8 | XXX | XXX | 6,914,514,651 | 2,388,366,593 |
| 9.3 Class 3 | (d) 81,811,005 | 337,395,454 | 571,364,168 | 24,980,448 | 8,307,308 | 1,023,858,384 | 4.7 | XXX | XXX | 844,046,728 | 179,811,656 |
| 9.4 Class 4 | (d) 25,051,240 | 165,832,255 | 155,830,442 | 47,652,934 | 139,532,699 | 533,899,571 | 2.5 | XXX | XXX | 529,765,455 | 4,134,116 |
| 9.5 Class 5 | (d) 3,907,211 | 17,822,102 | 8,484,818 | 16,066,459 | 9,032,410 | (c) 55,312,999 | 0.3 | XXX | XXX | 49,865,293 | 5,447,707 |
| 9.6 Class 6 | (d) 88,662 | 348,444 | 270,045 | 344,916 | 4,797 | (c) 1,056,863 | 0.0 | XXX | XXX | 1,056,863 | |
| 9.7 Totals | 3,239,449,329 | 7,065,755,561 | 7,661,793,179 | 969,987,124 | 2,800,106,435 | (b) 21,737,091,629 | 100.0 | XXX | XXX | 15,861,322,487 | 5,875,769,142 |
| 9.8 Line 9.7 as a % of Col. 6 | 14.9 | 32.5 | 35.2 | 4.5 | 12.9 | 100.0 | XXX | XXX | XXX | 73.0 | 27.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Class 1 | 1,460,967,682 | 4,164,618,389 | 3,489,014,756 | 620,122,929 | 3,090,788,472 | XXX | XXX | 12,825,512,228 | 55.2 | 9,584,464,534 | 3,241,047,694 |
| 10.2 Class 2 | 412,983,536 | 2,584,116,630 | 4,396,098,162 | 340,652,722 | 1,436,534,402 | XXX | XXX | 9,170,385,452 | 39.5 | 7,168,950,628 | 2,001,434,824 |
| 10.3 Class 3 | 29,603,888 | 351,485,747 | 417,823,135 | 15,084,364 | 17,298,090 | XXX | XXX | 831,295,224 | 3.6 | 640,836,165 | 190,459,059 |
| 10.4 Class 4 | | 96,887,288 | 13,565,857 | 58,850,060 | 83,799,679 | XXX | XXX | 253,102,884 | 1.1 | 226,338,763 | 26,764,121 |
| 10.5 Class 5 | | 5,277,467 | | 19,758,097 | 113,261,799 | XXX | XXX | (c) 138,297,363 | 0.6 | 138,297,363 | |
| 10.6 Class 6 | 4,797 | | | 6,731,365 | | XXX | XXX | (c) 6,736,162 | 0.0 | 6,736,162 | |
| 10.7 Totals | 1,903,559,903 | 7,202,385,521 | 8,316,501,910 | 1,061,199,537 | 4,741,682,442 | XXX | XXX | (b) 23,225,329,313 | 100.0 | 17,765,623,615 | 5,459,705,698 |
| 10.8 Line 10.7 as a % of Col. 8 | 8.2 | 31.0 | 35.8 | 4.6 | 20.4 | XXX | XXX | 100.0 | XXX | 76.5 | 23.5 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Class 1 | 1,833,048,404 | 2,383,700,745 | 1,702,136,571 | 475,198,012 | 1,127,989,764 | 7,522,073,497 | 34.6 | 9,584,464,534 | 41.3 | 7,522,073,497 | XXX |
| 11.2 Class 2 | 519,950,373 | 1,662,402,127 | 3,353,069,751 | 198,936,081 | 1,180,156,319 | 6,914,514,651 | 31.8 | 7,168,950,628 | 30.9 | 6,914,514,651 | XXX |
| 11.3 Class 3 | 68,972,090 | 251,765,266 | 490,021,616 | 24,980,448 | 8,307,308 | 844,046,728 | 3.9 | 640,836,165 | 2.8 | 844,046,728 | XXX |
| 11.4 Class 4 | 20,917,124 | 165,832,255 | 155,830,442 | 47,652,934 | 139,532,699 | 529,765,455 | 2.4 | 226,338,763 | 1.0 | 529,765,455 | XXX |
| 11.5 Class 5 | 2,488,444 | 13,793,163 | 8,484,818 | 16,066,459 | 9,032,410 | 49,865,293 | 0.2 | 138,297,363 | 0.6 | 49,865,293 | XXX |
| 11.6 Class 6 | 88,662 | 348,444 | 270,045 | 344,916 | 4,797 | 1,056,863 | 0.0 | 6,736,162 | 0.0 | 1,056,863 | XXX |
| 11.7 Totals | 2,445,465,096 | 4,477,841,999 | 5,709,813,244 | 763,178,850 | 2,465,023,298 | 15,861,322,487 | 73.0 | 17,765,623,615 | 76.5 | 15,861,322,487 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 15.4 | 28.2 | 36.0 | 4.8 | 15.5 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 11.3 | 20.6 | 26.3 | 3.5 | 11.3 | 73.0 | XXX | XXX | XXX | 73.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Class 1 | 519,375,898 | 1,514,938,511 | 1,003,073,520 | 131,375,890 | 129,245,251 | 3,298,009,070 | 15.2 | 3,241,047,694 | 14.0 | XXX | 3,298,009,070 |
| 12.2 Class 2 | 256,216,537 | 983,315,923 | 867,563,863 | 75,432,384 | 205,837,886 | 2,388,366,593 | 11.0 | 2,001,434,824 | 8.6 | XXX | 2,388,366,593 |
| 12.3 Class 3 | 12,838,915 | 85,630,188 | 81,342,553 | | | 179,811,656 | 0.8 | 190,459,059 | 0.8 | XXX | 179,811,656 |
| 12.4 Class 4 | 4,134,116 | | | | | 4,134,116 | 0.0 | 26,764,121 | 0.1 | XXX | 4,134,116 |
| 12.5 Class 5 | 1,418,767 | 4,028,939 | | | | 5,447,707 | 0.0 | | | XXX | 5,447,707 |
| 12.6 Class 6 | | | | | | | 0.0 | | | XXX | |
| 12.7 Totals | 793,984,233 | 2,587,913,562 | 1,951,979,936 | 206,808,274 | 335,083,137 | 5,875,769,142 | 27.0 | 5,459,705,698 | 23.5 | XXX | 5,875,769,142 |
| 12.8 Line 12.7 as a % of Col. 6 | 13.5 | 44.0 | 33.2 | 3.5 | 5.7 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 3.7 | 11.9 | 9.0 | 1.0 | 1.5 | 27.0 | XXX | XXX | XXX | XXX | 27.0 |

(a) Includes $ 4,460,234,638 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 171,173,062 current year, $ 21,350,000 prior year of bonds with Z designations and $ , current year $ 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 894,691 current year, $ 1,184,967 prior year of bonds with 5* designations and $ , current year $ prior year of bonds with 6* designations. "5*" 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# 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 or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.5 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | 549,897 | 7,292,538 | | | | 7,842,436 | 0.0 | 32,547,847 | 0.1 | 7,842,436 | |
| 1.2 Residential Mortgage-Backed Securities | 52,884,170 | 153,120,529 | 106,668,139 | 81,267,458 | 16,021,792 | 409,962,088 | 1.9 | 491,775,856 | 2.1 | 409,962,088 | |
| 1.3 Commercial Mortgage-Backed Securities | 9,856,160 | 6,782,278 | | | | 16,638,438 | 0.1 | | | 16,638,438 | |
| 1.4 Other Loan-Backed and Structured Securities | 16,875,174 | 54,419,162 | 68,562,616 | 21,703,288 | | 161,560,240 | 0.7 | 207,965,494 | 0.9 | 161,560,240 | |
| 1.5 Totals | 80,165,402 | 221,614,508 | 175,230,754 | 102,970,746 | 16,021,792 | 596,003,203 | 2.7 | 732,289,197 | 3.2 | 596,003,203 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | 8,668,082 | 15,565,366 | 142,114,395 | 13,292,629 | 5,041,223 | 184,681,696 | 0.8 | 122,218,500 | 0.5 | 115,487,280 | 69,194,416 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 2.5 Totals | 8,668,082 | 15,565,366 | 142,114,395 | 13,292,629 | 5,041,223 | 184,681,696 | 0.8 | 122,218,500 | 0.5 | 115,487,280 | 69,194,416 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 2,988,535 | 51,932,832 | | 78,975,390 | 133,896,757 | 0.6 | 133,928,153 | 0.6 | 133,896,757 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | | 2,988,535 | 51,932,832 | | 78,975,390 | 133,896,757 | 0.6 | 133,928,153 | 0.6 | 133,896,757 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations | | 14,003,773 | | 21,170,962 | 65,537,615 | 100,712,350 | 0.5 | 127,597,338 | 0.5 | 100,712,350 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 4.5 Totals | | 14,003,773 | | 21,170,962 | 65,537,615 | 100,712,350 | 0.5 | 127,597,338 | 0.5 | 100,712,350 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 26,266,924 | 79,123,925 | 125,108,352 | 57,709,776 | 243,887,360 | 532,096,337 | 2.4 | 513,497,220 | 2.2 | 532,096,337 | |
| 5.2 Residential Mortgage-Backed Securities | 239,481,678 | 489,000,964 | 202,803,363 | 137,735,906 | 80,124,618 | 1,149,146,529 | 5.3 | 1,428,127,774 | 6.1 | 1,149,146,529 | |
| 5.3 Commercial Mortgage-Backed Securities | 151,977,122 | 25,632,418 | 3,019,776 | | | 180,629,316 | 0.8 | 392,043,511 | 1.7 | 180,629,316 | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | 133,874,623 | 133,874,623 | 0.6 | 134,362,312 | 0.6 | 133,874,623 | |
| 5.5 Totals | 417,725,723 | 593,757,307 | 330,931,490 | 195,445,682 | 457,886,601 | 1,995,746,804 | 9.2 | 2,468,030,817 | 10.6 | 1,995,746,804 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 1,608,323,024 | 3,689,816,349 | 6,035,868,407 | 304,964,939 | 2,075,073,959 | 13,714,046,679 | 63.1 | 13,827,810,532 | 59.5 | 10,754,521,488 | 2,959,525,191 |
| 6.2 Residential Mortgage-Backed Securities | 459,301,280 | 887,797,359 | 168,643,266 | 117,639,980 | 38,934,648 | 1,672,316,532 | 7.7 | 2,075,913,768 | 8.9 | 557,054,611 | 1,115,261,921 |
| 6.3 Commercial Mortgage-Backed Securities | 604,330,396 | 1,214,466,242 | 493,000,634 | 8,869,515 | 5,043,613 | 2,325,710,400 | 10.7 | 2,736,239,607 | 11.8 | 1,445,260,014 | 880,450,386 |
| 6.4 Other Loan-Backed and Structured Securities | 60,935,423 | 425,746,122 | 264,071,401 | 205,632,671 | 57,591,593 | 1,013,977,210 | 4.7 | 1,001,301,401 | 4.3 | 162,639,980 | 851,337,229 |
| 6.5 Totals | 2,732,890,122 | 6,217,826,071 | 6,961,583,708 | 637,107,106 | 2,176,643,813 | 18,726,050,821 | 86.1 | 19,641,265,308 | 84.6 | 12,919,476,094 | 5,806,574,727 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | | | | | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 7.5 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 8.5 Totals | | | | | | | | | | | |

# 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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.5 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 1,643,807,927 | 3,808,790,488 | 6,355,023,986 | 397,138,306 | 2,468,515,548 | 14,673,276,254 | 67.5 | XXX | XXX | 11,644,556,647 | 3,028,719,607 |
| 9.2 Residential Mortgage-Backed Securities | 751,667,127 | 1,529,918,852 | 478,114,767 | 336,643,344 | 135,081,059 | 3,231,425,149 | 14.9 | XXX | XXX | 2,116,163,228 | 1,115,261,921 |
| 9.3 Commercial Mortgage-Backed Securities | 766,163,678 | 1,246,880,937 | 496,020,410 | 8,869,515 | 5,043,613 | 2,522,978,154 | 11.6 | XXX | XXX | 1,642,527,768 | 880,450,386 |
| 9.4 Other Loan-Backed and Structured Securities | 77,810,597 | 480,165,284 | 332,634,016 | 227,335,959 | 191,466,215 | 1,309,412,073 | 6.0 | XXX | XXX | 458,074,843 | 851,337,229 |
| 9.5 Totals | 3,239,449,330 | 7,065,755,561 | 7,661,793,180 | 969,987,124 | 2,800,106,435 | 21,737,091,630 | 100.0 | XXX | XXX | 15,861,322,487 | 5,875,769,143 |
| 9.6 Line 9.5 as a % of Col. 6 | 14.9 | 32.5 | 35.2 | 4.5 | 12.9 | 100.0 | XXX | XXX | XXX | 73.0 | 27.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 1,533,066,563 | 4,447,719,355 | 5,868,025,859 | 433,621,206 | 2,475,166,607 | XXX | XXX | 14,757,599,590 | 63.5 | 12,368,305,270 | 2,389,294,320 |
| 10.2 Residential Mortgage-Backed Securities | 42,727,965 | 553,549,732 | 1,063,989,389 | 360,804,711 | 1,974,745,601 | XXX | XXX | 3,995,817,398 | 17.2 | 2,566,348,854 | 1,429,468,544 |
| 10.3 Commercial Mortgage-Backed Securities | 325,967,617 | 1,904,209,392 | 885,926,479 | | 12,179,630 | XXX | XXX | 3,128,283,118 | 13.5 | 2,283,709,162 | 844,573,956 |
| 10.4 Other Loan-Backed and Structured Securities | 1,797,758 | 296,907,042 | 498,560,183 | 266,773,620 | 279,590,604 | XXX | XXX | 1,343,629,207 | 5.8 | 547,260,329 | 796,368,878 |
| 10.5 Totals | 1,903,559,903 | 7,202,385,521 | 8,316,501,910 | 1,061,199,537 | 4,741,682,442 | XXX | XXX | 23,225,329,313 | 100.0 | 17,765,623,615 | 5,459,705,698 |
| 10.6 Line 10.5 as a % of Col. 8 | 8.2 | 31.0 | 35.8 | 4.6 | 20.4 | XXX | XXX | 100.0 | XXX | 76.5 | 23.5 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 1,299,187,516 | 2,671,434,907 | 5,105,662,256 | 384,515,727 | 2,183,756,240 | 11,644,556,647 | 53.6 | 12,368,305,270 | 53.3 | 11,644,556,647 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 378,612,610 | 849,454,232 | 424,232,617 | 332,779,177 | 131,084,592 | 2,116,163,228 | 9.7 | 2,566,348,854 | 11.0 | 2,116,163,228 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | 737,417,107 | 831,641,827 | 68,425,221 | | 5,043,613 | 1,642,527,768 | 7.6 | 2,283,709,162 | 9.8 | 1,642,527,768 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | 30,247,863 | 125,311,033 | 111,493,149 | 45,883,946 | 145,138,853 | 458,074,843 | 2.1 | 547,260,329 | 2.4 | 458,074,843 | XXX |
| 11.5 Totals | 2,445,465,096 | 4,477,841,999 | 5,709,813,244 | 763,178,850 | 2,465,023,298 | 15,861,322,487 | 73.0 | 17,765,623,615 | 76.5 | 15,861,322,487 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 15.4 | 28.2 | 36.0 | 4.8 | 15.5 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 11.3 | 20.6 | 26.3 | 3.5 | 11.3 | 73.0 | XXX | XXX | XXX | 73.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 344,620,411 | 1,137,355,580 | 1,249,361,729 | 12,622,579 | 284,759,308 | 3,028,719,607 | 13.9 | 2,389,294,320 | 10.3 | XXX | 3,028,719,607 |
| 12.2 Residential Mortgage-Backed Securities | 373,054,518 | 680,464,620 | 53,882,150 | 3,864,167 | 3,996,467 | 1,115,261,921 | 5.1 | 1,429,468,544 | 6.2 | XXX | 1,115,261,921 |
| 12.3 Commercial Mortgage-Backed Securities | 28,746,570 | 415,239,110 | 427,595,189 | 8,869,515 | | 880,450,386 | 4.1 | 844,573,956 | 3.6 | XXX | 880,450,386 |
| 12.4 Other Loan-Backed and Structured Securities | 47,562,734 | 354,854,252 | 221,140,867 | 181,452,014 | 46,327,362 | 851,337,229 | 3.9 | 796,368,878 | 3.4 | XXX | 851,337,229 |
| 12.5 Totals | 793,984,234 | 2,587,913,562 | 1,951,979,936 | 206,808,275 | 335,083,137 | 5,875,769,143 | 27.0 | 5,459,705,698 | 23.5 | XXX | 5,875,769,143 |
| 12.6 Line 12.5 as a % of Col. 6 | 13.5 | 44.0 | 33.2 | 3.5 | 5.7 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 3.7 | 11.9 | 9.0 | 1.0 | 1.5 | 27.0 | XXX | XXX | XXX | XXX | 27.0 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 80,953 | 80,953 | | | |
| 2. Cost of short-term investments acquired | | | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | | | | | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 80,953 | 80,953 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 80,953 | 80,953 | | | |

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

# 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) | | | 810,262,228 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 122,592,619 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 46,096,763 | | 168,689,382 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | (1,102,011,320) | | |
| | 3.2 Section 2, Column 19 | 174,408,201 | | (927,603,119) |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | (276,355,047) |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | (324,019,888) |
| 6. | Amortization: | | | |
| | 6.1 Section 1, Column 19 | | | |
| | 6.2 Section 2, Column 21 | | | |
| 7. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 7.1 Section 1, Column 20 | | | |
| | 7.2 Section 2, Column 23 | | | |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 8.1 Section 1, Column 18 | (1,439,017) | | |
| | 8.2 Section 2, Column 20 | (289,019) | | (1,728,037) |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8) | | | 97,285,296 |
| 10. | Deduct nonadmitted assets | | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | | 97,285,296 |

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | |
|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | | |
| 2. | Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote) | | | |
| 3.1 | Change in variation margin on open contracts: | | | |
| | 3.11 Section 1, Column 15, current year minus | (14,880,992) | | |
| | 3.12 Section 1, Column 15, prior year | (4,544,082) | (10,336,910) | |
| 3.2 | Add: | | | |
| | Change in adjustment to basis of hedged item: | | | |
| | 3.21 Section 1, Column 17, current year to date minus | | | |
| | 3.22 Section 1, Column 17, prior year | | | |
| | Change in amount recognized: | | | |
| | 3.23 Section 1, Column 16, current year to date minus | (14,880,992) | | |
| | 3.24 Section 1, Column 16, prior year | (4,544,082) | (10,336,910) | (10,336,910) |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | |
| 4.1 | Variation margin on terminated contracts during the year (Section 2, Column 16) | | (29,491,295) | |
| 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) | (29,491,295) | (29,491,295) | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | |
| | 5.1 Recognized | | | |
| | 5.2 Used to adjust basis of hedged items | | | |
| 6. | Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | |
| 7. | Deduct total nonadmitted amounts | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | |

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

# 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 | 97,285,296 | |
| 2. | Part B, Section 1, Column 14 | | |
| 3. | Total (Line 1 plus Line 2) | | 97,285,296 |
| 4. | Part D, Column 5 | 3,354,716,662 | |
| 5. | Part D, Column 6 | (3,257,431,366) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 97,285,296 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 97,285,296 |
| 10. | Part D, Column 8 | 3,354,716,662 | |
| 11. | Part D, Column 9 | (3,257,431,366) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 814,377,431 | |
| 14. | Part B, Section 1, Column 19 | 157,972,598 | |
| 15. | Part D, Column 11 | 972,350,029 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 726,214,325 | 726,214,325 | |
| 2. Cost of cash equivalents acquired | 41,131,813,840 | 41,131,813,840 | |
| 3. Accrual of discount | 1,708,862 | 1,708,862 | |
| 4. Unrealized valuation increase (decrease) | | | |
| 5. Total gain (loss) on disposals | (982) | (982) | |
| 6. Deduct consideration received on disposals | 41,626,940,041 | 41,626,940,041 | |
| 7. Deduct amortization of premium | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 232,796,004 | 232,796,004 | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 232,796,004 | 232,796,004 | |

(a) Indicate the category of such assets, 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 Acquired | Date of Last Appraisal | Actual Cost | Amount of Encum-brances | Book/Adjusted Carrying Value Less Encum-brances | Fair Value Less Encum-brances | Current Year's Depre-ciation | Current Year's Other Than Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (13-11-12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| Ameriprise Client Service Center | | Minneapolis | Minnesota | 12/01/2009 | 10/22/2009 | 117,000,000 | | 107,184,951 | 117,000,000 | 3,182,835 | | | (3,182,835) | | 4,791,776 | |
| 0199999. Property occupied by the reporting entity - Health Care Delivery | | | | | | 117,000,000 | | 107,184,951 | 117,000,000 | 3,182,835 | | | (3,182,835) | | 4,791,776 | |
| 0399999. Total Property occupied by the reporting entity | | | | | | 117,000,000 | | 107,184,951 | 117,000,000 | 3,182,835 | | | (3,182,835) | | 4,791,776 | |
| Ameriprise Financial Building | | Minneapolis | Minnesota | 12/01/2009 | 10/16/2009 | 6,900,000 | | 6,842,808 | 6,900,000 | 18,506 | | | (18,506) | | 540,000 | |
| 0499999. Properties held for the production of income | | | | | | 6,900,000 | | 6,842,808 | 6,900,000 | 18,506 | | | (18,506) | | 540,000 | |
| | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | |
| 0699999 - Totals | | | | | | 123,900,000 | | 114,027,759 | 123,900,000 | 3,201,341 | | | (3,201,341) | | 5,331,776 | |

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 45267036 | | MAGNOLIA | TX | | 10/18/2012 | 0.043 | 19,300 | | 255 | | | | 275,000 | 01/13/2012 |
| 45268687 | | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 28,716 | | | | | | 285,000 | 02/21/2012 |
| 45271020 | | CEDAR KNOLLS | NJ | | 10/18/2012 | 0.053 | | | | | | | 350,000 | 04/17/2012 |
| 45273190 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | 22,798 | | | | | | 295,000 | 06/27/2012 |
| 45273547 | | MONROE | CT | | 10/18/2012 | 0.050 | | | | | | | 300,000 | 07/05/2012 |
| 45273729 | | NOVATO | CA | | 10/18/2012 | 0.040 | | | | | | | 800,000 | 07/13/2012 |
| 45273737 | | GREENSBORO | NC | | 10/18/2012 | 0.040 | | | | | | | 312,000 | 07/13/2012 |
| 45273802 | | JOLIET | IL | | 10/18/2012 | 0.040 | | | | | | | 174,000 | 07/16/2012 |
| 1901007860 | | HOLLYWOOD | FL | | 10/18/2012 | 0.074 | 42,142 | | | | | | 248,000 | 03/09/2009 |
| 1901008665 | | BETHPAGE | NY | | 10/18/2012 | 0.073 | 90,888 | | | | | | 332,100 | 05/14/2009 |
| 1901010555 | | NORFOLK | MA | | 10/18/2012 | 0.086 | 84,664 | | | | | | 560,000 | 08/07/2009 |
| 1901010738 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.041 | 188,935 | | | | | | 270,000 | 08/31/2009 |
| 1901010932 | | EDISON | NJ | | 10/18/2012 | 0.043 | 32,221 | | | | | | 270,000 | 12/02/2009 |
| 1901495191 | | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.078 | 32,889 | | | | | | 205,675 | 08/20/2008 |
| 1901495582 | | WARR ACRES | OK | | 10/18/2012 | 0.041 | 204,540 | | | | | | 265,000 | 11/09/2010 |
| 1901496027 | | GRAPEVINE | TX | | 10/18/2012 | 0.035 | 161,492 | | | | | | 355,000 | 12/29/2010 |
| 1901500754 | | TIBURON | CA | | 10/18/2012 | 0.033 | 528,791 | | | | | | 1,400,000 | 12/23/2011 |
| 1901506474 | | EAST HAVEN | CT | | 10/18/2012 | 0.048 | 134,557 | | | | | | 237,000 | 01/29/2010 |
| 1901506497 | | OAKLAND | CA | | 10/18/2012 | 0.045 | 467,000 | | | | | | 850,000 | 07/30/2010 |
| 1901506793 | | AVALON | CA | | 10/18/2012 | 0.036 | 401,044 | | | | | | 643,500 | 11/18/2010 |
| 1901506925 | | BLOOMINGTON | IL | | 10/18/2012 | 0.044 | 173,775 | | | | | | 230,000 | 10/30/2009 |
| 1901507152 | | OAK ISLAND | NC | | 10/18/2012 | 0.044 | 277,959 | | | | | | 660,000 | 06/11/2010 |
| 1901507154 | | BLACKLICK | OH | | 10/18/2012 | 0.044 | 223,000 | | | | | | 710,000 | 02/26/2010 |
| 1901507212 | | CARLSBAD | CA | | 10/18/2012 | 0.041 | 397,836 | | | | | | 670,000 | 10/25/2010 |
| 1901507269 | | SANTA FE | NM | | 10/18/2012 | 0.045 | 172,223 | | | | | | 375,000 | 04/29/2010 |
| 1901507576 | | OLD GREENWICH | CT | | 10/18/2012 | 0.029 | 400,506 | | | | | | 1,700,000 | 01/07/2011 |
| 1901507833 | | SARASOTA | FL | | 10/18/2012 | 0.036 | 151,410 | | | | | | 250,000 | 10/28/2010 |
| 1901507852 | | WASHINGTON | DC | | 10/18/2012 | 0.036 | 222,984 | | | | | | 800,000 | 01/14/2011 |
| 1901508018 | | DENVER | CO | | 10/18/2012 | 0.043 | 157,959 | | | | | | 335,000 | 01/29/2010 |
| 1901508444 | | ASHEVILLE | NC | | 10/18/2012 | 0.033 | 383,269 | | | | | | 1,150,000 | 02/01/2011 |
| 1901508712 | | BAY VILLAGE | OH | | 10/18/2012 | 0.038 | 990,483 | | | | | | 1,370,000 | 07/19/2011 |
| 1901508713 | | BLOOMFIELD | MI | | 10/18/2012 | 0.064 | 101,506 | | | | | | 650,000 | 08/09/2011 |
| 1901508734 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.039 | 964,885 | | | | | | 2,250,000 | 12/23/2010 |
| 1901508747 | | PLEASANTON | CA | | 10/18/2012 | 0.034 | 410,000 | | | | | | 780,000 | 02/14/2011 |
| 1901508768 | | KAMUELA | HI | | 10/18/2012 | 0.034 | 240,887 | | | | | | 1,600,000 | 01/27/2011 |
| 1901508786 | | WELLINGTON | FL | | 10/18/2012 | 0.038 | 170,496 | | | | | | 220,000 | 04/12/2011 |
| 1901559136 | | TULSA | OK | | 10/18/2012 | 0.045 | 208,421 | | | | | | 275,000 | 10/12/2009 |
| 1901559143 | | BENTON | LA | | 10/18/2012 | 0.083 | 3,132 | | | | | | 280,000 | 08/31/2009 |
| 1901559311 | | HIGHLAND PARK | IL | | 10/18/2012 | 0.050 | 232,500 | | | | | | 470,000 | 11/04/2009 |
| 1901559430 | | GAINESVILLE | FL | | 10/18/2012 | 0.046 | 74,594 | | | | | | 337,000 | 11/07/2009 |
| 1901560002 | | OSHKOSH | WI | | 10/18/2012 | 0.043 | 50,153 | | | | | | 343,000 | 11/20/2009 |
| 1901560265 | | LOS ANGELES | CA | | 10/18/2012 | 0.048 | 73,144 | | | | | | 350,000 | 02/19/2010 |
| 1901560324 | | BERNARDSVILLE | NJ | | 10/18/2012 | 0.044 | 140,898 | | | | | | 308,000 | 11/19/2009 |
| 1901560544 | | NORTH RIDGEVILLE | OH | | 10/18/2012 | 0.044 | 93,211 | | | | | | 190,000 | 02/20/2010 |
| 1901560680 | | REDMOND | WA | | 10/18/2012 | 0.046 | 319,367 | | | | | | 589,000 | 01/02/2010 |
| 1901560684 | | LONGBOAT KEY | FL | | 10/18/2012 | 0.053 | 1,148,063 | | | | | | 1,950,000 | 01/15/2010 |
| 1901560718 | | NAPERVILLE | IL | | 10/18/2012 | 0.046 | 205,427 | | | | | | 330,000 | 04/22/2010 |
| 1901560954 | | SUNNYVALE | CA | | 10/18/2012 | 0.045 | 257,132 | | | | | | 610,000 | 01/26/2010 |
| 1901561252 | | SOUTH PORTLAND | ME | | 10/18/2012 | 0.095 | 13,429 | | | | | | 198,000 | 02/04/2010 |
| 1901561386 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.048 | 80,602 | | | | | | 115,000 | 03/31/2010 |
| 1901561535 | | BRECKENRIDGE | CO | | 10/18/2012 | 0.049 | 621,837 | | | | | | 2,500,000 | 03/03/2010 |
| 1901561769 | | CHESAPEAKE | VA | | 10/18/2012 | 0.103 | 14,199 | | | | | | 284,100 | 03/23/2010 |
| 1901561770 | | YARDLEY | PA | | 10/18/2012 | 0.044 | 150,366 | | | | | | 392,000 | 04/09/2010 |
| 1901561795 | | BRANDON | FL | | 10/18/2012 | 0.048 | 156,081 | | | | | | 445,000 | 04/29/2010 |
| 1901562091 | | CLEMMONS | NC | | 10/18/2012 | 0.041 | 157,123 | | | | | | 206,000 | 05/28/2010 |
| 1901562348 | | LINCOLN CITY | OR | | 10/18/2012 | 0.045 | 400,820 | | | | | | 775,000 | 07/28/2010 |
| 1901562823 | | BELLINGHAM | WA | | 10/18/2012 | 0.045 | 240,595 | | | | | | 594,000 | 08/12/2010 |
| 1901563106 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.039 | 103,384 | | | | | | 310,000 | 10/28/2010 |
| 1901563128 | | WAXHAW | NC | | 10/18/2012 | 0.040 | 356,500 | | | | | | 447,000 | 09/22/2010 |
| 1901563331 | | NEW YORK | NY | | 10/18/2012 | 0.051 | 496,475 | | | | | | 875,000 | 10/13/2010 |
| 1901563368 | | NEW YORK | NY | | 10/18/2012 | 0.051 | 705,518 | | | | | | 1,375,000 | 10/06/2010 |
| 1901563769 | | ELMHURST | IL | | 10/18/2012 | 0.036 | 223,070 | | | | | | 370,000 | 11/24/2010 |
| 1901563893 | | MAMARONECK | NY | | 10/18/2012 | 0.044 | 395,572 | | | | | | 850,000 | 11/30/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1901563896 | | OAK BLUFFS | MA | | 10/18/2012 | 0.043 | 245,134 | | | | | | 480,000 | 10/13/2010 |
| 1901564022 | | CHAMPAIGN | IL | | 10/18/2012 | 0.035 | 105,588 | | | | | | 350,000 | 12/13/2010 |
| 1901564173 | | THOMPSON FALLS | MT | | 10/18/2012 | 0.054 | 761,386 | | | | | | 1,050,000 | 01/25/2011 |
| 1901564340 | | PEARSON | WI | | 10/18/2012 | 0.039 | 148,374 | | | | | | 290,000 | 10/27/2010 |
| 1901564477 | | SAN JOSE | CA | | 10/18/2012 | 0.034 | 367,000 | | | | | | 745,000 | 02/11/2011 |
| 1901564497 | | DESOTO | TX | | 10/18/2012 | 0.038 | 78,927 | | | | | | 200,000 | 12/09/2010 |
| 1901564612 | | NINE MILE FALLS | WA | | 10/18/2012 | 0.038 | 173,502 | | | | | | 263,000 | 02/15/2011 |
| 1901564679 | | SODDY DAISY | TN | | 10/18/2012 | 0.034 | 206,906 | | | | | | 355,000 | 11/16/2010 |
| 1901564711 | | KALAMAZOO | MI | | 10/18/2012 | 0.038 | 64,291 | | | | | | 166,000 | 02/08/2011 |
| 1901564841 | | PLANTSVILLE | CT | | 10/18/2012 | 0.038 | 144,621 | | | | | | 250,000 | 12/23/2010 |
| 1901564843 | | DAHLONEGA | GA | | 10/18/2012 | 0.035 | 149,466 | | | | | | 245,000 | 01/26/2011 |
| 1901564892 | | PORTLAND | ME | | 10/18/2012 | 0.031 | 156,477 | | | | | | 300,000 | 11/24/2010 |
| 1901564897 | | CHARLOTTE | NC | | 10/18/2012 | 0.038 | 58,333 | | | | | | 138,000 | 01/27/2011 |
| 1901564935 | | SCARBOROUGH | ME | | 10/18/2012 | 0.034 | 320,862 | | | | | | 460,000 | 01/28/2011 |
| 1901565018 | | NORTH AURORA | IL | | 10/18/2012 | 0.035 | 110,608 | | | | | | 275,000 | 12/31/2010 |
| 1901565063 | | MILLERSVILLE | MD | | 10/18/2012 | 0.033 | 384,325 | | | | | | 599,350 | 01/05/2011 |
| 1901565128 | | SANTA MONICA | CA | | 10/18/2012 | 0.038 | 240,631 | | | | | | 849,000 | 11/18/2010 |
| 1901565196 | | CHADDS FORD | PA | | 10/18/2012 | 0.036 | 133,410 | | | | | | 400,000 | 12/21/2010 |
| 1901565279 | | FT LAUDERDALE | FL | | 10/18/2012 | 0.049 | 993,845 | | | | | | 1,838,000 | 02/04/2011 |
| 1901565373 | | URBANA | IL | | 10/18/2012 | 0.035 | 90,486 | | | | | | 210,000 | 01/28/2011 |
| 1901565500 | | SAN DIEGO | CA | | 10/18/2012 | 0.036 | 231,489 | | | | | | 430,000 | 01/21/2011 |
| 1901565502 | | EAST FISHKILL | NY | | 10/18/2012 | 0.035 | 159,109 | | | | | | 430,000 | 01/05/2011 |
| 1901565614 | | EDGEWATER | MD | | 10/18/2012 | 0.048 | 702,909 | | | | | | 1,567,000 | 02/22/2011 |
| 1901565640 | | FORT MYERS | FL | | 10/18/2012 | 0.035 | 245,895 | | | | | | 345,000 | 01/21/2011 |
| 1901565662 | | ATLANTA | GA | | 10/18/2012 | 0.036 | 303,081 | | | | | | 485,000 | 12/23/2010 |
| 1901565690 | | MORRISON | CO | | 10/18/2012 | 0.053 | 579,238 | | | | | | 755,000 | 02/26/2011 |
| 1901565710 | | WILSONVILLE | OR | | 10/18/2012 | 0.034 | 255,196 | | | | | | 383,000 | 03/11/2011 |
| 1901565718 | | ROME | GA | | 10/18/2012 | 0.041 | 132,871 | | | | | | 173,000 | 01/13/2011 |
| 1901565733 | | REDONDO BEACH | CA | | 10/18/2012 | 0.036 | 262,835 | | | | | | 785,000 | 01/21/2011 |
| 1901565768 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 169,525 | | | | | | 310,000 | 02/09/2011 |
| 1901565774 | | DUBLIN | OH | | 10/18/2012 | 0.038 | 298,179 | | | | | | 520,000 | 01/20/2011 |
| 1901565791 | | BLAINE | WA | | 10/18/2012 | 0.039 | 332,022 | | | | | | 495,000 | 02/07/2011 |
| 1901565866 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 708,042 | | | | | | 945,000 | 03/16/2011 |
| 1901565884 | | GIG HARBOR | WA | | 10/18/2012 | 0.035 | 202,650 | | | | | | 605,000 | 01/17/2011 |
| 1901565891 | | CHESTERFIELD | MO | | 10/18/2012 | 0.035 | 190,446 | | | | | | 620,000 | 01/28/2011 |
| 1901565917 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.041 | 179,576 | | | | | | 285,000 | 02/09/2011 |
| 1901565989 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 294,271 | | | | | | 450,000 | 07/21/2011 |
| 1901566001 | | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.038 | 1,440,174 | | | | | | 3,100,000 | 01/20/2011 |
| 1901566058 | | BOCA RATON | FL | | 10/18/2012 | 0.053 | 715,914 | | | | | | 1,050,000 | 03/28/2011 |
| 1901566157 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.036 | 71,792 | | | | | | 243,000 | 03/14/2011 |
| 1901566202 | | SHELBURNE | VT | | 10/18/2012 | 0.035 | 241,074 | | | | | | 418,000 | 02/25/2011 |
| 1901566207 | | SHOREHAM | NY | | 10/18/2012 | 0.041 | 204,865 | | | | | | 515,000 | 02/24/2011 |
| 1901566294 | | FAIRFIELD | CT | | 10/18/2012 | 0.041 | 93,505 | | | | | | 275,000 | 03/26/2011 |
| 1901566447 | | CLIVE | IA | | 10/18/2012 | 0.044 | 398,096 | | | | | | 710,000 | 06/09/2011 |
| 1901566615 | | WAIKOLOA | HI | | 10/18/2012 | 0.039 | 55,932 | | | | | | 130,000 | 05/06/2011 |
| 1901566646 | | SOUTH BEND | IN | | 10/18/2012 | 0.045 | 119,479 | | | | | | 154,000 | 05/04/2011 |
| 1901566678 | | ALEXANDRIA | VA | | 10/18/2012 | 0.053 | 628,596 | | | | | | 1,050,000 | 04/26/2011 |
| 1901566695 | | HOUSTON | TX | | 10/18/2012 | 0.045 | 388,557 | | | | | | 500,000 | 05/09/2011 |
| 1901566736 | | SOUTH HAVEN | MN | | 10/18/2012 | 0.045 | 433,049 | | | | | | 875,000 | 04/27/2011 |
| 1901566887 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 369,065 | | | | | | 690,000 | 07/21/2011 |
| 1901566903 | | COLLEYVILLE | TX | | 10/18/2012 | 0.048 | 708,890 | | | | | | 970,000 | 11/23/2011 |
| 1901566992 | | AURORA | OH | | 10/18/2012 | 0.038 | 84,903 | | | | | | 322,000 | 06/30/2011 |
| 1901567013 | | WHITEFISH BAY | WI | | 10/18/2012 | 0.044 | 170,830 | | | | | | 390,000 | 05/12/2011 |
| 1901567043 | | KANSAS CITY | MO | | 10/18/2012 | 0.049 | 163,512 | | | | | | 250,000 | 05/19/2011 |
| 1901567099 | | EAST HAMPTON | NY | | 10/18/2012 | 0.045 | 307,733 | | | | | | 1,900,000 | 06/17/2011 |
| 1901567100 | | LOS ANGELES | CA | | 10/18/2012 | 0.039 | 451,100 | | | | | | 723,000 | 06/15/2011 |
| 1901567148 | | JACKSONVILLE | FL | | 10/18/2012 | 0.046 | 98,003 | | | | | | 144,300 | 06/13/2011 |
| 1901567171 | | LIGHTHOUSE POINT | FL | | 10/18/2012 | 0.039 | 194,852 | | | | | | 645,000 | 06/10/2011 |
| 1901567235 | | METAIRIE | LA | | 10/18/2012 | 0.035 | 165,016 | | | | | | 250,000 | 12/23/2011 |
| 1901567275 | | MEDFORD | NJ | | 10/18/2012 | 0.046 | 922,629 | | | | | | 1,175,000 | 10/10/2011 |
| 1901567359 | | TAMPA | FL | | 10/18/2012 | 0.035 | 157,414 | | | | | | 215,000 | 07/06/2011 |
| 1901567416 | | HOUSTON | TX | | 10/18/2012 | 0.050 | 529,288 | | | | | | 995,000 | 07/21/2011 |
| 1901567450 | | FLORENCE | AZ | | 10/18/2012 | 0.035 | 98,477 | | | | | | 135,000 | 07/15/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1901567464 | | BRONX | NY | | 10/18/2012 | 0.031 | 126,891 | | | | | | 200,000 | 09/22/2011 |
| 1901567486 | | SAINT LOUIS | MO | | 10/18/2012 | 0.035 | 92,884 | | | | | | 160,000 | 07/29/2011 |
| 1901567525 | | LANGLEY | WA | | 10/18/2012 | 0.044 | 350,000 | | | | | | 1,000,000 | 07/27/2011 |
| 1901567606 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.038 | 868,501 | | | | | | 1,100,000 | 08/17/2011 |
| 1901567615 | | OCEAN CITY | NJ | | 10/18/2012 | 0.043 | 677,442 | | | | | | 1,000,000 | 07/14/2011 |
| 1901567621 | | SUNRISE | FL | | 10/18/2012 | 0.036 | 138,840 | | | | | | 204,000 | 08/11/2011 |
| 1901567675 | | TAHOE VISTA | CA | | 10/18/2012 | 0.028 | 189,316 | | | | | | 300,000 | 08/17/2011 |
| 1901567747 | | OLIVIA | MN | | 10/18/2012 | 0.040 | 108,383 | | | | | | 190,000 | 09/21/2011 |
| 1901567832 | | PETOSKEY | MI | | 10/18/2012 | 0.035 | 255,744 | | | | | | 370,000 | 08/26/2011 |
| 1901567873 | | EXPORT | PA | | 10/18/2012 | 0.038 | 491,616 | | | | | | 915,000 | 09/12/2011 |
| 1901567874 | | SAFETY HARBOR | FL | | 10/18/2012 | 0.035 | 119,260 | | | | | | 174,000 | 10/24/2011 |
| 1901567915 | | PERRYSBURG | OH | | 10/18/2012 | 0.031 | 167,886 | | | | | | 215,000 | 09/29/2011 |
| 1901567941 | | NAPLES | FL | | 10/18/2012 | 0.039 | 705,940 | | | | | | 960,000 | 10/13/2011 |
| 1901567965 | | PARK CITY | UT | | 10/18/2012 | 0.038 | 179,845 | | | | | | 1,340,000 | 10/26/2011 |
| 1901567982 | | QUINCY | IL | | 10/18/2012 | 0.040 | 604,002 | | | | | | 800,000 | 10/19/2011 |
| 1901568066 | | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 270,253 | | | | | | 1,150,000 | 10/19/2011 |
| 1901568133 | | WALPOLE | MA | | 10/18/2012 | 0.031 | 176,971 | | | | | | 565,000 | 10/28/2011 |
| 3990000009 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 17,937 | | | | | | 178,000 | 09/18/2000 |
| 3990000010 | | BELLE HARBOR | NY | | 10/18/2012 | 0.030 | 12,467 | | | | | | 657,500 | 09/20/2000 |
| 3990000029 | | LOCH LOMOND | CA | | 10/18/2012 | 0.033 | 171 | | 6 | | | | 165,000 | 08/20/2012 |
| 3990000040 | | DARIEN | IL | | 10/18/2012 | 0.035 | 7,373 | | | | | | 180,000 | 11/21/2000 |
| 3990000045 | | DIX HILLS | NY | | 10/18/2012 | 0.028 | 13,000 | | | | | | 702,000 | 11/06/2000 |
| 3990000048 | | EAST NORTHPORT | NY | | 10/18/2012 | 0.030 | 34,048 | | | | | | 344,000 | 12/15/2000 |
| 3990000055 | | PEORIA | AZ | | 10/18/2012 | 0.038 | 1,353 | | | | | | 113,000 | 01/25/2001 |
| 3990000058 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 2,564 | | | | | | 145,000 | 01/19/2001 |
| 3990000072 | | CHESTERFIELD | MO | | 10/18/2012 | 0.028 | 10,626 | | | | | | 277,250 | 03/05/2001 |
| 3990000092 | | CICERO | IL | | 10/18/2012 | 0.040 | 10,512 | | | | | | 152,000 | 03/12/2001 |
| 3990000093 | | GLASTONBURY | CT | | 10/18/2012 | 0.038 | 24,459 | | | | | | 106,000 | 03/15/2001 |
| 3990000097 | | ALPHARETTA | GA | | 10/18/2012 | 0.033 | 5,622 | | 203 | | | | 241,000 | 03/19/2001 |
| 3990000100 | | POMONA | CA | | 10/18/2012 | 0.028 | | | | | | | 259,000 | 03/26/2001 |
| 3990000106 | | BEEBE | AR | | 10/18/2012 | 0.028 | 37,833 | | | | | | 117,500 | 04/03/2001 |
| 3990000108 | | GARDEN CITY | MI | | 10/18/2012 | 0.043 | 920 | | 59 | | | | 147,500 | 04/04/2001 |
| 3990000112 | | CHULUOTA | FL | | 10/18/2012 | 0.028 | 46,956 | | | | | | 242,000 | 04/06/2001 |
| 3990000117 | | SAN JOSE | CA | | 10/18/2012 | 0.028 | 35,919 | | | | | | 482,000 | 04/10/2001 |
| 3990000120 | | STERLING | AK | | 10/18/2012 | 0.040 | 6,839 | | 249 | | | | 111,500 | 04/18/2001 |
| 3990000126 | | MORRILTON | AR | | 10/18/2012 | 0.028 | 97,641 | | | | | | 195,000 | 06/22/2001 |
| 3990000133 | | HARWICH PORT | MA | | 10/18/2012 | 0.028 | 84,255 | | | | | | 456,000 | 05/07/2001 |
| 3990000136 | | MAYVILLE | NY | | 10/18/2012 | 0.035 | | | | | | | 89,000 | 05/07/2001 |
| 3990000139 | | SANTA FE | NM | | 10/18/2012 | 0.030 | 32,000 | | | | | | 147,500 | 05/14/2001 |
| 3990000147 | | JACKSONVILLE | FL | | 10/18/2012 | 0.045 | 4,313 | | 145 | | | | 99,000 | 06/04/2001 |
| 3990000151 | | KANSAS CITY | MO | | 10/18/2012 | 0.035 | 5,066 | | 170 | | | | 156,000 | 11/14/2011 |
| 3990000164 | | INVERNESS | CA | | 10/18/2012 | 0.028 | | | | | | | 912,500 | 07/30/2001 |
| 3990000176 | | BIRMINGHAM | AL | | 10/18/2012 | 0.030 | 24,661 | | | | | | 275,000 | 07/02/2001 |
| 3990000183 | | NORRISTOWN | PA | | 10/18/2012 | 0.030 | 10,093 | | | | | | 331,000 | 08/21/2001 |
| 3990000194 | | CHANDLER | AZ | | 10/18/2012 | 0.035 | 10,123 | | | | | | 170,000 | 08/06/2001 |
| 3990000199 | | SPRINGFIELD | MO | | 10/18/2012 | 0.035 | 20,534 | | | | | | 165,000 | 08/13/2001 |
| 3990000204 | | PARKER | CO | | 10/18/2012 | 0.030 | 32,030 | | | | | | 334,000 | 08/17/2001 |
| 3990000207 | | POLLOCK PINES CITY | CA | | 10/18/2012 | 0.033 | 12,837 | | 389 | | | | 166,000 | 11/17/2012 |
| 3990000212 | | LEES SUMMIT | MO | | 10/18/2012 | 0.043 | 4,751 | | | | | | 275,000 | 09/10/2001 |
| 3990000214 | | SAVOY | IL | | 10/18/2012 | 0.035 | 11,001 | | 354 | | | | 188,000 | 08/16/2001 |
| 3990000217 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | | | | | | | 449,000 | 08/17/2001 |
| 3990000221 | | FENTON | MO | | 10/18/2012 | 0.043 | 3,866 | | 129 | | | | 99,000 | 08/22/2001 |
| 3990000223 | | GLENDALE | AZ | | 10/18/2012 | 0.030 | 15,032 | | | | | | 126,000 | 08/15/2001 |
| 3990000226 | | SPOKANE | WA | | 10/18/2012 | 0.023 | 58,534 | | | | | | 290,000 | 08/24/2001 |
| 3990000227 | | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 952 | | | | | | 184,000 | 10/11/2001 |
| 3990000231 | | QUINCY | IL | | 10/18/2012 | 0.040 | 6,183 | | 199 | | | | 60,000 | 08/28/2001 |
| 3990000232 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.023 | 33,199 | | | | | | 250,000 | 08/27/2001 |
| 3990000236 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 5,120 | | | | | | 48,000 | 08/31/2001 |
| 3990000241 | | PITTSBURGH | PA | | 10/18/2012 | 0.048 | 5,910 | | 195 | | | | 53,000 | 11/23/2012 |
| 3990000249 | | DENVER | NY | | 10/18/2012 | 0.030 | 42,863 | | | | | | 127,000 | 09/10/2001 |
| 3990000250 | | PITTSBURGH | PA | | 10/18/2012 | 0.028 | | | | | | | 250,000 | 08/29/2001 |
| 3990000257 | | WEST JEFFERSON | OH | | 10/18/2012 | 0.023 | | | | | | | 106,000 | 08/31/2001 |
| 3990000262 | | WAREHAM | MA | | 10/18/2012 | 0.048 | 11,580 | | | | | | 145,000 | 09/25/2001 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990000264 | | OVERLAND PARK | KS | | 10/18/2012 | 0.023 | | | | | | | 360,000 | 12/13/2001 |
| 3990000270 | | DES MOINES | IA | | 10/18/2012 | 0.038 | 8,535 | | | | | | 105,000 | 09/04/2001 |
| 3990000282 | | OAK HARBOR | WA | | 10/18/2012 | 0.028 | | | | | | | 225,000 | 09/14/2001 |
| 3990000283 | | DEATSVILLE | AL | | 10/18/2012 | 0.025 | 35,973 | | 319 | | | | 165,000 | 09/24/2001 |
| 3990000287 | | TIPTON | MI | | 10/18/2012 | 0.040 | 4,804 | | 151 | | | | 125,000 | 09/17/2001 |
| 3990000291 | | EDMONDS | WA | | 10/18/2012 | 0.025 | | | | | | | 231,000 | 09/25/2001 |
| 3990000296 | | COLUMBUS | OH | | 10/18/2012 | 0.038 | 8,316 | | 264 | | | | 149,000 | 01/11/2007 |
| 3990000298 | | ELGIN | SC | | 10/18/2012 | 0.040 | 14,617 | | | | | | 85,000 | 10/17/2001 |
| 3990000315 | | ARLINGTON | TN | | 10/18/2012 | 0.035 | 11,276 | | 337 | | | | 177,000 | 10/05/2001 |
| 3990000321 | | WESTFORD | MA | | 10/18/2012 | 0.028 | 29,579 | | 881 | | | | 490,000 | 10/10/2001 |
| 3990000323 | | HONESDALE | PA | | 10/18/2012 | 0.025 | 13,557 | | | | | | 125,000 | 11/07/2001 |
| 3990000325 | | OAKDALE | MN | | 10/18/2012 | 0.029 | 595 | | | | | | 107,000 | 10/10/2001 |
| 3990000339 | | LAWRENCE | NY | | 10/18/2012 | 0.033 | | | | | | | 245,000 | 10/22/2001 |
| 3990000348 | | HOLLISTER | CA | | 10/18/2012 | 0.025 | | | | | | | 504,000 | 10/26/2001 |
| 3990000350 | | CUMBERLAND | KY | | 10/18/2012 | 0.040 | 14,337 | | | | | | 63,000 | 12/26/2001 |
| 3990000353 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 30,851 | | | | | | 200,000 | 10/26/2001 |
| 3990000357 | | SHELTON | CT | | 10/18/2012 | 0.025 | 8,731 | | 268 | | | | 232,000 | 10/30/2001 |
| 3990000370 | | JACKSON | MS | | 10/18/2012 | 0.038 | 12,877 | | | | | | 110,000 | 12/17/2001 |
| 3990000372 | | CHARLTON | MA | | 10/18/2012 | 0.028 | | | | | | | 395,000 | 12/04/2001 |
| 3990000378 | | STOWE | PA | | 10/18/2012 | 0.025 | 59,531 | | | | | | 133,000 | 11/21/2001 |
| 3990000388 | | WILMINGTON | DE | | 10/18/2012 | 0.025 | 41,041 | | | | | | 155,000 | 12/04/2001 |
| 3990000410 | | NORTH READING | MA | | 10/18/2012 | 0.043 | 23,286 | | | | | | 262,000 | 12/05/2001 |
| 3990000411 | | FT LAUDERDALE | FL | | 10/18/2012 | 0.030 | 34,264 | | | | | | 120,000 | 12/18/2001 |
| 3990000415 | | NEW MILFORD | CT | | 10/18/2012 | 0.030 | 33,129 | | 288 | | | | 216,000 | 02/17/2012 |
| 3990000416 | | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 27,187 | | | | | | 294,000 | 12/10/2001 |
| 3990000425 | | BROWNVILLE | NY | | 10/18/2012 | 0.038 | 33,964 | | | | | | 70,000 | 01/10/2002 |
| 3990000427 | | ANAHEIM | CA | | 10/18/2012 | 0.035 | 23,795 | | 663 | | | | 297,000 | 01/14/2002 |
| 3990000437 | | CLAYPOOL | AZ | | 10/18/2012 | 0.030 | 8,420 | | | | | | 70,000 | 01/24/2002 |
| 3990000444 | | WINTERVILLE | GA | | 10/18/2012 | 0.045 | 8,587 | | 253 | | | | 189,666 | 12/14/2001 |
| 3990000462 | | POUGHKEEPSIE | NY | | 10/18/2012 | 0.023 | 34,149 | | | | | | 346,000 | 12/17/2001 |
| 3990000470 | | SACRAMENTO | CA | | 10/18/2012 | 0.025 | 26,567 | | | | | | 190,000 | 01/18/2002 |
| 3990000492 | | KAILUA KONA | HI | | 10/18/2012 | 0.030 | 43,000 | | | | | | 405,000 | 01/25/2002 |
| 3990000493 | | ANNANDALE | VA | | 10/18/2012 | 0.028 | | | | | | | 356,000 | 01/03/2002 |
| 3990000495 | | FAIR OAKS | CA | | 10/18/2012 | 0.030 | 17,975 | | 491 | | | | 278,500 | 01/11/2002 |
| 3990000496 | | GREENSBORO | NC | | 10/18/2012 | 0.033 | 5,648 | | | | | | 290,000 | 12/21/2001 |
| 3990000504 | | LIVONIA | MI | | 10/18/2012 | 0.048 | 4,350 | | 132 | | | | 180,000 | 02/01/2002 |
| 3990000509 | | SWARTHMORE | PA | | 10/18/2012 | 0.028 | | | | | | | 122,000 | 01/22/2002 |
| 3990000514 | | GETTYSBURG | PA | | 10/18/2012 | 0.025 | 33,776 | | | | | | 155,000 | 01/09/2002 |
| 3990000515 | | COLUMBIA | MO | | 10/18/2012 | 0.040 | 34,454 | | | | | | 264,697 | 01/18/2002 |
| 3990000516 | | APPLE VALLEY | MN | | 10/18/2012 | 0.033 | 3,002 | | | | | | 156,000 | 01/04/2002 |
| 3990000527 | | ST CHARLES | IL | | 10/18/2012 | 0.025 | 5,610 | | | | | | 278,000 | 01/14/2002 |
| 3990000528 | | KULA | HI | | 10/18/2012 | 0.030 | 95,611 | | | | | | 305,000 | 01/23/2002 |
| 3990000531 | | LANCASTER | VA | | 10/18/2012 | 0.028 | 37,904 | | | | | | 300,000 | 01/24/2002 |
| 3990000540 | | TUCKER | GA | | 10/18/2012 | 0.039 | 1,550 | | 48 | | | | 340,000 | 01/28/2002 |
| 3990000545 | | NEW MILFORD | CT | | 10/18/2012 | 0.025 | | | | | | | 268,000 | 01/22/2002 |
| 3990000547 | | CHARLOTTE | NC | | 10/18/2012 | 0.044 | 18,777 | | | | | | 54,000 | 01/24/2002 |
| 3990000552 | | SWAIN | NY | | 10/18/2012 | 0.044 | 34,272 | | | | | | 68,000 | 03/06/2002 |
| 3990000554 | | LAKEWOOD TWP | NJ | | 10/18/2012 | 0.030 | 9,440 | | 84 | | | | 180,000 | 02/04/2002 |
| 3990000555 | | HUTCHINSON | KS | | 10/18/2012 | 0.025 | 64,597 | | | | | | 145,000 | 01/24/2002 |
| 3990000556 | | VALLEJO | CA | | 10/18/2012 | 0.030 | 5,626 | | 172 | | | | 215,000 | 01/25/2002 |
| 3990000561 | | NANTUCKET | MA | | 10/18/2012 | 0.028 | | | | | | | 359,000 | 01/18/2002 |
| 3990000562 | | LONG BEACH | CA | | 10/18/2012 | 0.033 | 11,782 | | | | | | 271,000 | 02/05/2002 |
| 3990000569 | | MANHATTAN | IL | | 10/18/2012 | 0.028 | | | | | | | 237,000 | 02/07/2002 |
| 3990000577 | | WHITE STONE | VA | | 10/18/2012 | 0.034 | | | | | | | 550,000 | 01/31/2002 |
| 3990000578 | | MEDFORD | NY | | 10/18/2012 | 0.025 | 22,939 | | 200 | | | | 196,000 | 02/04/2002 |
| 3990000579 | | ATLANTA | GA | | 10/18/2012 | 0.038 | 7,911 | | 247 | | | | 200,000 | 01/25/2002 |
| 3990000585 | | FAIRFAX | VA | | 10/18/2012 | 0.030 | 34,771 | | | | | | 303,000 | 01/25/2002 |
| 3990000595 | | TEXARKANA | AR | | 10/18/2012 | 0.028 | 8,514 | | | | | | 160,000 | 02/15/2002 |
| 3990000596 | | SANTA CRUZ | CA | | 10/18/2012 | 0.030 | 6,122 | | | | | | 505,000 | 01/28/2002 |
| 3990000599 | | PEORIA | AZ | | 10/18/2012 | 0.028 | 31,937 | | | | | | 130,000 | 01/28/2002 |
| 3990000635 | | BARRINGTON | NH | | 10/18/2012 | 0.030 | 78,801 | | | | | | 300,000 | 02/04/2002 |
| 3990000638 | | MIAMI | FL | | 10/18/2012 | 0.035 | 30,129 | | | | | | 145,000 | 02/08/2002 |
| 3990000641 | | NORWELL | MA | | 10/18/2012 | 0.030 | | | | | | | 209,000 | 02/01/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990000642 | | ST JOSEPH | MO | | 10/18/2012 | 0.028 | 746 | | | | | | 72,500 | 03/28/2002 |
| 3990000645 | | CORTE MADERA | CA | | 10/18/2012 | 0.030 | 506 | | 24 | | | | 485,000 | 02/05/2002 |
| 3990000651 | | WILMINGTON | NC | | 10/18/2012 | 0.023 | 12,103 | | | | | | 242,000 | 02/26/2002 |
| 3990000654 | | MODESTO | CA | | 10/18/2012 | 0.030 | 13,404 | | 118 | | | | 158,000 | 02/28/2002 |
| 3990000673 | | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.033 | 33,548 | | | | | | 284,000 | 02/14/2002 |
| 3990000675 | | KERHONKSON | NY | | 10/18/2012 | 0.030 | 15,021 | | | | | | 239,000 | 02/07/2002 |
| 3990000676 | | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.028 | | | | | | | 428,000 | 02/07/2002 |
| 3990000678 | | CAPE GIRARDEAU | MO | | 10/18/2012 | 0.030 | 42,947 | | | | | | 110,000 | 02/08/2002 |
| 3990000691 | | LAKESIDE | CA | | 10/18/2012 | 0.035 | 30,742 | | | | | | 396,000 | 02/06/2002 |
| 3990000697 | | DAYTON | OH | | 10/18/2012 | 0.030 | 68,535 | | | | | | 150,000 | 04/02/2002 |
| 3990000704 | | FLUSHING | NY | | 10/18/2012 | 0.038 | 15,575 | | | | | | 450,000 | 03/13/2002 |
| 3990000707 | | BENSALEM | PA | | 10/18/2012 | 0.025 | 17,773 | | | | | | 138,000 | 02/13/2002 |
| 3990000720 | | NEW YORK | NY | | 10/18/2012 | 0.030 | 700 | | | | | | 425,000 | 02/19/2002 |
| 3990000723 | | SPOKANE | WA | | 10/18/2012 | 0.025 | 5,111 | | | | | | 259,000 | 02/04/2002 |
| 3990000730 | | OVERLAND PARK | KS | | 10/18/2012 | 0.039 | 20,824 | | | | | | 170,000 | 02/15/2002 |
| 3990000734 | | MONROE | NC | | 10/18/2012 | 0.030 | 58,707 | | | | | | 135,000 | 02/04/2002 |
| 3990000736 | | LOS OSOS | CA | | 10/18/2012 | 0.030 | 20,670 | | 179 | | | | 350,000 | 03/27/2012 |
| 3990000739 | | RENO | NV | | 10/18/2012 | 0.030 | 3,691 | | 105 | | | | 178,000 | 02/13/2002 |
| 3990000752 | | RIVERSIDE | CA | | 10/18/2012 | 0.033 | 9,299 | | | | | | 144,000 | 02/07/2002 |
| 3990000764 | | ST LOUIS | MO | | 10/18/2012 | 0.025 | | | | | | | 134,000 | 02/06/2002 |
| 3990000769 | | YREKA | CA | | 10/18/2012 | 0.030 | 36,181 | | | | | | 135,000 | 02/11/2002 |
| 3990000773 | | ROCKFORD | IL | | 10/18/2012 | 0.028 | 24,639 | | | | | | 145,000 | 04/02/2002 |
| 3990000780 | | GREENFIELD | MA | | 10/18/2012 | 0.030 | 14,355 | | | | | | 94,000 | 02/19/2002 |
| 3990000784 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | | | | | | | 278,000 | 02/12/2002 |
| 3990000786 | | NATICK | MA | | 10/18/2012 | 0.028 | 2,005 | | | | | | 304,000 | 02/13/2002 |
| 3990000792 | | SANTA CRUZ | CA | | 10/18/2012 | 0.030 | 3,541 | | | | | | 450,000 | 02/22/2002 |
| 3990000808 | | VAIL | CO | | 10/18/2012 | 0.023 | 18,308 | | | | | | 525,000 | 03/11/2002 |
| 3990000809 | | ARCHDALE | NC | | 10/18/2012 | 0.050 | 212 | | 13 | | | | 152,000 | 03/05/2002 |
| 3990000812 | | LYONS | IL | | 10/18/2012 | 0.050 | 9,829 | | 84 | | | | 134,000 | 02/11/2002 |
| 3990000824 | | ENCINO CITY | CA | | 10/18/2012 | 0.025 | 43,507 | | | | | | 1,100,000 | 03/13/2002 |
| 3990000826 | | WESTPORT | CT | | 10/18/2012 | 0.025 | 28,826 | | | | | | 900,000 | 03/11/2002 |
| 3990000833 | | WALNUT CREEK | CA | | 10/18/2012 | 0.023 | | | | | | | 700,000 | 02/28/2002 |
| 3990000837 | | BRUNSWICK | MD | | 10/18/2012 | 0.030 | 27,051 | | 232 | | | | 139,000 | 03/11/2002 |
| 3990000839 | | LAURINBURG | NC | | 10/18/2012 | 0.030 | 16,790 | | | | | | 96,000 | 03/13/2002 |
| 3990000842 | | WHITE PLAINS | NY | | 10/18/2012 | 0.025 | 40,756 | | | | | | 368,000 | 02/26/2002 |
| 3990000843 | | DRUMS | PA | | 10/18/2012 | 0.043 | 14,787 | | 435 | | | | 190,000 | 02/21/2002 |
| 3990000847 | | BRISTOL | PA | | 10/18/2012 | 0.039 | 7,842 | | 225 | | | | 118,000 | 02/21/2002 |
| 3990000850 | | NORTHBOROUGH | MA | | 10/18/2012 | 0.030 | 3,565 | | | | | | 246,000 | 02/25/2002 |
| 3990000862 | | GAITHERSBURG | MD | | 10/18/2012 | 0.030 | | | | | | | 193,000 | 02/19/2002 |
| 3990000866 | | CONWAY | AR | | 10/18/2012 | 0.028 | 82,000 | | | | | | 180,000 | 03/06/2002 |
| 3990000873 | | FLORHAM PARK | NJ | | 10/18/2012 | 0.035 | 17,433 | | 485 | | | | 240,000 | 03/29/2002 |
| 3990000879 | | REDLANDS | CA | | 10/18/2012 | 0.028 | 58,819 | | 377 | | | | 174,000 | 02/27/2002 |
| 3990000886 | | LONGWOOD CITY | FL | | 10/18/2012 | 0.030 | 44,058 | | | | | | 159,000 | 02/21/2002 |
| 3990000905 | | SELMA | NC | | 10/18/2012 | 0.030 | | | | | | | 78,000 | 03/06/2002 |
| 3990000909 | | OCEAN SHORES | WA | | 10/18/2012 | 0.028 | 16,708 | | 146 | | | | 150,000 | 02/28/2002 |
| 3990000912 | | SHELBY | AL | | 10/18/2012 | 0.035 | 6,243 | | | | | | 122,000 | 03/08/2002 |
| 3990000918 | | PITTSGROVE TWP | NJ | | 10/18/2012 | 0.038 | 18,016 | | | | | | 265,000 | 02/28/2002 |
| 3990000920 | | RUIDOSO DOWNS | NM | | 10/18/2012 | 0.040 | 11,489 | | | | | | 98,000 | 03/20/2002 |
| 3990000921 | | MEDWAY | OH | | 10/18/2012 | 0.030 | 33,976 | | 293 | | | | 85,000 | 04/15/2002 |
| 3990000927 | | DESOTO | MO | | 10/18/2012 | 0.028 | | | | | | | 100,000 | 03/01/2002 |
| 3990000931 | | SANTA ROSA | CA | | 10/18/2012 | 0.030 | 31,395 | | | | | | 334,000 | 03/08/2002 |
| 3990000932 | | MARCUS HOOK | PA | | 10/18/2012 | 0.034 | 5,204 | | | | | | 105,000 | 03/06/2002 |
| 3990000944 | | DECATUR | TN | | 10/18/2012 | 0.030 | 13,200 | | | | | | 78,000 | 04/01/2002 |
| 3990000950 | | PORT JEFFERSON STA | NY | | 10/18/2012 | 0.050 | 3,433 | | 95 | | | | 196,000 | 08/11/2012 |
| 3990000962 | | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 16,588 | | 83 | | | | 314,000 | 04/03/2002 |
| 3990000971 | | HARLEYSVILLE | PA | | 10/18/2012 | 0.025 | 16,912 | | | | | | 161,000 | 03/18/2002 |
| 3990000973 | | ELEPHANT BUTTE | NM | | 10/18/2012 | 0.039 | 3,645 | | 113 | | | | 104,500 | 02/18/2009 |
| 3990000977 | | MALDEN | MA | | 10/18/2012 | 0.025 | 39,500 | | | | | | 407,000 | 03/07/2002 |
| 3990000979 | | GLENEDEN BEACH | OR | | 10/18/2012 | 0.042 | 2,955 | | 85 | | | | 94,500 | 03/20/2002 |
| 3990000984 | | ADDISON | IL | | 10/18/2012 | 0.030 | 27,984 | | | | | | 455,000 | 03/18/2002 |
| 3990000991 | | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 8,395 | | | | | | 69,000 | 05/20/2002 |
| 3990001006 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 3,388 | | 97 | | | | 221,000 | 03/19/2002 |
| 3990001007 | | WHITE CASTLE | LA | | 10/18/2012 | 0.035 | 16,637 | | 454 | | | | 100,000 | 04/10/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990001013 | | NORFOLK | VA | | 10/18/2012 | 0.025 | 38,409 | | | | | | 115,000 | 03/18/2002 |
| 3990001016 | | LEXINGTON | KY | | 10/18/2012 | 0.030 | | | | | | | 143,000 | 03/15/2002 |
| 3990001023 | | MORTON GROVE | IL | | 10/18/2012 | 0.025 | 583 | | | | | | 307,000 | 03/14/2002 |
| 3990001032 | | PHOENIX | AZ | | 10/18/2012 | 0.030 | 19,941 | | | | | | 206,000 | 03/25/2002 |
| 3990001056 | | OMAHA | NE | | 10/18/2012 | 0.030 | | | | | | | 222,000 | 04/02/2002 |
| 3990001065 | | BOLTON | MA | | 10/18/2012 | 0.028 | 34,516 | | | | | | 650,000 | 03/26/2002 |
| 3990001066 | | BELVIDERE | IL | | 10/18/2012 | 0.028 | 42,881 | | | | | | 134,000 | 03/21/2002 |
| 3990001072 | | OREGON CITY | OR | | 10/18/2012 | 0.028 | 19,346 | | 167 | | | | 153,000 | 04/05/2002 |
| 3990001076 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 50,129 | | 1,339 | | | | 230,000 | 03/25/2002 |
| 3990001099 | | LUMPKIN | GA | | 10/18/2012 | 0.039 | 20,807 | | | | | | 90,500 | 04/08/2002 |
| 3990001114 | | INCLINE VILLAGE | NV | | 10/18/2012 | 0.030 | 19,870 | | | | | | 820,000 | 03/27/2002 |
| 3990001115 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 29,382 | | 187 | | | | 127,000 | 09/04/2010 |
| 3990001118 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 13,607 | | | | | | 114,000 | 05/06/2002 |
| 3990001127 | | MANCHESTER | MO | | 10/18/2012 | 0.025 | 11,649 | | | | | | 200,000 | 04/15/2002 |
| 3990001138 | | WINDSOR | NJ | | 10/18/2012 | 0.038 | 50,975 | | 442 | | | | 190,000 | 04/01/2002 |
| 3990001140 | | ISLAND LAKE | IL | | 10/18/2012 | 0.035 | 15,197 | | 97 | | | | 137,000 | 04/02/2002 |
| 3990001160 | | GILBERT | AZ | | 10/18/2012 | 0.038 | 29,660 | | | | | | 279,099 | 04/02/2002 |
| 3990001161 | | AUGUSTA | GA | | 10/18/2012 | 0.028 | 19,230 | | | | | | 179,000 | 03/29/2002 |
| 3990001167 | | ROSLINDALE | MA | | 10/18/2012 | 0.033 | 3,026 | | 46 | | | | 238,000 | 03/29/2002 |
| 3990001168 | | FAIRPORT | NY | | 10/18/2012 | 0.048 | 8,276 | | | | | | 137,500 | 04/26/2002 |
| 3990001175 | | MIAMI | FL | | 10/18/2012 | 0.030 | 34,681 | | | | | | 178,000 | 04/12/2002 |
| 3990001192 | | SHARON | MA | | 10/18/2012 | 0.040 | 17,384 | | | | | | 454,000 | 04/17/2002 |
| 3990001203 | | BURBANK | CA | | 10/18/2012 | 0.028 | 35,628 | | 332 | | | | 418,000 | 04/02/2002 |
| 3990001204 | | CHICKASHA | OK | | 10/18/2012 | 0.035 | 14,879 | | | | | | 258,000 | 10/21/2009 |
| 3990001207 | | BUTLER | PA | | 10/18/2012 | 0.035 | 36,755 | | | | | | 93,000 | 03/27/2002 |
| 3990001209 | | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.043 | 5,111 | | | | | | 140,000 | 05/03/2002 |
| 3990001228 | | SALEM | MA | | 10/18/2012 | 0.025 | 16,743 | | | | | | 237,000 | 04/18/2002 |
| 3990001234 | | HARRISON | ME | | 10/18/2012 | 0.028 | 32,931 | | | | | | 410,000 | 04/15/2002 |
| 3990001246 | | SUNNYVALE | CA | | 10/18/2012 | 0.030 | 15,964 | | | | | | 670,000 | 04/03/2002 |
| 3990001256 | | TOPEKA | IN | | 10/18/2012 | 0.030 | 15,668 | | | | | | 160,000 | 05/06/2002 |
| 3990001260 | | NOBLESVILLE | IN | | 10/18/2012 | 0.030 | 31,292 | | | | | | 157,000 | 05/07/2002 |
| 3990001269 | | REHOBOTH BEACH | DE | | 10/18/2012 | 0.030 | 34,651 | | | | | | 199,000 | 04/04/2002 |
| 3990001272 | | PLEASANTON | CA | | 10/18/2012 | 0.030 | 91 | | | | | | 837,000 | 04/05/2002 |
| 3990001278 | | LANCASTER | KY | | 10/18/2012 | 0.030 | 39,105 | | | | | | 95,000 | 04/08/2002 |
| 3990001280 | | ST PAUL | MN | | 10/18/2012 | 0.025 | 9,577 | | | | | | 204,000 | 04/05/2002 |
| 3990001290 | | NUREMBERG | PA | | 10/18/2012 | 0.033 | 47,956 | | | | | | 130,000 | 04/11/2002 |
| 3990001294 | | CANON | CO | | 10/18/2012 | 0.039 | 3,115 | | 85 | | | | 78,000 | 04/16/2002 |
| 3990001297 | | PITTSBURGH | PA | | 10/18/2012 | 0.045 | 894 | | 26 | | | | 85,000 | 04/12/2002 |
| 3990001299 | | DEER ISLE | ME | | 10/18/2012 | 0.038 | 71,648 | | | | | | 190,000 | 04/10/2002 |
| 3990001302 | | CITY OF PEEKSKILL | NY | | 10/18/2012 | 0.033 | 56,356 | | | | | | 215,000 | 04/11/2002 |
| 3990001307 | | NORTHRIDGE | CA | | 10/18/2012 | 0.030 | 23,063 | | 663 | | | | 375,000 | 04/11/2002 |
| 3990001309 | | CARMEL | IN | | 10/18/2012 | 0.038 | 27,550 | | 181 | | | | 289,000 | 04/15/2002 |
| 3990001310 | | SEYMOUR | CT | | 10/18/2012 | 0.033 | 29,971 | | | | | | 304,633 | 04/05/2002 |
| 3990001313 | | TOWSON | MD | | 10/18/2012 | 0.028 | 17,179 | | 151 | | | | 403,000 | 04/08/2002 |
| 3990001335 | | JAMAICA PLAIN | MA | | 10/18/2012 | 0.030 | 13,065 | | | | | | 269,000 | 04/08/2002 |
| 3990001340 | | SOUTH LYON | MI | | 10/18/2012 | 0.035 | 6,618 | | 64 | | | | 259,000 | 04/24/2002 |
| 3990001342 | | WINDHAM | CT | | 10/18/2012 | 0.030 | 4,484 | | 122 | | | | 98,000 | 05/06/2002 |
| 3990001343 | | CROSS LANES | WV | | 10/18/2012 | 0.043 | 3,282 | | 90 | | | | 65,000 | 04/12/2002 |
| 3990001347 | | ELK GROVE | CA | | 10/18/2012 | 0.033 | 17,114 | | 467 | | | | 340,000 | 05/06/2002 |
| 3990001352 | | PASADENA | CA | | 10/18/2012 | 0.028 | 15,738 | | 134 | | | | 353,000 | 04/01/2002 |
| 3990001358 | | FLORISSANT | MO | | 10/18/2012 | 0.023 | 21,320 | | | | | | 164,000 | 04/30/2002 |
| 3990001368 | | BIRMINGHAM | MI | | 10/18/2012 | 0.042 | 15,655 | | 428 | | | | 311,000 | 04/26/2002 |
| 3990001374 | | WEST JEFFERSON | OH | | 10/18/2012 | 0.038 | 7,231 | | 222 | | | | 104,000 | 11/12/2009 |
| 3990001375 | | WEST BLOOMFIELD | MI | | 10/18/2012 | 0.028 | 9,938 | | 262 | | | | 550,000 | 05/08/2002 |
| 3990001376 | | ASHLAND | OR | | 10/18/2012 | 0.035 | 22,370 | | | | | | 750,000 | 04/15/2002 |
| 3990001380 | | GERMANTOWN | MD | | 10/18/2012 | 0.035 | 98,662 | | | | | | 125,000 | 04/19/2002 |
| 3990001383 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.035 | 619 | | | | | | 123,000 | 04/12/2002 |
| 3990001385 | | DECATUR | GA | | 10/18/2012 | 0.033 | 7,737 | | | | | | 199,000 | 04/24/2002 |
| 3990001387 | | SHAKOPEE | MN | | 10/18/2012 | 0.028 | 51,350 | | | | | | 420,000 | 04/03/2002 |
| 3990001402 | | BIGLERVILLE | PA | | 10/18/2012 | 0.025 | 14,441 | | | | | | 130,000 | 04/22/2002 |
| 3990001408 | | JACKSONVILLE | FL | | 10/18/2012 | 0.033 | 9,605 | | 262 | | | | 158,000 | 05/01/2002 |
| 3990001416 | | ONALASKA | WI | | 10/18/2012 | 0.025 | | | | | | | 90,000 | 04/26/2002 |
| 3990001417 | | CARLISLE | AR | | 10/18/2012 | 0.030 | 11,933 | | | | | | 83,000 | 04/12/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990001421 | | HOLDERNESS | NH | | 10/18/2012 | 0.028 | 19,044 | | | | | | 385,000 | 04/17/2002 |
| 3990001434 | | GAINESVILLE | FL | | 10/18/2012 | 0.023 | | | | | | | 192,000 | 04/17/2002 |
| 3990001444 | | OAKLAND | CA | | 10/18/2012 | 0.025 | 93,650 | | | | | | 1,025,000 | 04/15/2002 |
| 3990001460 | | FOX RIVER GROVE | IL | | 10/18/2012 | 0.028 | 36,582 | | | | | | 384,000 | 04/18/2002 |
| 3990001471 | | SUNSET BEACH | NC | | 10/18/2012 | 0.025 | 42,514 | | 364 | | | | 319,000 | 04/26/2002 |
| 3990001488 | | DINUBA | CA | | 10/18/2012 | 0.036 | 2,743 | | 40 | | | | 109,000 | 04/12/2002 |
| 3990001502 | | DEFIANCE | OH | | 10/18/2012 | 0.038 | 7,581 | | 213 | | | | 50,000 | 04/11/2002 |
| 3990001503 | | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.033 | 13,168 | | 364 | | | | 597,000 | 06/13/2002 |
| 3990001507 | | SPRINGFIELD | MO | | 10/18/2012 | 0.033 | 7,714 | | | | | | 159,900 | 04/19/2002 |
| 3990001509 | | GREEN BAY | WI | | 10/18/2012 | 0.034 | 5,463 | | 154 | | | | 190,000 | 04/10/2002 |
| 3990001510 | | SIMI VALLEY | CA | | 10/18/2012 | 0.028 | 94,654 | | | | | | 1,315,000 | 04/25/2002 |
| 3990001518 | | SCOTIA | NY | | 10/18/2012 | 0.028 | 15,801 | | 455 | | | | 112,000 | 05/02/2002 |
| 3990001524 | | PHOENIX | AZ | | 10/18/2012 | 0.025 | | | | | | | 116,000 | 05/03/2002 |
| 3990001527 | | DENVER | CO | | 10/18/2012 | 0.025 | 7,760 | | | | | | 273,000 | 04/17/2002 |
| 3990001540 | | POTTSTOWN | PA | | 10/18/2012 | 0.025 | 18,900 | | 531 | | | | 151,000 | 04/12/2002 |
| 3990001541 | | WANTAGH | NY | | 10/18/2012 | 0.028 | 24,216 | | | | | | 300,000 | 04/25/2002 |
| 3990001548 | | CARNEYS POINT TWP | NJ | | 10/18/2012 | 0.030 | 28,798 | | 786 | | | | 166,000 | 05/09/2002 |
| 3990001556 | | OLD BRIDGE | NJ | | 10/18/2012 | 0.030 | 13,926 | | 380 | | | | 225,000 | 06/05/2009 |
| 3990001570 | | CARMEL | NY | | 10/18/2012 | 0.035 | 21,343 | | 573 | | | | 179,000 | 05/14/2002 |
| 3990001574 | | HOLLYWOOD | FL | | 10/18/2012 | 0.044 | 7,361 | | | | | | 109,000 | 05/13/2002 |
| 3990001583 | | ROCKWAY PARK | NY | | 10/18/2012 | 0.030 | 48,296 | | | | | | 469,000 | 07/11/2002 |
| 3990001585 | | SHADY GROVE | PA | | 10/18/2012 | 0.045 | 5,971 | | 38 | | | | 80,000 | 05/13/2002 |
| 3990001593 | | MELVILLE | NY | | 10/18/2012 | 0.025 | 36,671 | | | | | | 554,000 | 04/17/2002 |
| 3990001602 | | PORT HADLOCK | WA | | 10/18/2012 | 0.033 | 14,623 | | | | | | 145,000 | 04/18/2002 |
| 3990001616 | | CRANBERRY TWP | PA | | 10/18/2012 | 0.042 | 24,176 | | | | | | 217,000 | 04/26/2002 |
| 3990001617 | | YORKTOWN | VA | | 10/18/2012 | 0.033 | | | | | | | 169,000 | 05/08/2002 |
| 3990001618 | | RANCHO SANTA MARGA | CA | | 10/18/2012 | 0.038 | 48,092 | | | | | | 501,000 | 04/29/2002 |
| 3990001619 | | GRAMMER | IN | | 10/18/2012 | 0.030 | 36,238 | | | | | | 80,000 | 05/02/2002 |
| 3990001628 | | NEWBERRY CITY | FL | | 10/18/2012 | 0.025 | 23,757 | | | | | | 191,000 | 05/10/2002 |
| 3990001630 | | LANSDALE | PA | | 10/18/2012 | 0.025 | 43,583 | | | | | | 169,000 | 04/22/2002 |
| 3990001631 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.038 | 5,680 | | 49 | | | | 129,000 | 04/23/2002 |
| 3990001642 | | MERRICK | NY | | 10/18/2012 | 0.028 | 77,712 | | | | | | 619,000 | 05/17/2002 |
| 3990001647 | | SPOKANE | WA | | 10/18/2012 | 0.033 | 9,294 | | 49 | | | | 165,000 | 04/29/2002 |
| 3990001648 | | DILLSBURG | PA | | 10/18/2012 | 0.030 | 14,258 | | | | | | 358,000 | 04/29/2002 |
| 3990001651 | | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 38,047 | | 242 | | | | 402,000 | 05/13/2002 |
| 3990001655 | | SOMERVILLE | NJ | | 10/18/2012 | 0.030 | 7,694 | | | | | | 372,000 | 04/24/2002 |
| 3990001657 | | HOLLIS | NY | | 10/18/2012 | 0.038 | 10,279 | | 281 | | | | 220,000 | 04/30/2002 |
| 3990001662 | | MIAMI | FL | | 10/18/2012 | 0.030 | 64,925 | | | | | | 330,000 | 05/17/2002 |
| 3990001674 | | CORAOPOLIS | PA | | 10/18/2012 | 0.028 | 26,406 | | | | | | 132,000 | 06/06/2002 |
| 3990001686 | | POMPANO BEACH | FL | | 10/18/2012 | 0.033 | 8,639 | | 64 | | | | 84,000 | 05/03/2002 |
| 3990001687 | | DOVER TWP | NJ | | 10/18/2012 | 0.033 | 39,324 | | | | | | 435,000 | 06/17/2002 |
| 3990001692 | | GRANDVILLE | MI | | 10/18/2012 | 0.038 | 16,182 | | 140 | | | | 193,000 | 04/29/2002 |
| 3990001693 | | WINDHAM | NH | | 10/18/2012 | 0.028 | 32,175 | | | | | | 423,000 | 05/07/2002 |
| 3990001694 | | CARLISLE | PA | | 10/18/2012 | 0.033 | 61,155 | | 390 | | | | 138,000 | 07/28/2012 |
| 3990001695 | | BELEN | NM | | 10/18/2012 | 0.030 | 2,022 | | | | | | 115,000 | 05/22/2002 |
| 3990001700 | | LA CROSSE | WI | | 10/18/2012 | 0.030 | | | | | | | 140,000 | 04/29/2002 |
| 3990001702 | | HAMPTON | VA | | 10/18/2012 | 0.033 | 7,456 | | | | | | 166,000 | 05/01/2002 |
| 3990001705 | | MARINA DEL REY | CA | | 10/18/2012 | 0.030 | 24,641 | | 661 | | | | 817,500 | 05/28/2002 |
| 3990001706 | | THOUSAND OAKS CITY | CA | | 10/18/2012 | 0.030 | 10,573 | | | | | | 349,000 | 06/20/2002 |
| 3990001724 | | COLUMBUS | OH | | 10/18/2012 | 0.035 | 8,368 | | | | | | 120,000 | 05/02/2002 |
| 3990001725 | | ELK GROVE | CA | | 10/18/2012 | 0.045 | 20,789 | | 575 | | | | 280,000 | 05/20/2002 |
| 3990001730 | | WASHINGTON | DC | | 10/18/2012 | 0.028 | | | | | | | 491,000 | 05/03/2002 |
| 3990001739 | | AUBURN | WA | | 10/18/2012 | 0.030 | 10,459 | | | | | | 308,000 | 05/16/2002 |
| 3990001744 | | LONGWOOD | FL | | 10/18/2012 | 0.025 | 91,493 | | | | | | 164,000 | 05/13/2002 |
| 3990001753 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 20,806 | | | | | | 271,000 | 05/28/2002 |
| 3990001759 | | ROSWELL | GA | | 10/18/2012 | 0.028 | 7,099 | | 196 | | | | 220,000 | 05/29/2002 |
| 3990001769 | | WASHINGTON | DC | | 10/18/2012 | 0.033 | 26,920 | | | | | | 360,000 | 05/17/2002 |
| 3990001775 | | LITHONIA | GA | | 10/18/2012 | 0.030 | 13,414 | | | | | | 130,000 | 05/09/2002 |
| 3990001779 | | STEVENSVILLE | MD | | 10/18/2012 | 0.045 | 4,154 | | 119 | | | | 127,000 | 05/06/2002 |
| 3990001781 | | JUPITER | FL | | 10/18/2012 | 0.040 | 14,805 | | 94 | | | | 165,000 | 05/15/2002 |
| 3990001804 | | DENVER | CO | | 10/18/2012 | 0.033 | 58,682 | | | | | | 391,000 | 06/03/2002 |
| 3990001805 | | MORGANTOWN | WV | | 10/18/2012 | 0.035 | 12,963 | | | | | | 116,000 | 06/27/2002 |
| 3990001810 | | SAVANNAH | TN | | 10/18/2012 | 0.030 | 80,722 | | | | | | 165,000 | 06/03/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990001813 | | SALEM | AL | | 10/18/2012 | 0.028 | 96,559 | | | | | | 228,000 | 05/30/2002 |
| 3990001816 | | ROSWELL | GA | | 10/18/2012 | 0.028 | 65,604 | | | | | | 234,000 | 05/31/2002 |
| 3990001819 | | MANHATTAN BEACH | CA | | 10/18/2012 | 0.028 | 67,093 | | | | | | 1,060,000 | 06/10/2002 |
| 3990001821 | | POMPANO BEACH | FL | | 10/18/2012 | 0.033 | | | | | | | 183,000 | 05/21/2002 |
| 3990001824 | | HIAWASSEE | GA | | 10/18/2012 | 0.045 | 8,678 | | 239 | | | | 59,000 | 06/06/2002 |
| 3990001826 | | MANASSAS | VA | | 10/18/2012 | 0.025 | 19,799 | | | | | | 185,000 | 05/15/2002 |
| 3990001831 | | TORRANCE | CA | | 10/18/2012 | 0.030 | | | | | | | 594,000 | 06/17/2002 |
| 3990001833 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.034 | 22,752 | | | | | | 328,000 | 06/25/2002 |
| 3990001835 | | LEXINGTON | OK | | 10/18/2012 | 0.032 | 31,610 | | | | | | 57,000 | 07/30/2002 |
| 3990001846 | | FARGO | ND | | 10/18/2012 | 0.030 | 1,476 | | 73 | | | | 95,000 | 06/20/2002 |
| 3990001862 | | BEAVERTON | OR | | 10/18/2012 | 0.037 | 17,504 | | | | | | 179,000 | 06/10/2002 |
| 3990001865 | | CORAL GABLES | FL | | 10/18/2012 | 0.045 | 16,894 | | 144 | | | | 390,000 | 11/12/2011 |
| 3990001868 | | FOUR SEASONS | MO | | 10/18/2012 | 0.030 | 12,893 | | 346 | | | | 310,000 | 05/22/2002 |
| 3990001881 | | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.030 | 40,040 | | | | | | 415,000 | 06/10/2002 |
| 3990001885 | | BOONE | NC | | 10/18/2012 | 0.040 | 15,367 | | | | | | 72,900 | 06/05/2002 |
| 3990001886 | | RICHTON PARK | IL | | 10/18/2012 | 0.037 | 20,292 | | 174 | | | | 161,000 | 06/05/2002 |
| 3990001887 | | CINNAMINSON | NJ | | 10/18/2012 | 0.030 | 1,863 | | | | | | 245,000 | 05/28/2002 |
| 3990001891 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 21,142 | | | | | | 181,500 | 07/26/2002 |
| 3990001897 | | CENTREVILLE | VA | | 10/18/2012 | 0.033 | 65,964 | | | | | | 565,000 | 06/07/2002 |
| 3990001901 | | PHILADELPHIA | PA | | 10/18/2012 | 0.044 | 10,038 | | | | | | 147,000 | 06/03/2002 |
| 3990001902 | | DAVIE | FL | | 10/18/2012 | 0.036 | 1,584 | | 45 | | | | 195,000 | 07/01/2002 |
| 3990001903 | | MEMPHIS | TN | | 10/18/2012 | 0.043 | 8,609 | | 231 | | | | 204,000 | 06/07/2002 |
| 3990001910 | | LAKE ELMO | MN | | 10/18/2012 | 0.028 | 23,208 | | | | | | 212,000 | 06/21/2002 |
| 3990001911 | | SAN BERNARDINO | CA | | 10/18/2012 | 0.042 | 3,311 | | 91 | | | | 165,000 | 06/04/2002 |
| 3990001914 | | LADY LAKE | FL | | 10/18/2012 | 0.048 | 6,447 | | 169 | | | | 67,000 | 07/10/2002 |
| 3990001916 | | PORTLAND | ME | | 10/18/2012 | 0.028 | 25,105 | | | | | | 160,000 | 07/01/2002 |
| 3990001917 | | CAMPBELLSVILLE | KY | | 10/18/2012 | 0.033 | 20,389 | | | | | | 75,000 | 06/06/2002 |
| 3990001926 | | GULF BREEZE | FL | | 10/18/2012 | 0.035 | 7,045 | | | | | | 175,000 | 06/10/2002 |
| 3990001928 | | UNION CITY | CA | | 10/18/2012 | 0.030 | 21,394 | | | | | | 392,000 | 05/31/2002 |
| 3990001929 | | SALINAS | CA | | 10/18/2012 | 0.025 | 108,132 | | | | | | 650,000 | 07/03/2002 |
| 3990001947 | | WASHINGTON | DC | | 10/18/2012 | 0.028 | | | | | | | 465,000 | 06/21/2002 |
| 3990001948 | | KANSAS CITY | MO | | 10/18/2012 | 0.032 | 18,986 | | 162 | | | | 97,000 | 06/07/2002 |
| 3990001959 | | EAU CLAIRE | WI | | 10/18/2012 | 0.025 | 1,383 | | 91 | | | | 120,000 | 06/28/2002 |
| 3990001961 | | JOLIET | MT | | 10/18/2012 | 0.033 | 6,035 | | | | | | 60,000 | 07/15/2002 |
| 3990001966 | | MASSILLON | OH | | 10/18/2012 | 0.030 | 7,600 | | | | | | 222,000 | 06/12/2002 |
| 3990001974 | | MESA | AZ | | 10/18/2012 | 0.025 | 58,410 | | | | | | 123,000 | 07/02/2002 |
| 3990001980 | | MANASQUAN | NJ | | 10/18/2012 | 0.033 | 6,228 | | 172 | | | | 293,000 | 07/22/2002 |
| 3990001983 | | GREELEY | CO | | 10/18/2012 | 0.040 | 11,457 | | 97 | | | | 229,000 | 06/13/2002 |
| 3990001986 | | PEARL CITY | HI | | 10/18/2012 | 0.025 | 35,995 | | 306 | | | | 432,000 | 06/25/2002 |
| 3990001992 | | WHITEFISH BAY | WI | | 10/18/2012 | 0.038 | 14,817 | | 390 | | | | 333,000 | 06/16/2008 |
| 3990001995 | | BOCA RATON | FL | | 10/18/2012 | 0.035 | 20,517 | | | | | | 385,000 | 06/18/2002 |
| 3990002004 | | CHARLOTTE | NC | | 10/18/2012 | 0.028 | | | | | | | 179,000 | 06/17/2002 |
| 3990002011 | | ARLINGTON | VA | | 10/18/2012 | 0.035 | 15,529 | | 409 | | | | 404,000 | 06/14/2002 |
| 3990002020 | | BEVERLY | MA | | 10/18/2012 | 0.028 | 49,964 | | | | | | 387,000 | 06/25/2002 |
| 3990002021 | | WILLIAMSTOWN | MA | | 10/18/2012 | 0.038 | 24,669 | | | | | | 192,000 | 06/21/2002 |
| 3990002025 | | JONESBORO | GA | | 10/18/2012 | 0.030 | 9,238 | | | | | | 161,000 | 07/03/2002 |
| 3990002035 | | MARSHALL | VA | | 10/18/2012 | 0.034 | | | | | | | 152,000 | 06/21/2002 |
| 3990002041 | | RICHMOND | VA | | 10/18/2012 | 0.030 | 31,196 | | | | | | 196,000 | 06/17/2002 |
| 3990002047 | | SEWELL | NJ | | 10/18/2012 | 0.039 | 5,747 | | | | | | 151,000 | 06/25/2002 |
| 3990002051 | | ST MICHAEL | MN | | 10/18/2012 | 0.028 | 4,249 | | | | | | 286,000 | 07/09/2002 |
| 3990002053 | | RIDGE | NY | | 10/18/2012 | 0.035 | 9,056 | | | | | | 209,000 | 07/24/2002 |
| 3990002056 | | MIAMI | FL | | 10/18/2012 | 0.028 | | | | | | | 345,000 | 07/19/2002 |
| 3990002058 | | MERRILLVILLE | IN | | 10/18/2012 | 0.030 | 190 | | | | | | 110,000 | 08/20/2002 |
| 3990002061 | | COCOA | FL | | 10/18/2012 | 0.040 | 7,104 | | 187 | | | | 80,000 | 06/18/2002 |
| 3990002066 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.033 | 3,369 | | | | | | 158,000 | 06/21/2002 |
| 3990002072 | | WATERLOO | IA | | 10/18/2012 | 0.028 | 24,067 | | | | | | 168,500 | 07/10/2002 |
| 3990002073 | | KINGFISHER | OK | | 10/18/2012 | 0.045 | 14,367 | | 389 | | | | 79,500 | 07/03/2002 |
| 3990002075 | | TUJUNGA | CA | | 10/18/2012 | 0.030 | 138,016 | | | | | | 393,429 | 07/15/2002 |
| 3990002076 | | ATLANTA | GA | | 10/18/2012 | 0.038 | 24,073 | | | | | | 377,000 | 06/27/2002 |
| 3990002082 | | PEORIA | IL | | 10/18/2012 | 0.040 | 15,416 | | | | | | 160,000 | 06/25/2002 |
| 3990002085 | | MOUNTAIN LAKES | NJ | | 10/18/2012 | 0.028 | 86,441 | | 547 | | | | 640,000 | 06/28/2002 |
| 3990002086 | | HOGANSBURG | NY | | 10/18/2012 | 0.035 | 23,591 | | | | | | 100,000 | 07/30/2002 |
| 3990002088 | | STRATFORD | NJ | | 10/18/2012 | 0.035 | 13,639 | | 353 | | | | 133,000 | 07/29/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990002098 | | DOUGLASS | KS | | 10/18/2012 | 0.028 | 66,354 | | | | | | 109,000 | 06/25/2002 |
| 3990002102 | | YONKERS | NY | | 10/18/2012 | 0.032 | 7,776 | | | | | | 256,000 | 07/25/2002 |
| 3990002107 | | MAUMEE | OH | | 10/18/2012 | 0.041 | 4,067 | | 107 | | | | 145,000 | 07/15/2002 |
| 3990002111 | | IRVINGTON | NY | | 10/18/2012 | 0.030 | 34,080 | | | | | | 336,000 | 11/08/2007 |
| 3990002124 | | SPRINGVILLE | NY | | 10/18/2012 | 0.030 | 34,585 | | 293 | | | | 255,000 | 07/09/2002 |
| 3990002131 | | MILWAUKEE | WI | | 10/18/2012 | 0.038 | 6,379 | | 165 | | | | 97,000 | 07/26/2002 |
| 3990002132 | | WALLINGFORD | PA | | 10/18/2012 | 0.033 | 10,255 | | | | | | 204,000 | 06/25/2002 |
| 3990002139 | | MESA | AZ | | 10/18/2012 | 0.034 | 14,000 | | | | | | 111,000 | 06/27/2002 |
| 3990002140 | | BOCA RATON | FL | | 10/18/2012 | 0.036 | 3,368 | | | | | | 193,000 | 07/26/2002 |
| 3990002147 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.038 | 12,482 | | | | | | 204,000 | 08/06/2002 |
| 3990002152 | | PLAINSBORO | NJ | | 10/18/2012 | 0.034 | | | | | | | 472,000 | 07/01/2002 |
| 3990002153 | | MARION | IL | | 10/18/2012 | 0.038 | 8,723 | | 226 | | | | 85,000 | 07/12/2002 |
| 3990002156 | | SPRING HILL | FL | | 10/18/2012 | 0.037 | 33,590 | | | | | | 132,000 | 07/17/2002 |
| 3990002174 | | MIAMI LAKES | FL | | 10/18/2012 | 0.028 | 2,138 | | | | | | 243,000 | 07/02/2002 |
| 3990002180 | | CAMERON | NC | | 10/18/2012 | 0.051 | 16,909 | | | | | | 25,000 | 08/05/2002 |
| 3990002183 | | BUSHKILL | PA | | 10/18/2012 | 0.030 | 18,703 | | | | | | 157,000 | 07/10/2002 |
| 3990002186 | | MACHESNEY PARK | IL | | 10/18/2012 | 0.042 | 10,429 | | 270 | | | | 115,000 | 07/16/2002 |
| 3990002187 | | SILVER SPRING | MD | | 10/18/2012 | 0.038 | 71,222 | | | | | | 382,000 | 07/25/2002 |
| 3990002189 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.030 | 11,784 | | | | | | 393,000 | 07/01/2002 |
| 3990002191 | | FORT VALLEY | GA | | 10/18/2012 | 0.030 | 177 | | 12 | | | | 79,000 | 07/08/2002 |
| 3990002194 | | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 135,610 | | | | | | 365,000 | 07/03/2002 |
| 3990002196 | | AUGUSTA | GA | | 10/18/2012 | 0.044 | 9,377 | | | | | | 191,000 | 07/11/2002 |
| 3990002199 | | OLLIE | IA | | 10/18/2012 | 0.040 | 20,893 | | 540 | | | | 89,500 | 08/07/2002 |
| 3990002214 | | JANESVILLE | WI | | 10/18/2012 | 0.054 | 6,298 | | 167 | | | | 95,000 | 07/10/2002 |
| 3990002222 | | STATEN ISLAND | NY | | 10/18/2012 | 0.045 | 16,219 | | | | | | 263,000 | 07/26/2002 |
| 3990002232 | | SAN CARLOS | CA | | 10/18/2012 | 0.028 | | | | | | | 744,000 | 07/19/2002 |
| 3990002242 | | AUGUSTA | KS | | 10/18/2012 | 0.030 | 10,974 | | 292 | | | | 76,000 | 07/17/2002 |
| 3990002247 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 20,772 | | | | | | 440,000 | 07/16/2002 |
| 3990002249 | | SAN JOSE CITY | CA | | 10/18/2012 | 0.035 | 32,875 | | 865 | | | | 544,000 | 08/14/2012 |
| 3990002257 | | GRAY | ME | | 10/18/2012 | 0.038 | 8,394 | | 217 | | | | 185,000 | 07/16/2002 |
| 3990002260 | | OVERLAND PARK | KS | | 10/18/2012 | 0.028 | 32,051 | | | | | | 227,000 | 07/11/2002 |
| 3990002262 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 13,896 | | | | | | 105,000 | 07/25/2002 |
| 3990002268 | | ROCKPORT | MA | | 10/18/2012 | 0.030 | 28,052 | | | | | | 309,882 | 08/20/2002 |
| 3990002282 | | OLIVE BRANCH | MS | | 10/18/2012 | 0.035 | 19,344 | | | | | | 189,000 | 03/01/2008 |
| 3990002287 | | SMYRNA | GA | | 10/18/2012 | 0.033 | 31,011 | | 280 | | | | 574,000 | 07/18/2002 |
| 3990002290 | | SLANESVILLE | WV | | 10/18/2012 | 0.028 | 40,564 | | | | | | 172,000 | 08/07/2002 |
| 3990002291 | | MATTHEWS | NC | | 10/18/2012 | 0.038 | 36,532 | | 315 | | | | 354,003 | 07/08/2002 |
| 3990002294 | | SEATTLE | WA | | 10/18/2012 | 0.028 | 142,130 | | | | | | 650,000 | 07/26/2002 |
| 3990002298 | | EATONFIELD | WA | | 10/18/2012 | 0.028 | 39,077 | | | | | | 468,000 | 07/22/2002 |
| 3990002302 | | ORANGE | NJ | | 10/18/2012 | 0.030 | 41,484 | | | | | | 265,000 | 07/12/2002 |
| 3990002304 | | SOUTH JORDAN | UT | | 10/18/2012 | 0.044 | 23,045 | | | | | | 180,000 | 07/12/2002 |
| 3990002306 | | EL DORADO | AR | | 10/18/2012 | 0.039 | 3,319 | | | | | | 175,000 | 08/08/2002 |
| 3990002311 | | CHASKA | MN | | 10/18/2012 | 0.033 | 17,118 | | 457 | | | | 370,000 | 08/02/2002 |
| 3990002314 | | FOLSOM | PA | | 10/18/2012 | 0.038 | 10,996 | | | | | | 131,000 | 07/11/2002 |
| 3990002317 | | NORTH BRANFORD | CT | | 10/18/2012 | 0.035 | 3,948 | | | | | | 287,662 | 08/02/2002 |
| 3990002318 | | PLYMOUTH | MN | | 10/18/2012 | 0.028 | | | | | | | 218,000 | 08/06/2002 |
| 3990002323 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.045 | 11,266 | | 302 | | | | 341,000 | 08/26/2002 |
| 3990002331 | | TAHOLAH | WA | | 10/18/2012 | 0.038 | 31,445 | | | | | | 110,000 | 07/22/2002 |
| 3990002340 | | ROSWELL | GA | | 10/18/2012 | 0.035 | 58,229 | | | | | | 220,000 | 08/08/2002 |
| 3990002342 | | MAPLE GROVE | MN | | 10/18/2012 | 0.028 | 35,666 | | 302 | | | | 144,000 | 07/29/2002 |
| 3990002373 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 20,293 | | | | | | 265,000 | 07/19/2002 |
| 3990002377 | | NEW YORK | NY | | 10/18/2012 | 0.028 | 50,485 | | 425 | | | | 105,000 | 09/04/2002 |
| 3990002382 | | ZEPHYRHILLS | FL | | 10/18/2012 | 0.050 | 22,030 | | | | | | 187,000 | 07/26/2002 |
| 3990002388 | | COOLIDGE | GA | | 10/18/2012 | 0.035 | 10,351 | | 275 | | | | 85,500 | 08/02/2002 |
| 3990002394 | | LYNN HAVEN | FL | | 10/18/2012 | 0.036 | 6,145 | | | | | | 130,000 | 09/04/2002 |
| 3990002412 | | HUMBOLDT | IL | | 10/18/2012 | 0.042 | 18,180 | | 153 | | | | 175,000 | 08/05/2002 |
| 3990002418 | | HUNTINGDON BEACH | CA | | 10/18/2012 | 0.042 | 9,864 | | 264 | | | | 376,000 | 04/13/2012 |
| 3990002421 | | INDEPENDENCE | MO | | 10/18/2012 | 0.037 | 12,559 | | | | | | 132,000 | 07/25/2002 |
| 3990002422 | | ISSAQUAH | WA | | 10/18/2012 | 0.028 | 33,044 | | 280 | | | | 357,570 | 07/30/2002 |
| 3990002428 | | CANTON | OH | | 10/18/2012 | 0.033 | 59,397 | | 504 | | | | 131,000 | 08/05/2002 |
| 3990002429 | | HONOLULU | HI | | 10/18/2012 | 0.043 | 30,518 | | | | | | 290,000 | 08/19/2002 |
| 3990002438 | | COARSEGOLD | CA | | 10/18/2012 | 0.035 | 11,212 | | 72 | | | | 121,000 | 07/29/2002 |
| 3990002442 | | EAST NORTHPORT | NY | | 10/18/2012 | 0.030 | 97,449 | | | | | | 347,520 | 10/23/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990002445 | | SNELLVILLE | GA | | 10/18/2012 | 0.045 | 16,234 | | | | | | 196,000 | 08/20/2002 |
| 3990002446 | | SHELTON | CT | | 10/18/2012 | 0.037 | 19,491 | | 165 | | | | 334,000 | 08/15/2002 |
| 3990002449 | | THOMASTON | CT | | 10/18/2012 | 0.039 | 34,097 | | | | | | 172,000 | 08/21/2002 |
| 3990002456 | | NOTI | OR | | 10/18/2012 | 0.041 | 10,432 | | 65 | | | | 29,500 | 08/07/2002 |
| 3990002460 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 24,138 | | | | | | 160,000 | 08/06/2002 |
| 3990002465 | | MECHANICSBURG | PA | | 10/18/2012 | 0.033 | 10,175 | | 87 | | | | 201,000 | 07/26/2002 |
| 3990002475 | | CENTER CITY | MN | | 10/18/2012 | 0.037 | 16,608 | | 140 | | | | 170,057 | 08/12/2002 |
| 3990002476 | | MAMMOTH LAKES | CA | | 10/18/2012 | 0.028 | 43,013 | | | | | | 412,500 | 10/07/2002 |
| 3990002477 | | SITKA | AK | | 10/18/2012 | 0.035 | 81,571 | | 649 | | | | 275,000 | 07/26/2002 |
| 3990002488 | | MENASHA | WI | | 10/18/2012 | 0.035 | 7,777 | | 198 | | | | 75,000 | 05/07/2007 |
| 3990002489 | | SAN JOS | CA | | 10/18/2012 | 0.030 | 44,004 | | 1,100 | | | | 645,000 | 09/18/2002 |
| 3990002490 | | DAVENPORT | FL | | 10/18/2012 | 0.037 | 9,987 | | | | | | 198,000 | 08/06/2002 |
| 3990002496 | | PINEVILLE | LA | | 10/18/2012 | 0.028 | | | | | | | 233,177 | 08/07/2002 |
| 3990002500 | | MARION | IA | | 10/18/2012 | 0.028 | 81,740 | | | | | | 136,000 | 08/02/2002 |
| 3990002504 | | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.028 | 55,174 | | 465 | | | | 630,000 | 12/10/2011 |
| 3990002527 | | ELKTON | MD | | 10/18/2012 | 0.030 | 47,311 | | 410 | | | | 162,000 | 08/08/2002 |
| 3990002530 | | DUBLIN | OH | | 10/18/2012 | 0.030 | 65,661 | | | | | | 354,000 | 09/03/2002 |
| 3990002535 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | | | | | | | 637,000 | 08/07/2002 |
| 3990002538 | | COFFEYVILLE | KS | | 10/18/2012 | 0.044 | 18,515 | | 155 | | | | 126,000 | 06/11/2009 |
| 3990002547 | | PHOENIX | AZ | | 10/18/2012 | 0.039 | 9,156 | | | | | | 97,000 | 08/28/2002 |
| 3990002552 | | CASTLE ROCK | CO | | 10/18/2012 | 0.038 | 25,580 | | | | | | 205,000 | 08/13/2002 |
| 3990002558 | | ELLIJAY | GA | | 10/18/2012 | 0.033 | 18,182 | | | | | | 180,000 | 08/05/2002 |
| 3990002559 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.030 | 41,093 | | 340 | | | | 175,000 | 09/06/2002 |
| 3990002574 | | MUSKOGEE | OK | | 10/18/2012 | 0.030 | 9,017 | | | | | | 165,000 | 08/16/2002 |
| 3990002582 | | BARNHART | MO | | 10/18/2012 | 0.032 | 30,456 | | | | | | 91,252 | 08/19/2002 |
| 3990002584 | | BAY SHORE | NY | | 10/18/2012 | 0.033 | 24,788 | | 631 | | | | 224,000 | 08/14/2002 |
| 3990002589 | | DANVILLE | CA | | 10/18/2012 | 0.025 | | | | | | | 695,000 | 08/14/2002 |
| 3990002591 | | FARGO | ND | | 10/18/2012 | 0.030 | 83,182 | | | | | | 140,000 | 08/21/2002 |
| 3990002600 | | JACKSONVILLE | FL | | 10/18/2012 | 0.035 | 18,016 | | 112 | | | | 47,000 | 08/22/2002 |
| 3990002609 | | N BABYLON | NY | | 10/18/2012 | 0.025 | 48,706 | | | | | | 220,000 | 10/28/2002 |
| 3990002619 | | AUBURN | WA | | 10/18/2012 | 0.028 | 48,051 | | | | | | 274,000 | 08/12/2002 |
| 3990002620 | | INDEPENDENCE | MO | | 10/18/2012 | 0.038 | 13,206 | | | | | | 112,000 | 08/09/2002 |
| 3990002624 | | MOUNT RAINIER | MD | | 10/18/2012 | 0.043 | 15,539 | | | | | | 94,529 | 08/13/2002 |
| 3990002635 | | MARYSVILLE | MI | | 10/18/2012 | 0.044 | 16,405 | | 417 | | | | 159,000 | 09/11/2002 |
| 3990002638 | | PINELLAS PARK | FL | | 10/18/2012 | 0.030 | | | | | | | 145,000 | 08/09/2002 |
| 3990002646 | | KNOXVILLE | TN | | 10/18/2012 | 0.030 | 48,323 | | | | | | 311,331 | 08/23/2002 |
| 3990002647 | | ST ALBANS | NY | | 10/18/2012 | 0.035 | 27,932 | | 719 | | | | 186,000 | 09/23/2002 |
| 3990002650 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.033 | 2,950 | | | | | | 171,000 | 08/23/2002 |
| 3990002651 | | SAN DIEGO | CA | | 10/18/2012 | 0.030 | 96,972 | | | | | | 740,000 | 09/12/2002 |
| 3990002652 | | BUFFALO GROVE | IL | | 10/18/2012 | 0.030 | 93,094 | | | | | | 415,000 | 08/16/2002 |
| 3990002654 | | MAITLAND | FL | | 10/18/2012 | 0.038 | 3,568 | | 99 | | | | 174,000 | 08/09/2002 |
| 3990002657 | | LOS ALAMITOS | CA | | 10/18/2012 | 0.028 | | | | | | | 418,000 | 08/15/2002 |
| 3990002658 | | SHREWSBURY | MA | | 10/18/2012 | 0.040 | 11,497 | | | | | | 253,000 | 08/14/2002 |
| 3990002663 | | HAUPPAUGE | NY | | 10/18/2012 | 0.028 | 116,763 | | | | | | 399,000 | 08/20/2002 |
| 3990002672 | | POINT REYES STATIO | CA | | 10/18/2012 | 0.028 | 12,171 | | 146 | | | | 821,500 | 10/07/2002 |
| 3990002702 | | ELKHART | IN | | 10/18/2012 | 0.045 | 21,752 | | | | | | 87,000 | 08/21/2002 |
| 3990002705 | | COLLINS | MS | | 10/18/2012 | 0.037 | 8,201 | | 217 | | | | 60,000 | 08/23/2002 |
| 3990002716 | | SHAWNEE | KS | | 10/18/2012 | 0.025 | 32,798 | | | | | | 233,000 | 08/29/2002 |
| 3990002717 | | HOBE SOUND | FL | | 10/18/2012 | 0.032 | 29,324 | | | | | | 230,000 | 08/29/2002 |
| 3990002719 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 30,899 | | | | | | 1,150,000 | 09/05/2002 |
| 3990002721 | | BEND | OR | | 10/18/2012 | 0.044 | 7,202 | | | | | | 126,144 | 08/21/2002 |
| 3990002728 | | LIBERTYVILLE | IL | | 10/18/2012 | 0.038 | 2,035 | | 77 | | | | 425,000 | 08/23/2002 |
| 3990002734 | | WOOLWICH | ME | | 10/18/2012 | 0.048 | 8,711 | | 223 | | | | 165,000 | 09/20/2002 |
| 3990002736 | | ELK GROVE | CA | | 10/18/2012 | 0.028 | 79,179 | | 659 | | | | 424,000 | 10/11/2002 |
| 3990002737 | | PONCHATOULA | LA | | 10/18/2012 | 0.043 | 4,699 | | | | | | 103,000 | 09/18/2002 |
| 3990002746 | | DENVER | CO | | 10/18/2012 | 0.030 | | | | | | | 391,000 | 09/12/2002 |
| 3990002756 | | LEESBURG | FL | | 10/18/2012 | 0.042 | 36,829 | | | | | | 415,000 | 09/16/2002 |
| 3990002757 | | ENGLISHTOWN | NJ | | 10/18/2012 | 0.028 | 7,815 | | | | | | 232,000 | 08/28/2002 |
| 3990002758 | | MC LEAN | VA | | 10/18/2012 | 0.025 | 16,809 | | | | | | 875,000 | 09/03/2002 |
| 3990002766 | | DRUMS | PA | | 10/18/2012 | 0.046 | 3,448 | | | | | | 150,000 | 09/05/2002 |
| 3990002767 | | SAN JOSE | CA | | 10/18/2012 | 0.035 | 76,254 | | | | | | 406,000 | 09/20/2002 |
| 3990002777 | | RICHMOND | VA | | 10/18/2012 | 0.032 | 8,939 | | | | | | 125,178 | 09/09/2002 |
| 3990002780 | | EAST NORWICH | NY | | 10/18/2012 | 0.028 | 13,066 | | | | | | 315,000 | 09/06/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990002782 | | MARSHFIELD | WI | | 10/18/2012 | 0.033 | 33,281 | | | | | | 125,000 | 09/03/2002 |
| 3990002787 | | FITCHBURG | MA | | 10/18/2012 | 0.047 | 8,838 | | 231 | | | | 154,000 | 10/15/2007 |
| 3990002791 | | SOUTHPORT | CT | | 10/18/2012 | 0.030 | | | | | | | 1,050,000 | 11/04/2002 |
| 3990002792 | | TROY | MI | | 10/18/2012 | 0.030 | 77,240 | | 651 | | | | 221,000 | 09/09/2002 |
| 3990002796 | | GUILFORD | MO | | 10/18/2012 | 0.034 | 9,247 | | 250 | | | | 62,000 | 10/02/2002 |
| 3990002797 | | POST FALLS | ID | | 10/18/2012 | 0.030 | 47,507 | | 397 | | | | 110,078 | 09/09/2002 |
| 3990002800 | | SNELLVILLE | GA | | 10/18/2012 | 0.043 | 8,886 | | 228 | | | | 173,000 | 09/16/2002 |
| 3990002801 | | CIRCLE PINES | MN | | 10/18/2012 | 0.028 | | | | | | | 152,000 | 09/03/2002 |
| 3990002816 | | COLUMBIA | MD | | 10/18/2012 | 0.043 | 4,386 | | 28 | | | | 138,909 | 09/04/2002 |
| 3990002817 | | OLD BETHPAGE | NY | | 10/18/2012 | 0.028 | 6,031 | | | | | | 417,000 | 10/28/2002 |
| 3990002821 | | NORTH BABYLON | NY | | 10/18/2012 | 0.035 | 16,320 | | 419 | | | | 277,000 | 11/08/2009 |
| 3990002838 | | WHEATLAND | IN | | 10/18/2012 | 0.040 | 19,565 | | 162 | | | | 260,000 | 09/25/2002 |
| 3990002847 | | SEMINOLE | FL | | 10/18/2012 | 0.030 | 18,181 | | | | | | 217,042 | 09/09/2002 |
| 3990002854 | | BOWIE | MD | | 10/18/2012 | 0.040 | 12,536 | | 310 | | | | 290,000 | 09/10/2002 |
| 3990002868 | | HICKORY | NC | | 10/18/2012 | 0.023 | 84,112 | | | | | | 377,411 | 10/17/2002 |
| 3990002874 | | FRESNO | CA | | 10/18/2012 | 0.030 | (11,998) | | 537 | | | | 238,000 | 10/07/2002 |
| 3990002878 | | KELSEYVILLE | CA | | 10/18/2012 | 0.028 | | | | | | | 152,000 | 09/19/2002 |
| 3990002887 | | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.054 | 8,404 | | | | | | 125,000 | 02/04/2009 |
| 3990002890 | | PHOENIX | AZ | | 10/18/2012 | 0.043 | 14,156 | | 115 | | | | 97,000 | 12/06/2002 |
| 3990002894 | | COLWICH | KS | | 10/18/2012 | 0.030 | 9,944 | | 248 | | | | 115,000 | 09/23/2002 |
| 3990002897 | | TORRANCE | CA | | 10/18/2012 | 0.028 | 1,869 | | | | | | 387,000 | 10/16/2002 |
| 3990002905 | | FAIR OAKS | CA | | 10/18/2012 | 0.032 | 8,501 | | | | | | 240,000 | 10/04/2002 |
| 3990002919 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 2,346 | | 31 | | | | 209,000 | 10/09/2002 |
| 3990002927 | | WINDSOR HEIGHTS | IA | | 10/18/2012 | 0.028 | 56,695 | | 521 | | | | 131,659 | 10/16/2002 |
| 3990002930 | | EVANSTON | IL | | 10/18/2012 | 0.025 | 29,565 | | 107 | | | | 514,000 | 10/08/2002 |
| 3990002932 | | MONTICELLO | IA | | 10/18/2012 | 0.025 | 8,827 | | | | | | 211,921 | 10/02/2002 |
| 3990002939 | | FAIRFIELD | CA | | 10/18/2012 | 0.042 | 7,556 | | 189 | | | | 303,000 | 10/07/2002 |
| 3990002940 | | MERRICK | NY | | 10/18/2012 | 0.030 | 14,689 | | 371 | | | | 298,000 | 10/18/2002 |
| 3990002942 | | TEMPE | AZ | | 10/18/2012 | 0.035 | 38,914 | | | | | | 261,000 | 10/08/2002 |
| 3990002944 | | GILLETTE | WY | | 10/18/2012 | 0.028 | 31,262 | | | | | | 115,000 | 11/01/2002 |
| 3990002948 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 20,702 | | | | | | 149,000 | 10/02/2002 |
| 3990002953 | | OAKLAND | CA | | 10/18/2012 | 0.028 | 42,436 | | | | | | 850,000 | 11/15/2002 |
| 3990002962 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.054 | 4,709 | | 116 | | | | 296,236 | 02/21/2011 |
| 3990002967 | | SAYLORSBURG | PA | | 10/18/2012 | 0.028 | 28,466 | | | | | | 172,500 | 10/08/2002 |
| 3990002968 | | WEST DES MOINES | IA | | 10/18/2012 | 0.028 | 20,920 | | | | | | 132,285 | 10/28/2002 |
| 3990002969 | | GARY | IN | | 10/18/2012 | 0.048 | 15,100 | | 371 | | | | 125,000 | 11/12/2002 |
| 3990002974 | | CITRUS HEIGHTS | CA | | 10/18/2012 | 0.040 | 24,988 | | 206 | | | | 455,000 | 10/15/2002 |
| 3990002976 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.035 | 6,733 | | | | | | 165,316 | 10/07/2002 |
| 3990002981 | | LAKE WORTH | FL | | 10/18/2012 | 0.040 | 6,310 | | 160 | | | | 111,000 | 10/28/2002 |
| 3990002988 | | CAYUGA | IN | | 10/18/2012 | 0.042 | 42,828 | | 15,972 | | | | 200,000 | 11/26/2002 |
| 3990002991 | | MONROE | NY | | 10/18/2012 | 0.033 | 18,735 | | 153 | | | | 188,000 | 10/11/2002 |
| 3990003002 | | PHILADELPHIA | PA | | 10/18/2012 | 0.045 | 1,233 | | | | | | 85,000 | 11/19/2002 |
| 3990003003 | | TRUMBULL | CT | | 10/18/2012 | 0.028 | 21,316 | | 185 | | | | 431,590 | 10/09/2002 |
| 3990003006 | | MORGAN HILL | CA | | 10/18/2012 | 0.028 | | | | | | | 638,000 | 10/09/2002 |
| 3990003012 | | AMBRIDGE | PA | | 10/18/2012 | 0.050 | 14,730 | | | | | | 40,656 | 10/09/2002 |
| 3990003016 | | WEST BABYLON | NY | | 10/18/2012 | 0.028 | 47,334 | | | | | | 229,000 | 10/16/2002 |
| 3990003017 | | TALLAHASSEE | FL | | 10/18/2012 | 0.030 | 9,464 | | | | | | 258,000 | 10/28/2002 |
| 3990003020 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.025 | | | | | | | 204,000 | 11/04/2002 |
| 3990003022 | | MIAMI LAKE | FL | | 10/18/2012 | 0.030 | 149,365 | | | | | | 370,000 | 12/12/2002 |
| 3990003023 | | BAY SHORE | NY | | 10/18/2012 | 0.028 | 29,434 | | | | | | 324,000 | 10/11/2002 |
| 3990003035 | | MT LAUREL TWP | NJ | | 10/18/2012 | 0.038 | 36,919 | | | | | | 141,000 | 10/16/2002 |
| 3990003037 | | RED LODGE | MT | | 10/18/2012 | 0.043 | 9,695 | | 238 | | | | 61,500 | 10/28/2002 |
| 3990003044 | | JACKSON | MI | | 10/18/2012 | 0.035 | 20,829 | | 173 | | | | 157,865 | 10/30/2002 |
| 3990003057 | | ATLANTA | GA | | 10/18/2012 | 0.028 | 145,402 | | 54,482 | | | | 350,000 | 10/21/2002 |
| 3990003061 | | SEATTLE | WA | | 10/18/2012 | 0.033 | 14,673 | | | | | | 235,257 | 11/15/2002 |
| 3990003076 | | TAMPA | FL | | 10/18/2012 | 0.028 | 99,268 | | | | | | 513,000 | 10/31/2002 |
| 3990003079 | | WEAVERVILLE | CA | | 10/18/2012 | 0.038 | 2,053 | | 54 | | | | 114,000 | 11/04/2002 |
| 3990003082 | | PUYALLUP | WA | | 10/18/2012 | 0.030 | 51,714 | | | | | | 222,759 | 10/18/2002 |
| 3990003093 | | SEVILLE | OH | | 10/18/2012 | 0.029 | 5,661 | | | | | | 129,000 | 10/25/2002 |
| 3990003096 | | HAWORTH | NJ | | 10/18/2012 | 0.035 | 31,294 | | 737 | | | | 481,000 | 11/13/2002 |
| 3990003104 | | SAN ANSELMO | CA | | 10/18/2012 | 0.028 | 22,096 | | | | | | 1,297,000 | 11/07/2002 |
| 3990003112 | | SOUTH BERWICK | ME | | 10/18/2012 | 0.033 | 38,541 | | | | | | 260,000 | 11/05/2002 |
| 3990003135 | | FALLS CHURCH | VA | | 10/18/2012 | 0.038 | 19,769 | | | | | | 215,000 | 10/23/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990003139 | | OAK ISLAND | NC | | 10/18/2012 | 0.025 | 3,666 | | 89 | | | | 155,000 | 11/12/2002 |
| 3990003140 | | EDEN | NY | | 10/18/2012 | 0.028 | 13,964 | | | | | | 273,000 | 12/23/2002 |
| 3990003142 | | HAMPSTEAD | NC | | 10/18/2012 | 0.045 | 7,527 | | | | | | 83,202 | 11/26/2002 |
| 3990003143 | | PENSACOLA | FL | | 10/18/2012 | 0.028 | 35,924 | | | | | | 95,000 | 10/21/2002 |
| 3990003144 | | LANCASTER | OH | | 10/18/2012 | 0.040 | 37,831 | | 306 | | | | 108,000 | 12/24/2002 |
| 3990003145 | | FRAMETOWN | WV | | 10/18/2012 | 0.044 | 9,474 | | 233 | | | | 74,000 | 11/12/2002 |
| 3990003153 | | MARLTON | NJ | | 10/18/2012 | 0.042 | 43,937 | | | | | | 123,000 | 11/07/2002 |
| 3990003156 | | NORTH ATTLEBOROUGH | MA | | 10/18/2012 | 0.028 | 124,997 | | 46,249 | | | | 364,000 | 11/01/2002 |
| 3990003162 | | PEORIA | IL | | 10/18/2012 | 0.038 | 446 | | 14,516 | 39,000 | | | 325,000 | 10/12/2012 |
| 3990003167 | | OREGON HOUSE | CA | | 10/18/2012 | 0.028 | 40,126 | | | | | | 197,000 | 11/18/2002 |
| 3990003171 | | FALLS CHURCH | VA | | 10/18/2012 | 0.033 | 23,236 | | 9,497 | | | | 342,507 | 10/31/2002 |
| 3990003184 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.042 | 24,505 | | 9,097 | | | | 90,000 | 12/17/2002 |
| 3990003187 | | BABYLON | NY | | 10/18/2012 | 0.028 | 12,682 | | 311 | | | | 308,000 | 11/04/2002 |
| 3990003189 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.030 | 4,410 | | 1,659 | | | | 1,385,000 | 12/04/2002 |
| 3990003191 | | CLINTON | ME | | 10/18/2012 | 0.050 | 5,636 | | | | | | 135,988 | 10/30/2002 |
| 3990003192 | | PLYMOUTH | NY | | 10/18/2012 | 0.039 | 8,817 | | | | | | 78,000 | 12/13/2002 |
| 3990003210 | | ROCKLIN | CA | | 10/18/2012 | 0.033 | 30,094 | | 740 | | | | 407,000 | 11/06/2002 |
| 3990003217 | | GLENCOE | MN | | 10/18/2012 | 0.028 | 47,199 | | | | | | 152,412 | 12/09/2002 |
| 3990003226 | | ANAHEIM | CA | | 10/18/2012 | 0.044 | 6,188 | | | | | | 280,000 | 03/13/2003 |
| 3990003245 | | EAGAN | MN | | 10/18/2012 | 0.028 | 8,565 | | 207 | | | | 197,000 | 11/15/2002 |
| 3990003247 | | GADSDEN | AL | | 10/18/2012 | 0.028 | 13,723 | | 336 | | | | 124,772 | 11/19/2002 |
| 3990003254 | | HOMEWOOD | IL | | 10/18/2012 | 0.030 | 44,731 | | | | | | 133,962 | 11/14/2002 |
| 3990003256 | | NEWTOWN SQ | PA | | 10/18/2012 | 0.030 | 33,301 | | | | | | 383,357 | 12/13/2002 |
| 3990003257 | | WILMINGTON | DE | | 10/18/2012 | 0.028 | 11,717 | | 283 | | | | 113,001 | 11/25/2002 |
| 3990003259 | | RAYNHAM | MA | | 10/18/2012 | 0.033 | 10,374 | | | | | | 230,000 | 11/12/2002 |
| 3990003263 | | NAPERVILLE | IL | | 10/18/2012 | 0.037 | 7,487 | | 184 | | | | 253,161 | 10/18/2010 |
| 3990003265 | | HONOLULU | HI | | 10/18/2012 | 0.033 | 37,922 | | | | | | 310,000 | 11/20/2002 |
| 3990003270 | | GYPSUM | CO | | 10/18/2012 | 0.028 | 108,079 | | | | | | 310,000 | 11/12/2002 |
| 3990003271 | | POWHATAN | VA | | 10/18/2012 | 0.028 | 8,766 | | | | | | 177,519 | 11/22/2002 |
| 3990003279 | | PASADENA | CA | | 10/18/2012 | 0.030 | 71,958 | | | | | | 710,000 | 11/15/2002 |
| 3990003281 | | ATLANTA | GA | | 10/18/2012 | 0.030 | 32,631 | | | | | | 297,000 | 12/03/2002 |
| 3990003289 | | NEWTON | MA | | 10/18/2012 | 0.030 | 85,048 | | | | | | 634,000 | 11/12/2002 |
| 3990003292 | | BENICIA | CA | | 10/18/2012 | 0.033 | 30,473 | | 246 | | | | 453,000 | 01/06/2003 |
| 3990003296 | | BARTLETT | TN | | 10/18/2012 | 0.044 | 3,675 | | 89 | | | | 166,285 | 11/12/2002 |
| 3990003313 | | GUTTENBERG | NJ | | 10/18/2012 | 0.028 | 60,826 | | 23,505 | | | | 413,400 | 12/03/2002 |
| 3990003319 | | BENSALEM | PA | | 10/18/2012 | 0.028 | 5,906 | | | | | | 202,000 | 11/18/2002 |
| 3990003323 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.035 | 148,206 | | 54,878 | | | | 400,000 | 08/02/2012 |
| 3990003324 | | PARK HILL | OK | | 10/18/2012 | 0.028 | | | | | | | 117,045 | 01/22/2003 |
| 3990003325 | | TWO HARBORS | MN | | 10/18/2012 | 0.043 | 9,070 | | 222 | | | | 185,000 | 01/07/2003 |
| 3990003326 | | LAKE FOREST | CA | | 10/18/2012 | 0.030 | 17,260 | | | | | | 405,000 | 02/10/2003 |
| 3990003341 | | NORTH CHATHAM | MA | | 10/18/2012 | 0.030 | 59,552 | | | | | | 1,250,000 | 12/03/2002 |
| 3990003343 | | PEARL CITY | HI | | 10/18/2012 | 0.043 | 2,976 | | | | | | 110,454 | 12/24/2002 |
| 3990003348 | | FARMINGTON HILLS | MI | | 10/18/2012 | 0.033 | 13,152 | | 318 | | | | 305,000 | 11/22/2002 |
| 3990003350 | | MARYVILLE | TN | | 10/18/2012 | 0.028 | 50,434 | | | | | | 92,000 | 11/15/2002 |
| 3990003352 | | SHERMAN | CT | | 10/18/2012 | 0.028 | | | | | | | 251,430 | 02/18/2003 |
| 3990003353 | | NEW YORK | NY | | 10/18/2012 | 0.028 | 117,547 | | | | | | 1,150,000 | 11/27/2002 |
| 3990003355 | | RAMONA | CA | | 10/18/2012 | 0.030 | 30,159 | | | | | | 296,000 | 12/09/2002 |
| 3990003357 | | VIRGINIA | MN | | 10/18/2012 | 0.041 | 3,073 | | | | | | 81,619 | 12/02/2002 |
| 3990003359 | | MT UNION | PA | | 10/18/2012 | 0.034 | 13,500 | | | | | | 49,442 | 12/19/2002 |
| 3990003360 | | PLAINVIEW | NY | | 10/18/2012 | 0.030 | 4,499 | | | | | | 393,000 | 11/22/2002 |
| 3990003361 | | JAMAICA | NY | | 10/18/2012 | 0.028 | 46,461 | | | | | | 341,000 | 11/26/2002 |
| 3990003366 | | EAGAN | MN | | 10/18/2012 | 0.030 | 60,697 | | 23,267 | | | | 395,000 | 11/26/2002 |
| 3990003369 | | HANA | HI | | 10/18/2012 | 0.030 | 74,155 | | | | | | 263,000 | 12/13/2002 |
| 3990003370 | | HAVERSTRAW | NY | | 10/18/2012 | 0.045 | 72,250 | | | | | | 281,000 | 11/20/2002 |
| 3990003376 | | TUALATIN | OR | | 10/18/2012 | 0.033 | 49,363 | | | | | | 275,000 | 11/18/2002 |
| 3990003382 | | OCEANSIDE | CA | | 10/18/2012 | 0.028 | 42,104 | | 346 | | | | 297,000 | 11/15/2002 |
| 3990003389 | | LANSDALE | PA | | 10/18/2012 | 0.042 | 4,158 | | | | | | 280,000 | 11/15/2002 |
| 3990003390 | | LAKEWOOD | CO | | 10/18/2012 | 0.028 | 38,306 | | 319 | | | | 147,913 | 11/25/2002 |
| 3990003391 | | OLATHE | KS | | 10/18/2012 | 0.041 | 1,871 | | 53 | | | | 159,000 | 01/11/2007 |
| 3990003397 | | GLENDALE | CA | | 10/18/2012 | 0.045 | 43,553 | | | | | | 307,000 | 12/20/2002 |
| 3990003400 | | EL CERRITO | CA | | 10/18/2012 | 0.028 | 4,356 | | | | | | 476,000 | 11/20/2002 |
| 3990003403 | | CAZADERO | CA | | 10/18/2012 | 0.030 | 18,143 | | | | | | 341,000 | 12/09/2002 |
| 3990003404 | | MODESTO | CA | | 10/18/2012 | 0.033 | 9,065 | | 220 | | | | 190,000 | 11/25/2002 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990003412 | | CUYAHOGA FALLS | OH | | 10/18/2012 | 0.043 | 7,796 | | 193 | | | | 101,784 | 12/09/2002 |
| 3990003416 | | ANAHEIM | CA | | 10/18/2012 | 0.028 | 39,840 | | | | | | 337,000 | 12/17/2002 |
| 3990003417 | | SANTA ROSA | CA | | 10/18/2012 | 0.037 | 40,299 | | 14,913 | | | | 278,000 | 12/17/2002 |
| 3990003418 | | SUGAR HILL | GA | | 10/18/2012 | 0.028 | 23,983 | | | | | | 344,055 | 12/03/2002 |
| 3990003430 | | BURTONSVILLE | MD | | 10/18/2012 | 0.030 | 6,002 | | | | | | 459,000 | 11/22/2002 |
| 3990003431 | | SUNRISE | FL | | 10/18/2012 | 0.030 | 6,731 | | | | | | 123,000 | 12/02/2002 |
| 3990003433 | | CONWAY | AR | | 10/18/2012 | 0.033 | 1,310 | | | | | | 104,100 | 11/21/2002 |
| 3990003436 | | NORTH LOGAN | UT | | 10/18/2012 | 0.030 | 54,802 | | | | | | 751,360 | 01/29/2003 |
| 3990003440 | | KENNESAW | GA | | 10/18/2012 | 0.035 | 43,085 | | | | | | 185,310 | 12/06/2002 |
| 3990003442 | | RIVERDALE | GA | | 10/18/2012 | 0.043 | 29,731 | | 11,064 | | | | 112,000 | 11/29/2002 |
| 3990003443 | | MIDLAND | MI | | 10/18/2012 | 0.033 | 42,786 | | 1,036 | | | | 170,000 | 09/01/2009 |
| 3990003445 | | FAIRVIEW | UT | | 10/18/2012 | 0.038 | 7,941 | | 189 | | | | 60,000 | 12/27/2002 |
| 3990003448 | | PAHOA | HI | | 10/18/2012 | 0.028 | 18,788 | | | | | | 90,500 | 02/10/2003 |
| 3990003451 | | PARKVILLE | MO | | 10/18/2012 | 0.035 | 12,477 | | | | | | 163,000 | 12/16/2002 |
| 3990003457 | | MIAMI | FL | | 10/18/2012 | 0.030 | 16,965 | | | | | | 193,260 | 02/03/2003 |
| 3990003461 | | HARTFORD | CT | | 10/18/2012 | 0.034 | 11,844 | | 291 | | | | 164,382 | 12/18/2002 |
| 3990003471 | | PIONEER | CA | | 10/18/2012 | 0.028 | 79,257 | | | | | | 398,500 | 01/08/2003 |
| 3990003472 | | FALMOUTH | MA | | 10/18/2012 | 0.028 | 57,998 | | | | | | 545,000 | 12/10/2002 |
| 3990003475 | | ASTORIA | NY | | 10/18/2012 | 0.050 | 79,934 | | | | | | 356,408 | 01/15/2003 |
| 3990003477 | | MANASQUAN | NJ | | 10/18/2012 | 0.030 | 28,374 | | 233 | | | | 517,746 | 09/28/2009 |
| 3990003481 | | LYNNFIELD | MA | | 10/18/2012 | 0.028 | 14,220 | | 5,261 | | | | 503,365 | 12/06/2002 |
| 3990003487 | | MIAMI | FL | | 10/18/2012 | 0.043 | 40,739 | | | | | | 215,000 | 12/13/2002 |
| 3990003489 | | ORANGE | CT | | 10/18/2012 | 0.028 | 84,537 | | 32,386 | | | | 283,000 | 12/09/2002 |
| 3990003499 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.025 | | | | | | | 357,095 | 01/27/2003 |
| 3990003502 | | ZUMBROTA | MN | | 10/18/2012 | 0.028 | 10,593 | | | | | | 158,942 | 12/13/2002 |
| 3990003505 | | NORMAN | OK | | 10/18/2012 | 0.030 | 36,049 | | | | | | 138,000 | 12/19/2002 |
| 3990003523 | | ELGIN | IL | | 10/18/2012 | 0.028 | 75,220 | | 22,729 | | | | 288,000 | 02/07/2003 |
| 3990003527 | | CAMERON PARK | CA | | 10/18/2012 | 0.028 | 25,331 | | | | | | 367,000 | 12/23/2002 |
| 3990003531 | | MANALAPAN | NJ | | 10/18/2012 | 0.028 | 15,558 | | 379 | | | | 298,000 | 12/27/2002 |
| 3990003533 | | BIG SKY | MT | | 10/18/2012 | 0.030 | 149,700 | | | | | | 1,500,000 | 01/17/2003 |
| 3990003536 | | JORDAN | MN | | 10/18/2012 | 0.028 | 70,445 | | 11,819 | | | | 251,000 | 12/23/2002 |
| 3990003538 | | DALLAS | GA | | 10/18/2012 | 0.046 | 7,375 | | 180 | | | | 137,000 | 01/06/2003 |
| 3990003541 | | GRANGER | IN | | 10/18/2012 | 0.028 | 75,620 | | | | | | 339,412 | 12/31/2002 |
| 3990003544 | | DERRY | NH | | 10/18/2012 | 0.038 | 20,588 | | 489 | | | | 298,697 | 01/12/2007 |
| 3990003553 | | GREAT BEND | KS | | 10/18/2012 | 0.046 | 5,098 | | 121 | | | | 112,430 | 01/09/2003 |
| 3990003560 | | JASPER | AL | | 10/18/2012 | 0.043 | 23,389 | | | | | | 205,452 | 12/31/2002 |
| 3990003571 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 21,580 | | 6,389 | | | | 82,000 | 01/17/2003 |
| 3990003572 | | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.038 | 97,661 | | 36,135 | | | | 328,000 | 01/02/2003 |
| 3990003573 | | DULUTH | GA | | 10/18/2012 | 0.030 | 59,705 | | | | | | 456,000 | 02/10/2003 |
| 3990003582 | | WOODRIDGE | IL | | 10/18/2012 | 0.045 | 51,870 | | | | | | 422,000 | 04/28/2003 |
| 3990003584 | | FALL BROOK | CA | | 10/18/2012 | 0.028 | | | | | | | 279,396 | 01/17/2003 |
| 3990003592 | | ORCHARD LAKE | MI | | 10/18/2012 | 0.030 | 10,173 | | 251 | | | | 480,000 | 01/29/2003 |
| 3990003593 | | INGELWOOD | CA | | 10/18/2012 | 0.033 | 44,486 | | 16,460 | | | | 217,000 | 01/03/2003 |
| 3990003597 | | NEW YORK | NY | | 10/18/2012 | 0.028 | 72,782 | | | | | | 617,000 | 01/15/2003 |
| 3990003598 | | MOORE | OK | | 10/18/2012 | 0.048 | 8,959 | | 215 | | | | 89,000 | 07/16/2012 |
| 3990003606 | | MOORPARK CITY | CA | | 10/18/2012 | 0.028 | 32,347 | | | | | | 337,000 | 01/06/2003 |
| 3990003611 | | SILVER SPRING | MD | | 10/18/2012 | 0.034 | 5,443 | | | | | | 289,000 | 02/14/2003 |
| 3990003613 | | FOLEY | MN | | 10/18/2012 | 0.028 | 88,587 | | 32,844 | | | | 118,823 | 01/06/2003 |
| 3990003623 | | OZONE PARK | NY | | 10/18/2012 | 0.030 | 29,233 | | | | | | 349,000 | 03/21/2003 |
| 3990003627 | | BEND | OR | | 10/18/2012 | 0.028 | 49,932 | | | | | | 360,000 | 01/28/2003 |
| 3990003630 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | | | | | | | 400,000 | 02/13/2003 |
| 3990003634 | | SANTA ROSA | CA | | 10/18/2012 | 0.028 | 60,984 | | | | | | 542,000 | 02/07/2003 |
| 3990003650 | | PORTOLA | CA | | 10/18/2012 | 0.049 | 10,379 | | | | | | 111,332 | 01/31/2003 |
| 3990003651 | | VISALIA | CA | | 10/18/2012 | 0.035 | | | | | | | 80,000 | 01/13/2003 |
| 3990003652 | | EAST ROCHESTER | NY | | 10/18/2012 | 0.046 | 5,935 | | 139 | | | | 99,000 | 01/23/2003 |
| 3990003656 | | VINTON | IA | | 10/18/2012 | 0.028 | | | | | | | 180,000 | 03/18/2003 |
| 3990003661 | | ST LOUIS | MO | | 10/18/2012 | 0.038 | 8,752 | | 202 | | | | 133,000 | 02/24/2003 |
| 3990003662 | | GRANITE CITY | IL | | 10/18/2012 | 0.040 | 32,907 | | | | | | 95,000 | 01/24/2003 |
| 3990003669 | | JEANERETTE | LA | | 10/18/2012 | 0.033 | 59,455 | | | | | | 139,104 | 01/23/2003 |
| 3990003671 | | WINTER PARK | FL | | 10/18/2012 | 0.033 | 53,607 | | 15,842 | | | | 233,000 | 01/15/2003 |
| 3990003678 | | FAIRFAX | VA | | 10/18/2012 | 0.034 | | | | | | | 362,000 | 02/20/2003 |
| 3990003684 | | THREE FORKS | MT | | 10/18/2012 | 0.043 | 99,704 | | | | | | 475,956 | 01/28/2003 |
| 3990003685 | | GAINESVILLE | VA | | 10/18/2012 | 0.050 | 26,433 | | 218 | | | | 174,000 | 05/12/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990003689 | | LOGAN | NM | | 10/18/2012 | 0.040 | 9,556 | | | | | | 65,000 | 02/06/2003 |
| 3990003710 | | HUNTSVILLE | AL | | 10/18/2012 | 0.045 | 20,370 | | | | | | 193,135 | 02/11/2003 |
| 3990003711 | | BETHLEHEM | PA | | 10/18/2012 | 0.029 | 7,449 | | | | | | 85,000 | 01/27/2003 |
| 3990003714 | | NEW FAIRFIELD | CT | | 10/18/2012 | 0.028 | 7,706 | | | | | | 345,598 | 01/30/2003 |
| 3990003717 | | ASHEBORO | NC | | 10/18/2012 | 0.039 | 4,157 | | | | | | 87,570 | 01/27/2003 |
| 3990003718 | | BROOKLYN | NY | | 10/18/2012 | 0.038 | 16,119 | | 380 | | | | 341,000 | 01/10/2012 |
| 3990003719 | | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.032 | 38,855 | | | | | | 146,000 | 01/29/2003 |
| 3990003722 | | TOPEKA | KS | | 10/18/2012 | 0.039 | 9,407 | | | | | | 62,618 | 01/29/2003 |
| 3990003729 | | QUOGUE | NY | | 10/18/2012 | 0.028 | 43,669 | | | | | | 548,500 | 02/11/2003 |
| 3990003731 | | LANDENBERG | PA | | 10/18/2012 | 0.030 | 48,945 | | | | | | 385,000 | 01/24/2003 |
| 3990003733 | | MOORHEAD | IA | | 10/18/2012 | 0.038 | 6,153 | | | | | | 41,512 | 01/28/2003 |
| 3990003739 | | TULSA | OK | | 10/18/2012 | 0.043 | 20,610 | | | | | | 350,000 | 01/27/2003 |
| 3990003743 | | KANSAS CITY | KS | | 10/18/2012 | 0.043 | 16,446 | | 379 | | | | 55,500 | 02/21/2003 |
| 3990003744 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 20,223 | | | | | | 219,000 | 02/06/2003 |
| 3990003748 | | OVERLAND PARK | KS | | 10/18/2012 | 0.039 | 19,892 | | | | | | 145,000 | 01/23/2003 |
| 3990003752 | | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.028 | 46,751 | | | | | | 287,000 | 03/07/2003 |
| 3990003765 | | AUGUSTA | GA | | 10/18/2012 | 0.051 | 9,257 | | | | | | 65,000 | 02/07/2003 |
| 3990003784 | | BANNING | CA | | 10/18/2012 | 0.038 | 14,488 | | 328 | | | | 125,000 | 03/18/2003 |
| 3990003785 | | PITTSBURGH | PA | | 10/18/2012 | 0.033 | 24,290 | | | | | | 76,233 | 02/06/2003 |
| 3990003786 | | TEANECK | NJ | | 10/18/2012 | 0.028 | 32,034 | | | | | | 343,000 | 02/04/2003 |
| 3990003793 | | SEWARD | NE | | 10/18/2012 | 0.053 | 4,293 | | | | | | 120,696 | 03/10/2003 |
| 3990003794 | | RIVERSIDE | CA | | 10/18/2012 | 0.035 | | | | | | | 304,000 | 02/20/2003 |
| 3990003803 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 27,813 | | 695 | | | | 571,000 | 02/12/2003 |
| 3990003805 | | NEW HAMPTON | IA | | 10/18/2012 | 0.028 | 60,635 | | | | | | 85,000 | 02/14/2003 |
| 3990003811 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 18,535 | | | | | | 144,000 | 02/28/2003 |
| 3990003816 | | CORTE MADERA | CA | | 10/18/2012 | 0.028 | 20,758 | | 166 | | | | 740,000 | 02/14/2003 |
| 3990003826 | | LATON | CA | | 10/18/2012 | 0.044 | 3,916 | | 97 | | | | 75,000 | 03/10/2003 |
| 3990003834 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.044 | 26,457 | | | | | | 147,344 | 02/19/2003 |
| 3990003837 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 13,549 | | 345 | | | | 170,000 | 02/18/2003 |
| 3990003846 | | OAKLAND | CA | | 10/18/2012 | 0.035 | 1,021 | | 24 | | | | 327,000 | 03/24/2003 |
| 3990003850 | | PLYMOUTH | MN | | 10/18/2012 | 0.036 | 7,963 | | 1,645 | | | | 155,000 | 02/19/2003 |
| 3990003856 | | CLIFTON | VA | | 10/18/2012 | 0.028 | 10,826 | | | | | | 466,310 | 03/10/2003 |
| 3990003859 | | CENTERPORT | NY | | 10/18/2012 | 0.028 | 75,708 | | | | | | 466,000 | 02/28/2003 |
| 3990003863 | | BELLEVUE | WA | | 10/18/2012 | 0.028 | 14,265 | | | | | | 306,000 | 02/24/2003 |
| 3990003872 | | NEWTON | KS | | 10/18/2012 | 0.038 | 3,941 | | 96 | | | | 38,000 | 03/07/2003 |
| 3990003882 | | STAMFORD | CT | | 10/18/2012 | 0.038 | | | | | | | 696,388 | 02/27/2003 |
| 3990003896 | | RALEIGH | NC | | 10/18/2012 | 0.033 | 16,576 | | 391 | | | | 155,014 | 02/28/2003 |
| 3990003898 | | WAMEGO | KS | | 10/18/2012 | 0.038 | 17,952 | | 413 | | | | 180,000 | 03/11/2003 |
| 3990003908 | | EUGENE | OR | | 10/18/2012 | 0.040 | 9,082 | | 206 | | | | 175,000 | 10/28/2010 |
| 3990003910 | | PARKERSBURG | WV | | 10/18/2012 | 0.025 | | | | | | | 142,666 | 03/06/2003 |
| 3990003912 | | ST LOUIS | MO | | 10/18/2012 | 0.034 | 30,009 | | 6,330 | | | | 48,900 | 03/11/2003 |
| 3990003918 | | LAFAYETTE | IN | | 10/18/2012 | 0.035 | 47,878 | | 10,355 | | | | 550,000 | 03/17/2003 |
| 3990003927 | | LIVONIA | MI | | 10/18/2012 | 0.028 | 4,625 | | | | | | 257,640 | 07/02/2003 |
| 3990003931 | | READING | PA | | 10/18/2012 | 0.035 | | | | | | | 59,492 | 04/04/2003 |
| 3990003934 | | RAMONA | CA | | 10/18/2012 | 0.033 | 29,184 | | | | | | 323,771 | 05/12/2003 |
| 3990003936 | | DENVER | CO | | 10/18/2012 | 0.025 | 23,824 | | 5,056 | | | | 352,000 | 03/31/2003 |
| 3990003942 | | CATHEDRAL CITY | CA | | 10/18/2012 | 0.042 | 30,125 | | | | | | 276,000 | 04/16/2003 |
| 3990003945 | | DETROIT | MI | | 10/18/2012 | 0.045 | 9,767 | | | | | | 183,478 | 03/24/2003 |
| 3990003947 | | DURHAM | ME | | 10/18/2012 | 0.033 | 3,867 | | 89 | | | | 158,000 | 04/07/2003 |
| 3990003953 | | COLLINSVILLE | IL | | 10/18/2012 | 0.039 | | | | | | | 305,000 | 04/09/2003 |
| 3990003956 | | MILL VALLEY CITY | CA | | 10/18/2012 | 0.033 | 69,586 | | | | | | 650,000 | 04/04/2003 |
| 3990003962 | | GRANBY | MA | | 10/18/2012 | 0.039 | 7,831 | | | | | | 175,391 | 03/31/2003 |
| 3990003968 | | MIDDLESEX TWP | PA | | 10/18/2012 | 0.030 | 8,289 | | | | | | 328,070 | 04/02/2003 |
| 3990003969 | | HENDERSONVILLE | NC | | 10/18/2012 | 0.028 | 49,861 | | | | | | 628,200 | 04/16/2003 |
| 3990003971 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 44,396 | | | | | | 835,000 | 04/15/2003 |
| 3990003972 | | SAN JOSE | CA | | 10/18/2012 | 0.030 | 51,068 | | | | | | 760,000 | 04/25/2003 |
| 3990003973 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | | | | | | | 425,000 | 05/12/2003 |
| 3990003976 | | ATLANTA | GA | | 10/18/2012 | 0.025 | 31,478 | | | | | | 367,000 | 04/14/2003 |
| 3990003979 | | KANSAS CITY | MO | | 10/18/2012 | 0.035 | 26,292 | | | | | | 139,902 | 04/07/2003 |
| 3990003981 | | ROSEVILLE | CA | | 10/18/2012 | 0.028 | | | | | | | 317,000 | 04/11/2003 |
| 3990003990 | | WEST HURLEY | NY | | 10/18/2012 | 0.028 | 43,680 | | | | | | 160,000 | 04/18/2003 |
| 3990003993 | | BILOXI | MS | | 10/18/2012 | 0.034 | 24,730 | | | | | | 278,000 | 04/24/2003 |
| 3990003995 | | SUSSEX | NJ | | 10/18/2012 | 0.028 | 38,099 | | 851 | | | | 361,000 | 04/21/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990003998 | | PISCATAWAY | NJ | | 10/18/2012 | 0.028 | 67,709 | | | | | | 312,000 | 04/25/2003 |
| 3990004003 | | LIVERMORE | CA | | 10/18/2012 | 0.028 | 26,282 | | | | | | 915,000 | 04/16/2003 |
| 3990004009 | | WOODSIDE | NY | | 10/18/2012 | 0.037 | 4,498 | | 36 | | | | 333,000 | 04/10/2003 |
| 3990004012 | | HOPEWELL JUNCTION | NY | | 10/18/2012 | 0.028 | 8,222 | | | | | | 408,000 | 04/25/2003 |
| 3990004018 | | LINDENWOLD | NJ | | 10/18/2012 | 0.028 | 18,017 | | | | | | 101,000 | 04/15/2003 |
| 3990004019 | | BRENTWOOD | TN | | 10/18/2012 | 0.028 | 15,555 | | | | | | 344,000 | 06/13/2003 |
| 3990004021 | | WILLINGBORO | NJ | | 10/18/2012 | 0.030 | 14,158 | | | | | | 126,602 | 04/16/2003 |
| 3990004034 | | BIRMINGHAM | AL | | 10/18/2012 | 0.030 | 15,899 | | 371 | | | | 162,000 | 05/08/2003 |
| 3990004035 | | GLENSIDE | PA | | 10/18/2012 | 0.028 | | | | | | | 320,902 | 05/06/2003 |
| 3990004038 | | EUREKA SPRINGS | AR | | 10/18/2012 | 0.034 | 236 | | | | | | 65,000 | 08/26/2009 |
| 3990004051 | | GARDEN CITY | NY | | 10/18/2012 | 0.028 | 103,235 | | | | | | 1,060,000 | 04/24/2003 |
| 3990004052 | | GUIN | AL | | 10/18/2012 | 0.028 | (595) | | 297 | | | | 125,000 | 05/28/2003 |
| 3990004053 | | CRANFORD | NJ | | 10/18/2012 | 0.028 | 1,958 | | | | | | 382,000 | 04/29/2003 |
| 3990004058 | | COLUMBIA | CT | | 10/18/2012 | 0.038 | | | | | | | 299,193 | 04/24/2003 |
| 3990004068 | | PARLIN | NJ | | 10/18/2012 | 0.028 | 2,780 | | | | | | 250,290 | 06/10/2003 |
| 3990004069 | | WILDER | KY | | 10/18/2012 | 0.030 | 17,884 | | | | | | 85,000 | 04/30/2003 |
| 3990004071 | | MARLTON | NJ | | 10/18/2012 | 0.028 | 67,319 | | | | | | 341,000 | 05/09/2003 |
| 3990004073 | | MIDLAND PARK | NJ | | 10/18/2012 | 0.030 | 5,436 | | 136 | | | | 433,000 | 04/29/2003 |
| 3990004074 | | OREGON | OH | | 10/18/2012 | 0.028 | 29,244 | | | | | | 104,000 | 04/22/2003 |
| 3990004083 | | LACEY | WA | | 10/18/2012 | 0.042 | | | | | | | 219,000 | 05/09/2003 |
| 3990004089 | | CARMICHAEL | CA | | 10/18/2012 | 0.028 | 90,705 | | 16,795 | | | | 335,000 | 04/25/2003 |
| 3990004092 | | AUBURN | CA | | 10/18/2012 | 0.030 | 43,096 | | | | | | 407,000 | 06/02/2003 |
| 3990004094 | | ZEPHYR COVE | NV | | 10/18/2012 | 0.030 | 25,750 | | | | | | 465,000 | 06/09/2003 |
| 3990004103 | | PASSAIC | NJ | | 10/18/2012 | 0.030 | 16,940 | | | | | | 205,000 | 05/08/2003 |
| 3990004105 | | WRENTHAM | MA | | 10/18/2012 | 0.028 | 30,097 | | | | | | 402,000 | 05/01/2003 |
| 3990004114 | | CAMARILLO | CA | | 10/18/2012 | 0.028 | | | | | | | 428,000 | 05/12/2003 |
| 3990004121 | | CAPE CORAL | FL | | 10/18/2012 | 0.038 | 12,158 | | 278 | | | | 115,000 | 05/07/2003 |
| 3990004122 | | GARDENENVILLE | NV | | 10/18/2012 | 0.028 | 21,781 | | 3,754 | | | | 525,000 | 04/28/2003 |
| 3990004123 | | RANCHO MIRAGE | CA | | 10/18/2012 | 0.033 | 28,625 | | 5,317 | | | | 270,000 | 04/29/2003 |
| 3990004126 | | NORTH BERGEN | NJ | | 10/18/2012 | 0.035 | 5,692 | | 123 | | | | 435,000 | 08/20/2003 |
| 3990004132 | | ST LOUIS | MO | | 10/18/2012 | 0.028 | | | | | | | 245,000 | 05/07/2003 |
| 3990004133 | | NOVATO | CA | | 10/18/2012 | 0.028 | 8,990 | | | | | | 400,462 | 05/28/2003 |
| 3990004136 | | WHEELING | IL | | 10/18/2012 | 0.044 | 23,135 | | 3,676 | | | | 161,790 | 06/23/2003 |
| 3990004138 | | MAUMELLE | AR | | 10/18/2012 | 0.044 | 20,261 | | | | | | 386,000 | 05/13/2003 |
| 3990004144 | | HOPEWELL | VA | | 10/18/2012 | 0.039 | 28,112 | | | | | | 78,182 | 05/12/2003 |
| 3990004145 | | BALA CYNWYD | PA | | 10/18/2012 | 0.038 | 40,060 | | | | | | 363,000 | 05/05/2003 |
| 3990004146 | | NUTLEY | NJ | | 10/18/2012 | 0.042 | 41,023 | | | | | | 253,000 | 04/30/2003 |
| 3990004154 | | ARLEE | MT | | 10/18/2012 | 0.028 | 7,551 | | 172 | | | | 81,990 | 05/07/2003 |
| 3990004166 | | KEOTA | IA | | 10/18/2012 | 0.035 | 3,400 | | | | | | 80,000 | 05/28/2003 |
| 3990004171 | | BERGENFIELD BORO | NJ | | 10/18/2012 | 0.039 | 17,016 | | 134 | | | | 348,000 | 05/18/2011 |
| 3990004172 | | PELICAN RAPIDS | MN | | 10/18/2012 | 0.033 | 14,041 | | 313 | | | | 188,910 | 05/28/2003 |
| 3990004175 | | FAIR LAWN | NJ | | 10/18/2012 | 0.028 | 30,683 | | 674 | | | | 500,000 | 05/28/2003 |
| 3990004177 | | LEAWOOD | KS | | 10/18/2012 | 0.030 | 26,064 | | 208 | | | | 231,370 | 05/02/2003 |
| 3990004181 | | ROCKLIN | CA | | 10/18/2012 | 0.028 | 21,266 | | | | | | 354,000 | 05/12/2003 |
| 3990004182 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 29,996 | | 236 | | | | 153,766 | 05/16/2003 |
| 3990004185 | | BAYPORT | NY | | 10/18/2012 | 0.035 | 24,000 | | 189 | | | | 290,000 | 05/12/2003 |
| 3990004193 | | WILMOT | NH | | 10/18/2012 | 0.028 | 10,716 | | | | | | 200,000 | 06/24/2003 |
| 3990004195 | | ROYAL OAK | MI | | 10/18/2012 | 0.028 | 11,083 | | 2,220 | | | | 113,146 | 05/02/2003 |
| 3990004197 | | BROKEN ARROW | OK | | 10/18/2012 | 0.028 | 25,890 | | | | | | 103,437 | 05/07/2003 |
| 3990004198 | | SHERIDAN | IN | | 10/18/2012 | 0.028 | 6,657 | | 1,503 | | | | 228,930 | 05/06/2003 |
| 3990004201 | | SEFFNER | FL | | 10/18/2012 | 0.035 | 13,006 | | | | | | 188,000 | 05/19/2003 |
| 3990004205 | | RICHMOND | VA | | 10/18/2012 | 0.038 | 17,081 | | | | | | 88,236 | 05/08/2003 |
| 3990004208 | | MARION | CT | | 10/18/2012 | 0.030 | 44,740 | | | | | | 265,000 | 06/24/2003 |
| 3990004209 | | CHICAGO | IL | | 10/18/2012 | 0.028 | 6,323 | | | | | | 126,000 | 05/12/2003 |
| 3990004212 | | WEST HAMPTON | NY | | 10/18/2012 | 0.028 | 20,126 | | | | | | 218,000 | 05/08/2003 |
| 3990004213 | | MURPHYSBORO | IL | | 10/18/2012 | 0.048 | 10,619 | | 222 | | | | 84,666 | 03/28/2008 |
| 3990004215 | | ROBBINSVILLE | NJ | | 10/18/2012 | 0.025 | 67,533 | | | | | | 525,000 | 06/18/2003 |
| 3990004216 | | SHERWOOD | AR | | 10/18/2012 | 0.039 | 11,485 | | | | | | 80,745 | 05/08/2003 |
| 3990004219 | | PLEASANT VIEW | UT | | 10/18/2012 | 0.042 | 17,692 | | 140 | | | | 212,000 | 09/09/2010 |
| 3990004220 | | PROVIDENCE | RI | | 10/18/2012 | 0.043 | 8,480 | | 709 | | | | 75,917 | 05/13/2003 |
| 3990004221 | | WORCESTER | MA | | 10/18/2012 | 0.038 | 23,536 | | 187 | | | | 247,000 | 05/21/2003 |
| 3990004222 | | NAMPA | ID | | 10/18/2012 | 0.033 | 40,844 | | | | | | 355,008 | 05/28/2003 |
| 3990004223 | | GRASS VALLEY | CA | | 10/18/2012 | 0.030 | 71,815 | | 569 | | | | 924,000 | 06/24/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990004224 | | HACKENSACK | NJ | | 10/18/2012 | 0.038 | 12,729 | | | | | | 352,000 | 06/03/2003 |
| 3990004227 | | OAKLAND | CA | | 10/18/2012 | 0.028 | 53,668 | | | | | | 675,000 | 06/13/2003 |
| 3990004230 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.028 | 4,545 | | 103 | | | | 133,000 | 05/12/2003 |
| 3990004231 | | DECATUR | IL | | 10/18/2012 | 0.028 | 17,488 | | | | | | 93,850 | 05/09/2003 |
| 3990004232 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | | | | | | | 545,000 | 05/19/2003 |
| 3990004235 | | MARIETTA | GA | | 10/18/2012 | 0.038 | 52,399 | | 416 | | | | 143,444 | 05/08/2003 |
| 3990004238 | | SOMERSET | NJ | | 10/18/2012 | 0.028 | 41,138 | | | | | | 292,000 | 05/23/2003 |
| 3990004239 | | LITTLETON | CO | | 10/18/2012 | 0.034 | 34,613 | | | | | | 222,000 | 06/25/2003 |
| 3990004241 | | SAVANNAH | GA | | 10/18/2012 | 0.048 | 16,192 | | | | | | 100,000 | 05/12/2003 |
| 3990004249 | | WALNUT | CA | | 10/18/2012 | 0.028 | 26,879 | | | | | | 595,000 | 05/16/2003 |
| 3990004250 | | MAPLE GROVE | MN | | 10/18/2012 | 0.043 | 11,000 | | 242 | | | | 250,000 | 05/07/2003 |
| 3990004252 | | OAKLAND | CA | | 10/18/2012 | 0.033 | 2,947 | | | | | | 328,000 | 05/14/2003 |
| 3990004260 | | BUFFALO | NY | | 10/18/2012 | 0.035 | 68,570 | | | | | | 335,580 | 05/19/2003 |
| 3990004263 | | YOUNG AMERICA | MN | | 10/18/2012 | 0.028 | 23,506 | | | | | | 194,000 | 05/15/2003 |
| 3990004266 | | MAHWAH | NJ | | 10/18/2012 | 0.028 | 109,669 | | 16,175 | | | | 765,000 | 06/30/2003 |
| 3990004269 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 907 | | 205 | | | | 490,000 | 06/02/2003 |
| 3990004270 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 4,739 | | 123 | | | | 110,000 | 05/12/2003 |
| 3990004272 | | GRAYSON | GA | | 10/18/2012 | 0.042 | 14,225 | | 113 | | | | 237,000 | 05/23/2003 |
| 3990004274 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.033 | 6,218 | | 1,255 | | | | 213,243 | 06/05/2003 |
| 3990004281 | | MEXICO | MO | | 10/18/2012 | 0.030 | 32,035 | | | | | | 86,500 | 05/28/2003 |
| 3990004283 | | SOUTHINGTON | CT | | 10/18/2012 | 0.048 | 1,282 | | | | | | 122,000 | 05/20/2003 |
| 3990004285 | | BARSTOW | CA | | 10/18/2012 | 0.039 | 14,532 | | 320 | | | | 90,908 | 05/21/2003 |
| 3990004287 | | NEW BRIGHTON | MN | | 10/18/2012 | 0.044 | 4,151 | | 33 | | | | 200,000 | 07/30/2003 |
| 3990004290 | | FAIRFAX | VA | | 10/18/2012 | 0.028 | 72,271 | | | | | | 371,835 | 07/09/2003 |
| 3990004293 | | COLUMBUS | OH | | 10/18/2012 | 0.037 | 26,394 | | | | | | 66,000 | 05/16/2003 |
| 3990004309 | | WALNUT CREEK | CA | | 10/18/2012 | 0.035 | 5,248 | | | | | | 490,000 | 06/13/2003 |
| 3990004313 | | HOLLSOPPLE | PA | | 10/18/2012 | 0.035 | 32,039 | | 254 | | | | 135,729 | 05/23/2003 |
| 3990004314 | | LYNBROOK | NY | | 10/18/2012 | 0.028 | 21,871 | | | | | | 371,780 | 05/23/2003 |
| 3990004316 | | POUGHKEEPSIE | NY | | 10/18/2012 | 0.030 | 39,488 | | | | | | 305,000 | 06/18/2003 |
| 3990004317 | | LENEXA | KS | | 10/18/2012 | 0.028 | 37,268 | | | | | | 154,000 | 05/19/2003 |
| 3990004321 | | LYNN | MA | | 10/18/2012 | 0.040 | 27,428 | | | | | | 249,034 | 06/23/2003 |
| 3990004329 | | CINNAMINSON | NJ | | 10/18/2012 | 0.038 | 70,437 | | 11,582 | | | | 197,000 | 05/27/2003 |
| 3990004331 | | MIAMI CITY | FL | | 10/18/2012 | 0.033 | | | | | | | 184,000 | 05/27/2003 |
| 3990004335 | | SCOTT CITY | MO | | 10/18/2012 | 0.033 | 51,509 | | | | | | 135,833 | 05/22/2003 |
| 3990004336 | | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 32,338 | | 256 | | | | 183,000 | 06/23/2003 |
| 3990004339 | | FAIR OAKS | CA | | 10/18/2012 | 0.033 | 110,824 | | 16,324 | | | | 270,000 | 06/10/2003 |
| 3990004342 | | SPRINGFIELD | IL | | 10/18/2012 | 0.048 | 4,391 | | 97 | | | | 117,303 | 06/02/2003 |
| 3990004343 | | BUFFALO | MN | | 10/18/2012 | 0.036 | | | | | | | 304,065 | 05/23/2003 |
| 3990004346 | | POTOMAC | MD | | 10/18/2012 | 0.030 | 46,477 | | | | | | 484,876 | 06/23/2003 |
| 3990004348 | | ZUMBROTA | MN | | 10/18/2012 | 0.030 | 55,977 | | 9,164 | | | | 163,000 | 06/02/2003 |
| 3990004353 | | HAYWARD | CA | | 10/18/2012 | 0.041 | 1,554 | | 34 | | | | 450,000 | 06/23/2003 |
| 3990004358 | | WHITE PLAINS | NY | | 10/18/2012 | 0.043 | 59,427 | | | | | | 500,000 | 06/12/2003 |
| 3990004362 | | FREDERICKSBURG | VA | | 10/18/2012 | 0.042 | 5,139 | | 114 | | | | 184,193 | 07/07/2003 |
| 3990004367 | | MILILANI | HI | | 10/18/2012 | 0.028 | 80,180 | | | | | | 367,341 | 07/29/2003 |
| 3990004368 | | HARTFORD | WI | | 10/18/2012 | 0.028 | 32,265 | | | | | | 223,806 | 07/08/2003 |
| 3990004370 | | WEST SALEM | WI | | 10/18/2012 | 0.025 | | | | | | | 285,000 | 08/15/2003 |
| 3990004371 | | BRIGHTON | MI | | 10/18/2012 | 0.030 | 39,496 | | 863 | | | | 1,500,000 | 08/04/2003 |
| 3990004377 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 49,777 | | | | | | 257,000 | 07/09/2003 |
| 3990004380 | | REDDING | CA | | 10/18/2012 | 0.028 | 43,639 | | | | | | 199,000 | 07/11/2003 |
| 3990004390 | | MONROE | NY | | 10/18/2012 | 0.033 | 32,233 | | 688 | | | | 280,000 | 07/30/2003 |
| 3990004401 | | FREDERICKSBURG | VA | | 10/18/2012 | 0.030 | 20,705 | | | | | | 300,000 | 06/20/2003 |
| 3990004405 | | WILLOW GROVE | PA | | 10/18/2012 | 0.028 | | | | | | | 300,000 | 06/16/2003 |
| 3990004407 | | VERO BEACH | FL | | 10/18/2012 | 0.050 | 6,361 | | 139 | | | | 164,000 | 07/25/2003 |
| 3990004410 | | LISLE | IL | | 10/18/2012 | 0.040 | 40,106 | | 5,971 | | | | 307,000 | 06/25/2003 |
| 3990004411 | | CHEROKEE | IA | | 10/18/2012 | 0.043 | 63,408 | | | | | | 92,000 | 06/20/2003 |
| 3990004417 | | GLEN ELLYN | IL | | 10/18/2012 | 0.046 | 11,827 | | 93 | | | | 220,256 | 06/16/2003 |
| 3990004425 | | DIX HILLS | NY | | 10/18/2012 | 0.045 | 76,387 | | 602 | | | | 575,000 | 09/12/2012 |
| 3990004427 | | COCONUT CREEK | FL | | 10/18/2012 | 0.047 | 21,070 | | 167 | | | | 143,000 | 06/24/2003 |
| 3990004429 | | KINGMAN | AZ | | 10/18/2012 | 0.035 | 57,983 | | | | | | 85,488 | 07/03/2003 |
| 3990004431 | | SUFFERN | NY | | 10/18/2012 | 0.028 | 86,689 | | | | | | 325,000 | 06/27/2003 |
| 3990004437 | | BERNARDSVILLE | NJ | | 10/18/2012 | 0.045 | 52,849 | | 415 | | | | 960,000 | 08/15/2012 |
| 3990004438 | | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.038 | 33,783 | | | | | | 519,000 | 07/30/2003 |
| 3990004440 | | KULA | HI | | 10/18/2012 | 0.040 | 73,300 | | | | | | 354,000 | 08/13/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990004445 | | BATON ROUGE | LA | | 10/18/2012 | 0.030 | 70,876 | | 563 | | | | 215,000 | 06/23/2003 |
| 3990004449 | | ROCKAWAY | NJ | | 10/18/2012 | 0.038 | 24,976 | | 534 | | | | 318,000 | 08/08/2011 |
| 3990004461 | | SAYVILLE | NY | | 10/18/2012 | 0.035 | 16,626 | | | | | | 282,000 | 06/30/2003 |
| 3990004474 | | GALT | CA | | 10/18/2012 | 0.047 | 33,283 | | 722 | | | | 233,000 | 06/30/2003 |
| 3990004477 | | NEW YORK | NY | | 10/18/2012 | 0.030 | 31,601 | | 247 | | | | 1,718,941 | 06/23/2003 |
| 3990004478 | | MENOMINEE | MI | | 10/18/2012 | 0.028 | | | | | | | 200,000 | 08/22/2003 |
| 3990004479 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.025 | 5,669 | | | | | | 370,000 | 07/07/2003 |
| 3990004480 | | ORINDA | CA | | 10/18/2012 | 0.025 | 96,676 | | | | | | 780,000 | 08/28/2003 |
| 3990004481 | | CINCINNATI | OH | | 10/18/2012 | 0.028 | 39,995 | | | | | | 353,005 | 07/03/2003 |
| 3990004484 | | EAGAN | MN | | 10/18/2012 | 0.028 | 22,850 | | 499 | | | | 531,000 | 07/09/2003 |
| 3990004489 | | CLARKSTON | MI | | 10/18/2012 | 0.028 | 47,350 | | 7,042 | | | | 239,000 | 07/02/2003 |
| 3990004492 | | JOLIET | IL | | 10/18/2012 | 0.038 | | | | | | | 103,000 | 09/19/2003 |
| 3990004500 | | MANALAPAN | NJ | | 10/18/2012 | 0.030 | 93,439 | | 13,713 | | | | 405,000 | 07/02/2003 |
| 3990004501 | | NEW IBERIA | LA | | 10/18/2012 | 0.025 | | | | | | | 75,132 | 07/29/2003 |
| 3990004502 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.033 | 36,595 | | 286 | | | | 220,000 | 07/07/2003 |
| 3990004503 | | PORTAGE | IN | | 10/18/2012 | 0.036 | 10,639 | | | | | | 75,000 | 06/30/2003 |
| 3990004511 | | LEVITTOWN | NY | | 10/18/2012 | 0.028 | 77,470 | | | | | | 301,000 | 07/23/2003 |
| 3990004512 | | TORRANCE | CA | | 10/18/2012 | 0.038 | 39,925 | | 311 | | | | 450,000 | 07/22/2003 |
| 3990004513 | | ALAMEDA | CA | | 10/18/2012 | 0.028 | 15,111 | | 1,941 | | | | 480,000 | 07/08/2003 |
| 3990004531 | | LYNN | MA | | 10/18/2012 | 0.038 | 19,716 | | 440 | | | | 220,625 | 07/11/2003 |
| 3990004536 | | DULUTH | MN | | 10/18/2012 | 0.032 | 28,250 | | | | | | 150,000 | 07/28/2003 |
| 3990004537 | | MAPLE GROVE | MN | | 10/18/2012 | 0.043 | 31,091 | | 245 | | | | 189,000 | 11/10/2011 |
| 3990004541 | | CORONA | CA | | 10/18/2012 | 0.038 | 33,572 | | 719 | | | | 528,000 | 08/04/2003 |
| 3990004543 | | TALLAHASSEE | FL | | 10/18/2012 | 0.028 | 9,538 | | | | | | 288,000 | 07/14/2003 |
| 3990004544 | | FITCHBURG | MA | | 10/18/2012 | 0.033 | 16,635 | | | | | | 594,203 | 07/15/2003 |
| 3990004546 | | HOLLIS | NY | | 10/18/2012 | 0.047 | 16,175 | | 364 | | | | 255,000 | 07/13/2012 |
| 3990004552 | | BONITA | CA | | 10/18/2012 | 0.028 | 31,944 | | 4,734 | | | | 500,000 | 07/07/2003 |
| 3990004572 | | GRESHAM | OR | | 10/18/2012 | 0.028 | 4,370 | | | | | | 423,000 | 07/22/2003 |
| 3990004576 | | OWASSO | OK | | 10/18/2012 | 0.033 | 30,668 | | | | | | 177,870 | 07/29/2003 |
| 3990004578 | | MARSHFIELD | MA | | 10/18/2012 | 0.028 | 15,903 | | | | | | 438,000 | 07/21/2003 |
| 3990004582 | | ROCKY HILL | CT | | 10/18/2012 | 0.025 | 2,386 | | | | | | 217,000 | 07/16/2003 |
| 3990004583 | | JERICHO | NY | | 10/18/2012 | 0.030 | 73,389 | | | | | | 585,000 | 09/30/2003 |
| 3990004585 | | ST JOSEPH | MO | | 10/18/2012 | 0.042 | 20,862 | | 2,563 | | | | 99,705 | 08/08/2003 |
| 3990004588 | | WESTFIELD | NJ | | 10/18/2012 | 0.028 | 86,769 | | | | | | 430,000 | 07/31/2003 |
| 3990004589 | | PHOENIX | AZ | | 10/18/2012 | 0.025 | 2,797 | | | | | | 202,725 | 07/18/2003 |
| 3990004598 | | OAK BROOK | IL | | 10/18/2012 | 0.025 | | | | | | | 450,000 | 07/16/2003 |
| 3990004610 | | SCARBOROUGH | ME | | 10/18/2012 | 0.028 | 13,737 | | | | | | 407,790 | 07/16/2003 |
| 3990004613 | | WEISER | ID | | 10/18/2012 | 0.048 | 24,774 | | 192 | | | | 158,130 | 09/02/2003 |
| 3990004618 | | DELRAY BEACH | FL | | 10/18/2012 | 0.035 | 3,008 | | 64 | | | | 245,000 | 08/13/2003 |
| 3990004622 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.048 | 15,527 | | | | | | 95,372 | 07/23/2003 |
| 3990004623 | | THOMPSONVILLE | IL | | 10/18/2012 | 0.028 | 8,822 | | | | | | 117,000 | 08/05/2003 |
| 3990004625 | | EDISON | NJ | | 10/18/2012 | 0.028 | 49,790 | | | | | | 126,323 | 08/14/2003 |
| 3990004628 | | STREAMWOOD | IL | | 10/18/2012 | 0.030 | 48,164 | | | | | | 201,000 | 07/21/2003 |
| 3990004630 | | PIEDMONT | SD | | 10/18/2012 | 0.038 | 91,910 | | | | | | 519,700 | 08/06/2003 |
| 3990004632 | | RIMFOREST | CA | | 10/18/2012 | 0.033 | 32,015 | | 248 | | | | 174,000 | 08/18/2003 |
| 3990004633 | | REDDING | CA | | 10/18/2012 | 0.033 | | | | | | | 265,000 | 09/16/2003 |
| 3990004636 | | CAPISTRANO BEACH | CA | | 10/18/2012 | 0.028 | 71,918 | | | | | | 710,000 | 08/05/2003 |
| 3990004639 | | HOT SPRINGS NATION | AR | | 10/18/2012 | 0.028 | 44,489 | | | | | | 275,114 | 08/12/2003 |
| 3990004641 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 30,708 | | | | | | 185,790 | 08/26/2003 |
| 3990004645 | | TUCKAHOE | NY | | 10/18/2012 | 0.040 | 16,287 | | 128 | | | | 341,000 | 07/20/2010 |
| 3990004647 | | ALAMO | CA | | 10/18/2012 | 0.028 | | | | | | | 910,000 | 08/01/2003 |
| 3990004654 | | STRATHAM | NH | | 10/18/2012 | 0.048 | 16,473 | | 352 | | | | 205,000 | 01/16/2007 |
| 3990004666 | | CHAMPLIN | MN | | 10/18/2012 | 0.056 | 7,070 | | 148 | | | | 490,000 | 01/20/2012 |
| 3990004670 | | PINEY FLATS | TN | | 10/18/2012 | 0.030 | 46,063 | | | | | | 155,000 | 08/01/2003 |
| 3990004674 | | WHEATLAND | WY | | 10/18/2012 | 0.038 | 17,189 | | | | | | 60,516 | 08/08/2003 |
| 3990004677 | | SAN DIEGO | CA | | 10/18/2012 | 0.048 | 36,588 | | | | | | 495,000 | 08/05/2003 |
| 3990004685 | | HOLLY SPRINGS | MS | | 10/18/2012 | 0.028 | 1,694 | | | | | | 96,325 | 08/28/2003 |
| 3990004690 | | TAOS | NM | | 10/18/2012 | 0.043 | 20,730 | | 447 | | | | 341,734 | 05/29/2011 |
| 3990004694 | | WINCHESTER | MA | | 10/18/2012 | 0.028 | 132,087 | | | | | | 1,200,000 | 09/09/2003 |
| 3990004695 | | SILVER SPRING | MD | | 10/18/2012 | 0.034 | 4,129 | | 608 | | | | 185,000 | 08/07/2003 |
| 3990004699 | | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.039 | 27,450 | | 2,885 | | | | 312,000 | 10/20/2003 |
| 3990004703 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | | | | | 640,000 | 08/06/2003 |
| 3990004712 | | ORANGE PARK | FL | | 10/18/2012 | 0.038 | 30,441 | | 3,033 | | | | 118,851 | 11/24/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990004715 | | NORWALK | OH | | 10/18/2012 | 0.028 | 10,054 | | | | | | 170,000 | 09/15/2003 |
| 3990004718 | | MIAMI | FL | | 10/18/2012 | 0.044 | 20,776 | | 162 | | | | 196,949 | 08/15/2003 |
| 3990004720 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.028 | 66,376 | | | | | | 450,000 | 08/06/2003 |
| 3990004725 | | BROOKFIELD | WI | | 10/18/2012 | 0.028 | 24,852 | | 3,077 | | | | 412,000 | 08/12/2003 |
| 3990004726 | | PLEASANTVILLE | NY | | 10/18/2012 | 0.028 | 61,300 | | | | | | 588,000 | 08/11/2003 |
| 3990004728 | | NASHVILLE | TN | | 10/18/2012 | 0.028 | 38,099 | | | | | | 114,000 | 08/15/2003 |
| 3990004733 | | CHINO HILLS | CA | | 10/18/2012 | 0.028 | 67,645 | | | | | | 493,000 | 09/17/2003 |
| 3990004738 | | STATEN ISLAND | NY | | 10/18/2012 | 0.041 | 7,313 | | | | | | 273,000 | 08/26/2003 |
| 3990004743 | | HOFFMAN ESTATES | IL | | 10/18/2012 | 0.028 | 35,000 | | | | | | 256,627 | 09/10/2003 |
| 3990004750 | | LA GRANGE | IL | | 10/18/2012 | 0.028 | 50,271 | | | | | | 310,000 | 09/25/2003 |
| 3990004751 | | SAINT PETERS | MO | | 10/18/2012 | 0.028 | 11,029 | | | | | | 229,767 | 09/02/2003 |
| 3990004753 | | GUILFORD | CT | | 10/18/2012 | 0.028 | 56,705 | | 6,963 | | | | 675,000 | 08/22/2003 |
| 3990004754 | | ELMHURST | IL | | 10/18/2012 | 0.025 | 96,228 | | | | | | 439,679 | 09/22/2003 |
| 3990004755 | | TORRANCE | CA | | 10/18/2012 | 0.033 | 70,301 | | 551 | | | | 540,000 | 09/05/2003 |
| 3990004764 | | CHATHAM | IL | | 10/18/2012 | 0.043 | 35,389 | | 4,011 | | | | 245,000 | 10/07/2003 |
| 3990004765 | | PLAINFIELD | IL | | 10/18/2012 | 0.043 | | | | | | | 188,000 | 09/04/2003 |
| 3990004770 | | PUTNAM | CT | | 10/18/2012 | 0.028 | 52,690 | | | | | | 140,000 | 09/19/2003 |
| 3990004772 | | PHOENIX | AZ | | 10/18/2012 | 0.036 | 9,942 | | | | | | 126,220 | 08/25/2003 |
| 3990004777 | | STEVENSVILLE | MT | | 10/18/2012 | 0.028 | 67,918 | | | | | | 268,127 | 09/29/2003 |
| 3990004779 | | LULING | LA | | 10/18/2012 | 0.045 | 10,923 | | 1,254 | | | | 114,000 | 10/17/2003 |
| 3990004784 | | FAYETTEVILLE | NC | | 10/18/2012 | 0.030 | 35,350 | | | | | | 325,000 | 10/01/2003 |
| 3990004785 | | ROYAL PALM BEACH | FL | | 10/18/2012 | 0.028 | 100,193 | | 11,384 | | | | 360,000 | 09/18/2003 |
| 3990004796 | | VALENCIA | PA | | 10/18/2012 | 0.030 | 34,048 | | | | | | 744,000 | 09/15/2003 |
| 3990004798 | | DECATUR | GA | | 10/18/2012 | 0.025 | 6,001 | | | | | | 363,016 | 09/05/2003 |
| 3990004806 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 110,958 | | | | | | 340,000 | 09/22/2003 |
| 3990004809 | | SEWELL | NJ | | 10/18/2012 | 0.038 | 43,726 | | 4,955 | | | | 349,000 | 09/22/2003 |
| 3990004811 | | TORRANCE | CA | | 10/18/2012 | 0.025 | | | | | | | 725,000 | 09/15/2003 |
| 3990004830 | | BOKEELIA | FL | | 10/18/2012 | 0.028 | 13,179 | | 1,505 | | | | 78,477 | 02/10/2010 |
| 3990004847 | | SOUTH ORANGE | NJ | | 10/18/2012 | 0.028 | 62,975 | | 7,163 | | | | 560,000 | 10/02/2003 |
| 3990004848 | | FAYETTE | AL | | 10/18/2012 | 0.041 | (15) | | 1 | | | | 40,830 | 09/26/2003 |
| 3990004851 | | RHINEBECK | NY | | 10/18/2012 | 0.049 | 17,008 | | 348 | | | | 230,222 | 12/04/2008 |
| 3990004857 | | TUSTIN | CA | | 10/18/2012 | 0.028 | | | | | | | 920,000 | 10/24/2003 |
| 3990004860 | | RUNNING SPRINGS | CA | | 10/18/2012 | 0.035 | | | | | | | 239,000 | 10/07/2003 |
| 3990004866 | | SHAWNEE MISSION | KS | | 10/18/2012 | 0.035 | 53,220 | | | | | | 341,000 | 10/24/2003 |
| 3990004882 | | MILWAUKEE | WI | | 10/18/2012 | 0.035 | | | | | | | 261,000 | 12/01/2003 |
| 3990004884 | | VENTURA | CA | | 10/18/2012 | 0.030 | 19,116 | | | | | | 421,000 | 12/22/2003 |
| 3990004886 | | DICKSON | TN | | 10/18/2012 | 0.028 | 146,220 | | | | | | 200,000 | 10/31/2003 |
| 3990004887 | | WOODLAND HILLS | CA | | 10/18/2012 | 0.038 | 38,527 | | 295 | | | | 650,000 | 10/31/2003 |
| 3990004890 | | CODY | WY | | 10/18/2012 | 0.028 | 17,831 | | | | | | 222,480 | 10/14/2003 |
| 3990004893 | | MEDFORD | MA | | 10/18/2012 | 0.028 | 26,342 | | 199 | | | | 440,938 | 01/20/2004 |
| 3990004896 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 40,040 | | | | | | 375,000 | 10/20/2003 |
| 3990004901 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 23,180 | | 2,531 | | | | 183,929 | 10/27/2003 |
| 3990004903 | | BATESBURG | SC | | 10/18/2012 | 0.038 | 48,021 | | | | | | 61,000 | 02/03/2004 |
| 3990004906 | | BROOKLYN | NY | | 10/18/2012 | 0.030 | 26,307 | | 203 | | | | 185,000 | 12/03/2003 |
| 3990004908 | | ROCHESTER | NY | | 10/18/2012 | 0.033 | 26,231 | | | | | | 228,000 | 10/16/2003 |
| 3990004913 | | LOWELL | MA | | 10/18/2012 | 0.028 | 40,157 | | | | | | 250,000 | 11/12/2003 |
| 3990004914 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 26,876 | | 206 | | | | 220,000 | 10/28/2003 |
| 3990004916 | | WATERBURY | CT | | 10/18/2012 | 0.046 | 1,552 | | 36 | | | | 124,757 | 10/17/2003 |
| 3990004922 | | BALA CYNWYD | PA | | 10/18/2012 | 0.025 | 31,075 | | | | | | 140,000 | 11/10/2003 |
| 3990004931 | | MACUNGIE | PA | | 10/18/2012 | 0.028 | 31,951 | | | | | | 132,429 | 10/20/2003 |
| 3990004944 | | MILLVALE | NJ | | 10/18/2012 | 0.034 | 2,740 | | 389 | | | | 148,000 | 11/07/2003 |
| 3990004950 | | RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 65,300 | | | | | | 420,000 | 12/01/2003 |
| 3990004951 | | BROOKLYN | NY | | 10/18/2012 | 0.035 | 33,676 | | | | | | 300,759 | 11/06/2003 |
| 3990004953 | | VILLA PARK | CA | | 10/18/2012 | 0.028 | | | | | | | 795,000 | 11/03/2003 |
| 3990004960 | | WALNUT | CA | | 10/18/2012 | 0.039 | 14,332 | | | | | | 412,000 | 10/31/2003 |
| 3990004964 | | ARBYRD | MO | | 10/18/2012 | 0.044 | 8,438 | | | | | | 35,000 | 11/20/2003 |
| 3990004972 | | CHUGIAK | AK | | 10/18/2012 | 0.042 | 21,522 | | | | | | 153,000 | 11/07/2003 |
| 3990004974 | | ASHBURN | VA | | 10/18/2012 | 0.028 | | | | | | | 525,500 | 11/03/2003 |
| 3990004982 | | CARVER | MN | | 10/18/2012 | 0.030 | 7,368 | | 58 | | | | 192,000 | 12/03/2003 |
| 3990004984 | | LEXINGTON | OH | | 10/18/2012 | 0.028 | 15,757 | | 1,682 | | | | 99,040 | 10/28/2003 |
| 3990004989 | | LINCOLN | NE | | 10/18/2012 | 0.028 | | | | | | | 150,000 | 11/25/2003 |
| 3990004994 | | SPARKS GLENCOE | MD | | 10/18/2012 | 0.035 | | | | | | | 475,000 | 11/13/2003 |
| 3990005002 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 14,556 | | 114 | | | | 128,000 | 10/24/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990005007 | | KENNESAW | GA | | 10/18/2012 | 0.038 | 27,705 | | 2,978 | | | | 215,000 | 10/30/2003 |
| 3990005009 | | HASTINGS | MN | | 10/18/2012 | 0.033 | 28,352 | | 3,363 | | | | 232,000 | 11/20/2003 |
| 3990005010 | | EVANSTON | IL | | 10/18/2012 | 0.028 | | | | | | | 374,776 | 11/03/2003 |
| 3990005014 | | HIGHLAND PARK | IL | | 10/18/2012 | 0.028 | | | | | | | 336,000 | 11/06/2003 |
| 3990005017 | | HINSDALE | IL | | 10/18/2012 | 0.028 | 126,702 | | | | | | 648,000 | 03/31/2010 |
| 3990005019 | | MIRA LOMA | CA | | 10/18/2012 | 0.028 | 89,372 | | | | | | 231,238 | 11/06/2003 |
| 3990005031 | | COLLEGE CORNER | OH | | 10/18/2012 | 0.030 | 25,776 | | 513 | | | | 452,351 | 12/11/2003 |
| 3990005032 | | ALABASTER | AL | | 10/18/2012 | 0.025 | 34,916 | | | | | | 199,000 | 11/05/2003 |
| 3990005033 | | RANCHO CUCAMONGA | CA | | 10/18/2012 | 0.028 | 104,346 | | | | | | 510,000 | 11/14/2003 |
| 3990005038 | | DIAMOND BAR | CA | | 10/18/2012 | 0.035 | 127,519 | | | | | | 499,000 | 11/10/2003 |
| 3990005040 | | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 42,621 | | 848 | | | | 560,000 | 01/07/2004 |
| 3990005054 | | SPARKS | NV | | 10/18/2012 | 0.040 | 12,096 | | 93 | | | | 157,583 | 11/19/2003 |
| 3990005064 | | ANAHEIM | CA | | 10/18/2012 | 0.053 | 43,469 | | 878 | | | | 269,579 | 05/07/2012 |
| 3990005065 | | YULEE | FL | | 10/18/2012 | 0.028 | 29,384 | | | | | | 273,000 | 01/14/2004 |
| 3990005076 | | KEY WEST | FL | | 10/18/2012 | 0.047 | 36,991 | | 277 | | | | 205,000 | 10/18/2012 |
| 3990005085 | | CHARLOTTE | NC | | 10/18/2012 | 0.030 | 3,920 | | 80 | | | | 121,840 | 12/08/2003 |
| 3990005087 | | BOHEMIA | NY | | 10/18/2012 | 0.039 | 16,519 | | 127 | | | | 355,000 | 11/17/2003 |
| 3990005091 | | WOBURN | MA | | 10/18/2012 | 0.030 | | | | | | | 328,000 | 11/06/2003 |
| 3990005094 | | MOUNT SINAI | NY | | 10/18/2012 | 0.028 | 48,332 | | | | | | 314,000 | 11/12/2003 |
| 3990005102 | | POMPANO BEACH | FL | | 10/18/2012 | 0.028 | 42,600 | | | | | | 482,400 | 12/15/2003 |
| 3990005107 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 18,698 | | 142 | | | | 318,000 | 11/14/2003 |
| 3990005111 | | ANAHEIM | CA | | 10/18/2012 | 0.038 | 45,341 | | 341 | | | | 414,000 | 03/08/2011 |
| 3990005123 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 35,540 | | | | | | 333,000 | 11/14/2003 |
| 3990005124 | | BENICIA | CA | | 10/18/2012 | 0.038 | 3,964 | | 82 | | | | 540,000 | 06/22/2011 |
| 3990005135 | | BUCKHEAD | GA | | 10/18/2012 | 0.028 | 12,418 | | | | | | 525,000 | 12/30/2003 |
| 3990005138 | | BARNEGAT TWP | NJ | | 10/18/2012 | 0.030 | 28,351 | | | | | | 350,000 | 12/05/2003 |
| 3990005142 | | NEW HOPE | PA | | 10/18/2012 | 0.028 | 30,336 | | | | | | 315,861 | 12/31/2003 |
| 3990005144 | | LANSING | IL | | 10/18/2012 | 0.038 | 13,982 | | 994 | | | | 132,000 | 11/10/2003 |
| 3990005146 | | SULPHUR | LA | | 10/18/2012 | 0.048 | 914 | | 74 | | | | 257,000 | 12/19/2003 |
| 3990005150 | | KEYTESVILLE | MO | | 10/18/2012 | 0.028 | 63,518 | | 5,887 | | | | 185,000 | 12/23/2003 |
| 3990005151 | | DANBURY | CT | | 10/18/2012 | 0.046 | 5,687 | | 115 | | | | 75,000 | 11/20/2003 |
| 3990005155 | | HOLLISTER | MO | | 10/18/2012 | 0.040 | 28,983 | | | | | | 163,900 | 12/17/2003 |
| 3990005160 | | PLAINVIEW | NY | | 10/18/2012 | 0.033 | 16,450 | | | | | | 388,000 | 12/15/2003 |
| 3990005172 | | WARWICK | RI | | 10/18/2012 | 0.040 | 24,028 | | | | | | 163,000 | 11/17/2003 |
| 3990005173 | | HERMITAGE | PA | | 10/18/2012 | 0.038 | 52,093 | | 5,125 | | | | 241,626 | 11/10/2003 |
| 3990005186 | | ANCHORAGE | AK | | 10/18/2012 | 0.028 | 76,598 | | | | | | 329,000 | 11/19/2003 |
| 3990005190 | | NEW HAVEN | CT | | 10/18/2012 | 0.049 | 9,410 | | 72 | | | | 193,088 | 11/17/2003 |
| 3990005192 | | NORTH LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 16,178 | | | | | | 118,000 | 11/25/2003 |
| 3990005194 | | CARTERSVILLE | GA | | 10/18/2012 | 0.050 | 4,169 | | 84 | | | | 164,500 | 02/11/2010 |
| 3990005197 | | AGAWAM | MA | | 10/18/2012 | 0.045 | 10,655 | | 215 | | | | 100,000 | 12/01/2003 |
| 3990005200 | | MONROE TWP | NJ | | 10/18/2012 | 0.033 | 104,400 | | | | | | 250,000 | 11/24/2003 |
| 3990005202 | | EAST MOLINE | IL | | 10/18/2012 | 0.044 | 5,392 | | 41 | | | | 123,000 | 11/18/2003 |
| 3990005204 | | TUCSON | AZ | | 10/18/2012 | 0.030 | 56,949 | | | | | | 295,651 | 11/19/2003 |
| 3990005214 | | ANNVILLE | PA | | 10/18/2012 | 0.038 | 14,152 | | 289 | | | | 130,073 | 01/12/2004 |
| 3990005216 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.036 | 9,483 | | | | | | 264,220 | 11/21/2003 |
| 3990005232 | | EAST LONGMEADOW | MA | | 10/18/2012 | 0.050 | 31,977 | | 645 | | | | 460,000 | 01/05/2011 |
| 3990005236 | | CENTRAL VALLEY | NY | | 10/18/2012 | 0.040 | 57,838 | | 5,812 | | | | 635,000 | 11/24/2003 |
| 3990005249 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 10,443 | | | | | | 245,000 | 12/16/2003 |
| 3990005250 | | WEST MILFORD | NJ | | 10/18/2012 | 0.043 | 63,634 | | | | | | 465,000 | 12/12/2003 |
| 3990005254 | | HALLSTEAD | PA | | 10/18/2012 | 0.028 | 33,548 | | | | | | 94,000 | 12/03/2003 |
| 3990005259 | | THIENSVILLE | WI | | 10/18/2012 | 0.028 | | | | | | | 480,000 | 12/08/2003 |
| 3990005263 | | FRESNO | CA | | 10/18/2012 | 0.030 | 31,695 | | 2,980 | | | | 396,190 | 12/30/2003 |
| 3990005264 | | RICHMOND | VA | | 10/18/2012 | 0.045 | 1,171 | | 29 | | | | 312,000 | 12/02/2003 |
| 3990005269 | | CULVER CITY | CA | | 10/18/2012 | 0.028 | 27,063 | | 205 | | | | 690,000 | 12/12/2003 |
| 3990005279 | | NEW IPSWICH | NH | | 10/18/2012 | 0.040 | 2,812 | | | | | | 135,740 | 12/01/2003 |
| 3990005282 | | FREDERICKSBURG | VA | | 10/18/2012 | 0.028 | 12,977 | | | | | | 261,201 | 12/01/2003 |
| 3990005283 | | POLLOCK PINES | CA | | 10/18/2012 | 0.028 | 99,664 | | | | | | 409,630 | 12/22/2003 |
| 3990005284 | | HERMOSA BEACH | CA | | 10/18/2012 | 0.038 | 93,453 | | | | | | 650,000 | 01/16/2004 |
| 3990005285 | | MASTIC | NY | | 10/18/2012 | 0.043 | 20,032 | | 154 | | | | 196,069 | 12/10/2003 |
| 3990005299 | | SAN CLEMENTE | CA | | 10/18/2012 | 0.028 | 57,339 | | 5,275 | | | | 399,000 | 12/12/2003 |
| 3990005306 | | APOPKA | FL | | 10/18/2012 | 0.030 | 35,042 | | 3,413 | | | | 156,140 | 09/06/2012 |
| 3990005307 | | OROVILLE | CA | | 10/18/2012 | 0.025 | 10,328 | | 1,158 | | | | 165,000 | 12/24/2003 |
| 3990005309 | | PORT LUDLOW | WA | | 10/18/2012 | 0.028 | 2,523 | | | | | | 435,000 | 01/14/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990005327 | | CYPRESS | CA | | 10/18/2012 | 0.048 | 15,853 | | 331 | | | | 418,000 | 12/03/2003 |
| 3990005339 | | BOULDER | CO | | 10/18/2012 | 0.033 | 19,289 | | 390 | | | | 720,000 | 12/10/2003 |
| 3990005340 | | JACKSONVILLE | NC | | 10/18/2012 | 0.049 | 10,698 | | | | | | 75,000 | 12/22/2003 |
| 3990005344 | | SAN DIEGO | CA | | 10/18/2012 | 0.047 | 43,713 | | 847 | | | | 361,000 | 12/19/2007 |
| 3990005345 | | AMBLER | PA | | 10/18/2012 | 0.028 | 23,152 | | 178 | | | | 234,000 | 12/10/2003 |
| 3990005346 | | WYOMING | MN | | 10/18/2012 | 0.028 | 9,025 | | | | | | 199,000 | 01/05/2004 |
| 3990005352 | | LOS OSOS | CA | | 10/18/2012 | 0.030 | 58,994 | | | | | | 602,000 | 12/22/2003 |
| 3990005362 | | VOLCANO | HI | | 10/18/2012 | 0.028 | 28,081 | | | | | | 129,000 | 12/24/2003 |
| 3990005363 | | HAMPTON | NH | | 10/18/2012 | 0.028 | 12,589 | | | | | | 280,000 | 01/02/2004 |
| 3990005372 | | CHESTNUT HILL | MA | | 10/18/2012 | 0.028 | 9,051 | | 181 | | | | 409,137 | 02/05/2004 |
| 3990005374 | | UPPER SADDLE RIVER | NJ | | 10/18/2012 | 0.025 | 32,927 | | 2,793 | | | | 700,000 | 12/29/2003 |
| 3990005375 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 81,715 | | | | | | 1,200,000 | 01/08/2004 |
| 3990005384 | | WILLIAMS | AZ | | 10/18/2012 | 0.028 | 107,697 | | | | | | 205,000 | 12/17/2003 |
| 3990005389 | | HULL | MA | | 10/18/2012 | 0.030 | 25,536 | | 195 | | | | 210,507 | 01/07/2004 |
| 3990005393 | | CALIFON BORO | NJ | | 10/18/2012 | 0.038 | 37,545 | | 768 | | | | 212,749 | 01/02/2004 |
| 3990005394 | | MONMOUTH | OR | | 10/18/2012 | 0.028 | 147,250 | | | | | | 719,000 | 01/16/2004 |
| 3990005422 | | ROCHESTER | MN | | 10/18/2012 | 0.025 | | | | | | | 221,325 | 02/17/2004 |
| 3990005431 | | OAKLAND | CA | | 10/18/2012 | 0.025 | 131,186 | | | | | | 550,000 | 12/29/2003 |
| 3990005432 | | JACKSON TOWNSHIP | PA | | 10/18/2012 | 0.043 | 12,487 | | 94 | | | | 160,000 | 09/01/2010 |
| 3990005434 | | KANSAS CITY | MO | | 10/18/2012 | 0.038 | 14,151 | | 108 | | | | 118,921 | 01/05/2004 |
| 3990005438 | | BYRON | IL | | 10/18/2012 | 0.028 | 17,489 | | 1,658 | | | | 174,676 | 12/29/2003 |
| 3990005440 | | EDMONDS | WA | | 10/18/2012 | 0.025 | 55,327 | | | | | | 250,000 | 01/14/2004 |
| 3990005459 | | JAMAICA | NY | | 10/18/2012 | 0.030 | 30,390 | | 229 | | | | 330,000 | 01/20/2004 |
| 3990005466 | | CORONA | CA | | 10/18/2012 | 0.038 | 34,671 | | 3,188 | | | | 264,000 | 12/29/2003 |
| 3990005467 | | MURRIETA | CA | | 10/18/2012 | 0.033 | | | | | | | 370,000 | 02/19/2004 |
| 3990005474 | | BOCA RATON | FL | | 10/18/2012 | 0.028 | 10,640 | | | | | | 156,000 | 01/26/2004 |
| 3990005476 | | ARLEE | MT | | 10/18/2012 | 0.028 | 26,852 | | 2,552 | | | | 149,984 | 12/31/2003 |
| 3990005477 | | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 25,910 | | 198 | | | | 332,968 | 09/10/2012 |
| 3990005481 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.028 | 24,073 | | | | | | 288,280 | 01/05/2004 |
| 3990005496 | | WOODBURY | MN | | 10/18/2012 | 0.028 | 72,849 | | 6,304 | | | | 390,000 | 01/22/2004 |
| 3990005509 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 37,791 | | 285 | | | | 247,791 | 01/23/2004 |
| 3990005513 | | BOOTHWYN | PA | | 10/18/2012 | 0.028 | 39,454 | | | | | | 188,000 | 01/23/2004 |
| 3990005517 | | SYLMAR | CA | | 10/18/2012 | 0.028 | 3,273 | | | | | | 379,500 | 01/26/2004 |
| 3990005525 | | GERMANTOWN | NY | | 10/18/2012 | 0.028 | 39,421 | | | | | | 320,000 | 02/10/2004 |
| 3990005526 | | WEBSTER | NY | | 10/18/2012 | 0.033 | 16,920 | | | | | | 252,000 | 05/10/2009 |
| 3990005532 | | GRANGER | IN | | 10/18/2012 | 0.041 | 11,449 | | | | | | 237,080 | 02/13/2004 |
| 3990005537 | | WOODBRIDGE | VA | | 10/18/2012 | 0.030 | 43,746 | | | | | | 367,000 | 01/28/2004 |
| 3990005540 | | MIAMI | FL | | 10/18/2012 | 0.030 | 142,804 | | | | | | 740,000 | 03/08/2004 |
| 3990005556 | | HUNTINGTON STATION | NY | | 10/18/2012 | 0.038 | 15,886 | | 1,387 | | | | 325,165 | 01/26/2004 |
| 3990005564 | | KINGS PARK | NY | | 10/18/2012 | 0.043 | 53,914 | | 404 | | | | 635,000 | 02/25/2004 |
| 3990005565 | | NEW YORK | NY | | 10/18/2012 | 0.028 | 49,305 | | 378 | | | | 760,000 | 02/19/2004 |
| 3990005566 | | MIAMI | FL | | 10/18/2012 | 0.030 | 17,742 | | | | | | 225,000 | 03/02/2004 |
| 3990005572 | | NORTHVALE | NJ | | 10/18/2012 | 0.038 | 40,488 | | 304 | | | | 400,000 | 11/22/2011 |
| 3990005573 | | MANAWA | WI | | 10/18/2012 | 0.035 | 24,741 | | | | | | 315,000 | 02/24/2004 |
| 3990005576 | | NORTH HILLS | CA | | 10/18/2012 | 0.033 | 3,517 | | | | | | 375,000 | 02/17/2004 |
| 3990005578 | | BONNE TERRE | MO | | 10/18/2012 | 0.038 | 37,833 | | | | | | 460,000 | 05/24/2004 |
| 3990005590 | | STONEY POINT | NY | | 10/18/2012 | 0.038 | 8,630 | | | | | | 322,679 | 02/09/2004 |
| 3990005598 | | SUPERIOR | MT | | 10/18/2012 | 0.028 | 10,886 | | | | | | 131,000 | 02/19/2004 |
| 3990005607 | | UNION CITY | CA | | 10/18/2012 | 0.028 | 20,000 | | | | | | 720,000 | 02/19/2004 |
| 3990005612 | | CHANDLER | AZ | | 10/18/2012 | 0.038 | 25,245 | | 190 | | | | 278,000 | 02/09/2004 |
| 3990005621 | | CENTER MORICHES | NY | | 10/18/2012 | 0.038 | 45,971 | | 3,756 | | | | 273,123 | 03/02/2004 |
| 3990005628 | | MATTESON | IL | | 10/18/2012 | 0.033 | 17,542 | | 132 | | | | 232,000 | 02/12/2004 |
| 3990005635 | | CHATSWORTH | CA | | 10/18/2012 | 0.030 | 64,249 | | | | | | 1,250,000 | 03/01/2004 |
| 3990005643 | | HICKORY | NC | | 10/18/2012 | 0.028 | 36,471 | | | | | | 155,371 | 02/17/2004 |
| 3990005647 | | STANTEN ISLAND | NY | | 10/18/2012 | 0.028 | 11,134 | | 220 | | | | 308,404 | 02/19/2004 |
| 3990005648 | | CLEARWATER | FL | | 10/18/2012 | 0.028 | | | | | | | 310,296 | 03/12/2004 |
| 3990005650 | | MESA | AZ | | 10/18/2012 | 0.033 | 25,575 | | 194 | | | | 311,000 | 01/20/2011 |
| 3990005651 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 37,813 | | | | | | 413,000 | 02/05/2004 |
| 3990005655 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.028 | 3,159 | | 442 | | | | 229,000 | 02/09/2004 |
| 3990005659 | | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 67,924 | | | | | | 700,000 | 03/05/2004 |
| 3990005665 | | PLYMOUTH | MA | | 10/18/2012 | 0.028 | 98,281 | | | | | | 283,000 | 04/13/2004 |
| 3990005666 | | FAYETTEVILLE | GA | | 10/18/2012 | 0.038 | 17,042 | | 330 | | | | 270,814 | 08/20/2012 |
| 3990005671 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 49,383 | | | | | | 234,000 | 02/20/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990005672 | | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 76,975 | | 577 | | | | 345,000 | 02/24/2004 |
| 3990005674 | | DANBURY | CT | | 10/18/2012 | 0.030 | 49,898 | | | | | | 240,000 | 03/05/2004 |
| 3990005681 | | CHOCORUA | NH | | 10/18/2012 | 0.028 | 148,703 | | | | | | 241,000 | 03/08/2004 |
| 3990005683 | | CHILMARK | MA | | 10/18/2012 | 0.028 | 44,956 | | | | | | 920,000 | 02/25/2004 |
| 3990005685 | | HAMPTON | VA | | 10/18/2012 | 0.028 | 100,000 | | | | | | 320,000 | 02/19/2004 |
| 3990005687 | | FLORISSANT | MO | | 10/18/2012 | 0.033 | 20,211 | | | | | | 66,000 | 02/25/2004 |
| 3990005696 | | WESTPORT | CT | | 10/18/2012 | 0.028 | 25,000 | | | | | | 575,000 | 02/12/2004 |
| 3990005698 | | COLUMBUS | OH | | 10/18/2012 | 0.033 | 29,791 | | | | | | 69,019 | 02/20/2004 |
| 3990005701 | | ROSEMEAD | CA | | 10/18/2012 | 0.038 | 2,841 | | | | | | 430,000 | 02/12/2004 |
| 3990005706 | | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 40,365 | | | | | | 232,080 | 03/02/2004 |
| 3990005707 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 30,704 | | | | | | 560,000 | 02/09/2004 |
| 3990005708 | | SOUTHFIELD | MI | | 10/18/2012 | 0.032 | 16,941 | | 335 | | | | 228,000 | 05/23/2012 |
| 3990005709 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 111,585 | | | | | | 290,500 | 02/11/2004 |
| 3990005715 | | EAST RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 50,550 | | | | | | 168,000 | 02/13/2004 |
| 3990005721 | | BISBEE | AZ | | 10/18/2012 | 0.041 | 10,144 | | | | | | 96,000 | 03/15/2004 |
| 3990005722 | | EL CAJON | CA | | 10/18/2012 | 0.028 | 70,170 | | 526 | | | | 725,000 | 02/24/2004 |
| 3990005724 | | FANWOOD | NJ | | 10/18/2012 | 0.035 | 13,146 | | 255 | | | | 309,000 | 06/15/2011 |
| 3990005726 | | EUREKA | CA | | 10/18/2012 | 0.025 | 20,093 | | 1,715 | | | | 333,000 | 03/03/2004 |
| 3990005734 | | OCEAN TWP | NJ | | 10/18/2012 | 0.028 | 116,431 | | 9,012 | | | | 320,000 | 03/26/2004 |
| 3990005736 | | LIVERMORE | CA | | 10/18/2012 | 0.033 | 29,783 | | 577 | | | | 442,718 | 02/20/2004 |
| 3990005751 | | EAST RUTHERFORD | NJ | | 10/18/2012 | 0.048 | 14,946 | | 1,230 | | | | 252,219 | 03/25/2004 |
| 3990005755 | | DENVER | CO | | 10/18/2012 | 0.038 | 19,723 | | 382 | | | | 145,000 | 03/04/2004 |
| 3990005760 | | ENCINO | CA | | 10/18/2012 | 0.028 | 10,369 | | | | | | 1,100,000 | 02/19/2004 |
| 3990005761 | | THORNWOOD | NY | | 10/18/2012 | 0.030 | 99,878 | | | | | | 530,000 | 04/05/2004 |
| 3990005765 | | GLENVILLE | PA | | 10/18/2012 | 0.025 | 98,292 | | | | | | 425,000 | 04/19/2004 |
| 3990005768 | | DOUGLASTON | NY | | 10/18/2012 | 0.028 | 67,753 | | | | | | 1,150,000 | 03/29/2004 |
| 3990005779 | | ALTAMONTE SPRINGS | FL | | 10/18/2012 | 0.033 | | | | | | | 151,000 | 03/08/2004 |
| 3990005782 | | SANTA BARBARA | CA | | 10/18/2012 | 0.030 | 94,917 | | 7,347 | | | | 1,350,000 | 03/11/2004 |
| 3990005788 | | MARTINSBURG | WV | | 10/18/2012 | 0.033 | 27,870 | | 2,062 | | | | 135,000 | 05/10/2004 |
| 3990005789 | | BROOKFIELD | IL | | 10/18/2012 | 0.048 | 30,431 | | | | | | 368,000 | 02/23/2004 |
| 3990005790 | | BOWIE | MD | | 10/18/2012 | 0.028 | 39,044 | | | | | | 352,413 | 03/19/2004 |
| 3990005798 | | MORENO VALLEY | CA | | 10/18/2012 | 0.038 | 26,382 | | 199 | | | | 202,000 | 03/01/2004 |
| 3990005803 | | CARLSBAD | CA | | 10/18/2012 | 0.028 | | | | | | | 640,000 | 03/22/2004 |
| 3990005818 | | ELMONT | NY | | 10/18/2012 | 0.038 | 63,122 | | | | | | 465,180 | 04/22/2004 |
| 3990005824 | | CEDAR KNOLLS | NJ | | 10/18/2012 | 0.028 | 10,107 | | | | | | 380,000 | 03/08/2004 |
| 3990005825 | | MAMMOTH LAKES | CA | | 10/18/2012 | 0.033 | 97,546 | | 7,551 | | | | 435,000 | 03/26/2004 |
| 3990005829 | | WEED | CA | | 10/18/2012 | 0.030 | 37,521 | | 2,904 | | | | 158,000 | 03/18/2004 |
| 3990005835 | | SIREN | WI | | 10/18/2012 | 0.028 | 37,460 | | | | | | 100,000 | 05/17/2004 |
| 3990005837 | | COATESVILLE | PA | | 10/18/2012 | 0.028 | 18,801 | | | | | | 188,000 | 03/24/2004 |
| 3990005838 | | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.046 | 9,977 | | 188 | | | | 80,000 | 04/16/2004 |
| 3990005839 | | VAN NUYS | CA | | 10/18/2012 | 0.028 | 73,100 | | 545 | | | | 235,000 | 03/19/2004 |
| 3990005841 | | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 45,066 | | | | | | 349,574 | 03/17/2004 |
| 3990005842 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.040 | 26,318 | | 198 | | | | 171,588 | 04/14/2004 |
| 3990005844 | | BECKER | MN | | 10/18/2012 | 0.028 | | | | | | | 257,000 | 03/09/2004 |
| 3990005848 | | OAK HILL | VA | | 10/18/2012 | 0.028 | 123,867 | | | | | | 330,000 | 03/17/2004 |
| 3990005852 | | SHERIDAN | WY | | 10/18/2012 | 0.038 | 42,394 | | | | | | 350,000 | 03/31/2004 |
| 3990005860 | | COSTA MESA | CA | | 10/18/2012 | 0.028 | 127,953 | | | | | | 850,000 | 03/25/2004 |
| 3990005870 | | STRATHAM | NH | | 10/18/2012 | 0.038 | 68,797 | | 5,790 | | | | 375,000 | 04/05/2004 |
| 3990005872 | | MANALAPAN | NJ | | 10/18/2012 | 0.038 | 39,173 | | | | | | 113,000 | 04/09/2004 |
| 3990005874 | | SAN CLEMENTE | CA | | 10/18/2012 | 0.038 | 63,232 | | 1,235 | | | | 820,000 | 03/17/2004 |
| 3990005875 | | GUILFORD | CT | | 10/18/2012 | 0.025 | | | | | | | 274,489 | 03/29/2004 |
| 3990005881 | | WESTFIELD | NJ | | 10/18/2012 | 0.030 | 39,032 | | | | | | 610,000 | 03/26/2004 |
| 3990005883 | | GOODYEAR | AZ | | 10/18/2012 | 0.033 | 27,524 | | 2,146 | | | | 254,000 | 03/11/2004 |
| 3990005884 | | GYPSUM | CO | | 10/18/2012 | 0.030 | 61,527 | | | | | | 215,000 | 04/05/2004 |
| 3990005886 | | LARKSPUR | CO | | 10/18/2012 | 0.033 | 27,247 | | | | | | 331,000 | 03/22/2004 |
| 3990005896 | | GULF BREEZE | FL | | 10/18/2012 | 0.030 | 139,638 | | | | | | 224,000 | 03/22/2004 |
| 3990005908 | | LAKE ALMANOR | CA | | 10/18/2012 | 0.025 | 95,285 | | | | | | 1,000,000 | 05/26/2004 |
| 3990005909 | | LA VERNE | CA | | 10/18/2012 | 0.028 | 15,429 | | | | | | 600,000 | 03/15/2004 |
| 3990005914 | | STERLING | VA | | 10/18/2012 | 0.038 | 94,309 | | | | | | 325,000 | 03/29/2004 |
| 3990005916 | | NASHVILLE | TN | | 10/18/2012 | 0.036 | 13,000 | | 1,015 | | | | 65,000 | 04/05/2004 |
| 3990005918 | | LANSDOWNE | VA | | 10/18/2012 | 0.033 | 48,882 | | | | | | 380,000 | 03/26/2004 |
| 3990005921 | | BELLEVUE | WA | | 10/18/2012 | 0.035 | 72,453 | | | | | | 850,000 | 04/05/2004 |
| 3990005926 | | WASHINGTON | DC | | 10/18/2012 | 0.030 | 28,028 | | | | | | 251,000 | 04/07/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990005929 | | GARNER | NC | | 10/18/2012 | 0.046 | 6,089 | | 120 | | | | 132,942 | 03/29/2004 |
| 3990005932 | | MIAMI | FL | | 10/18/2012 | 0.045 | 26,895 | | | | | | 127,581 | 03/29/2004 |
| 3990005936 | | REDONDO BEACH | CA | | 10/18/2012 | 0.030 | 51,555 | | | | | | 550,000 | 03/26/2004 |
| 3990005940 | | CHICO | CA | | 10/18/2012 | 0.028 | 117,682 | | | | | | 650,000 | 03/24/2004 |
| 3990005942 | | SCOTIA | NY | | 10/18/2012 | 0.028 | 39,601 | | | | | | 89,000 | 04/28/2004 |
| 3990005947 | | LONG BEACH | CA | | 10/18/2012 | 0.050 | 20,692 | | 395 | | | | 258,000 | 08/08/2008 |
| 3990005949 | | BLAUVELT | NY | | 10/18/2012 | 0.028 | 40,861 | | 3,133 | | | | 945,000 | 04/02/2004 |
| 3990005950 | | CAMPBELLSVILLE | KY | | 10/18/2012 | 0.028 | 19,072 | | | | | | 85,000 | 03/29/2004 |
| 3990005958 | | ORLANDO | FL | | 10/18/2012 | 0.028 | 96,094 | | | | | | 278,000 | 04/07/2004 |
| 3990005962 | | WESTFIELD | MA | | 10/18/2012 | 0.028 | 75,206 | | | | | | 287,000 | 03/26/2004 |
| 3990005964 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 72,196 | | | | | | 1,185,000 | 03/30/2004 |
| 3990005976 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.030 | 46,866 | | | | | | 1,200,000 | 06/18/2004 |
| 3990005978 | | CLAYTON | CA | | 10/18/2012 | 0.030 | 130,669 | | | | | | 485,000 | 04/14/2004 |
| 3990005986 | | PASSAIC CITY | NJ | | 10/18/2012 | 0.030 | 45,614 | | | | | | 250,000 | 05/04/2004 |
| 3990005987 | | COLLINGSWOOD | NJ | | 10/18/2012 | 0.028 | | | | | | | 203,000 | 04/12/2004 |
| 3990005990 | | PROVIDENCE FORGE | VA | | 10/18/2012 | 0.030 | 57,285 | | 1,079 | | | | 585,000 | 06/11/2004 |
| 3990005996 | | STATEN ISLAND | NY | | 10/18/2012 | 0.043 | 8,407 | | 159 | | | | 238,000 | 05/21/2004 |
| 3990005997 | | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 9,597 | | 185 | | | | 182,917 | 04/23/2004 |
| 3990005998 | | EMERSON | NJ | | 10/18/2012 | 0.028 | 48,997 | | | | | | 485,609 | 04/05/2004 |
| 3990006001 | | DURHAM | NC | | 10/18/2012 | 0.028 | 149,225 | | | | | | 506,000 | 04/14/2004 |
| 3990006002 | | BETHPAGE | NY | | 10/18/2012 | 0.033 | 146,687 | | | | | | 300,000 | 04/06/2004 |
| 3990006008 | | DENVER | CO | | 10/18/2012 | 0.028 | 32,723 | | | | | | 187,000 | 04/06/2004 |
| 3990006013 | | DOVER TWP | NJ | | 10/18/2012 | 0.040 | 10,311 | | 80 | | | | 218,000 | 08/08/2012 |
| 3990006015 | | OCEANSIDE | CA | | 10/18/2012 | 0.028 | 25,020 | | 1,865 | | | | 405,937 | 05/06/2004 |
| 3990006024 | | VIRGINIA CITY | NV | | 10/18/2012 | 0.028 | 36,062 | | 2,656 | | | | 185,000 | 05/03/2004 |
| 3990006025 | | WINTER SPRINGS | FL | | 10/18/2012 | 0.038 | 33,953 | | 2,497 | | | | 185,007 | 04/21/2004 |
| 3990006026 | | MACOMB | MI | | 10/18/2012 | 0.038 | 6,318 | | 122 | | | | 272,786 | 05/05/2004 |
| 3990006028 | | ALISO VIEJO | CA | | 10/18/2012 | 0.035 | 35,243 | | | | | | 405,000 | 05/11/2004 |
| 3990006036 | | MONTCLAIR | NJ | | 10/18/2012 | 0.028 | 91,480 | | 6,800 | | | | 600,000 | 04/12/2004 |
| 3990006040 | | NORTHPORT | NY | | 10/18/2012 | 0.028 | 88,786 | | | | | | 525,000 | 05/03/2004 |
| 3990006048 | | BRAINERD | MN | | 10/18/2012 | 0.028 | | | | | | | 335,000 | 05/14/2004 |
| 3990006055 | | CRANBERRY TWP | PA | | 10/18/2012 | 0.028 | 32,476 | | | | | | 280,000 | 05/19/2004 |
| 3990006059 | | VENTURA | CA | | 10/18/2012 | 0.033 | 29,986 | | 568 | | | | 298,000 | 05/04/2004 |
| 3990006070 | | SOUTHOLD | NY | | 10/18/2012 | 0.028 | 16,871 | | | | | | 485,000 | 04/28/2004 |
| 3990006073 | | ANAHEIM | CA | | 10/18/2012 | 0.028 | 45,800 | | | | | | 640,000 | 04/26/2004 |
| 3990006074 | | FITCHBURG | WI | | 10/18/2012 | 0.028 | 78,426 | | 576 | | | | 215,000 | 06/16/2004 |
| 3990006075 | | HIGHLAND PARK | IL | | 10/18/2012 | 0.028 | 74,275 | | | | | | 420,000 | 04/20/2004 |
| 3990006078 | | MIAMI | FL | | 10/18/2012 | 0.028 | 29,659 | | 2,601 | | | | 471,879 | 04/20/2004 |
| 3990006081 | | NEW YORK | NY | | 10/18/2012 | 0.047 | 19,372 | | 366 | | | | 335,000 | 07/06/2004 |
| 3990006086 | | LOWER BURRELL | PA | | 10/18/2012 | 0.030 | 14,415 | | 105 | | | | 93,057 | 04/21/2004 |
| 3990006087 | | BRANFORD | CT | | 10/18/2012 | 0.030 | 20,955 | | | | | | 235,000 | 04/21/2004 |
| 3990006088 | | YUCCA VALLEY | CA | | 10/18/2012 | 0.042 | 25,388 | | 1,872 | | | | 265,000 | 04/30/2004 |
| 3990006090 | | LEVITTOWN | NY | | 10/18/2012 | 0.028 | 69,683 | | | | | | 330,000 | 05/20/2004 |
| 3990006093 | | HARRISON TOWN | NJ | | 10/18/2012 | 0.030 | 34,612 | | | | | | 330,000 | 05/03/2004 |
| 3990006096 | | MORENO VALLEY | CA | | 10/18/2012 | 0.030 | 26,697 | | 198 | | | | 318,000 | 04/22/2004 |
| 3990006104 | | RIDLEY PARK | PA | | 10/18/2012 | 0.042 | 13,930 | | | | | | 171,000 | 04/21/2004 |
| 3990006110 | | GENEVA | OH | | 10/18/2012 | 0.045 | 10,871 | | 205 | | | | 171,000 | 04/27/2004 |
| 3990006111 | | BAKERSFIELD | CA | | 10/18/2012 | 0.033 | 49,049 | | 365 | | | | 401,000 | 05/18/2004 |
| 3990006116 | | OCEANSIDE | NY | | 10/18/2012 | 0.028 | 18,899 | | | | | | 384,515 | 05/17/2004 |
| 3990006117 | | ALLENTOWN | PA | | 10/18/2012 | 0.043 | 51,771 | | 384 | | | | 110,000 | 05/04/2004 |
| 3990006124 | | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 20,327 | | 1,513 | | | | 238,000 | 04/20/2004 |
| 3990006125 | | CHATTANOOGA | TN | | 10/18/2012 | 0.049 | 6,391 | | 121 | | | | 137,110 | 04/19/2004 |
| 3990006129 | | WOODLAND HILLS | CA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 06/09/2004 |
| 3990006137 | | WILMINGTON | NC | | 10/18/2012 | 0.043 | 9,925 | | | | | | 118,852 | 04/26/2004 |
| 3990006138 | | RICHMOND | VA | | 10/18/2012 | 0.025 | 33,316 | | | | | | 137,462 | 05/14/2004 |
| 3990006142 | | NEW BRUNSWICK | NJ | | 10/18/2012 | 0.028 | 73,062 | | | | | | 225,000 | 05/03/2004 |
| 3990006143 | | SAN DIEGO | CA | | 10/18/2012 | 0.044 | 22,263 | | 420 | | | | 322,000 | 04/28/2004 |
| 3990006144 | | POLK CITY | IA | | 10/18/2012 | 0.028 | | | | | | | 148,000 | 04/26/2004 |
| 3990006145 | | CARSON CITY | NV | | 10/18/2012 | 0.045 | 14,074 | | 271 | | | | 164,876 | 02/18/2007 |
| 3990006153 | | POTEAU | OK | | 10/18/2012 | 0.033 | 19,998 | | | | | | 79,601 | 04/26/2004 |
| 3990006157 | | LITTLE ROCK | AR | | 10/18/2012 | 0.049 | 13,144 | | | | | | 140,000 | 05/05/2004 |
| 3990006158 | | ALBRIGHTSVILLE | PA | | 10/18/2012 | 0.038 | 17,145 | | | | | | 140,000 | 05/27/2004 |
| 3990006162 | | HURON | SD | | 10/18/2012 | 0.046 | 10,166 | | | | | | 66,000 | 05/25/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990006165 | | HILLSBORO | NH | | 10/18/2012 | 0.030 | | | | | | | 136,000 | 04/28/2004 |
| 3990006166 | | BONNERS FERRY | ID | | 10/18/2012 | 0.044 | 21,167 | | 158 | | | | 45,500 | 05/26/2004 |
| 3990006167 | | FORT MEYERS | FL | | 10/18/2012 | 0.038 | 6,682 | | 507 | | | | 127,000 | 04/26/2004 |
| 3990006168 | | COLLINGDALE | PA | | 10/18/2012 | 0.039 | 1,560 | | | | | | 93,000 | 05/13/2004 |
| 3990006178 | | EVANSVILLE | IN | | 10/18/2012 | 0.054 | 22,880 | | 175 | | | | 360,000 | 06/18/2010 |
| 3990006180 | | GOLDEN VALLEY | MN | | 10/18/2012 | 0.028 | 81,443 | | 5,703 | | | | 151,000 | 05/11/2004 |
| 3990006182 | | MANCHESTER | CT | | 10/18/2012 | 0.049 | 16,570 | | 1,168 | | | | 267,000 | 06/07/2004 |
| 3990006185 | | RIVERSIDE | WA | | 10/18/2012 | 0.042 | 13,225 | | 881 | | | | 159,632 | 05/17/2004 |
| 3990006192 | | CHERRY HILL | NJ | | 10/18/2012 | 0.030 | 69,826 | | | | | | 460,000 | 05/06/2004 |
| 3990006195 | | DURANGO | CO | | 10/18/2012 | 0.043 | 25,174 | | | | | | 286,285 | 05/17/2004 |
| 3990006197 | | CHESTERFIELD | MI | | 10/18/2012 | 0.038 | 27,583 | | 205 | | | | 189,000 | 07/26/2008 |
| 3990006203 | | ESCONDIDO | CA | | 10/18/2012 | 0.030 | 49,363 | | | | | | 780,000 | 05/21/2004 |
| 3990006205 | | CUMMING | GA | | 10/18/2012 | 0.055 | 11,331 | | 211 | | | | 140,351 | 06/07/2004 |
| 3990006208 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.028 | 5,495 | | 423 | | | | 223,000 | 05/03/2004 |
| 3990006210 | | EUREKA | CA | | 10/18/2012 | 0.028 | 16,797 | | 331 | | | | 267,000 | 05/07/2004 |
| 3990006211 | | CHICAGO | IL | | 10/18/2012 | 0.046 | 9,120 | | 172 | | | | 115,000 | 08/12/2012 |
| 3990006212 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 100,252 | | | | | | 702,000 | 05/03/2004 |
| 3990006217 | | TAMPA | FL | | 10/18/2012 | 0.043 | 24,455 | | 1,567 | | | | 40,000 | 06/11/2004 |
| 3990006219 | | RIVERSIDE | CA | | 10/18/2012 | 0.030 | 18,381 | | 346 | | | | 247,000 | 05/17/2004 |
| 3990006222 | | GRANGER | IN | | 10/18/2012 | 0.028 | | | | | | | 300,000 | 05/17/2004 |
| 3990006237 | | ARTHUR | IL | | 10/18/2012 | 0.028 | 11,255 | | 901 | | | | 120,000 | 05/06/2004 |
| 3990006238 | | GARNETT | KS | | 10/18/2012 | 0.038 | 56,535 | | 3,675 | | | | 100,000 | 05/10/2004 |
| 3990006239 | | JENNINGS | OK | | 10/18/2012 | 0.035 | 6,508 | | 122 | | | | 65,900 | 05/11/2004 |
| 3990006246 | | DUBLIN | CA | | 10/18/2012 | 0.028 | 5,069 | | | | | | 785,000 | 06/10/2004 |
| 3990006248 | | GOSHEN | IN | | 10/18/2012 | 0.028 | 8,086 | | | | | | 80,539 | 05/05/2004 |
| 3990006250 | | QUARTZ HILL | CA | | 10/18/2012 | 0.038 | 26,538 | | 196 | | | | 328,000 | 05/10/2004 |
| 3990006251 | | SAN DIEGO | CA | | 10/18/2012 | 0.035 | 11,972 | | 241 | | | | 480,000 | 04/28/2004 |
| 3990006253 | | ROSWELL | GA | | 10/18/2012 | 0.028 | | | | | | | 460,000 | 06/17/2004 |
| 3990006259 | | PLYMOUTH | MN | | 10/18/2012 | 0.025 | | | | | | | 535,000 | 05/04/2004 |
| 3990006263 | | PURVIS | MS | | 10/18/2012 | 0.025 | 77,010 | | | | | | 158,000 | 05/17/2004 |
| 3990006274 | | DULUTH | GA | | 10/18/2012 | 0.030 | 32,755 | | | | | | 127,294 | 05/17/2004 |
| 3990006275 | | KANSAS CITY | MO | | 10/18/2012 | 0.025 | | | | | | | 295,000 | 06/01/2004 |
| 3990006287 | | LAUREL | MD | | 10/18/2012 | 0.042 | 22,053 | | 1,548 | | | | 215,813 | 05/11/2004 |
| 3990006291 | | HOLLISTER | CA | | 10/18/2012 | 0.028 | 61,830 | | | | | | 618,000 | 06/02/2004 |
| 3990006297 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.028 | 30,479 | | | | | | 270,156 | 05/21/2004 |
| 3990006303 | | WESTBROOKVILLE | NY | | 10/18/2012 | 0.043 | 16,552 | | 315 | | | | 205,000 | 06/03/2004 |
| 3990006305 | | KENNEWICK | WA | | 10/18/2012 | 0.033 | 944 | | | | | | 224,664 | 05/07/2004 |
| 3990006306 | | CHICAGO | IL | | 10/18/2012 | 0.036 | 2,761 | | 56 | | | | 422,000 | 05/28/2004 |
| 3990006307 | | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 45,684 | | | | | | 434,000 | 05/24/2004 |
| 3990006320 | | REDMOND | OR | | 10/18/2012 | 0.046 | 11,404 | | 84 | | | | 209,073 | 05/19/2004 |
| 3990006333 | | FALCON | CO | | 10/18/2012 | 0.028 | 25,773 | | 1,828 | | | | 178,938 | 05/12/2004 |
| 3990006340 | | STOCKTON | CA | | 10/18/2012 | 0.034 | 13,629 | | 943 | | | | 155,000 | 06/18/2004 |
| 3990006344 | | LIVONIA | MI | | 10/18/2012 | 0.028 | 1,301 | | 34 | | | | 171,000 | 06/16/2004 |
| 3990006346 | | IDAHO SPRINGS | CO | | 10/18/2012 | 0.038 | 14,573 | | 273 | | | | 235,000 | 05/18/2004 |
| 3990006353 | | STONEHAM | MA | | 10/18/2012 | 0.028 | 14,837 | | | | | | 546,000 | 05/24/2004 |
| 3990006355 | | FLOYDS KNOBS | IN | | 10/18/2012 | 0.044 | 68,464 | | | | | | 300,000 | 06/01/2004 |
| 3990006359 | | HONOLULU | HI | | 10/18/2012 | 0.030 | 36,729 | | | | | | 690,000 | 05/26/2004 |
| 3990006366 | | BRIDGETON | NJ | | 10/18/2012 | 0.033 | | | | | | | 300,000 | 06/15/2004 |
| 3990006372 | | LINDENHURST | NY | | 10/18/2012 | 0.030 | 61,219 | | 4,147 | | | | 305,000 | 05/26/2004 |
| 3990006378 | | ALISO VIEJO | CA | | 10/18/2012 | 0.028 | 39,564 | | | | | | 574,000 | 05/27/2004 |
| 3990006380 | | WICHITA | KS | | 10/18/2012 | 0.025 | 15,987 | | | | | | 136,412 | 05/18/2004 |
| 3990006389 | | FOSTER | RI | | 10/18/2012 | 0.033 | 20,206 | | 378 | | | | 317,000 | 05/28/2004 |
| 3990006390 | | POMONA | CA | | 10/18/2012 | 0.035 | 35,272 | | 2,191 | | | | 370,000 | 08/11/2004 |
| 3990006391 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | | | | | | | 284,000 | 05/27/2004 |
| 3990006395 | | CODY | WY | | 10/18/2012 | 0.028 | | | | | | | 212,000 | 06/03/2004 |
| 3990006397 | | HAYMARKET | VA | | 10/18/2012 | 0.033 | 14,319 | | 264 | | | | 414,000 | 06/08/2004 |
| 3990006407 | | DULUTH | GA | | 10/18/2012 | 0.025 | 26,477 | | | | | | 487,000 | 05/28/2004 |
| 3990006414 | | BALLSTON LAKE | NY | | 10/18/2012 | 0.043 | 36,101 | | | | | | 297,131 | 06/11/2004 |
| 3990006419 | | PATCHOGUE | NY | | 10/18/2012 | 0.043 | 14,331 | | 109 | | | | 334,535 | 06/01/2004 |
| 3990006436 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.028 | 48,947 | | | | | | 169,649 | 06/11/2004 |
| 3990006440 | | HALEIWA | HI | | 10/18/2012 | 0.030 | | | | | | | 450,000 | 06/03/2004 |
| 3990006445 | | MIAMI | FL | | 10/18/2012 | 0.028 | 58,506 | | 433 | | | | 384,000 | 07/16/2004 |
| 3990006450 | | KANEOHE | HI | | 10/18/2012 | 0.028 | | | | | | | 820,000 | 07/09/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990006451 | | EAST WHITELAND | PA | | 10/18/2012 | 0.028 | 13,421 | | | | | | 469,447 | 06/15/2004 |
| 3990006453 | | COLUMBUS | OH | | 10/18/2012 | 0.036 | 14,724 | | | | | | 184,012 | 07/06/2004 |
| 3990006454 | | BURLINGTON | NJ | | 10/18/2012 | 0.043 | 33,040 | | 2,208 | | | | 336,000 | 06/08/2004 |
| 3990006455 | | MERRILL | WI | | 10/18/2012 | 0.043 | 22,122 | | 415 | | | | 245,000 | 04/01/2011 |
| 3990006458 | | MILILANI | HI | | 10/18/2012 | 0.033 | 75,374 | | 4,846 | | | | 295,000 | 06/09/2004 |
| 3990006459 | | HAYESVILLE | NC | | 10/18/2012 | 0.028 | 22,450 | | 164 | | | | 49,000 | 08/10/2004 |
| 3990006460 | | MARIETTA | GA | | 10/18/2012 | 0.028 | 5,987 | | | | | | 118,249 | 06/17/2004 |
| 3990006466 | | SOUTHEAST | NY | | 10/18/2012 | 0.028 | 32,712 | | | | | | 322,324 | 06/28/2004 |
| 3990006474 | | DALLESPORT | WA | | 10/18/2012 | 0.044 | 22,748 | | 1,480 | | | | 193,000 | 08/09/2004 |
| 3990006476 | | CORDOVA | TN | | 10/18/2012 | 0.039 | 13,141 | | 247 | | | | 189,255 | 10/15/2010 |
| 3990006477 | | CHICAGO | IL | | 10/18/2012 | 0.035 | 23,699 | | | | | | 205,000 | 07/06/2004 |
| 3990006479 | | SHENANGO TOWNSHIP | PA | | 10/18/2012 | 0.046 | 5,408 | | | | | | 115,189 | 06/22/2004 |
| 3990006481 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 11,759 | | 806 | | | | 257,354 | 06/09/2004 |
| 3990006483 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.036 | 9,896 | | | | | | 197,000 | 08/02/2004 |
| 3990006490 | | DES MOINES | IA | | 10/18/2012 | 0.028 | 23,888 | | | | | | 111,231 | 06/11/2004 |
| 3990006498 | | PLEASANT HILL | CA | | 10/18/2012 | 0.035 | 38,053 | | | | | | 466,215 | 08/30/2004 |
| 3990006499 | | WATSONVILLE | CA | | 10/18/2012 | 0.038 | 21,856 | | 406 | | | | 439,000 | 07/14/2004 |
| 3990006501 | | MAHOPAC | NY | | 10/18/2012 | 0.028 | 50,443 | | | | | | 355,204 | 06/23/2004 |
| 3990006506 | | LOMPOC | CA | | 10/18/2012 | 0.028 | 9,874 | | 702 | | | | 415,000 | 06/23/2004 |
| 3990006512 | | TINLEY PARK | IL | | 10/18/2012 | 0.035 | 31,653 | | | | | | 470,000 | 06/25/2004 |
| 3990006516 | | LAWTON | OK | | 10/18/2012 | 0.050 | 20,607 | | 1,377 | | | | 113,000 | 07/12/2004 |
| 3990006521 | | PLAINFIELD | CT | | 10/18/2012 | 0.030 | | | | | | | 180,000 | 06/30/2004 |
| 3990006523 | | SOUTH GLASTONBURY | CT | | 10/18/2012 | 0.028 | 33,716 | | | | | | 515,000 | 07/02/2004 |
| 3990006532 | | WESTAMPTON | NJ | | 10/18/2012 | 0.028 | 1,209 | | | | | | 164,000 | 06/29/2004 |
| 3990006539 | | MOBILE | AL | | 10/18/2012 | 0.048 | 5,258 | | | | | | 116,000 | 06/21/2004 |
| 3990006543 | | LOS ANGELES | CA | | 10/18/2012 | 0.033 | 38,324 | | | | | | 361,500 | 07/09/2004 |
| 3990006546 | | BRISTOLVILLE | OH | | 10/18/2012 | 0.035 | 42,143 | | | | | | 115,000 | 06/21/2004 |
| 3990006560 | | APTOS | CA | | 10/18/2012 | 0.033 | 39,217 | | | | | | 505,000 | 08/26/2004 |
| 3990006562 | | TUCSON | AZ | | 10/18/2012 | 0.038 | 38,014 | | | | | | 200,920 | 07/19/2004 |
| 3990006566 | | SAN JOSE | CA | | 10/18/2012 | 0.030 | 67,117 | | | | | | 280,618 | 06/28/2004 |
| 3990006567 | | FLOSSMOOR | IL | | 10/18/2012 | 0.030 | 35,086 | | | | | | 190,281 | 07/09/2004 |
| 3990006572 | | GOLDEN VALLEY | AZ | | 10/18/2012 | 0.047 | 18,326 | | 333 | | | | 118,000 | 07/22/2004 |
| 3990006581 | | DANBURY | CT | | 10/18/2012 | 0.040 | 36,420 | | 670 | | | | 620,000 | 08/04/2004 |
| 3990006589 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.028 | 24,804 | | 1,728 | | | | 440,000 | 07/02/2004 |
| 3990006600 | | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 19,793 | | | | | | 240,000 | 07/21/2004 |
| 3990006612 | | WILKES BARRE | PA | | 10/18/2012 | 0.028 | 15,480 | | | | | | 250,000 | 08/06/2004 |
| 3990006614 | | GAITHERSBURG | MD | | 10/18/2012 | 0.033 | 50,178 | | | | | | 450,000 | 07/09/2004 |
| 3990006616 | | CARSON CITY | NV | | 10/18/2012 | 0.050 | 83,937 | | 1,562 | | | | 390,000 | 07/23/2004 |
| 3990006625 | | FRESNO | CA | | 10/18/2012 | 0.033 | 22,825 | | 1,537 | | | | 250,000 | 07/01/2004 |
| 3990006626 | | CHANHASSEN | MN | | 10/18/2012 | 0.025 | 954 | | | | | | 365,000 | 07/06/2004 |
| 3990006632 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.025 | 234,097 | | | | | | 968,000 | 07/19/2004 |
| 3990006636 | | ST GEORGE | SC | | 10/18/2012 | 0.053 | 10,298 | | | | | | 86,000 | 07/21/2004 |
| 3990006641 | | LANCASTER | CA | | 10/18/2012 | 0.028 | 48,836 | | | | | | 138,000 | 09/13/2004 |
| 3990006651 | | MARMARTH | ND | | 10/18/2012 | 0.028 | 10,243 | | 191 | | | | 140,000 | 08/31/2004 |
| 3990006654 | | AMERICAN CANYON | CA | | 10/18/2012 | 0.028 | 16,846 | | 306 | | | | 311,626 | 07/29/2004 |
| 3990006668 | | ATLANTA | GA | | 10/18/2012 | 0.028 | 39,898 | | | | | | 755,000 | 07/28/2004 |
| 3990006676 | | STILWELL | KS | | 10/18/2012 | 0.033 | 18,407 | | 333 | | | | 195,000 | 09/30/2004 |
| 3990006685 | | IRVINGTON | NJ | | 10/18/2012 | 0.028 | 32,383 | | | | | | 240,000 | 07/27/2004 |
| 3990006687 | | LOGANVILLE | GA | | 10/18/2012 | 0.045 | 22,175 | | | | | | 146,000 | 07/13/2004 |
| 3990006700 | | FOSTER CITY | CA | | 10/18/2012 | 0.028 | 70,424 | | | | | | 840,000 | 07/27/2004 |
| 3990006705 | | PHILADELPHIA | PA | | 10/18/2012 | 0.045 | 69,996 | | | | | | 675,000 | 07/19/2004 |
| 3990006706 | | POTOMAC | MD | | 10/18/2012 | 0.028 | 47,298 | | | | | | 835,000 | 07/23/2004 |
| 3990006710 | | HERSHEY | PA | | 10/18/2012 | 0.038 | 13,741 | | | | | | 144,000 | 07/14/2004 |
| 3990006713 | | TUCSON | AZ | | 10/18/2012 | 0.035 | 2,439 | | | | | | 147,654 | 07/21/2004 |
| 3990006718 | | NOVATO | CA | | 10/18/2012 | 0.030 | 141,516 | | | | | | 1,043,750 | 08/20/2004 |
| 3990006740 | | CLIFFSIDE PARK | NJ | | 10/18/2012 | 0.033 | 26,261 | | 499 | | | | 369,000 | 08/16/2004 |
| 3990006744 | | COLUMBUS | OH | | 10/18/2012 | 0.028 | | | | | | | 478,000 | 07/20/2004 |
| 3990006758 | | BULGER | PA | | 10/18/2012 | 0.038 | 76,238 | | | | | | 152,000 | 08/31/2010 |
| 3990006765 | | SYRACUSE | NY | | 10/18/2012 | 0.043 | 17,820 | | | | | | 125,176 | 07/13/2004 |
| 3990006766 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 91,721 | | | | | | 357,873 | 08/02/2004 |
| 3990006771 | | CAVE CREEK | AZ | | 10/18/2012 | 0.025 | 72,047 | | | | | | 319,000 | 08/23/2004 |
| 3990006772 | | CLIFFSIDE PARK | NJ | | 10/18/2012 | 0.030 | 70,841 | | | | | | 350,000 | 07/16/2004 |
| 3990006774 | | LOS ANGELES | CA | | 10/18/2012 | 0.050 | 131,869 | | 972 | | | | 498,500 | 02/21/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990006778 | | WASHINGTON | DC | | 10/18/2012 | 0.038 | 26,334 | | 1,717 | | | | 705,000 | 07/14/2004 |
| 3990006780 | | LA MESA | CA | | 10/18/2012 | 0.030 | 21,672 | | 402 | | | | 450,000 | 07/26/2004 |
| 3990006781 | | WAKE FOREST | NC | | 10/18/2012 | 0.045 | 9,848 | | 183 | | | | 155,000 | 07/26/2004 |
| 3990006783 | | SEQUIM | WA | | 10/18/2012 | 0.028 | 46,332 | | | | | | 261,604 | 08/06/2004 |
| 3990006784 | | NORTH BAY VILLAGE | FL | | 10/18/2012 | 0.035 | 10,724 | | | | | | 130,000 | 09/03/2004 |
| 3990006796 | | HIGH BRIDGE | NJ | | 10/18/2012 | 0.033 | 10,427 | | 199 | | | | 209,000 | 07/26/2004 |
| 3990006804 | | MARLBOROUGH | MA | | 10/18/2012 | 0.028 | 19,993 | | | | | | 331,248 | 08/18/2004 |
| 3990006814 | | BRANDON | MS | | 10/18/2012 | 0.045 | 20,136 | | | | | | 127,286 | 07/23/2004 |
| 3990006820 | | EVANSVILLE | IN | | 10/18/2012 | 0.043 | 20,611 | | | | | | 232,517 | 07/26/2004 |
| 3990006824 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | | | | | | | 628,000 | 08/09/2004 |
| 3990006826 | | EAST HAMPTON | CT | | 10/18/2012 | 0.043 | 20,805 | | 153 | | | | 353,316 | 07/29/2004 |
| 3990006828 | | PORT WASHINGTON | NY | | 10/18/2012 | 0.025 | 2,328 | | 18 | | | | 850,000 | 07/30/2004 |
| 3990006830 | | PALM COAST | FL | | 10/18/2012 | 0.047 | 22,173 | | 162 | | | | 240,000 | 07/22/2004 |
| 3990006835 | | BIG BEAR LAKE | CA | | 10/18/2012 | 0.028 | 21,989 | | 1,439 | | | | 467,000 | 09/08/2004 |
| 3990006840 | | KANEOHE | HI | | 10/18/2012 | 0.030 | 28,435 | | 527 | | | | 680,000 | 08/06/2004 |
| 3990006853 | | LAKE VIEW TERRACE | CA | | 10/18/2012 | 0.028 | 14,456 | | | | | | 378,391 | 08/02/2004 |
| 3990006855 | | IRVINE | CA | | 10/18/2012 | 0.028 | 5,021 | | | | | | 363,359 | 08/02/2004 |
| 3990006861 | | ROWLAND HEIGHTS | CA | | 10/18/2012 | 0.038 | 25,850 | | 1,587 | | | | 310,081 | 09/17/2004 |
| 3990006862 | | RIO VISTA | CA | | 10/18/2012 | 0.030 | 26,076 | | 191 | | | | 386,272 | 07/19/2004 |
| 3990006865 | | HOLLYWOOD | FL | | 10/18/2012 | 0.033 | 22,225 | | 404 | | | | 133,036 | 07/27/2004 |
| 3990006868 | | ANOKA | MN | | 10/18/2012 | 0.028 | 12,621 | | 928 | | | | 400,000 | 08/09/2004 |
| 3990006869 | | PETERSBURG | MI | | 10/18/2012 | 0.042 | 17,879 | | 327 | | | | 233,000 | 07/19/2004 |
| 3990006874 | | SOQUEL | CA | | 10/18/2012 | 0.030 | 33,111 | | 2,123 | | | | 707,000 | 08/02/2004 |
| 3990006877 | | HONOLULU | HI | | 10/18/2012 | 0.028 | 158,961 | | | | | | 1,350,000 | 08/09/2004 |
| 3990006878 | | SEATTLE | WA | | 10/18/2012 | 0.028 | 39,373 | | | | | | 266,423 | 07/23/2004 |
| 3990006883 | | ALDRICH | MO | | 10/18/2012 | 0.028 | 46,205 | | | | | | 68,000 | 08/02/2004 |
| 3990006884 | | PARAMOUNT | CA | | 10/18/2012 | 0.028 | 53,901 | | 3,936 | | | | 550,000 | 08/04/2004 |
| 3990006889 | | PENSACOLA | FL | | 10/18/2012 | 0.030 | 49,712 | | | | | | 315,000 | 08/23/2004 |
| 3990006896 | | REDWOOD CITY | CA | | 10/18/2012 | 0.023 | 33,598 | | | | | | 1,500,000 | 08/20/2004 |
| 3990006897 | | VAN NUYS | CA | | 10/18/2012 | 0.028 | 34,957 | | | | | | 354,174 | 08/02/2004 |
| 3990006899 | | YERINGTON | NV | | 10/18/2012 | 0.043 | 23,655 | | 1,539 | | | | 103,000 | 07/29/2004 |
| 3990006901 | | UNION CITY | NJ | | 10/18/2012 | 0.028 | 111,049 | | 7,099 | | | | 420,000 | 08/06/2004 |
| 3990006906 | | SPRINGFIELD | VA | | 10/18/2012 | 0.028 | 83,081 | | | | | | 395,000 | 08/05/2004 |
| 3990006909 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 53,931 | | 398 | | | | 455,000 | 07/26/2004 |
| 3990006915 | | BRUNSWICK | ME | | 10/18/2012 | 0.037 | 2,773 | | 32 | | | | 142,389 | 08/09/2004 |
| 3990006922 | | NEWBURY PARK | CA | | 10/18/2012 | 0.028 | | | | | | | 1,430,000 | 09/09/2004 |
| 3990006923 | | VOLCANO | CA | | 10/18/2012 | 0.028 | 100,646 | | 6,296 | | | | 605,000 | 08/10/2004 |
| 3990006924 | | RANCHO CUCAMONGA | CA | | 10/18/2012 | 0.028 | 19,627 | | 357 | | | | 449,000 | 07/26/2004 |
| 3990006928 | | BROOKLYN | NY | | 10/18/2012 | 0.035 | 64,324 | | | | | | 460,000 | 12/15/2010 |
| 3990006932 | | BIG PINE KEY | FL | | 10/18/2012 | 0.030 | 35,024 | | 2,158 | | | | 230,000 | 08/09/2004 |
| 3990006934 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 60,989 | | | | | | 313,000 | 07/28/2004 |
| 3990006935 | | LAS VEGAS | NV | | 10/18/2012 | 0.025 | | | | | | | 602,000 | 09/10/2004 |
| 3990006938 | | JACKSONVILLE | NC | | 10/18/2012 | 0.033 | 24,489 | | | | | | 56,000 | 07/26/2004 |
| 3990006940 | | MISSION VIEJO | CA | | 10/18/2012 | 0.028 | 15,466 | | | | | | 760,000 | 08/30/2004 |
| 3990006941 | | LEONIA BORO | NJ | | 10/18/2012 | 0.028 | | | | | | | 310,000 | 08/04/2004 |
| 3990006944 | | MOUNT SHASTA | CA | | 10/18/2012 | 0.028 | 98,804 | | | | | | 558,000 | 09/22/2004 |
| 3990006947 | | ARMONK | NY | | 10/18/2012 | 0.028 | 42,409 | | 2,735 | | | | 675,000 | 08/04/2004 |
| 3990006954 | | MATTHEWS | NC | | 10/18/2012 | 0.042 | 27,000 | | | | | | 191,869 | 08/09/2004 |
| 3990006956 | | ROCKWELL CITY | IA | | 10/18/2012 | 0.030 | 1,116 | | | | | | 81,000 | 08/03/2004 |
| 3990006958 | | WHITE PLAINS | NY | | 10/18/2012 | 0.028 | 37,769 | | | | | | 600,000 | 08/24/2004 |
| 3990006971 | | SUGAR CAMP TOWNSHI | WI | | 10/18/2012 | 0.045 | 8,948 | | | | | | 157,000 | 08/20/2004 |
| 3990006978 | | STERLING | OH | | 10/18/2012 | 0.028 | 30,395 | | | | | | 148,000 | 08/03/2004 |
| 3990006980 | | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 26,422 | | 193 | | | | 562,000 | 08/02/2004 |
| 3990006981 | | BELFAIR | WA | | 10/18/2012 | 0.048 | 15,935 | | 118 | | | | 167,000 | 08/11/2004 |
| 3990006982 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 87,631 | | | | | | 872,897 | 08/03/2004 |
| 3990006988 | | MONROE | CT | | 10/18/2012 | 0.035 | 24,972 | | 1,523 | | | | 487,000 | 08/17/2004 |
| 3990006990 | | SANDY | UT | | 10/18/2012 | 0.043 | 21,302 | | | | | | 175,000 | 08/18/2004 |
| 3990006996 | | THOMASTON | CT | | 10/18/2012 | 0.028 | 1,602 | | | | | | 169,000 | 08/05/2004 |
| 3990006997 | | CHINO VALLEY | AZ | | 10/18/2012 | 0.049 | 3,751 | | 74 | | | | 71,000 | 07/29/2004 |
| 3990007003 | | VIENNA | VA | | 10/18/2012 | 0.028 | | | | | | | 1,000,000 | 08/02/2004 |
| 3990007022 | | MISSION VIEJO | CA | | 10/18/2012 | 0.030 | | | | | | | 759,500 | 08/23/2004 |
| 3990007025 | | NORTHRIDGE | CA | | 10/18/2012 | 0.028 | 99,927 | | 6,127 | | | | 626,000 | 08/20/2004 |
| 3990007027 | | NUTLEY | NJ | | 10/18/2012 | 0.028 | 29,693 | | | | | | 439,787 | 08/11/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990007028 | | LAS VEGAS | NV | | 10/18/2012 | 0.038 | 26,121 | | 193 | | | | 243,000 | 08/17/2004 |
| 3990007030 | | HENDERSON | NV | | 10/18/2012 | 0.028 | 66,868 | | | | | | 324,573 | 09/20/2004 |
| 3990007031 | | MABELVALE | AR | | 10/18/2012 | 0.028 | 46,608 | | 344 | | | | 174,506 | 08/23/2004 |
| 3990007032 | | DOLORES | CO | | 10/18/2012 | 0.033 | 21,486 | | | | | | 214,000 | 09/07/2004 |
| 3990007034 | | TARPON SPRINGS | FL | | 10/18/2012 | 0.025 | 26,966 | | 1,652 | | | | 271,002 | 08/18/2004 |
| 3990007035 | | BENDENA | KS | | 10/18/2012 | 0.046 | 7,145 | | 128 | | | | 95,000 | 08/17/2004 |
| 3990007036 | | LAS VEGAS | NV | | 10/18/2012 | 0.033 | 8,279 | | 550 | | | | 304,000 | 09/09/2004 |
| 3990007038 | | RAYTOWN | MO | | 10/18/2012 | 0.053 | 15,586 | | 114 | | | | 152,004 | 08/04/2004 |
| 3990007040 | | SCHENECTADY | NY | | 10/18/2012 | 0.052 | 32,364 | | | | | | 57,000 | 08/02/2004 |
| 3990007041 | | HOLBROOK | MA | | 10/18/2012 | 0.030 | 48,210 | | | | | | 225,000 | 08/05/2004 |
| 3990007043 | | ROHNERT PARK | CA | | 10/18/2012 | 0.028 | 13,750 | | 1,083 | | | | 315,000 | 08/04/2004 |
| 3990007046 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 21,824 | | 399 | | | | 430,947 | 09/07/2004 |
| 3990007053 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.025 | 68,662 | | | | | | 775,000 | 07/30/2004 |
| 3990007054 | | CICERO | IL | | 10/18/2012 | 0.033 | 24,680 | | 178 | | | | 185,935 | 08/09/2004 |
| 3990007056 | | MENDOCINO | CA | | 10/18/2012 | 0.038 | 40,955 | | | | | | 379,157 | 08/18/2004 |
| 3990007061 | | CROSS JUNCTION | VA | | 10/18/2012 | 0.033 | 54,410 | | 398 | | | | 250,000 | 07/29/2004 |
| 3990007062 | | OCALA | FL | | 10/18/2012 | 0.049 | 17,163 | | 312 | | | | 96,000 | 08/06/2004 |
| 3990007065 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | | | | | 1,300,000 | 11/10/2004 |
| 3990007068 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | 35,298 | | 634 | | | | 710,000 | 08/24/2004 |
| 3990007069 | | LAS VEGAS | NV | | 10/18/2012 | 0.029 | 8,264 | | 515 | | | | 330,000 | 09/01/2004 |
| 3990007072 | | GREENPORT | NY | | 10/18/2012 | 0.028 | 37,609 | | | | | | 425,000 | 08/26/2004 |
| 3990007073 | | MIAMI | FL | | 10/18/2012 | 0.038 | 22,147 | | 1,357 | | | | 164,599 | 09/24/2004 |
| 3990007079 | | PORTLAND | CT | | 10/18/2012 | 0.025 | 87,097 | | | | | | 312,000 | 09/03/2004 |
| 3990007084 | | FAIRFAX | VA | | 10/18/2012 | 0.030 | 19,826 | | | | | | 479,000 | 09/22/2004 |
| 3990007091 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | | | | | | | 480,000 | 09/30/2004 |
| 3990007096 | | INVERNESS | FL | | 10/18/2012 | 0.043 | 4,687 | | 35 | | | | 74,155 | 08/06/2004 |
| 3990007097 | | ENID | OK | | 10/18/2012 | 0.028 | 53,161 | | 3,306 | | | | 210,535 | 08/16/2004 |
| 3990007100 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.030 | 48,334 | | | | | | 515,651 | 09/02/2004 |
| 3990007114 | | ANAHEIM | CA | | 10/18/2012 | 0.028 | 9,378 | | 166 | | | | 241,000 | 12/10/2011 |
| 3990007126 | | HICKSVILLE | NY | | 10/18/2012 | 0.028 | 65,775 | | | | | | 442,000 | 09/13/2004 |
| 3990007127 | | FREMONT | CA | | 10/18/2012 | 0.025 | 65,470 | | 503 | | | | 520,000 | 08/11/2004 |
| 3990007128 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.038 | 46,540 | | | | | | 229,000 | 08/20/2004 |
| 3990007129 | | CORONA | CA | | 10/18/2012 | 0.028 | 66,539 | | 3,762 | | | | 605,000 | 05/29/2009 |
| 3990007131 | | MARIETTA | GA | | 10/18/2012 | 0.033 | 16,384 | | 300 | | | | 171,000 | 09/14/2004 |
| 3990007141 | | STUDIO CITY | CA | | 10/18/2012 | 0.025 | 239,451 | | | | | | 1,392,000 | 09/17/2004 |
| 3990007148 | | NORMAN | OK | | 10/18/2012 | 0.040 | 1,966 | | 36 | | | | 173,000 | 08/11/2004 |
| 3990007155 | | SMITHTOWN | NY | | 10/18/2012 | 0.028 | 50,458 | | 370 | | | | 390,000 | 08/25/2004 |
| 3990007161 | | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.038 | 95,019 | | | | | | 3,400,000 | 08/30/2004 |
| 3990007163 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.045 | 4,076 | | 75 | | | | 135,385 | 01/03/2011 |
| 3990007165 | | GERMANTOWN | MD | | 10/18/2012 | 0.028 | 48,129 | | | | | | 449,000 | 08/30/2004 |
| 3990007166 | | YUCCA VALLEY | CA | | 10/18/2012 | 0.028 | 36,950 | | 462 | | | | 85,000 | 10/18/2004 |
| 3990007167 | | TOLLAND | CT | | 10/18/2012 | 0.045 | 25,678 | | 187 | | | | 244,000 | 09/08/2004 |
| 3990007171 | | WYTHEVILLE | VA | | 10/18/2012 | 0.043 | 26,344 | | 193 | | | | 308,398 | 08/24/2004 |
| 3990007173 | | SAN JOSE | CA | | 10/18/2012 | 0.025 | 104,703 | | 6,414 | | | | 635,000 | 09/20/2004 |
| 3990007174 | | GURNEE | IL | | 10/18/2012 | 0.033 | 63,936 | | 3,765 | | | | 332,000 | 09/22/2004 |
| 3990007185 | | ANTIOCH | CA | | 10/18/2012 | 0.030 | 43,341 | | 315 | | | | 405,000 | 08/16/2004 |
| 3990007187 | | ALEXANDRIA | VA | | 10/18/2012 | 0.038 | 19,480 | | | | | | 298,000 | 09/24/2004 |
| 3990007194 | | HARTWELL | GA | | 10/18/2012 | 0.028 | 61,926 | | | | | | 420,500 | 09/03/2004 |
| 3990007196 | | LOUISVILLE | KY | | 10/18/2012 | 0.030 | 2,984 | | 204 | | | | 223,000 | 10/25/2004 |
| 3990007199 | | OLD LYME | CT | | 10/18/2012 | 0.030 | 20,591 | | 1,302 | | | | 520,000 | 09/01/2004 |
| 3990007205 | | FRANKLIN | WI | | 10/18/2012 | 0.040 | 15,974 | | 984 | | | | 261,000 | 09/15/2004 |
| 3990007213 | | S SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 98,560 | | | | | | 870,000 | 09/01/2004 |
| 3990007219 | | ANAHEIM | CA | | 10/18/2012 | 0.025 | 10,107 | | 619 | | | | 625,000 | 09/07/2004 |
| 3990007220 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 148,914 | | | | | | 430,000 | 09/20/2004 |
| 3990007221 | | NEWMAN | CA | | 10/18/2012 | 0.044 | 7,908 | | 58 | | | | 256,000 | 08/25/2004 |
| 3990007230 | | PONTE VEDRA | FL | | 10/18/2012 | 0.030 | 29,537 | | 1,670 | | | | 450,000 | 06/22/2010 |
| 3990007234 | | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.030 | 29,981 | | 1,827 | | | | 246,000 | 12/19/2012 |
| 3990007240 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | | | | | 600,000 | 09/15/2004 |
| 3990007244 | | FREDERICK | MD | | 10/18/2012 | 0.043 | | | | | | | 256,463 | 09/20/2004 |
| 3990007248 | | ELK GROVE | CA | | 10/18/2012 | 0.025 | | | | | | | 368,000 | 09/17/2004 |
| 3990007253 | | MANASSAS | VA | | 10/18/2012 | 0.032 | 5,570 | | | | | | 208,651 | 08/23/2004 |
| 3990007256 | | WEST ST PAUL | MN | | 10/18/2012 | 0.025 | 68,931 | | | | | | 391,000 | 09/07/2004 |
| 3990007264 | | MILL VALLEY | CA | | 10/18/2012 | 0.023 | 70,555 | | | | | | 840,000 | 09/13/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990007266 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 94,750 | | 5,905 | | | | 250,000 | 08/30/2004 |
| 3990007271 | | MINEOLA | NY | | 10/18/2012 | 0.025 | 168,734 | | | | | | 440,000 | 09/01/2004 |
| 3990007272 | | LONDON DERRY | NH | | 10/18/2012 | 0.040 | 22,549 | | 405 | | | | 332,330 | 08/31/2004 |
| 3990007273 | | CHICAGO | IL | | 10/18/2012 | 0.033 | 82,367 | | | | | | 514,281 | 10/04/2004 |
| 3990007275 | | MIAMI | FL | | 10/18/2012 | 0.025 | 39,175 | | | | | | 500,000 | 09/13/2004 |
| 3990007277 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | 13,280 | | 96 | | | | 206,000 | 09/28/2004 |
| 3990007280 | | LAS VEGAS | NV | | 10/18/2012 | 0.038 | 31,609 | | 1,939 | | | | 335,869 | 08/26/2004 |
| 3990007287 | | MONSEY | NY | | 10/18/2012 | 0.030 | 43,172 | | 317 | | | | 490,000 | 08/31/2004 |
| 3990007291 | | HONOLULU | HI | | 10/18/2012 | 0.025 | 243,715 | | | | | | 480,000 | 09/07/2004 |
| 3990007294 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 34,172 | | 1,737 | | | | 163,000 | 09/16/2004 |
| 3990007298 | | MIDVALE | UT | | 10/18/2012 | 0.028 | 107,087 | | | | | | 173,000 | 09/15/2004 |
| 3990007311 | | SETAUKET | NY | | 10/18/2012 | 0.030 | 67,264 | | 488 | | | | 545,000 | 09/24/2004 |
| 3990007313 | | MARTINSBURG | WV | | 10/18/2012 | 0.030 | 118,624 | | | | | | 448,000 | 09/17/2004 |
| 3990007314 | | CHELTENHAM TWP | PA | | 10/18/2012 | 0.043 | 100,321 | | 6,145 | | | | 335,000 | 09/01/2004 |
| 3990007321 | | FAIRBANK | IA | | 10/18/2012 | 0.043 | 18,128 | | 334 | | | | 237,637 | 09/03/2004 |
| 3990007325 | | AGOURA | CA | | 10/18/2012 | 0.030 | | | | | | | 1,045,000 | 10/19/2004 |
| 3990007330 | | HONOLULU | HI | | 10/18/2012 | 0.038 | 48,740 | | | | | | 278,000 | 10/12/2004 |
| 3990007332 | | PLYMOUTH | MN | | 10/18/2012 | 0.030 | | | | | | | 308,000 | 09/03/2004 |
| 3990007336 | | WEST CALDWELL | NJ | | 10/18/2012 | 0.028 | 25,752 | | | | | | 500,000 | 09/17/2004 |
| 3990007343 | | CANYON COUNTRY | CA | | 10/18/2012 | 0.028 | 50,945 | | 374 | | | | 295,000 | 09/03/2004 |
| 3990007362 | | BEDFORD | NH | | 10/18/2012 | 0.025 | | | | | | | 383,000 | 09/09/2004 |
| 3990007365 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.030 | | | | | | | 419,549 | 09/20/2004 |
| 3990007368 | | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.033 | 80,186 | | | | | | 800,000 | 09/23/2004 |
| 3990007376 | | PATCHOGUE | NY | | 10/18/2012 | 0.023 | 81,189 | | | | | | 315,000 | 09/08/2004 |
| 3990007380 | | VICTORVILLE | CA | | 10/18/2012 | 0.040 | 29,150 | | 527 | | | | 250,000 | 09/13/2004 |
| 3990007385 | | FREMONT | CA | | 10/18/2012 | 0.028 | 132,777 | | 7,507 | | | | 515,000 | 10/15/2004 |
| 3990007388 | | MURRYSVILLE | PA | | 10/18/2012 | 0.025 | 22,178 | | | | | | 190,000 | 10/15/2004 |
| 3990007394 | | WALDORF | MD | | 10/18/2012 | 0.032 | 12,658 | | | | | | 242,000 | 09/27/2004 |
| 3990007395 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.025 | 29,993 | | | | | | 194,404 | 09/13/2004 |
| 3990007397 | | SACRAMENTO | CA | | 10/18/2012 | 0.025 | | | | | | | 700,000 | 10/22/2004 |
| 3990007399 | | JOLIET | IL | | 10/18/2012 | 0.043 | 1,060 | | | | | | 170,000 | 01/15/2007 |
| 3990007408 | | KENNESAW | GA | | 10/18/2012 | 0.028 | 23,943 | | | | | | 371,000 | 10/25/2004 |
| 3990007411 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.025 | 103,005 | | | | | | 141,745 | 10/22/2004 |
| 3990007412 | | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 160,887 | | 9,461 | | | | 962,000 | 01/05/2012 |
| 3990007414 | | NORWOOD YOUNG AMER | MN | | 10/18/2012 | 0.028 | (252) | | 194 | | | | 213,996 | 11/15/2004 |
| 3990007417 | | MERCER ISLAND | WA | | 10/18/2012 | 0.025 | 84,260 | | | | | | 1,300,000 | 09/27/2004 |
| 3990007420 | | GORDO | AL | | 10/18/2012 | 0.043 | 8,594 | | | | | | 120,594 | 09/30/2004 |
| 3990007422 | | GLENDALE | CA | | 10/18/2012 | 0.028 | 13,313 | | | | | | 582,000 | 09/20/2004 |
| 3990007423 | | GLENVIEW | IL | | 10/18/2012 | 0.033 | 9,988 | | | | | | 325,000 | 10/14/2004 |
| 3990007429 | | GLOUCESTER TWP | NJ | | 10/18/2012 | 0.028 | 56,826 | | | | | | 304,000 | 09/24/2004 |
| 3990007432 | | LAKELAND | FL | | 10/18/2012 | 0.030 | 38,274 | | 2,258 | | | | 243,000 | 11/02/2004 |
| 3990007435 | | ITHACA | NY | | 10/18/2012 | 0.028 | 48,839 | | | | | | 224,000 | 11/22/2004 |
| 3990007439 | | LEE CENTER | NY | | 10/18/2012 | 0.025 | 87,103 | | | | | | 235,000 | 10/07/2004 |
| 3990007441 | | WEST FULTON | NY | | 10/18/2012 | 0.033 | 70,040 | | | | | | 95,000 | 10/29/2004 |
| 3990007445 | | SCHAGHTICOKE | NY | | 10/18/2012 | 0.028 | 29,733 | | 1,871 | | | | 145,000 | 10/12/2004 |
| 3990007451 | | CHICO | CA | | 10/18/2012 | 0.032 | 18,233 | | 1,084 | | | | 232,280 | 09/27/2004 |
| 3990007452 | | LAWNSIDE | NJ | | 10/18/2012 | 0.053 | 12,827 | | 222 | | | | 133,000 | 07/17/2012 |
| 3990007453 | | SCARSDALE | NY | | 10/18/2012 | 0.028 | 94,389 | | | | | | 895,000 | 09/29/2004 |
| 3990007455 | | BROOKLYN | NY | | 10/18/2012 | 0.035 | 99,940 | | 5,651 | | | | 750,000 | 11/09/2004 |
| 3990007460 | | NEW MILFORD | PA | | 10/18/2012 | 0.028 | 110,161 | | | | | | 240,000 | 10/26/2004 |
| 3990007462 | | SOMERVILLE | MA | | 10/18/2012 | 0.028 | 33,160 | | 1,951 | | | | 640,000 | 10/27/2004 |
| 3990007465 | | LILBURN | GA | | 10/18/2012 | 0.039 | | | | | | | 232,000 | 10/19/2004 |
| 3990007467 | | WETHERSFIELD | CT | | 10/18/2012 | 0.048 | 28,354 | | 539 | | | | 465,000 | 10/22/2004 |
| 3990007471 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | | | | | | | 600,000 | 11/17/2004 |
| 3990007477 | | MIAMI | FL | | 10/18/2012 | 0.043 | 76,783 | | 4,416 | | | | 293,000 | 10/27/2004 |
| 3990007481 | | KENSINGTON | MD | | 10/18/2012 | 0.045 | 16,170 | | 914 | | | | 120,000 | 07/15/2011 |
| 3990007485 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 118 | | 91 | | | | 195,000 | 09/30/2004 |
| 3990007490 | | BARNEGAT | NJ | | 10/18/2012 | 0.028 | 81,365 | | 4,785 | | | | 430,000 | 10/04/2004 |
| 3990007493 | | JERSEY CITY | NJ | | 10/18/2012 | 0.035 | 26,487 | | 1,661 | | | | 246,000 | 09/27/2004 |
| 3990007501 | | OLD GREENWICH | CT | | 10/18/2012 | 0.030 | 167,177 | | 9,834 | | | | 1,415,000 | 07/19/2012 |
| 3990007503 | | EAGLESWOOD TWP | NJ | | 10/18/2012 | 0.028 | 30,435 | | | | | | 262,000 | 09/29/2004 |
| 3990007506 | | ATLANTA | GA | | 10/18/2012 | 0.028 | | | | | | | 475,000 | 10/07/2004 |
| 3990007510 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 94,454 | | | | | | 740,000 | 10/06/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990007512 | | CARLSBAD | CA | | 10/18/2012 | 0.025 | 17,380 | | | | | | 760,000 | 10/14/2004 |
| 3990007513 | | LACEY TWP | NJ | | 10/18/2012 | 0.038 | 15,364 | | 785 | | | | 285,000 | 11/23/2004 |
| 3990007514 | | ARLINGTON | VA | | 10/18/2012 | 0.028 | | | | | | | 515,000 | 10/04/2004 |
| 3990007515 | | SPRING GROVE | IL | | 10/18/2012 | 0.030 | 38,324 | | | | | | 250,000 | 10/13/2004 |
| 3990007520 | | PERTH AMBOY | NJ | | 10/18/2012 | 0.030 | 42,647 | | 2,411 | | | | 287,000 | 10/14/2004 |
| 3990007531 | | BALTIMORE | MD | | 10/18/2012 | 0.028 | 35,360 | | | | | | 190,783 | 10/12/2004 |
| 3990007533 | | BRISBANE | CA | | 10/18/2012 | 0.023 | | | | | | | 1,100,000 | 10/13/2004 |
| 3990007534 | | LOWER FREDERICK TW | PA | | 10/18/2012 | 0.040 | 76,002 | | | | | | 475,000 | 11/22/2004 |
| 3990007536 | | NEW HYDE PARK | NY | | 10/18/2012 | 0.028 | 39,217 | | | | | | 460,000 | 10/01/2004 |
| 3990007538 | | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 16,266 | | | | | | 282,000 | 11/15/2004 |
| 3990007539 | | OLNEY | MD | | 10/18/2012 | 0.040 | 11,467 | | 203 | | | | 430,000 | 10/12/2004 |
| 3990007541 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.028 | 6,710 | | 427 | | | | 655,000 | 09/29/2004 |
| 3990007542 | | PLAINFIELD CITY | NJ | | 10/18/2012 | 0.025 | 19,593 | | | | | | 336,000 | 11/16/2004 |
| 3990007545 | | GRAND BLANC | MI | | 10/18/2012 | 0.033 | 65,625 | | 1,172 | | | | 515,000 | 10/14/2004 |
| 3990007550 | | GLEN OAKS | NY | | 10/18/2012 | 0.038 | 79,776 | | 582 | | | | 675,000 | 10/18/2004 |
| 3990007551 | | SCHUYLERVILLE | NY | | 10/18/2012 | 0.038 | 34,795 | | | | | | 140,469 | 10/12/2004 |
| 3990007555 | | WESTLAND | MI | | 10/18/2012 | 0.046 | 3,340 | | 195 | | | | 158,651 | 10/29/2004 |
| 3990007557 | | CHARLOTTE | VT | | 10/18/2012 | 0.040 | 39,807 | | 2,167 | | | | 605,000 | 05/23/2008 |
| 3990007559 | | NORTH PROVIDENCE | RI | | 10/18/2012 | 0.025 | 66,031 | | 3,894 | | | | 190,000 | 10/04/2004 |
| 3990007560 | | S BOSTON | MA | | 10/18/2012 | 0.028 | 8,945 | | | | | | 550,000 | 10/14/2004 |
| 3990007565 | | WILLITS | CA | | 10/18/2012 | 0.028 | | | | | | | 324,000 | 10/06/2004 |
| 3990007567 | | HAUPPAUGE | NY | | 10/18/2012 | 0.025 | 74,526 | | | | | | 630,000 | 11/08/2004 |
| 3990007573 | | ORLANDO | FL | | 10/18/2012 | 0.043 | 20,904 | | 1,232 | | | | 208,000 | 10/06/2004 |
| 3990007575 | | BOLTON LANDING | NY | | 10/18/2012 | 0.035 | 32,832 | | | | | | 167,000 | 10/05/2004 |
| 3990007576 | | RIDGEWOOD VILLAGE | NJ | | 10/18/2012 | 0.028 | | | | | | | 575,000 | 10/20/2004 |
| 3990007577 | | NAPLES | FL | | 10/18/2012 | 0.038 | 29,340 | | 1,739 | | | | 127,000 | 10/14/2004 |
| 3990007599 | | BEDFORD | MA | | 10/18/2012 | 0.028 | 89,253 | | | | | | 450,000 | 10/21/2004 |
| 3990007607 | | MAPLEWOOD | MN | | 10/18/2012 | 0.025 | 100,163 | | 5,663 | | | | 542,000 | 11/01/2004 |
| 3990007610 | | WEBSTER CITY | IA | | 10/18/2012 | 0.042 | | | | | | | 183,582 | 10/18/2004 |
| 3990007611 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.028 | 15,500 | | | | | | 550,000 | 10/25/2004 |
| 3990007612 | | OWEGO | NY | | 10/18/2012 | 0.038 | | | | | | | 53,000 | 10/29/2004 |
| 3990007616 | | WILLISTON PARK | NY | | 10/18/2012 | 0.030 | 19,686 | | | | | | 481,000 | 10/15/2004 |
| 3990007620 | | PORTER TOWNSHIP | PA | | 10/18/2012 | 0.042 | 19,981 | | 1,130 | | | | 65,000 | 10/20/2004 |
| 3990007621 | | BALDWIN HARBOR | NY | | 10/18/2012 | 0.033 | 61,080 | | 3,603 | | | | 545,000 | 10/05/2004 |
| 3990007622 | | ATLANTA | GA | | 10/18/2012 | 0.028 | | | | | | | 435,000 | 10/07/2004 |
| 3990007628 | | OXNARD | CA | | 10/18/2012 | 0.035 | | | | | | | 485,000 | 10/14/2004 |
| 3990007631 | | HANAHAN | SC | | 10/18/2012 | 0.043 | 27,501 | | | | | | 231,000 | 11/10/2004 |
| 3990007632 | | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.033 | 31,093 | | 1,764 | | | | 369,000 | 10/21/2004 |
| 3990007635 | | HACIENDA HEIGHTS | CA | | 10/18/2012 | 0.028 | 6,970 | | | | | | 475,745 | 10/18/2004 |
| 3990007636 | | EAST BRUNSWICK TWP | NJ | | 10/18/2012 | 0.028 | 7,842 | | | | | | 258,000 | 10/18/2004 |
| 3990007639 | | MERRIMACK | NH | | 10/18/2012 | 0.025 | 141,290 | | 892 | | | | 190,000 | 11/23/2004 |
| 3990007641 | | COLUMBIA | MD | | 10/18/2012 | 0.030 | 23,902 | | | | | | 246,000 | 10/14/2004 |
| 3990007642 | | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 68,766 | | 3,333 | | | | 430,000 | 11/15/2004 |
| 3990007650 | | GALLIANO | LA | | 10/18/2012 | 0.028 | 29,638 | | 1,626 | | | | 130,000 | 11/02/2004 |
| 3990007655 | | CHARLESTON | WV | | 10/18/2012 | 0.040 | 65,924 | | | | | | 98,000 | 10/15/2004 |
| 3990007661 | | TELLURIDE | CO | | 10/18/2012 | 0.030 | 240,008 | | | | | | 2,000,000 | 11/15/2004 |
| 3990007666 | | SPRINGDALE TWP | PA | | 10/18/2012 | 0.045 | 19,564 | | | | | | 136,000 | 10/20/2004 |
| 3990007668 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 36,916 | | 2,026 | | | | 85,000 | 11/09/2004 |
| 3990007670 | | WOODSTOCK | NY | | 10/18/2012 | 0.028 | | | | | | | 700,000 | 10/22/2004 |
| 3990007672 | | BERRYVILLE | VA | | 10/18/2012 | 0.028 | 14,648 | | | | | | 168,100 | 10/18/2004 |
| 3990007675 | | UNION | KY | | 10/18/2012 | 0.025 | 29,812 | | | | | | 249,000 | 10/13/2004 |
| 3990007676 | | GOLDEN | CO | | 10/18/2012 | 0.045 | 19,718 | | 1,122 | | | | 368,000 | 10/18/2004 |
| 3990007677 | | STERLING | VA | | 10/18/2012 | 0.043 | 65,062 | | 3,679 | | | | 610,000 | 10/20/2004 |
| 3990007678 | | ESCONDIDO | CA | | 10/18/2012 | 0.028 | 24,463 | | | | | | 390,000 | 11/09/2004 |
| 3990007683 | | WASHINGTON TWPS | NJ | | 10/18/2012 | 0.030 | 71,082 | | | | | | 390,000 | 10/13/2004 |
| 3990007685 | | NORTH PLATTE | NE | | 10/18/2012 | 0.038 | | | | | | | 58,381 | 11/12/2004 |
| 3990007689 | | GERMANTOWN | MD | | 10/18/2012 | 0.028 | 56,775 | | | | | | 579,000 | 10/18/2004 |
| 3990007695 | | GLENDALE | AZ | | 10/18/2012 | 0.033 | 6,826 | | 451 | | | | 264,000 | 10/12/2004 |
| 3990007698 | | LENOIR | NC | | 10/18/2012 | 0.028 | 49,642 | | | | | | 145,252 | 10/08/2004 |
| 3990007700 | | GREENVILLE | NC | | 10/18/2012 | 0.028 | | | | | | | 142,000 | 10/06/2004 |
| 3990007702 | | NILES | IL | | 10/18/2012 | 0.030 | 21,778 | | | | | | 274,000 | 10/15/2004 |
| 3990007703 | | SOUTH BEND | IN | | 10/18/2012 | 0.045 | | | | | | | 149,851 | 10/20/2004 |
| 3990007705 | | WOODINVILLE | WA | | 10/18/2012 | 0.028 | 34,464 | | | | | | 925,000 | 11/08/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990007707 | | WEST HEMPSTEAD | NY | | 10/18/2012 | 0.035 | 71,883 | | | | | | 393,000 | 10/27/2004 |
| 3990007717 | | BOOTHWYN | PA | | 10/18/2012 | 0.043 | 61,895 | | 3,501 | | | | 266,000 | 10/25/2004 |
| 3990007720 | | TEMPE | AZ | | 10/18/2012 | 0.044 | 9,607 | | 543 | | | | 195,000 | 01/20/2012 |
| 3990007721 | | SEATTLE | WA | | 10/18/2012 | 0.028 | | | | | | | 339,000 | 10/25/2004 |
| 3990007723 | | WATERVILLE VALLEY | NH | | 10/18/2012 | 0.023 | 100,583 | | | | | | 673,000 | 11/29/2004 |
| 3990007726 | | PHILADELPHIA | PA | | 10/18/2012 | 0.037 | 6,366 | | | | | | 50,428 | 10/26/2004 |
| 3990007730 | | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 165,790 | | 8,403 | | | | 882,000 | 02/18/2005 |
| 3990007741 | | MIAMISBURG | OH | | 10/18/2012 | 0.043 | 6,168 | | 350 | | | | 101,000 | 10/21/2004 |
| 3990007743 | | NEWINGTON | CT | | 10/18/2012 | 0.028 | 26,028 | | | | | | 238,000 | 10/14/2004 |
| 3990007744 | | MOUNT PROSPECT | IL | | 10/18/2012 | 0.030 | 114,868 | | | | | | 370,000 | 11/01/2004 |
| 3990007745 | | CLINTON | MD | | 10/18/2012 | 0.033 | 17,424 | | 1,003 | | | | 214,000 | 11/15/2004 |
| 3990007746 | | MEDFORD | MA | | 10/18/2012 | 0.028 | 42,904 | | | | | | 412,000 | 10/18/2004 |
| 3990007748 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 23,503 | | 1,268 | | | | 880,000 | 11/01/2004 |
| 3990007749 | | STATEN ISLAND | NY | | 10/18/2012 | 0.048 | 3,733 | | | | | | 455,000 | 10/14/2004 |
| 3990007751 | | WATERBORO | ME | | 10/18/2012 | 0.030 | 37,347 | | | | | | 205,000 | 11/01/2004 |
| 3990007752 | | PLAINSBORO TWP | NJ | | 10/18/2012 | 0.028 | | | | | | | 127,000 | 11/24/2004 |
| 3990007755 | | ANCHORAGE | AK | | 10/18/2012 | 0.028 | | | | | | | 147,000 | 11/23/2004 |
| 3990007760 | | BOISE | ID | | 10/18/2012 | 0.028 | 12,133 | | 844 | | | | 232,000 | 10/20/2004 |
| 3990007764 | | LARCHMONT | NY | | 10/18/2012 | 0.025 | 152,919 | | 8,759 | | | | 1,550,000 | 10/25/2004 |
| 3990007765 | | DEDHAM | MA | | 10/18/2012 | 0.030 | 32,256 | | 1,866 | | | | 470,000 | 10/22/2004 |
| 3990007766 | | CHINO HILLS | CA | | 10/18/2012 | 0.028 | 38,095 | | 2,295 | | | | 675,000 | 10/15/2004 |
| 3990007768 | | WAYNE | ME | | 10/18/2012 | 0.039 | 14,466 | | | | | | 155,000 | 11/10/2004 |
| 3990007771 | | LANSING | MI | | 10/18/2012 | 0.028 | 14,228 | | | | | | 164,000 | 10/28/2004 |
| 3990007772 | | EAST RUTHERFORD BO | NJ | | 10/18/2012 | 0.028 | 78,051 | | 4,413 | | | | 344,000 | 11/12/2004 |
| 3990007777 | | COKATO | MN | | 10/18/2012 | 0.032 | 30,418 | | 1,722 | | | | 286,239 | 11/02/2004 |
| 3990007781 | | HUGO | MN | | 10/18/2012 | 0.028 | 29,670 | | | | | | 368,000 | 10/25/2004 |
| 3990007785 | | PALATINE | IL | | 10/18/2012 | 0.028 | 91,231 | | | | | | 298,000 | 10/25/2004 |
| 3990007788 | | REEDSPORT | OR | | 10/18/2012 | 0.028 | | | | | | | 180,000 | 12/02/2004 |
| 3990007790 | | WHITTIER | CA | | 10/18/2012 | 0.028 | 17,490 | | | | | | 440,174 | 10/18/2004 |
| 3990007793 | | SANFORD | FL | | 10/18/2012 | 0.028 | | | | | | | 146,000 | 11/02/2004 |
| 3990007796 | | AUBURN | MA | | 10/18/2012 | 0.030 | 53,018 | | | | | | 332,000 | 02/14/2005 |
| 3990007797 | | STATEN ISLAND | NY | | 10/18/2012 | 0.033 | 20,639 | | 376 | | | | 550,000 | 07/12/2012 |
| 3990007801 | | HENDERSON | NV | | 10/18/2012 | 0.028 | 42,575 | | 2,607 | | | | 447,000 | 11/01/2004 |
| 3990007802 | | DARIEN | CT | | 10/18/2012 | 0.028 | 135,761 | | | | | | 1,970,000 | 11/04/2004 |
| 3990007803 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 161,419 | | 8,796 | | | | 1,000,000 | 11/24/2004 |
| 3990007805 | | SOUTHBURY | CT | | 10/18/2012 | 0.028 | 15,630 | | 913 | | | | 264,000 | 10/27/2004 |
| 3990007809 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 25,912 | | | | | | 218,000 | 11/12/2004 |
| 3990007810 | | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.028 | 34,768 | | 1,896 | | | | 477,831 | 11/12/2004 |
| 3990007811 | | MURRELLS INLET | SC | | 10/18/2012 | 0.028 | 12,498 | | | | | | 229,000 | 12/17/2004 |
| 3990007812 | | PETERSBURG | WV | | 10/18/2012 | 0.040 | 43,371 | | 2,565 | | | | 375,000 | 10/29/2004 |
| 3990007813 | | DECATUR | GA | | 10/18/2012 | 0.038 | 20,105 | | 1,149 | | | | 236,000 | 12/03/2004 |
| 3990007816 | | NORTON | MA | | 10/18/2012 | 0.025 | 6,064 | | | | | | 399,000 | 10/29/2004 |
| 3990007820 | | DORR | MI | | 10/18/2012 | 0.030 | | | | | | | 124,000 | 11/01/2004 |
| 3990007823 | | LAGRANGEVILLE | NY | | 10/18/2012 | 0.052 | 25,978 | | 188 | | | | 498,000 | 11/01/2004 |
| 3990007824 | | BURLINGTON | MA | | 10/18/2012 | 0.028 | 78,584 | | | | | | 495,000 | 11/17/2004 |
| 3990007825 | | NEW YORK | NY | | 10/18/2012 | 0.030 | 49,782 | | 2,715 | | | | 5,250,000 | 12/13/2004 |
| 3990007828 | | ALFRED | ME | | 10/18/2012 | 0.028 | 53,874 | | 389 | | | | 149,000 | 11/16/2004 |
| 3990007829 | | RIDGEFIELD | CT | | 10/18/2012 | 0.025 | 106,677 | | 3,107 | | | | 1,750,000 | 01/10/2005 |
| 3990007831 | | FAIRBANKS | AK | | 10/18/2012 | 0.048 | 2,915 | | | | | | 236,248 | 11/29/2004 |
| 3990007832 | | CHARLESTOWN | MA | | 10/18/2012 | 0.032 | | | | | | | 370,000 | 11/01/2004 |
| 3990007838 | | WOODBRIDGE TWP | NJ | | 10/18/2012 | 0.028 | 30,896 | | 1,791 | | | | 224,000 | 11/10/2004 |
| 3990007839 | | BALTIMORE | MD | | 10/18/2012 | 0.038 | 45,755 | | 2,499 | | | | 83,000 | 09/08/2010 |
| 3990007840 | | GRAND RAPIDS | MI | | 10/18/2012 | 0.028 | | | | | | | 148,000 | 10/25/2004 |
| 3990007842 | | GLENBURN | ME | | 10/18/2012 | 0.028 | 10,454 | | | | | | 152,000 | 11/01/2004 |
| 3990007843 | | GOLD RIVER | CA | | 10/18/2012 | 0.023 | 29,343 | | 1,763 | | | | 566,000 | 10/27/2004 |
| 3990007846 | | MIDDLETOWN TWP | NJ | | 10/18/2012 | 0.028 | | | | | | | 550,000 | 12/01/2004 |
| 3990007849 | | DERRY | NH | | 10/18/2012 | 0.028 | 98,532 | | | | | | 188,000 | 11/10/2004 |
| 3990007852 | | HENRIETTA | NY | | 10/18/2012 | 0.038 | 32,522 | | 1,875 | | | | 119,000 | 10/29/2004 |
| 3990007853 | | ROYAL PALM BEACH | FL | | 10/18/2012 | 0.040 | 77,931 | | 4,243 | | | | 130,000 | 11/09/2004 |
| 3990007863 | | MILLVILLE | NJ | | 10/18/2012 | 0.028 | | | | | | | 147,288 | 12/24/2004 |
| 3990007864 | | PALMER TWP | PA | | 10/18/2012 | 0.039 | 14,516 | | 706 | | | | 140,000 | 11/15/2004 |
| 3990007870 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.040 | 23,989 | | 175 | | | | 440,000 | 11/12/2004 |
| 3990007871 | | WALLOPS ISLAND | VA | | 10/18/2012 | 0.041 | 14,524 | | | | | | 235,000 | 11/08/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990007876 | | PALAYA DEL REY | CA | | 10/18/2012 | 0.028 | 34,794 | | | | | | 465,000 | 11/15/2004 |
| 3990007878 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 32,806 | | 1,855 | | | | 275,000 | 10/26/2004 |
| 3990007884 | | MIDDLEBURG | FL | | 10/18/2012 | 0.038 | | | | | | | 299,000 | 11/03/2004 |
| 3990007885 | | ORANGE | CT | | 10/18/2012 | 0.028 | 57,519 | | | | | | 470,000 | 11/01/2004 |
| 3990007888 | | DENVER | CO | | 10/18/2012 | 0.030 | 49,829 | | | | | | 243,000 | 11/02/2004 |
| 3990007900 | | SAND SPRING | OK | | 10/18/2012 | 0.028 | | | | | | | 250,000 | 11/22/2004 |
| 3990007901 | | CAPE MAY COURTHOUS | NJ | | 10/18/2012 | 0.028 | 88,534 | | 5,070 | | | | 277,000 | 11/03/2004 |
| 3990007902 | | BOISE | ID | | 10/18/2012 | 0.035 | 49,293 | | 2,684 | | | | 153,000 | 11/15/2004 |
| 3990007907 | | COEUR D ALENE | ID | | 10/18/2012 | 0.033 | 36,045 | | | | | | 525,000 | 11/08/2004 |
| 3990007909 | | BILLINGS | MT | | 10/18/2012 | 0.030 | 39,793 | | | | | | 182,872 | 12/15/2004 |
| 3990007910 | | GARY | IN | | 10/18/2012 | 0.032 | 21,865 | | 1,236 | | | | 57,000 | 11/08/2004 |
| 3990007911 | | HAMILTON | MT | | 10/18/2012 | 0.025 | 193,376 | | | | | | 725,000 | 11/16/2004 |
| 3990007916 | | LOWER SALFORD TWP | PA | | 10/18/2012 | 0.028 | 71,432 | | | | | | 422,000 | 11/02/2004 |
| 3990007919 | | MOUNT SINAI | NY | | 10/18/2012 | 0.033 | 44,317 | | 2,413 | | | | 389,000 | 11/18/2004 |
| 3990007920 | | GENEVA | NY | | 10/18/2012 | 0.028 | | | | | | | 276,000 | 12/06/2004 |
| 3990007922 | | BROWNFIELD | ME | | 10/18/2012 | 0.030 | 16,390 | | 866 | | | | 176,000 | 11/03/2004 |
| 3990007925 | | CITY OF LANHAM | MD | | 10/18/2012 | 0.030 | 48,844 | | | | | | 203,000 | 11/15/2004 |
| 3990007926 | | METAIRIE | LA | | 10/18/2012 | 0.028 | 99,445 | | | | | | 248,000 | 01/19/2005 |
| 3990007930 | | FAIRBANKS | AK | | 10/18/2012 | 0.033 | | | | | | | 192,546 | 11/12/2004 |
| 3990007933 | | BETHEL | CT | | 10/18/2012 | 0.037 | 25,431 | | 1,385 | | | | 273,074 | 11/23/2004 |
| 3990007936 | | ARLINGTON | MA | | 10/18/2012 | 0.035 | 22,141 | | 1,255 | | | | 370,000 | 11/02/2004 |
| 3990007937 | | LACONIA | NH | | 10/18/2012 | 0.028 | 62,468 | | 3,549 | | | | 131,856 | 11/03/2004 |
| 3990007941 | | COLONIAL HEIGHTS | VA | | 10/18/2012 | 0.038 | 45,950 | | | | | | 264,000 | 11/09/2004 |
| 3990007944 | | SONORA | CA | | 10/18/2012 | 0.025 | | | | | | | 410,000 | 11/08/2004 |
| 3990007945 | | PHILADELPHIA | PA | | 10/18/2012 | 0.032 | 23,675 | | | | | | 61,936 | 11/15/2004 |
| 3990007946 | | NEW BRIGHTON | MN | | 10/18/2012 | 0.028 | | | | | | | 361,000 | 12/01/2004 |
| 3990007948 | | ORLAND PARK | IL | | 10/18/2012 | 0.028 | 48,256 | | | | | | 483,000 | 11/08/2004 |
| 3990007953 | | EDGEWATER | FL | | 10/18/2012 | 0.030 | 54,087 | | 3,192 | | | | 160,000 | 10/28/2004 |
| 3990007954 | | RALEIGH | NC | | 10/18/2012 | 0.028 | | | | | | | 256,000 | 12/13/2004 |
| 3990007955 | | EDINA | MN | | 10/18/2012 | 0.028 | 47,939 | | | | | | 408,000 | 11/09/2004 |
| 3990007956 | | HECLA | SD | | 10/18/2012 | 0.038 | 2,463 | | | | | | 86,000 | 01/03/2005 |
| 3990007957 | | VERO BEACH | FL | | 10/18/2012 | 0.041 | 6,812 | | 126 | | | | 125,000 | 11/02/2004 |
| 3990007962 | | QUEENS VILLAGE | NY | | 10/18/2012 | 0.028 | 56,563 | | | | | | 300,000 | 11/09/2004 |
| 3990007976 | | GAITHERSBURG | MD | | 10/18/2012 | 0.038 | 12,697 | | 746 | | | | 269,000 | 12/02/2004 |
| 3990007978 | | HARRIS | MN | | 10/18/2012 | 0.028 | 81,321 | | 4,531 | | | | 425,000 | 11/16/2004 |
| 3990007981 | | TILLAMOOK | OR | | 10/18/2012 | 0.028 | 71 | | | | | | 299,000 | 12/08/2004 |
| 3990007985 | | BELMAR | NJ | | 10/18/2012 | 0.038 | | | | | | | 800,000 | 07/21/2008 |
| 3990007986 | | WHITEHOUSE | OH | | 10/18/2012 | 0.028 | | | | | | | 263,000 | 11/16/2004 |
| 3990007989 | | CROSSLAKE | MN | | 10/18/2012 | 0.033 | 98,532 | | | | | | 280,000 | 12/07/2004 |
| 3990007991 | | BROCKTON | MA | | 10/18/2012 | 0.030 | 60,050 | | 3,563 | | | | 280,000 | 11/15/2004 |
| 3990007997 | | PALATINE | IL | | 10/18/2012 | 0.030 | 35,990 | | | | | | 220,000 | 12/10/2004 |
| 3990007999 | | FORT WAYNE | IN | | 10/18/2012 | 0.025 | | | | | | | 284,000 | 11/30/2004 |
| 3990008000 | | SAN MARINO | CA | | 10/18/2012 | 0.025 | | | | | | | 1,050,000 | 11/04/2004 |
| 3990008003 | | NAPLES | FL | | 10/18/2012 | 0.028 | 168,875 | | 9,186 | | | | 485,000 | 12/06/2010 |
| 3990008004 | | ERIE | IL | | 10/18/2012 | 0.044 | 9,775 | | 532 | | | | 125,000 | 11/15/2004 |
| 3990008010 | | SIMI VALLEY | CA | | 10/18/2012 | 0.025 | 161,690 | | 9,173 | | | | 930,000 | 11/22/2004 |
| 3990008014 | | CHICAGO | IL | | 10/18/2012 | 0.045 | 10,252 | | 179 | | | | 117,000 | 11/08/2004 |
| 3990008015 | | ARLEE | MT | | 10/18/2012 | 0.028 | 48,886 | | | | | | 178,485 | 12/07/2004 |
| 3990008016 | | CONCORD | CA | | 10/18/2012 | 0.025 | | | | | | | 625,000 | 11/16/2004 |
| 3990008018 | | INCLINE VILLAGE | NV | | 10/18/2012 | 0.028 | 42,023 | | 2,234 | | | | 475,000 | 01/12/2005 |
| 3990008021 | | CORNWALL ON HUDSON | NY | | 10/18/2012 | 0.037 | 43,159 | | 2,351 | | | | 415,000 | 11/19/2004 |
| 3990008022 | | BROKEN ARROW | OK | | 10/18/2012 | 0.038 | 29,094 | | 1,584 | | | | 97,000 | 11/10/2004 |
| 3990008024 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 46,821 | | 2,552 | | | | 343,091 | 11/09/2004 |
| 3990008026 | | NASHVILLE | TN | | 10/18/2012 | 0.043 | 49,703 | | | | | | 149,000 | 11/10/2004 |
| 3990008027 | | MONUMENT | CO | | 10/18/2012 | 0.030 | | | | | | | 359,000 | 01/04/2005 |
| 3990008028 | | EDINA | MN | | 10/18/2012 | 0.028 | 25,710 | | | | | | 401,000 | 11/15/2004 |
| 3990008032 | | EDMONDS | WA | | 10/18/2012 | 0.028 | 48,767 | | | | | | 295,000 | 01/28/2005 |
| 3990008034 | | KALAMAZOO | MI | | 10/18/2012 | 0.028 | 17,393 | | | | | | 232,415 | 11/16/2004 |
| 3990008036 | | RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 165,044 | | | | | | 400,000 | 11/19/2004 |
| 3990008048 | | REDLANDS | CA | | 10/18/2012 | 0.025 | | | | | | | 600,000 | 12/24/2004 |
| 3990008049 | | LOS ANGELES | CA | | 10/18/2012 | 0.033 | (117) | | 551 | | | | 620,000 | 11/16/2004 |
| 3990008055 | | PORTSMOUTH | NH | | 10/18/2012 | 0.047 | 24,198 | | 1,410 | | | | 230,000 | 12/10/2004 |
| 3990008060 | | BEACON | NY | | 10/18/2012 | 0.043 | 40,500 | | 291 | | | | 233,000 | 11/19/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990008062 | | LOUISVILLE | CO | | 10/18/2012 | 0.033 | 17,719 | | | | | | 262,000 | 11/29/2004 |
| 3990008067 | | MANALAPAN TWP | NJ | | 10/18/2012 | 0.028 | 71,064 | | | | | | 418,000 | 12/09/2004 |
| 3990008068 | | HADDON TWP | NJ | | 10/18/2012 | 0.025 | 2,009 | | | | | | 118,000 | 11/22/2004 |
| 3990008077 | | MCGREGOR | MN | | 10/18/2012 | 0.028 | 36,078 | | 1,201 | | | | 85,000 | 11/30/2004 |
| 3990008078 | | PRESTON | MD | | 10/18/2012 | 0.028 | 64,000 | | | | | | 195,000 | 11/23/2004 |
| 3990008081 | | ESTACADA | OR | | 10/18/2012 | 0.028 | | | | | | | 158,000 | 12/07/2004 |
| 3990008083 | | NORFOLK | VA | | 10/18/2012 | 0.053 | 15,249 | | 264 | | | | 147,318 | 08/29/2011 |
| 3990008085 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 3,244 | | 286 | | | | 296,000 | 12/03/2004 |
| 3990008087 | | HAMPTON | CT | | 10/18/2012 | 0.028 | 10,330 | | | | | | 217,968 | 11/29/2004 |
| 3990008088 | | PEKIN | IL | | 10/18/2012 | 0.030 | 33,314 | | 1,814 | | | | 78,992 | 11/30/2004 |
| 3990008091 | | HIGHLAND PARK | IL | | 10/18/2012 | 0.030 | 67,082 | | 3,577 | | | | 550,000 | 11/29/2004 |
| 3990008094 | | DANIELSON | CT | | 10/18/2012 | 0.050 | 31,176 | | 226 | | | | 395,000 | 12/06/2004 |
| 3990008096 | | RALEIGH | NC | | 10/18/2012 | 0.032 | 37,428 | | | | | | 130,000 | 11/22/2004 |
| 3990008106 | | SWARTHMORE | PA | | 10/18/2012 | 0.030 | 70,791 | | | | | | 420,000 | 12/23/2004 |
| 3990008109 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.032 | 26,169 | | 1,425 | | | | 410,000 | 11/24/2004 |
| 3990008110 | | MEAD | WA | | 10/18/2012 | 0.050 | 52,449 | | | | | | 163,000 | 12/07/2004 |
| 3990008112 | | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 19,213 | | 974 | | | | 260,000 | 01/13/2005 |
| 3990008113 | | LIBERTYVILLE | IL | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 12/15/2004 |
| 3990008118 | | SAN RAMON | CA | | 10/18/2012 | 0.025 | | | | | | | 850,000 | 12/08/2004 |
| 3990008119 | | THOMASTON | CT | | 10/18/2012 | 0.038 | 42,964 | | | | | | 188,000 | 12/06/2004 |
| 3990008121 | | HOLLY | MI | | 10/18/2012 | 0.028 | 14,992 | | 876 | | | | 332,884 | 11/29/2004 |
| 3990008130 | | GRESHAM | OR | | 10/18/2012 | 0.025 | 87,421 | | 4,912 | | | | 299,000 | 11/29/2004 |
| 3990008131 | | FREEHOLD TWP | NJ | | 10/18/2012 | 0.045 | 32,679 | | 1,867 | | | | 450,000 | 12/02/2004 |
| 3990008136 | | PALM BAY | FL | | 10/18/2012 | 0.035 | 41,026 | | 2,234 | | | | 291,000 | 11/30/2004 |
| 3990008141 | | BASKING RIDGE | NJ | | 10/18/2012 | 0.038 | 47,356 | | 2,488 | | | | 333,000 | 01/05/2005 |
| 3990008165 | | MONTEREY PARK | CA | | 10/18/2012 | 0.025 | | | | | | | 515,000 | 01/19/2005 |
| 3990008167 | | TORRANCE | CA | | 10/18/2012 | 0.028 | | | | | | | 800,000 | 12/08/2004 |
| 3990008168 | | BIRMINGHAM TWP | PA | | 10/18/2012 | 0.030 | 31,471 | | 1,705 | | | | 483,000 | 01/05/2005 |
| 3990008170 | | NORTHGLENN | CO | | 10/18/2012 | 0.028 | | | | | | | 208,000 | 01/24/2005 |
| 3990008173 | | MASSAPEQUA | NY | | 10/18/2012 | 0.028 | 42,517 | | | | | | 380,000 | 12/17/2004 |
| 3990008178 | | MARLBORO | NJ | | 10/18/2012 | 0.030 | 45,973 | | 2,503 | | | | 497,000 | 12/02/2004 |
| 3990008185 | | YARDLEY | PA | | 10/18/2012 | 0.046 | 14,728 | | | | | | 337,000 | 01/11/2005 |
| 3990008191 | | LAWRENCE TWP | NJ | | 10/18/2012 | 0.040 | 18,160 | | 1,055 | | | | 494,000 | 12/03/2004 |
| 3990008195 | | WASHINGTON | DC | | 10/18/2012 | 0.035 | 56,465 | | 2,844 | | | | 310,208 | 01/12/2005 |
| 3990008197 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.038 | 2,549 | | | | | | 290,000 | 12/06/2004 |
| 3990008201 | | LADY LAKES | FL | | 10/18/2012 | 0.042 | 16,056 | | 596 | | | | 262,000 | 12/03/2004 |
| 3990008210 | | DAYTONA BEACH | FL | | 10/18/2012 | 0.028 | 10,038 | | 565 | | | | 158,000 | 12/17/2004 |
| 3990008212 | | MANHATTAN BEACH | CA | | 10/18/2012 | 0.033 | 140,900 | | 8,316 | | | | 1,345,000 | 12/16/2004 |
| 3990008215 | | CHICAGO | IL | | 10/18/2012 | 0.025 | 13,845 | | 738 | | | | 305,000 | 12/24/2004 |
| 3990008218 | | LA CANADA FLINTRID | CA | | 10/18/2012 | 0.023 | 184,504 | | | | | | 930,000 | 12/20/2004 |
| 3990008222 | | SUFFERN | NY | | 10/18/2012 | 0.028 | | | | | | | 410,000 | 12/08/2004 |
| 3990008225 | | SARATOGA SPRINGS | NY | | 10/18/2012 | 0.033 | 34,061 | | | | | | 231,000 | 12/08/2004 |
| 3990008230 | | ORLANDO | FL | | 10/18/2012 | 0.028 | 66,473 | | 3,491 | | | | 305,000 | 12/17/2004 |
| 3990008238 | | HICKORY | NC | | 10/18/2012 | 0.044 | 7,518 | | 442 | | | | 75,000 | 12/24/2004 |
| 3990008240 | | FORESTVILLE | MD | | 10/18/2012 | 0.032 | 47,905 | | | | | | 165,000 | 12/10/2004 |
| 3990008245 | | BALTIMORE | MD | | 10/18/2012 | 0.028 | | | | | | | 104,000 | 12/30/2004 |
| 3990008252 | | NEW ROCHELLE | NY | | 10/18/2012 | 0.033 | 29,019 | | 1,527 | | | | 255,000 | 12/31/2004 |
| 3990008253 | | LARGO | FL | | 10/18/2012 | 0.040 | 7,801 | | 411 | | | | 107,000 | 12/17/2004 |
| 3990008256 | | HOBOKEN | NJ | | 10/18/2012 | 0.040 | 51,658 | | 2,712 | | | | 350,000 | 01/13/2005 |
| 3990008263 | | PLYMOUTH | MN | | 10/18/2012 | 0.038 | 18,472 | | 320 | | | | 295,000 | 06/02/2009 |
| 3990008266 | | SAN JOSE | CA | | 10/18/2012 | 0.028 | 65,899 | | | | | | 640,000 | 12/13/2004 |
| 3990008270 | | NEW FAIRFIELD | CT | | 10/18/2012 | 0.044 | 17,860 | | 133 | | | | 445,000 | 05/19/2011 |
| 3990008271 | | ISLAND HEIGHTS | NJ | | 10/18/2012 | 0.038 | 45,719 | | 2,400 | | | | 188,000 | 12/14/2004 |
| 3990008272 | | NORWOOD YOUNG AMER | MN | | 10/18/2012 | 0.028 | 1,423 | | | | | | 135,000 | 12/20/2004 |
| 3990008274 | | ARMONK | NY | | 10/18/2012 | 0.023 | | | | | | | 1,150,000 | 01/24/2005 |
| 3990008277 | | HATBORO | PA | | 10/18/2012 | 0.028 | 47,528 | | | | | | 265,000 | 12/15/2004 |
| 3990008282 | | ELMONT | NY | | 10/18/2012 | 0.028 | | | | | | | 390,000 | 01/03/2005 |
| 3990008285 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 32,697 | | 1,717 | | | | 1,100,000 | 01/13/2005 |
| 3990008290 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.030 | 99,220 | | 4,826 | | | | 552,000 | 01/11/2005 |
| 3990008293 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.038 | 19,449 | | 988 | | | | 171,000 | 01/10/2005 |
| 3990008295 | | COLUMBUS | OH | | 10/18/2012 | 0.040 | 15,613 | | 820 | | | | 59,000 | 01/10/2005 |
| 3990008309 | | MARRERO | LA | | 10/18/2012 | 0.030 | 27,553 | | 194 | | | | 81,000 | 09/20/2010 |
| 3990008320 | | WEDOWEE | AL | | 10/18/2012 | 0.030 | 3,332 | | | | | | 300,000 | 01/14/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990008321 | | STAFFORD | VA | | 10/18/2012 | 0.040 | 24,211 | | | | | | 275,000 | 12/16/2004 |
| 3990008323 | | TIPTON | IA | | 10/18/2012 | 0.043 | 16,494 | | 837 | | | | 164,230 | 08/22/2007 |
| 3990008325 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 32,706 | | 1,717 | | | | 245,000 | 12/14/2004 |
| 3990008327 | | BRISTOL | IL | | 10/18/2012 | 0.034 | | | | | | | 389,000 | 12/31/2004 |
| 3990008329 | | MENTOR | OH | | 10/18/2012 | 0.028 | 57,102 | | 3,123 | | | | 218,000 | 12/21/2004 |
| 3990008334 | | ATLANTA | GA | | 10/18/2012 | 0.047 | 18,390 | | 131 | | | | 207,000 | 12/20/2004 |
| 3990008341 | | KEWANEE | IL | | 10/18/2012 | 0.043 | 20,845 | | 1,094 | | | | 35,000 | 12/28/2004 |
| 3990008342 | | OCEAN VIEW | HI | | 10/18/2012 | 0.028 | 17,583 | | 841 | | | | 170,000 | 12/28/2004 |
| 3990008347 | | STAMFORD | CT | | 10/18/2012 | 0.025 | 248,524 | | | | | | 1,150,000 | 12/31/2004 |
| 3990008348 | | MACON | GA | | 10/18/2012 | 0.033 | 39,873 | | 2,093 | | | | 298,000 | 12/16/2004 |
| 3990008350 | | FT LAUDERDALE | FL | | 10/18/2012 | 0.030 | 149,417 | | | | | | 950,000 | 12/17/2004 |
| 3990008352 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.035 | 33,182 | | 1,682 | | | | 345,000 | 01/21/2005 |
| 3990008355 | | KAMUELA | HI | | 10/18/2012 | 0.033 | 148,020 | | | | | | 530,000 | 01/14/2005 |
| 3990008367 | | MILFORD | CT | | 10/18/2012 | 0.028 | | | | | | | 250,000 | 12/22/2004 |
| 3990008369 | | DECATUR | GA | | 10/18/2012 | 0.039 | 1,825 | | | | | | 178,000 | 12/21/2004 |
| 3990008375 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | | | | | | | 788,000 | 01/04/2005 |
| 3990008376 | | PENNS GROVE | NJ | | 10/18/2012 | 0.040 | 24,141 | | | | | | 142,000 | 01/03/2005 |
| 3990008377 | | NORCROSS | GA | | 10/18/2012 | 0.038 | 62,370 | | 3,285 | | | | 240,562 | 01/03/2005 |
| 3990008382 | | SOLEBURY | PA | | 10/18/2012 | 0.025 | 32,451 | | | | | | 1,100,000 | 01/10/2005 |
| 3990008384 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.033 | 50,493 | | 2,651 | | | | 391,000 | 12/20/2004 |
| 3990008389 | | FREEPORT | NY | | 10/18/2012 | 0.030 | 60,076 | | | | | | 437,000 | 01/03/2005 |
| 3990008391 | | NOVI | MI | | 10/18/2012 | 0.025 | 13,646 | | 229 | | | | 434,000 | 12/27/2004 |
| 3990008396 | | MOUNT EATON | OH | | 10/18/2012 | 0.028 | 11,222 | | 599 | | | | 75,000 | 01/31/2005 |
| 3990008398 | | NORMAN | OK | | 10/18/2012 | 0.033 | 73,906 | | | | | | 167,000 | 12/22/2004 |
| 3990008399 | | NAPLES | FL | | 10/18/2012 | 0.035 | 34,256 | | 1,798 | | | | 324,000 | 07/18/2012 |
| 3990008401 | | ANAHEIM | CA | | 10/18/2012 | 0.025 | 129,752 | | 6,576 | | | | 575,000 | 01/31/2005 |
| 3990008402 | | SHAKOPEE | MN | | 10/18/2012 | 0.028 | 23,627 | | 1,306 | | | | 635,000 | 01/05/2005 |
| 3990008403 | | CEDAR FALLS | IA | | 10/18/2012 | 0.025 | | | | | | | 189,901 | 01/31/2005 |
| 3990008411 | | GRANGER | IN | | 10/18/2012 | 0.025 | 2,630 | | | | | | 130,000 | 01/18/2005 |
| 3990008414 | | WESTMINSTER | MD | | 10/18/2012 | 0.028 | 15,998 | | | | | | 276,000 | 12/30/2004 |
| 3990008415 | | ANSONIA | CT | | 10/18/2012 | 0.050 | 11,328 | | 198 | | | | 252,000 | 12/24/2004 |
| 3990008421 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.048 | 6,966 | | 51 | | | | 234,000 | 12/20/2004 |
| 3990008423 | | MARSHFIELD | WI | | 10/18/2012 | 0.039 | 17,800 | | 921 | | | | 174,008 | 01/12/2005 |
| 3990008429 | | WOODSTOCK | GA | | 10/18/2012 | 0.050 | 19,388 | | 996 | | | | 230,244 | 02/10/2005 |
| 3990008430 | | DAMARISCOTTA | ME | | 10/18/2012 | 0.028 | 42,427 | | | | | | 588,000 | 12/28/2004 |
| 3990008431 | | RICHFIELD | MN | | 10/18/2012 | 0.025 | | | | | | | 217,000 | 12/27/2004 |
| 3990008432 | | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 9,586 | | 506 | | | | 194,000 | 01/18/2005 |
| 3990008433 | | MIAMI BEACH | FL | | 10/18/2012 | 0.028 | 39,899 | | | | | | 580,000 | 02/01/2005 |
| 3990008436 | | OLDBRIDGE | NJ | | 10/18/2012 | 0.038 | 19,947 | | 1,047 | | | | 270,000 | 01/13/2005 |
| 3990008437 | | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.028 | 159,627 | | | | | | 392,000 | 01/12/2005 |
| 3990008447 | | ADDISON | IL | | 10/18/2012 | 0.028 | 22,623 | | 395 | | | | 233,000 | 12/31/2004 |
| 3990008450 | | FALLS CHURCH | VA | | 10/18/2012 | 0.033 | 73,750 | | | | | | 523,000 | 12/29/2004 |
| 3990008456 | | WILMINGTON | NC | | 10/18/2012 | 0.028 | | | | | | | 119,000 | 01/19/2005 |
| 3990008458 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 24,796 | | | | | | 414,000 | 01/24/2005 |
| 3990008460 | | SOMERS POINT | NJ | | 10/18/2012 | 0.040 | 30,700 | | 1,504 | | | | 360,000 | 02/23/2005 |
| 3990008463 | | BOXFORD | MA | | 10/18/2012 | 0.035 | 64,232 | | 3,372 | | | | 722,000 | 01/05/2005 |
| 3990008465 | | PLEASANTON | CA | | 10/18/2012 | 0.028 | 32,659 | | 1,657 | | | | 730,000 | 01/19/2005 |
| 3990008470 | | TYRONE | GA | | 10/18/2012 | 0.028 | 7,203 | | 463 | | | | 197,000 | 02/04/2005 |
| 3990008472 | | WINCHESTER | CA | | 10/18/2012 | 0.028 | 8,088 | | 471 | | | | 370,000 | 02/14/2005 |
| 3990008473 | | KETCHUM | ID | | 10/18/2012 | 0.028 | 249,818 | | | | | | 2,700,000 | 01/24/2005 |
| 3990008474 | | JACKSON | MS | | 10/18/2012 | 0.050 | 22,485 | | 160 | | | | 48,741 | 01/05/2005 |
| 3990008477 | | HONOLULU | HI | | 10/18/2012 | 0.039 | 26,657 | | 1,318 | | | | 245,000 | 01/10/2005 |
| 3990008478 | | TULSA | OK | | 10/18/2012 | 0.041 | 3,918 | | | | | | 152,000 | 01/05/2005 |
| 3990008480 | | SPOKANE | WA | | 10/18/2012 | 0.025 | 156,738 | | | | | | 270,000 | 01/11/2005 |
| 3990008482 | | WINDHAM | NH | | 10/18/2012 | 0.025 | | | | | | | 334,000 | 01/12/2005 |
| 3990008483 | | CLACKAMAS | OR | | 10/18/2012 | 0.028 | | | | | | | 216,000 | 01/10/2005 |
| 3990008490 | | SOUTHBURY | CT | | 10/18/2012 | 0.028 | 105,941 | | | | | | 599,000 | 01/13/2005 |
| 3990008493 | | JACKSON TWP | NJ | | 10/18/2012 | 0.025 | 142,018 | | 7,198 | | | | 399,000 | 01/11/2005 |
| 3990008498 | | STONEVILLE | NC | | 10/18/2012 | 0.038 | 8,522 | | | | | | 208,000 | 01/24/2005 |
| 3990008505 | | PLEASANTON | CA | | 10/18/2012 | 0.030 | 83,768 | | 4,350 | | | | 912,000 | 02/08/2005 |
| 3990008509 | | FAIR OAKS | CA | | 10/18/2012 | 0.025 | 95,926 | | | | | | 630,000 | 01/10/2005 |
| 3990008512 | | MIAMI SHORES | FL | | 10/18/2012 | 0.028 | 124,504 | | 6,361 | | | | 437,000 | 02/23/2005 |
| 3990008513 | | WANTAGH | NY | | 10/18/2012 | 0.028 | 198,627 | | | | | | 436,000 | 01/13/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990008515 | | SMITHTOWN | NY | | 10/18/2012 | 0.038 | 61,071 | | 3,095 | | | | 475,000 | 01/20/2005 |
| 3990008517 | | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 69,748 | | | | | | 285,000 | 01/12/2005 |
| 3990008523 | | NEWARK | DE | | 10/18/2012 | 0.040 | | | | | | | 314,000 | 01/12/2005 |
| 3990008530 | | ALPHARETTA | GA | | 10/18/2012 | 0.044 | 13,869 | | 680 | | | | 173,000 | 02/09/2005 |
| 3990008534 | | MISHAWAKA | IN | | 10/18/2012 | 0.028 | | | | | | | 128,000 | 01/20/2005 |
| 3990008536 | | SAVAGE | MN | | 10/18/2012 | 0.028 | 32,186 | | 1,631 | | | | 352,000 | 01/28/2005 |
| 3990008547 | | UNIONVILLE | CT | | 10/18/2012 | 0.030 | 16,348 | | | | | | 835,000 | 01/31/2005 |
| 3990008567 | | SPRING HILL | FL | | 10/18/2012 | 0.033 | 20,868 | | | | | | 138,000 | 01/19/2005 |
| 3990008577 | | OLATHE | KS | | 10/18/2012 | 0.028 | 30,444 | | 1,543 | | | | 446,000 | 01/26/2005 |
| 3990008578 | | STAMFORD | CT | | 10/18/2012 | 0.028 | | | | | | | 618,000 | 01/28/2005 |
| 3990008581 | | HOUSE SPRINGS | MO | | 10/18/2012 | 0.040 | 11,668 | | 638 | | | | 202,816 | 01/24/2005 |
| 3990008588 | | BEAVERTON | OR | | 10/18/2012 | 0.030 | | | | | | | 167,000 | 02/25/2005 |
| 3990008593 | | ESCONDIDO | CA | | 10/18/2012 | 0.043 | 138,969 | | 7,044 | | | | 725,000 | 10/05/2009 |
| 3990008596 | | JEFFERSON TWP | NJ | | 10/18/2012 | 0.050 | 31,301 | | 524 | | | | 292,000 | 04/15/2011 |
| 3990008598 | | IRVINE | CA | | 10/18/2012 | 0.025 | 32,991 | | | | | | 920,000 | 03/08/2005 |
| 3990008601 | | DEARBORN | MI | | 10/18/2012 | 0.054 | 9,458 | | 153 | | | | 144,200 | 09/07/2010 |
| 3990008602 | | NORFOLK | VA | | 10/18/2012 | 0.028 | 99,997 | | | | | | 790,000 | 02/22/2005 |
| 3990008606 | | ATLANTIC BEACH | FL | | 10/18/2012 | 0.033 | 39,877 | | 1,975 | | | | 241,000 | 01/31/2005 |
| 3990008612 | | ATLANTA | GA | | 10/18/2012 | 0.030 | 145,608 | | | | | | 1,500,000 | 01/28/2005 |
| 3990008613 | | PRINCETON | MN | | 10/18/2012 | 0.033 | 14,712 | | | | | | 242,000 | 02/07/2005 |
| 3990008616 | | ATASCADERO | CA | | 10/18/2012 | 0.050 | 52,463 | | 373 | | | | 439,990 | 02/03/2005 |
| 3990008617 | | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 49,076 | | | | | | 180,000 | 02/09/2005 |
| 3990008619 | | DARIEN | CT | | 10/18/2012 | 0.028 | | | | | | | 1,300,000 | 02/08/2005 |
| 3990008625 | | MIAMI | FL | | 10/18/2012 | 0.028 | 21,609 | | 369 | | | | 303,000 | 02/18/2005 |
| 3990008636 | | SEAFORD | NY | | 10/18/2012 | 0.035 | 52,807 | | 2,683 | | | | 521,000 | 05/08/2012 |
| 3990008651 | | VOORHEES TWP | NJ | | 10/18/2012 | 0.033 | 28,039 | | | | | | 361,039 | 02/11/2005 |
| 3990008656 | | WASHINGTON | CT | | 10/18/2012 | 0.042 | 31,909 | | 1,563 | | | | 325,000 | 03/01/2005 |
| 3990008659 | | PITTSFORD | NY | | 10/18/2012 | 0.033 | 22,574 | | | | | | 285,000 | 01/31/2005 |
| 3990008661 | | INDIAN SPRINGS | AL | | 10/18/2012 | 0.030 | | | | | | | 294,000 | 02/18/2005 |
| 3990008667 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 46,586 | | | | | | 500,000 | 02/07/2005 |
| 3990008669 | | SCOTTS VALLEY | CA | | 10/18/2012 | 0.028 | 32,690 | | 1,622 | | | | 520,000 | 02/18/2005 |
| 3990008671 | | MERRICK | NY | | 10/18/2012 | 0.028 | 36,015 | | 1,799 | | | | 355,000 | 02/07/2005 |
| 3990008674 | | SCOTCH PLAINS TWP | NJ | | 10/18/2012 | 0.045 | 25,079 | | 180 | | | | 275,000 | 02/03/2005 |
| 3990008680 | | MCLEAN | VA | | 10/18/2012 | 0.028 | | | | | | | 758,000 | 02/22/2005 |
| 3990008681 | | SHELTON | CT | | 10/18/2012 | 0.033 | 72,858 | | | | | | 605,000 | 03/14/2005 |
| 3990008684 | | GRESHAM | OR | | 10/18/2012 | 0.025 | 62,801 | | 3,183 | | | | 236,000 | 02/09/2005 |
| 3990008687 | | AMSTERDAM | NY | | 10/18/2012 | 0.038 | 37,778 | | | | | | 83,000 | 02/08/2005 |
| 3990008690 | | STONY POINT | NY | | 10/18/2012 | 0.045 | 49,031 | | | | | | 450,000 | 02/02/2005 |
| 3990008691 | | PLEASANTON | CA | | 10/18/2012 | 0.025 | 161,197 | | 7,898 | | | | 2,500,000 | 02/17/2005 |
| 3990008695 | | KANKAKEE | IL | | 10/18/2012 | 0.040 | 21,264 | | | | | | 163,000 | 02/07/2005 |
| 3990008701 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 23,664 | | 1,171 | | | | 190,000 | 02/16/2005 |
| 3990008702 | | VERNON TWP | NJ | | 10/18/2012 | 0.028 | 49,116 | | | | | | 303,000 | 02/03/2005 |
| 3990008705 | | ST LOUIS PARK | MN | | 10/18/2012 | 0.030 | 23,052 | | 1,098 | | | | 519,000 | 04/11/2005 |
| 3990008707 | | FAIRFIELD | CA | | 10/18/2012 | 0.030 | 38,700 | | | | | | 515,000 | 02/11/2005 |
| 3990008708 | | KINNELON | NJ | | 10/18/2012 | 0.035 | 110,728 | | | | | | 900,000 | 02/16/2005 |
| 3990008709 | | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 15,205 | | | | | | 295,900 | 02/10/2005 |
| 3990008710 | | PISGAH FOREST | NC | | 10/18/2012 | 0.034 | | | | | | | 185,210 | 02/08/2005 |
| 3990008712 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.033 | 29,572 | | 1,389 | | | | 266,000 | 02/22/2005 |
| 3990008713 | | REHOBOTH | MA | | 10/18/2012 | 0.038 | 30,925 | | 1,537 | | | | 304,000 | 02/14/2005 |
| 3990008718 | | PORT ST LUCIE | FL | | 10/18/2012 | 0.028 | 14,619 | | 716 | | | | 364,000 | 02/14/2005 |
| 3990008723 | | ROYAL OAK | MI | | 10/18/2012 | 0.028 | 19,783 | | 988 | | | | 244,000 | 02/11/2005 |
| 3990008725 | | SEASIDE | OR | | 10/18/2012 | 0.025 | 178,429 | | | | | | 495,000 | 03/01/2005 |
| 3990008731 | | TUCSON | AZ | | 10/18/2012 | 0.032 | 23,138 | | 1,129 | | | | 120,000 | 02/15/2005 |
| 3990008736 | | WINDSOR | CT | | 10/18/2012 | 0.029 | 26,529 | | | | | | 205,000 | 02/16/2005 |
| 3990008737 | | SEATTLE | WA | | 10/18/2012 | 0.033 | 32,964 | | 1,671 | | | | 361,000 | 02/08/2005 |
| 3990008740 | | EDISON | NJ | | 10/18/2012 | 0.043 | 15,918 | | 267 | | | | 417,000 | 02/18/2005 |
| 3990008745 | | ALSIP | IL | | 10/18/2012 | 0.048 | 7,456 | | 53 | | | | 100,000 | 02/10/2005 |
| 3990008746 | | MOORESVILLE | NC | | 10/18/2012 | 0.033 | 16,971 | | 831 | | | | 131,000 | 02/11/2005 |
| 3990008751 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.025 | 152,505 | | 303 | | | | 235,000 | 02/09/2005 |
| 3990008752 | | BAY SHORE | NY | | 10/18/2012 | 0.028 | 15,986 | | | | | | 313,000 | 02/14/2005 |
| 3990008754 | | AIEA | HI | | 10/18/2012 | 0.028 | 9,453 | | 512 | | | | 450,000 | 02/23/2005 |
| 3990008756 | | HEMET | CA | | 10/18/2012 | 0.028 | 49,290 | | | | | | 385,000 | 03/01/2005 |
| 3990008759 | | MIAMI | FL | | 10/18/2012 | 0.033 | 40,944 | | 291 | | | | 397,000 | 02/09/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990008761 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.028 | | | | | | | 408,000 | 03/02/2005 |
| 3990008764 | | NANTICOKE CITY | PA | | 10/18/2012 | 0.028 | 30,364 | | 1,499 | | | | 66,483 | 02/11/2005 |
| 3990008772 | | MANCHESTER | MO | | 10/18/2012 | 0.030 | 64,986 | | | | | | 196,000 | 02/22/2005 |
| 3990008773 | | WILLINGBORO TWP | NJ | | 10/18/2012 | 0.030 | | | | | | | 204,000 | 03/29/2005 |
| 3990008780 | | LENEXA | KS | | 10/18/2012 | 0.025 | 37,243 | | | | | | 155,793 | 02/14/2005 |
| 3990008783 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.030 | | | | | | | 258,125 | 02/25/2005 |
| 3990008786 | | SHADY SPRINGS TWP | WV | | 10/18/2012 | 0.051 | 5,810 | | 102 | | | | 212,629 | 03/03/2005 |
| 3990008793 | | NEW CASTLE HUNDRED | DE | | 10/18/2012 | 0.028 | 28,229 | | | | | | 281,000 | 02/15/2005 |
| 3990008795 | | BARTLETT | IL | | 10/18/2012 | 0.040 | 36,090 | | 1,768 | | | | 233,000 | 02/11/2005 |
| 3990008797 | | OMAHA | NE | | 10/18/2012 | 0.052 | 21,905 | | 1,044 | | | | 119,000 | 02/24/2005 |
| 3990008798 | | ULSTER PARK | NY | | 10/18/2012 | 0.028 | 11,771 | | 615 | | | | 215,000 | 03/18/2005 |
| 3990008801 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.033 | 44,461 | | 2,178 | | | | 188,000 | 02/22/2005 |
| 3990008805 | | MIDDLETOWN | NY | | 10/18/2012 | 0.037 | | | | | | | 193,000 | 02/14/2005 |
| 3990008807 | | CLARK | NJ | | 10/18/2012 | 0.028 | 30,065 | | 1,238 | | | | 575,000 | 02/22/2005 |
| 3990008810 | | MORGAN HILL | CA | | 10/18/2012 | 0.028 | 63,299 | | | | | | 525,000 | 02/28/2005 |
| 3990008820 | | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 28,198 | | | | | | 400,000 | 02/17/2005 |
| 3990008825 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 12,028 | | 604 | | | | 200,000 | 02/14/2005 |
| 3990008829 | | JUNO BEACH | FL | | 10/18/2012 | 0.025 | 103,848 | | 5,203 | | | | 410,000 | 02/16/2005 |
| 3990008834 | | LAUREL CITY | MD | | 10/18/2012 | 0.049 | 5,869 | | 98 | | | | 169,000 | 02/28/2005 |
| 3990008843 | | PORT CHARLOTTE | FL | | 10/18/2012 | 0.028 | 82,089 | | | | | | 424,000 | 03/09/2005 |
| 3990008844 | | LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 2,906 | | | | | | 68,000 | 02/28/2005 |
| 3990008847 | | CYPRESS | CA | | 10/18/2012 | 0.025 | 204,730 | | | | | | 540,000 | 02/15/2005 |
| 3990008848 | | GRAND FORKS | ND | | 10/18/2012 | 0.038 | 18,700 | | | | | | 50,000 | 02/25/2005 |
| 3990008849 | | MONROE TWP | NJ | | 10/18/2012 | 0.028 | 37,676 | | | | | | 329,000 | 03/03/2005 |
| 3990008853 | | WINDSOR | CT | | 10/18/2012 | 0.028 | 24,946 | | | | | | 269,000 | 02/23/2005 |
| 3990008856 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 32,838 | | 1,609 | | | | 303,000 | 02/24/2005 |
| 3990008863 | | HECLA | SD | | 10/18/2012 | 0.033 | 10,908 | | | | | | 41,000 | 03/11/2005 |
| 3990008864 | | LAS VEGAS | NV | | 10/18/2012 | 0.035 | 24,808 | | 178 | | | | 204,000 | 02/28/2005 |
| 3990008866 | | HIGH SPRINGS | FL | | 10/18/2012 | 0.033 | 20,045 | | 328 | | | | 144,000 | 04/15/2005 |
| 3990008872 | | PHILADELPHIA | PA | | 10/18/2012 | 0.042 | 8,199 | | 141 | | | | 119,000 | 03/16/2005 |
| 3990008877 | | PLYMOUTH | MN | | 10/18/2012 | 0.023 | 17,421 | | 900 | | | | 495,000 | 03/07/2005 |
| 3990008878 | | PLEASANT HILL | CA | | 10/18/2012 | 0.025 | | | | | | | 750,000 | 03/25/2005 |
| 3990008883 | | ANCHORAGE | AK | | 10/18/2012 | 0.038 | 70,301 | | | | | | 303,000 | 02/28/2005 |
| 3990008887 | | OMAHA | NE | | 10/18/2012 | 0.044 | 42,902 | | 2,102 | | | | 616,000 | 03/02/2005 |
| 3990008889 | | MIAMI | FL | | 10/18/2012 | 0.038 | 30,239 | | 1,482 | | | | 890,000 | 03/07/2005 |
| 3990008890 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 11,080 | | 187 | | | | 146,000 | 03/08/2005 |
| 3990008893 | | CENTREVILLE | VA | | 10/18/2012 | 0.028 | 81,956 | | | | | | 444,000 | 02/28/2005 |
| 3990008894 | | MAKAWAO | HI | | 10/18/2012 | 0.030 | 906 | | 47 | | | | 698,000 | 03/04/2005 |
| 3990008897 | | WESTCHESTER | PA | | 10/18/2012 | 0.035 | 73,031 | | | | | | 389,000 | 07/10/2007 |
| 3990008898 | | STEILACOOM | WA | | 10/18/2012 | 0.038 | 26,402 | | 1,294 | | | | 374,000 | 03/11/2005 |
| 3990008900 | | PAROWAN | UT | | 10/18/2012 | 0.028 | 8,725 | | | | | | 90,000 | 03/15/2005 |
| 3990008902 | | WHEELING | WV | | 10/18/2012 | 0.043 | 36,153 | | 605 | | | | 143,000 | 03/07/2005 |
| 3990008907 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 376,289 | 03/22/2005 |
| 3990008909 | | KIHEI | HI | | 10/18/2012 | 0.028 | 224,596 | | | | | | 998,000 | 04/11/2005 |
| 3990008910 | | BALTIMORE | MD | | 10/18/2012 | 0.030 | | | | | | | 357,000 | 03/07/2005 |
| 3990008912 | | SPRING HILL | FL | | 10/18/2012 | 0.045 | 40,606 | | 288 | | | | 301,000 | 05/23/2011 |
| 3990008914 | | HARVEY | LA | | 10/18/2012 | 0.050 | 23,769 | | 400 | | | | 262,000 | 02/04/2010 |
| 3990008915 | | SCARSDALE | NY | | 10/18/2012 | 0.035 | 163,532 | | 7,753 | | | | 900,000 | 03/11/2005 |
| 3990008917 | | SCRANTON | PA | | 10/18/2012 | 0.035 | 33,016 | | 1,599 | | | | 170,000 | 01/08/2007 |
| 3990008918 | | RENO | NV | | 10/18/2012 | 0.038 | 131,164 | | 6,226 | | | | 465,000 | 03/11/2005 |
| 3990008922 | | GOLDEN | CO | | 10/18/2012 | 0.038 | | | | | | | 293,000 | 03/22/2005 |
| 3990008923 | | ST PAUL | MN | | 10/18/2012 | 0.028 | | | | | | | 294,000 | 03/03/2005 |
| 3990008925 | | WASECA | MN | | 10/18/2012 | 0.028 | 46,991 | | 2,302 | | | | 103,000 | 03/01/2005 |
| 3990008928 | | HURRICANE | WV | | 10/18/2012 | 0.033 | 49,332 | | | | | | 450,000 | 03/09/2005 |
| 3990008929 | | SANDY HOOK | CT | | 10/18/2012 | 0.028 | 17,716 | | | | | | 479,000 | 03/08/2005 |
| 3990008931 | | CLEVELAND | TN | | 10/18/2012 | 0.033 | 34,735 | | | | | | 187,000 | 03/04/2005 |
| 3990008934 | | GENESEO | IL | | 10/18/2012 | 0.028 | 9,034 | | | | | | 260,763 | 03/30/2005 |
| 3990008935 | | NAUGATUCK | CT | | 10/18/2012 | 0.035 | 38,333 | | | | | | 290,000 | 03/18/2005 |
| 3990008936 | | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 13,432 | | 94 | | | | 384,000 | 03/15/2005 |
| 3990008939 | | WILSON | NC | | 10/18/2012 | 0.034 | 2,462 | | 139 | | | | 114,000 | 04/04/2005 |
| 3990008942 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.045 | 26,877 | | 189 | | | | 235,000 | 03/28/2005 |
| 3990008944 | | GRAHAM | MO | | 10/18/2012 | 0.055 | 5,462 | | 91 | | | | 120,000 | 03/09/2005 |
| 3990008949 | | CRYSTAL LAKE | IL | | 10/18/2012 | 0.039 | 26,312 | | 1,292 | | | | 182,000 | 03/03/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990008950 | | MANSFIELD | OH | | 10/18/2012 | 0.038 | 30,991 | | | | | | 181,000 | 03/21/2005 |
| 3990008952 | | BRONX | NY | | 10/18/2012 | 0.033 | 7,571 | | 369 | | | | 351,000 | 03/23/2005 |
| 3990008953 | | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 109,942 | | 5,404 | | | | 520,000 | 03/04/2005 |
| 3990008954 | | BOHEMIA | NY | | 10/18/2012 | 0.048 | 67,089 | | 473 | | | | 440,000 | 04/15/2005 |
| 3990008962 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 26,073 | | 1,262 | | | | 352,000 | 03/10/2005 |
| 3990008964 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 105,034 | | | | | | 991,000 | 03/21/2005 |
| 3990008965 | | KAILUA KONA | HI | | 10/18/2012 | 0.025 | 29,581 | | 1,446 | | | | 735,000 | 03/29/2005 |
| 3990008966 | | FARMINGTON HILLS | MI | | 10/18/2012 | 0.028 | 28,163 | | 1,375 | | | | 115,000 | 03/08/2005 |
| 3990008967 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | | | | | | | 210,000 | 03/15/2005 |
| 3990008971 | | COLUMBUS | GA | | 10/18/2012 | 0.050 | 4,644 | | 77 | | | | 109,000 | 03/22/2005 |
| 3990008973 | | WASHINGTON | DC | | 10/18/2012 | 0.030 | 13,126 | | 394 | | | | 410,000 | 03/17/2005 |
| 3990008974 | | COLUMBUS | OH | | 10/18/2012 | 0.034 | 15,514 | | 762 | | | | 157,000 | 03/07/2005 |
| 3990008986 | | JERSEY CITY | NJ | | 10/18/2012 | 0.028 | 270,600 | | 13,499 | | | | 650,000 | 03/15/2005 |
| 3990008989 | | KENNESAW | GA | | 10/18/2012 | 0.030 | 82,573 | | 3,915 | | | | 201,000 | 03/14/2005 |
| 3990008990 | | NEW HOPE | MN | | 10/18/2012 | 0.025 | 12,295 | | 668 | | | | 245,000 | 03/08/2005 |
| 3990008993 | | WATERTOWN | CT | | 10/18/2012 | 0.025 | 10,524 | | | | | | 225,000 | 03/10/2005 |
| 3990008995 | | ATLANTA | GA | | 10/18/2012 | 0.033 | 66,045 | | 3,131 | | | | 480,000 | 03/09/2005 |
| 3990009000 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 144,792 | | | | | | 690,000 | 04/27/2005 |
| 3990009001 | | COCOA | FL | | 10/18/2012 | 0.032 | 30,388 | | 1,441 | | | | 129,000 | 04/12/2005 |
| 3990009002 | | OCALA | FL | | 10/18/2012 | 0.038 | 28,252 | | 199 | | | | 171,726 | 10/19/2011 |
| 3990009003 | | OAKLAND PARK | FL | | 10/18/2012 | 0.028 | | | | | | | 478,000 | 04/01/2005 |
| 3990009006 | | DEERFIELD BEACH | FL | | 10/18/2012 | 0.030 | 13,713 | | 735 | | | | 510,000 | 03/22/2005 |
| 3990009010 | | CINNAMINSON TWP | NJ | | 10/18/2012 | 0.025 | 73,325 | | | | | | 310,000 | 04/07/2005 |
| 3990009012 | | WEST BABYLON | NY | | 10/18/2012 | 0.045 | 19,566 | | 335 | | | | 399,000 | 03/11/2005 |
| 3990009014 | | HIGHLAND | NY | | 10/18/2012 | 0.040 | 73,638 | | 3,491 | | | | 205,000 | 03/15/2005 |
| 3990009015 | | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 20,309 | | 993 | | | | 600,000 | 03/09/2005 |
| 3990009016 | | TUSTIN | MI | | 10/18/2012 | 0.028 | 86,641 | | 4,112 | | | | 275,000 | 03/18/2005 |
| 3990009020 | | UPPER DARBY TWP | PA | | 10/18/2012 | 0.028 | 64,349 | | | | | | 141,000 | 03/14/2005 |
| 3990009025 | | DELAWARE TWP | PA | | 10/18/2012 | 0.028 | | | | | | | 156,350 | 03/16/2005 |
| 3990009027 | | PRINCETON | NJ | | 10/18/2012 | 0.028 | 36,011 | | | | | | 423,000 | 03/21/2005 |
| 3990009028 | | RINGWOOD BORO | NJ | | 10/18/2012 | 0.028 | | | | | | | 446,000 | 03/28/2005 |
| 3990009031 | | RUSSELL | NY | | 10/18/2012 | 0.049 | 4,617 | | 86 | | | | 39,500 | 04/08/2005 |
| 3990009035 | | GREGORY | SD | | 10/18/2012 | 0.028 | 37,847 | | 566 | | | | 69,901 | 03/15/2005 |
| 3990009038 | | STOCKTON | CA | | 10/18/2012 | 0.028 | 74,948 | | 3,559 | | | | 380,861 | 04/21/2005 |
| 3990009045 | | GLEN ALLEN | VA | | 10/18/2012 | 0.025 | 31,142 | | | | | | 354,000 | 03/17/2005 |
| 3990009051 | | TAMPA | FL | | 10/18/2012 | 0.028 | 32,625 | | | | | | 131,000 | 03/24/2005 |
| 3990009052 | | STATEN ISLAND | NY | | 10/18/2012 | 0.038 | 55,917 | | 2,656 | | | | 368,000 | 04/01/2005 |
| 3990009054 | | LEXINGTON | MN | | 10/18/2012 | 0.028 | 57,266 | | | | | | 194,000 | 03/21/2005 |
| 3990009055 | | BROADWAY | VA | | 10/18/2012 | 0.038 | 14,010 | | 664 | | | | 141,000 | 03/22/2005 |
| 3990009059 | | BURLINGAME | CA | | 10/18/2012 | 0.028 | 43,931 | | 2,098 | | | | 1,175,000 | 04/06/2005 |
| 3990009063 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 15,676 | | | | | | 375,000 | 04/01/2005 |
| 3990009064 | | RENO | NV | | 10/18/2012 | 0.028 | 19,533 | | 936 | | | | 289,000 | 03/22/2005 |
| 3990009066 | | THORNTON | CO | | 10/18/2012 | 0.033 | 63,148 | | 2,994 | | | | 330,000 | 03/22/2005 |
| 3990009072 | | HOMOSASSA | FL | | 10/18/2012 | 0.028 | | | | | | | 164,000 | 03/16/2005 |
| 3990009078 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.030 | 81,701 | | 3,893 | | | | 175,000 | 03/28/2005 |
| 3990009079 | | WHITEFISH | MT | | 10/18/2012 | 0.035 | 20,299 | | 962 | | | | 303,017 | 04/11/2011 |
| 3990009082 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | | | | | | | 398,000 | 04/12/2005 |
| 3990009083 | | ARGYLE | NY | | 10/18/2012 | 0.028 | 122,285 | | | | | | 210,000 | 04/27/2005 |
| 3990009089 | | DETROIT | MI | | 10/18/2012 | 0.028 | | | | | | | 650,000 | 03/25/2005 |
| 3990009091 | | MARIETTA | GA | | 10/18/2012 | 0.040 | 26,215 | | | | | | 168,000 | 03/21/2005 |
| 3990009092 | | WASHINGTON | IA | | 10/18/2012 | 0.054 | 11,270 | | 186 | | | | 80,000 | 03/29/2005 |
| 3990009094 | | VINELAND | NJ | | 10/18/2012 | 0.035 | 80,512 | | | | | | 434,000 | 04/01/2005 |
| 3990009098 | | SOLEBURY TWP | PA | | 10/18/2012 | 0.028 | 47,045 | | | | | | 560,000 | 04/11/2005 |
| 3990009102 | | BAKER CITY | OR | | 10/18/2012 | 0.035 | 59,946 | | | | | | 171,500 | 05/06/2005 |
| 3990009107 | | LIVINGSTON | NJ | | 10/18/2012 | 0.048 | 12,682 | | 90 | | | | 494,000 | 06/29/2011 |
| 3990009115 | | HATTIESBURG | MS | | 10/18/2012 | 0.033 | 29,325 | | | | | | 142,000 | 04/11/2005 |
| 3990009118 | | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 39,531 | | 1,874 | | | | 322,000 | 04/04/2005 |
| 3990009123 | | NORMAN | OK | | 10/18/2012 | 0.045 | 22,936 | | | | | | 85,169 | 03/29/2005 |
| 3990009124 | | CONCORD | CA | | 10/18/2012 | 0.025 | 12,259 | | 581 | | | | 385,000 | 04/26/2005 |
| 3990009127 | | MAPLE VALLEY | WA | | 10/18/2012 | 0.043 | 10,789 | | 184 | | | | 169,000 | 04/13/2005 |
| 3990009128 | | RIPON | CA | | 10/18/2012 | 0.028 | 49,502 | | 2,333 | | | | 271,520 | 03/28/2005 |
| 3990009133 | | MOUNT AIRY | MD | | 10/18/2012 | 0.028 | 54,390 | | 2,422 | | | | 480,000 | 06/29/2005 |
| 3990009138 | | LA CONNER | WA | | 10/18/2012 | 0.030 | 3,649 | | | | | | 221,000 | 04/20/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990009140 | | CITY OF MOUNT AIRY | MD | | 10/18/2012 | 0.030 | 60,597 | | 2,785 | | | | 331,000 | 05/04/2005 |
| 3990009141 | | LA PORTE | IN | | 10/18/2012 | 0.045 | 9,552 | | 161 | | | | 223,119 | 04/04/2005 |
| 3990009143 | | PLANTERSVILLE | AL | | 10/18/2012 | 0.036 | 13,968 | | | | | | 128,100 | 05/02/2005 |
| 3990009146 | | HERTFORD | NC | | 10/18/2012 | 0.025 | 46,665 | | | | | | 1,000,000 | 04/15/2005 |
| 3990009151 | | SONORA | CA | | 10/18/2012 | 0.028 | 46,933 | | 2,568 | | | | 450,000 | 04/12/2005 |
| 3990009152 | | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 248,929 | | | | | | 708,000 | 05/06/2005 |
| 3990009154 | | SHREWSBURY | MA | | 10/18/2012 | 0.030 | 43,326 | | | | | | 353,000 | 04/07/2005 |
| 3990009157 | | TRACY | CA | | 10/18/2012 | 0.023 | 99,692 | | 4,690 | | | | 1,200,000 | 05/27/2005 |
| 3990009158 | | RIVERSIDE | CA | | 10/18/2012 | 0.033 | 74,387 | | 3,528 | | | | 452,158 | 04/01/2011 |
| 3990009160 | | RIVA | MD | | 10/18/2012 | 0.028 | 123,175 | | | | | | 1,800,000 | 04/18/2005 |
| 3990009163 | | TINLEY PARK | IL | | 10/18/2012 | 0.035 | 32,497 | | 1,543 | | | | 240,000 | 04/04/2005 |
| 3990009165 | | ARLINGTON | WA | | 10/18/2012 | 0.039 | 12,289 | | 575 | | | | 580,000 | 05/03/2005 |
| 3990009170 | | CHICAGO | IL | | 10/18/2012 | 0.030 | 52,592 | | | | | | 358,000 | 04/01/2005 |
| 3990009171 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 32,745 | | 1,553 | | | | 369,355 | 04/07/2005 |
| 3990009176 | | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 43,567 | | | | | | 214,000 | 04/04/2005 |
| 3990009181 | | STATEN ISLAND | NY | | 10/18/2012 | 0.033 | 16,971 | | | | | | 386,000 | 04/14/2005 |
| 3990009183 | | BETHESDA | MD | | 10/18/2012 | 0.050 | 40,072 | | 655 | | | | 757,000 | 04/26/2005 |
| 3990009184 | | CENTREVILLE | VA | | 10/18/2012 | 0.033 | 64,386 | | 456 | | | | 357,000 | 04/04/2005 |
| 3990009188 | | BELLE PLAINE | MN | | 10/18/2012 | 0.033 | 16,610 | | 645 | | | | 213,000 | 05/06/2005 |
| 3990009192 | | FREDERICKSBURG | VA | | 10/18/2012 | 0.028 | | | | | | | 236,000 | 04/18/2005 |
| 3990009194 | | MUNDELEIN | IL | | 10/18/2012 | 0.028 | 26,647 | | 187 | | | | 233,000 | 04/29/2005 |
| 3990009198 | | LUPTON | MI | | 10/18/2012 | 0.028 | | | | | | | 98,000 | 04/28/2005 |
| 3990009206 | | GENEVA | IL | | 10/18/2012 | 0.032 | 14,123 | | 654 | | | | 270,000 | 04/18/2005 |
| 3990009208 | | FRANKLIN TWP | NJ | | 10/18/2012 | 0.040 | 29,851 | | 1,415 | | | | 407,879 | 04/08/2005 |
| 3990009213 | | MORIARTY | NM | | 10/18/2012 | 0.030 | 99,941 | | | | | | 162,000 | 04/12/2005 |
| 3990009214 | | CLAY CENTER | KS | | 10/18/2012 | 0.051 | 11,495 | | 81 | | | | 48,000 | 05/27/2005 |
| 3990009219 | | STAMFORD | CT | | 10/18/2012 | 0.028 | 53,435 | | 2,525 | | | | 695,000 | 04/19/2005 |
| 3990009220 | | SHAKOPEE | MN | | 10/18/2012 | 0.025 | 54,675 | | 2,511 | | | | 303,000 | 04/13/2005 |
| 3990009221 | | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 101,885 | | | | | | 400,000 | 04/12/2005 |
| 3990009224 | | MIDDLEBORO | MA | | 10/18/2012 | 0.053 | 17,929 | | 126 | | | | 347,000 | 11/30/2007 |
| 3990009227 | | FORT WASHINGTON | MD | | 10/18/2012 | 0.028 | 41,037 | | 1,899 | | | | 352,000 | 04/19/2005 |
| 3990009239 | | PLEASANT HILL | CA | | 10/18/2012 | 0.025 | 27,047 | | | | | | 485,000 | 05/02/2005 |
| 3990009241 | | CHESTERFIELD | VA | | 10/18/2012 | 0.028 | 30,400 | | 1,423 | | | | 314,000 | 04/18/2005 |
| 3990009242 | | READINGTON TWP | NJ | | 10/18/2012 | 0.028 | 5,086 | | 38 | | | | 255,000 | 05/31/2005 |
| 3990009245 | | SHAKOPEE | MN | | 10/18/2012 | 0.030 | 13,696 | | 643 | | | | 242,000 | 04/18/2005 |
| 3990009250 | | ARDEN HILLS | MN | | 10/18/2012 | 0.030 | | | | | | | 330,000 | 04/18/2005 |
| 3990009251 | | EVERETT | WA | | 10/18/2012 | 0.043 | 20,028 | | 328 | | | | 185,000 | 04/18/2005 |
| 3990009253 | | SANTA FE | NM | | 10/18/2012 | 0.028 | 105,601 | | | | | | 600,000 | 05/09/2005 |
| 3990009255 | | COPIAGUE | NY | | 10/18/2012 | 0.043 | 6,599 | | | | | | 336,000 | 04/18/2005 |
| 3990009257 | | AUGUSTA | ME | | 10/18/2012 | 0.046 | 9,852 | | 70 | | | | 45,000 | 04/27/2005 |
| 3990009259 | | MINNETONKA | MN | | 10/18/2012 | 0.030 | 62,926 | | | | | | 233,000 | 04/13/2005 |
| 3990009260 | | ELLICOTT CITY | MD | | 10/18/2012 | 0.025 | 89,562 | | 4,212 | | | | 509,000 | 04/22/2005 |
| 3990009262 | | WILKINSBURG BORO | PA | | 10/18/2012 | 0.054 | 10,669 | | 175 | | | | 123,000 | 04/18/2005 |
| 3990009268 | | BALTIMORE | MD | | 10/18/2012 | 0.048 | 52,073 | | 842 | | | | 170,000 | 05/11/2005 |
| 3990009269 | | LAKE ZURICH | IL | | 10/18/2012 | 0.048 | 29,205 | | 486 | | | | 365,000 | 06/27/2009 |
| 3990009275 | | TACOMA | WA | | 10/18/2012 | 0.028 | | | | | | | 183,000 | 04/19/2005 |
| 3990009277 | | JERSEY CITY | NJ | | 10/18/2012 | 0.028 | 69,579 | | | | | | 223,000 | 05/10/2005 |
| 3990009278 | | BLAUVELT | NY | | 10/18/2012 | 0.038 | 23,475 | | | | | | 477,000 | 04/21/2005 |
| 3990009279 | | NORTH BRUNSWICK TW | NJ | | 10/18/2012 | 0.028 | 53,336 | | | | | | 296,000 | 04/19/2005 |
| 3990009281 | | AUBURN | IN | | 10/18/2012 | 0.044 | 23,847 | | 1,119 | | | | 168,000 | 04/26/2005 |
| 3990009283 | | DELAND | FL | | 10/18/2012 | 0.028 | 55,078 | | 2,554 | | | | 170,000 | 04/29/2005 |
| 3990009287 | | APPLE VALLEY | MN | | 10/18/2012 | 0.023 | | | | | | | 320,000 | 05/19/2005 |
| 3990009288 | | MASSAPEQUA | NY | | 10/18/2012 | 0.028 | 18,055 | | | | | | 360,000 | 06/20/2005 |
| 3990009290 | | PLAINSBORO TWP | NJ | | 10/18/2012 | 0.030 | 31,514 | | 1,470 | | | | 376,000 | 04/21/2005 |
| 3990009291 | | TOPSFIELD | MA | | 10/18/2012 | 0.028 | 20,993 | | | | | | 550,000 | 05/03/2005 |
| 3990009300 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 69,958 | | | | | | 354,623 | 04/20/2005 |
| 3990009301 | | WILLISTON | ND | | 10/18/2012 | 0.033 | | | | | | | 86,000 | 04/25/2005 |
| 3990009302 | | BOURBON | MO | | 10/18/2012 | 0.033 | 44,217 | | 1,978 | | | | 213,000 | 05/18/2005 |
| 3990009306 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 29,303 | | 18 | | | | 258,000 | 05/17/2005 |
| 3990009325 | | DOWAGIAC | MI | | 10/18/2012 | 0.033 | 51,652 | | 2,393 | | | | 162,000 | 06/17/2005 |
| 3990009326 | | WINSTED | MN | | 10/18/2012 | 0.028 | | | | | | | 215,000 | 05/04/2005 |
| 3990009327 | | PHOENIX | AZ | | 10/18/2012 | 0.038 | 12,433 | | 578 | | | | 159,000 | 05/03/2005 |
| 3990009330 | | KIMMELL | IN | | 10/18/2012 | 0.046 | 2,277 | | 43 | | | | 83,800 | 05/12/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990009331 | | CHEYENNE | WY | | 10/18/2012 | 0.033 | 32,412 | | | | | | 161,000 | 04/25/2005 |
| 3990009332 | | STAUNTON | VA | | 10/18/2012 | 0.033 | 163,996 | | 7,304 | | | | 575,000 | 05/10/2005 |
| 3990009333 | | FORESTBURG | NY | | 10/18/2012 | 0.040 | 22,296 | | 1,084 | | | | 485,000 | 05/25/2005 |
| 3990009341 | | NEW GERMANY | MN | | 10/18/2012 | 0.038 | | | | | | | 173,000 | 05/10/2005 |
| 3990009342 | | ST BONIFACIUS | MN | | 10/18/2012 | 0.025 | 17,798 | | | | | | 205,000 | 04/26/2005 |
| 3990009343 | | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | | | | | 373,000 | 08/08/2005 |
| 3990009344 | | PICKERINGTON | OH | | 10/18/2012 | 0.045 | 12,918 | | 215 | | | | 196,000 | 05/02/2005 |
| 3990009345 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 21,970 | | | | | | 457,000 | 04/27/2005 |
| 3990009353 | | STERLING | CT | | 10/18/2012 | 0.041 | 1,520 | | 87 | | | | 170,000 | 05/16/2005 |
| 3990009360 | | DAYTON | KY | | 10/18/2012 | 0.052 | 13,354 | | 220 | | | | 134,000 | 04/20/2005 |
| 3990009361 | | MIAMI | FL | | 10/18/2012 | 0.043 | 15,272 | | 106 | | | | 77,000 | 07/05/2005 |
| 3990009365 | | SALEM TWP | PA | | 10/18/2012 | 0.038 | 19,405 | | | | | | 131,000 | 05/20/2005 |
| 3990009366 | | DANBURY | CT | | 10/18/2012 | 0.053 | 13,093 | | 92 | | | | 323,000 | 05/06/2005 |
| 3990009367 | | TONAWANDA | NY | | 10/18/2012 | 0.053 | 12,433 | | 206 | | | | 98,000 | 04/29/2005 |
| 3990009381 | | BRADLEY BEACH | NJ | | 10/18/2012 | 0.035 | | | | | | | 600,000 | 05/24/2005 |
| 3990009385 | | HYDE PARK | MA | | 10/18/2012 | 0.028 | 28,342 | | | | | | 366,000 | 06/20/2005 |
| 3990009386 | | NEWTOWN TWP | PA | | 10/18/2012 | 0.025 | 37,858 | | | | | | 455,000 | 05/09/2005 |
| 3990009391 | | MANHATTAN BEACH | CA | | 10/18/2012 | 0.025 | 236,124 | | | | | | 2,150,000 | 05/31/2005 |
| 3990009392 | | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.035 | 48,449 | | | | | | 450,000 | 04/29/2005 |
| 3990009395 | | TULALIP | WA | | 10/18/2012 | 0.030 | 74,910 | | | | | | 462,000 | 05/12/2005 |
| 3990009396 | | CORAM | NY | | 10/18/2012 | 0.035 | 62,278 | | 2,861 | | | | 385,000 | 12/21/2010 |
| 3990009403 | | PONTIAC | MI | | 10/18/2012 | 0.040 | 55,073 | | 2,415 | | | | 169,000 | 05/05/2005 |
| 3990009409 | | CRYSTAL LAKE | IL | | 10/18/2012 | 0.033 | 6,996 | | 449 | | | | 274,000 | 05/03/2005 |
| 3990009411 | | HARLAN | KY | | 10/18/2012 | 0.038 | 23,246 | | | | | | 42,000 | 05/19/2005 |
| 3990009416 | | FRANKLIN | NH | | 10/18/2012 | 0.039 | 15,781 | | | | | | 147,000 | 05/18/2005 |
| 3990009417 | | CHICAGO | IL | | 10/18/2012 | 0.028 | 36,543 | | 1,627 | | | | 325,000 | 05/13/2005 |
| 3990009418 | | RIVER VALE TWP | NJ | | 10/18/2012 | 0.025 | 233,726 | | | | | | 435,000 | 05/02/2005 |
| 3990009420 | | WANTAGH | NY | | 10/18/2012 | 0.030 | 36,415 | | | | | | 437,000 | 05/13/2005 |
| 3990009422 | | BAYSHORE | NY | | 10/18/2012 | 0.030 | 126,844 | | 5,544 | | | | 358,000 | 06/15/2005 |
| 3990009423 | | BRADENTON | FL | | 10/18/2012 | 0.038 | 53,255 | | 2,376 | | | | 167,135 | 05/23/2005 |
| 3990009438 | | SCHAUMBURG | IL | | 10/18/2012 | 0.038 | 13,515 | | 227 | | | | 289,000 | 05/02/2005 |
| 3990009439 | | PLANTATION | FL | | 10/18/2012 | 0.038 | 20,517 | | | | | | 231,788 | 06/06/2005 |
| 3990009444 | | MIAMI BEACH | FL | | 10/18/2012 | 0.052 | 19,138 | | 136 | | | | 240,000 | 05/24/2005 |
| 3990009445 | | PITTSBURGH | PA | | 10/18/2012 | 0.033 | 22,561 | | 1,042 | | | | 49,118 | 02/09/2010 |
| 3990009447 | | OAKTON | VA | | 10/18/2012 | 0.043 | 87,611 | | 1,431 | | | | 493,000 | 02/14/2010 |
| 3990009452 | | WAYNE TWP | NJ | | 10/18/2012 | 0.028 | 75,310 | | | | | | 500,000 | 05/04/2005 |
| 3990009456 | | CHANDLER | AZ | | 10/18/2012 | 0.028 | 32,316 | | 1,456 | | | | 185,000 | 06/01/2005 |
| 3990009466 | | COOPER CITY | FL | | 10/18/2012 | 0.037 | 24,794 | | 1,182 | | | | 232,000 | 05/16/2005 |
| 3990009468 | | RAMSEY | MN | | 10/18/2012 | 0.030 | 28,456 | | | | | | 226,000 | 05/09/2005 |
| 3990009473 | | NORTH PORT | FL | | 10/18/2012 | 0.037 | 27,693 | | 1,233 | | | | 168,000 | 11/11/2008 |
| 3990009474 | | MONTEREY PARK | CA | | 10/18/2012 | 0.030 | 49,194 | | 2,259 | | | | 439,808 | 05/12/2005 |
| 3990009482 | | HASTINGS | MN | | 10/18/2012 | 0.028 | 135,117 | | | | | | 244,000 | 05/06/2005 |
| 3990009491 | | MASPETH | NY | | 10/18/2012 | 0.038 | 37,756 | | 1,692 | | | | 538,000 | 05/23/2005 |
| 3990009494 | | ATLANTA | GA | | 10/18/2012 | 0.030 | 98,506 | | 4,397 | | | | 555,000 | 05/11/2005 |
| 3990009499 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.033 | 34,387 | | 1,665 | | | | 640,000 | 05/11/2005 |
| 3990009506 | | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 62,812 | | 2,839 | | | | 350,000 | 05/20/2005 |
| 3990009512 | | HARTSDALE | NY | | 10/18/2012 | 0.028 | 90,612 | | | | | | 492,000 | 06/27/2005 |
| 3990009521 | | MIAMI | FL | | 10/18/2012 | 0.033 | 113,214 | | 5,122 | | | | 230,000 | 06/13/2005 |
| 3990009523 | | SAINT CLAIR | MO | | 10/18/2012 | 0.038 | 42,859 | | 1,909 | | | | 173,696 | 05/06/2005 |
| 3990009524 | | BIRMINGHAM | AL | | 10/18/2012 | 0.032 | 10,864 | | 488 | | | | 123,000 | 05/16/2005 |
| 3990009529 | | EAST NORTHPORT | NY | | 10/18/2012 | 0.028 | 60,415 | | | | | | 525,000 | 05/20/2005 |
| 3990009530 | | MESA | AZ | | 10/18/2012 | 0.025 | 29,325 | | 1,306 | | | | 244,000 | 05/18/2005 |
| 3990009535 | | LOS BANOS | CA | | 10/18/2012 | 0.028 | 44,093 | | 1,972 | | | | 306,496 | 05/16/2005 |
| 3990009537 | | CHAPPAQUA | NY | | 10/18/2012 | 0.025 | 164,487 | | 7,326 | | | | 1,350,000 | 05/24/2005 |
| 3990009540 | | NEWCOMERSTOWN | OH | | 10/18/2012 | 0.028 | 12,360 | | 574 | | | | 91,000 | 06/14/2005 |
| 3990009541 | | CAMDEN | ME | | 10/18/2012 | 0.028 | 38,675 | | 1,730 | | | | 213,000 | 06/01/2005 |
| 3990009542 | | AUBURN | NY | | 10/18/2012 | 0.041 | 11,921 | | 83 | | | | 113,000 | 05/23/2005 |
| 3990009543 | | GLEN ALLEN | VA | | 10/18/2012 | 0.028 | 173,374 | | | | | | 455,000 | 05/13/2005 |
| 3990009545 | | BAYSIDE | NY | | 10/18/2012 | 0.028 | | | | | | | 654,000 | 05/23/2005 |
| 3990009546 | | RUSSELLVILLE | AR | | 10/18/2012 | 0.033 | 19,112 | | 851 | | | | 65,192 | 06/21/2005 |
| 3990009547 | | EXCELSIOR | MN | | 10/18/2012 | 0.025 | | | | | | | 369,286 | 05/17/2005 |
| 3990009549 | | DUDLEY | MA | | 10/18/2012 | 0.033 | 32,082 | | 1,479 | | | | 229,000 | 05/18/2005 |
| 3990009552 | | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 130,709 | | 5,830 | | | | 980,000 | 05/23/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990009555 | | BELCHER | KY | | 10/18/2012 | 0.030 | 14,650 | | | | | | 126,500 | 06/06/2005 |
| 3990009556 | | WEXFORD | PA | | 10/18/2012 | 0.028 | 14,844 | | | | | | 166,757 | 05/19/2005 |
| 3990009557 | | SYKESVILLE | MD | | 10/18/2012 | 0.030 | 10,251 | | | | | | 870,000 | 06/01/2005 |
| 3990009558 | | ALTAMONTE SPRINGS | FL | | 10/18/2012 | 0.028 | | | | | | | 210,000 | 05/13/2005 |
| 3990009565 | | HONOLULU | HI | | 10/18/2012 | 0.028 | 20,875 | | | | | | 430,000 | 06/01/2005 |
| 3990009566 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.028 | 58,887 | | | | | | 200,000 | 05/26/2005 |
| 3990009573 | | MANCHESTER | CT | | 10/18/2012 | 0.030 | 4,251 | | 205 | | | | 330,000 | 05/25/2005 |
| 3990009575 | | BURNSVILLE | MN | | 10/18/2012 | 0.043 | 32,331 | | 227 | | | | 241,000 | 05/25/2005 |
| 3990009578 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.044 | | | | | | | 230,233 | 05/16/2005 |
| 3990009581 | | ISLIP TERRACE | NY | | 10/18/2012 | 0.028 | | | | | | | 375,000 | 06/20/2005 |
| 3990009584 | | ADAMSTOWN CITY | MD | | 10/18/2012 | 0.028 | | | | | | | 545,000 | 07/13/2005 |
| 3990009585 | | MIAMI | FL | | 10/18/2012 | 0.028 | | | | | | | 110,000 | 05/31/2005 |
| 3990009591 | | ASHVILLE | NY | | 10/18/2012 | 0.025 | 125,792 | | 5,656 | | | | 475,000 | 05/24/2005 |
| 3990009592 | | HAWORTH BORO | NJ | | 10/18/2012 | 0.025 | 193,241 | | | | | | 1,100,000 | 07/01/2005 |
| 3990009593 | | WAIKOLOA | HI | | 10/18/2012 | 0.043 | 42,440 | | 296 | | | | 249,000 | 06/22/2005 |
| 3990009596 | | MANORVILLE | NY | | 10/18/2012 | 0.038 | 32,587 | | 1,457 | | | | 284,000 | 05/23/2005 |
| 3990009603 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.042 | 22,089 | | 984 | | | | 181,000 | 05/31/2005 |
| 3990009604 | | PALOS HEIGHTS | IL | | 10/18/2012 | 0.028 | | | | | | | 385,000 | 05/31/2005 |
| 3990009607 | | WOODBRIDGE | VA | | 10/18/2012 | 0.038 | 9,900 | | 456 | | | | 423,000 | 06/06/2005 |
| 3990009608 | | CARVER | MN | | 10/18/2012 | 0.025 | | | | | | | 312,000 | 05/31/2005 |
| 3990009609 | | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 62,142 | | 2,785 | | | | 381,000 | 06/06/2005 |
| 3990009612 | | STONINGTON | CT | | 10/18/2012 | 0.038 | 22,754 | | 160 | | | | 351,000 | 11/18/2011 |
| 3990009618 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.025 | 68,836 | | 3,289 | | | | 640,000 | 06/01/2005 |
| 3990009619 | | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | 15,693 | | | | | | 480,000 | 06/20/2005 |
| 3990009624 | | CORNING | NY | | 10/18/2012 | 0.035 | 35,497 | | | | | | 118,000 | 06/08/2005 |
| 3990009625 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 36,285 | | 969 | | | | 750,000 | 05/31/2005 |
| 3990009629 | | SAN JOSE | CA | | 10/18/2012 | 0.028 | 59,491 | | 2,575 | | | | 680,000 | 07/06/2005 |
| 3990009630 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 112,464 | | 5,009 | | | | 500,000 | 05/25/2005 |
| 3990009632 | | UPPER MAKEFIELD | PA | | 10/18/2012 | 0.030 | 144,084 | | | | | | 1,185,000 | 06/15/2005 |
| 3990009633 | | SEDALIA | CO | | 10/18/2012 | 0.028 | 66,667 | | | | | | 380,000 | 06/08/2005 |
| 3990009634 | | BELLPORT | NY | | 10/18/2012 | 0.025 | 199,932 | | | | | | 1,250,000 | 05/27/2005 |
| 3990009640 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 37,361 | | 1,664 | | | | 357,000 | 06/02/2005 |
| 3990009642 | | MINNETONKA | MN | | 10/18/2012 | 0.030 | | | | | | | 126,000 | 06/01/2005 |
| 3990009643 | | BUCKINGHAM TWP | PA | | 10/18/2012 | 0.028 | 20,790 | | | | | | 435,000 | 06/14/2005 |
| 3990009645 | | EL SOBRANTE | CA | | 10/18/2012 | 0.025 | | | | | | | 650,000 | 07/12/2005 |
| 3990009649 | | CONCORD | CA | | 10/18/2012 | 0.025 | 24,957 | | | | | | 645,000 | 06/29/2005 |
| 3990009651 | | HAMPTON | VA | | 10/18/2012 | 0.033 | 46,554 | | 747 | | | | 700,000 | 06/22/2005 |
| 3990009653 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.030 | 33,261 | | | | | | 205,000 | 06/13/2005 |
| 3990009654 | | GLENWOOD | IL | | 10/18/2012 | 0.039 | 17,055 | | | | | | 226,000 | 06/14/2005 |
| 3990009657 | | QUEENSTOWN CITY | MD | | 10/18/2012 | 0.030 | 53,007 | | | | | | 450,000 | 07/06/2005 |
| 3990009658 | | WINTHROP | MA | | 10/18/2012 | 0.025 | 187,592 | | | | | | 710,000 | 06/20/2005 |
| 3990009661 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 7,564 | | | | | | 248,000 | 06/14/2005 |
| 3990009664 | | CHELTENHAM TWP | PA | | 10/18/2012 | 0.028 | 2,304 | | | | | | 252,000 | 06/07/2005 |
| 3990009665 | | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 67,193 | | 2,908 | | | | 545,000 | 06/20/2005 |
| 3990009667 | | CLEARWATER | FL | | 10/18/2012 | 0.030 | 42,846 | | 1,908 | | | | 289,000 | 06/08/2005 |
| 3990009673 | | CASTROVILLE | CA | | 10/18/2012 | 0.030 | 17,281 | | | | | | 630,000 | 06/23/2005 |
| 3990009674 | | UNION CITY | NJ | | 10/18/2012 | 0.048 | 4,651 | | 79 | | | | 274,000 | 07/25/2005 |
| 3990009681 | | DEERFIELD BEACH | FL | | 10/18/2012 | 0.034 | 4,233 | | | | | | 390,000 | 08/04/2005 |
| 3990009690 | | WAIPAHU | HI | | 10/18/2012 | 0.030 | 32,277 | | 1,402 | | | | 590,000 | 06/28/2005 |
| 3990009692 | | MOUNT LEBANON TWP | PA | | 10/18/2012 | 0.048 | 53,351 | | | | | | 244,000 | 06/10/2005 |
| 3990009697 | | POMPTON LAKES BORO | NJ | | 10/18/2012 | 0.028 | 24,015 | | | | | | 220,000 | 06/20/2005 |
| 3990009700 | | SOUTH PLAINFIELD B | NJ | | 10/18/2012 | 0.030 | 26,996 | | 189 | | | | 376,000 | 06/20/2012 |
| 3990009704 | | ROCKFORD | TN | | 10/18/2012 | 0.033 | 19,662 | | | | | | 394,477 | 06/20/2005 |
| 3990009707 | | DURHAM | NH | | 10/18/2012 | 0.025 | 38,317 | | 1,688 | | | | 265,000 | 06/14/2005 |
| 3990009711 | | RUSSELLVILLE | AR | | 10/18/2012 | 0.050 | | | | | | | 143,455 | 07/21/2005 |
| 3990009712 | | ST LOUIS | MO | | 10/18/2012 | 0.048 | 38,555 | | 269 | | | | 243,429 | 06/13/2005 |
| 3990009716 | | CHANHASSEN | MN | | 10/18/2012 | 0.034 | 7,765 | | | | | | 213,000 | 06/13/2005 |
| 3990009717 | | PEORIA | IL | | 10/18/2012 | 0.035 | 77,222 | | | | | | 183,000 | 06/15/2005 |
| 3990009720 | | SEBASTOPOL | CA | | 10/18/2012 | 0.025 | 24,723 | | 1,069 | | | | 645,000 | 07/19/2005 |
| 3990009722 | | CARTERSVILLE | GA | | 10/18/2012 | 0.043 | 7,889 | | 341 | | | | 227,990 | 06/20/2005 |
| 3990009725 | | CHINO HILLS | CA | | 10/18/2012 | 0.025 | 97,554 | | 4,217 | | | | 525,000 | 06/21/2005 |
| 3990009726 | | LOUISVILLE | KY | | 10/18/2012 | 0.049 | 9,486 | | 67 | | | | 148,560 | 06/14/2005 |
| 3990009728 | | BELLE MEAD | NJ | | 10/18/2012 | 0.028 | 49,377 | | 1,428 | | | | 740,000 | 07/05/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990009731 | | STERLING | AK | | 10/18/2012 | 0.033 | 59,395 | | | | | | 141,000 | 07/20/2005 |
| 3990009734 | | MARION | NY | | 10/18/2012 | 0.030 | 27,983 | | 1,273 | | | | 99,000 | 06/17/2005 |
| 3990009736 | | SEATTLE | WA | | 10/18/2012 | 0.028 | 2,692 | | | | | | 340,000 | 06/20/2005 |
| 3990009739 | | ORLANDO | FL | | 10/18/2012 | 0.030 | 51,124 | | 2,210 | | | | 416,000 | 07/06/2005 |
| 3990009740 | | HENDERSON | NV | | 10/18/2012 | 0.038 | 62,322 | | 2,707 | | | | 636,000 | 06/27/2005 |
| 3990009741 | | LAKEVILLE | MN | | 10/18/2012 | 0.025 | 32,058 | | 1,407 | | | | 545,000 | 06/17/2005 |
| 3990009744 | | MAYER | MN | | 10/18/2012 | 0.028 | 18,387 | | 799 | | | | 193,000 | 06/28/2005 |
| 3990009745 | | POLLOCK PINES | CA | | 10/18/2012 | 0.028 | 44,394 | | 2,006 | | | | 384,224 | 06/20/2005 |
| 3990009749 | | MORA | MN | | 10/18/2012 | 0.025 | 16,754 | | 854 | | | | 216,352 | 06/20/2005 |
| 3990009754 | | CINCINNATI | OH | | 10/18/2012 | 0.048 | 26,302 | | 181 | | | | 253,000 | 09/01/2005 |
| 3990009755 | | PHOENIX | AZ | | 10/18/2012 | 0.033 | 32,677 | | 1,412 | | | | 338,000 | 06/20/2005 |
| 3990009757 | | BIRMINGHAM | AL | | 10/18/2012 | 0.025 | | | | | | | 435,000 | 06/30/2005 |
| 3990009759 | | SAN CLEMENTE | CA | | 10/18/2012 | 0.028 | 62,721 | | | | | | 700,000 | 06/27/2005 |
| 3990009772 | | CHESTER | VA | | 10/18/2012 | 0.040 | 46,297 | | 2,033 | | | | 210,000 | 07/05/2005 |
| 3990009774 | | MILPITAS | CA | | 10/18/2012 | 0.028 | 162,058 | | 6,707 | | | | 1,100,000 | 07/22/2005 |
| 3990009775 | | GOODYEAR | AZ | | 10/18/2012 | 0.038 | 31,734 | | 1,372 | | | | 281,000 | 06/28/2005 |
| 3990009776 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 41,893 | | 1,848 | | | | 334,000 | 06/29/2005 |
| 3990009778 | | KIRTLAND | NM | | 10/18/2012 | 0.028 | 7,576 | | | | | | 75,000 | 08/02/2005 |
| 3990009779 | | CITY OF BALTIMORE | MD | | 10/18/2012 | 0.030 | 29,857 | | 1,269 | | | | 176,000 | 07/13/2005 |
| 3990009783 | | ROANOKE | VA | | 10/18/2012 | 0.040 | 12,075 | | 197 | | | | 229,000 | 06/28/2005 |
| 3990009787 | | BROOKLINE | MA | | 10/18/2012 | 0.043 | 47,154 | | 746 | | | | 590,000 | 08/09/2005 |
| 3990009788 | | NAPLES | FL | | 10/18/2012 | 0.038 | 19,491 | | 843 | | | | 224,000 | 06/23/2005 |
| 3990009806 | | NEW CASTLE HUNDRED | DE | | 10/18/2012 | 0.032 | 22,472 | | 971 | | | | 288,000 | 07/08/2005 |
| 3990009807 | | COLLEGE TYP | PA | | 10/18/2012 | 0.034 | 10,393 | | | | | | 172,000 | 06/29/2005 |
| 3990009808 | | GENESEO | IL | | 10/18/2012 | 0.044 | | | | | | | 360,000 | 07/25/2005 |
| 3990009809 | | NEWPORT | NH | | 10/18/2012 | 0.039 | 18,800 | | | | | | 170,000 | 07/21/2012 |
| 3990009815 | | GIG HARBOR | WA | | 10/18/2012 | 0.025 | | | | | | | 415,000 | 07/12/2005 |
| 3990009818 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 41,141 | | | | | | 218,000 | 07/07/2005 |
| 3990009820 | | SEATTLE | WA | | 10/18/2012 | 0.025 | | | | | | | 260,000 | 07/29/2005 |
| 3990009822 | | CEDARGROVE | IN | | 10/18/2012 | 0.035 | 36,143 | | 1,529 | | | | 260,811 | 07/22/2005 |
| 3990009823 | | WESTMINSTER | CA | | 10/18/2012 | 0.023 | 121,409 | | | | | | 775,000 | 08/11/2005 |
| 3990009825 | | BONDVILLE | VT | | 10/18/2012 | 0.023 | 133,227 | | | | | | 510,000 | 07/25/2005 |
| 3990009827 | | YEADON BORO | PA | | 10/18/2012 | 0.037 | 25,130 | | | | | | 147,000 | 07/06/2005 |
| 3990009831 | | LAS VEGAS | NV | | 10/18/2012 | 0.025 | | | | | | | 443,000 | 08/16/2005 |
| 3990009834 | | KEIZER | OR | | 10/18/2012 | 0.037 | 21,994 | | 955 | | | | 199,000 | 07/05/2005 |
| 3990009840 | | GRAND BLANC | MI | | 10/18/2012 | 0.042 | 23,669 | | 996 | | | | 177,000 | 07/15/2005 |
| 3990009842 | | STEELEVILLE | IL | | 10/18/2012 | 0.033 | 1,201 | | 67 | | | | 60,000 | 07/27/2005 |
| 3990009845 | | AUSTIN | TX | | 10/18/2012 | 0.030 | 47,192 | | | | | | 319,825 | 07/15/2005 |
| 3990009846 | | COPIAGUE | NY | | 10/18/2012 | 0.047 | 14,393 | | 228 | | | | 725,000 | 10/06/2009 |
| 3990009848 | | TORRANCE | CA | | 10/18/2012 | 0.028 | | | | | | | 400,000 | 09/22/2005 |
| 3990009850 | | MAPLEWOOD | MN | | 10/18/2012 | 0.028 | 42,073 | | 1,817 | | | | 415,000 | 07/19/2005 |
| 3990009853 | | FLORENCE | MS | | 10/18/2012 | 0.030 | 47,776 | | | | | | 78,000 | 07/29/2005 |
| 3990009857 | | PATTON TWP | PA | | 10/18/2012 | 0.033 | 120,983 | | | | | | 179,000 | 07/06/2005 |
| 3990009859 | | GREAT NECK | NY | | 10/18/2012 | 0.028 | 3,349 | | | | | | 1,200,000 | 07/19/2005 |
| 3990009868 | | LOS ANGELES | CA | | 10/18/2012 | 0.033 | 69,177 | | 481 | | | | 308,000 | 07/29/2005 |
| 3990009874 | | SILVER SPRING | MD | | 10/18/2012 | 0.045 | 4,725 | | 87 | | | | 488,000 | 07/11/2005 |
| 3990009885 | | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 22,176 | | 153 | | | | 98,000 | 07/11/2005 |
| 3990009887 | | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 49,551 | | | | | | 275,000 | 07/26/2005 |
| 3990009888 | | SAVAGE | MN | | 10/18/2012 | 0.033 | | | | | | | 253,000 | 07/26/2005 |
| 3990009889 | | LEVITTOWN | NY | | 10/18/2012 | 0.035 | 31,447 | | 1,333 | | | | 365,000 | 07/21/2005 |
| 3990009901 | | CHANDLER | AZ | | 10/18/2012 | 0.028 | 21,684 | | 963 | | | | 339,000 | 07/25/2005 |
| 3990009902 | | NORTH BENTON | OH | | 10/18/2012 | 0.030 | 48,039 | | 760 | | | | 165,000 | 07/15/2005 |
| 3990009903 | | KAUFMAN | TX | | 10/18/2012 | 0.033 | 27,508 | | 1,142 | | | | 99,896 | 08/15/2005 |
| 3990009907 | | PLAINFIELD | NJ | | 10/18/2012 | 0.028 | 46,388 | | | | | | 308,000 | 08/09/2005 |
| 3990009912 | | LOWELL | IN | | 10/18/2012 | 0.055 | 5,178 | | 82 | | | | 175,000 | 07/22/2005 |
| 3990009920 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 21,352 | | 897 | | | | 180,000 | 07/26/2005 |
| 3990009924 | | DALLAS | TX | | 10/18/2012 | 0.035 | 125,604 | | | | | | 259,242 | 08/22/2005 |
| 3990009928 | | MOORPARK | CA | | 10/18/2012 | 0.030 | 78,395 | | 3,200 | | | | 625,000 | 08/29/2005 |
| 3990009930 | | EDEN | NY | | 10/18/2012 | 0.025 | 57,139 | | | | | | 480,000 | 07/19/2005 |
| 3990009933 | | FORT MYERS | FL | | 10/18/2012 | 0.030 | 85,471 | | 3,589 | | | | 250,000 | 07/25/2005 |
| 3990009934 | | STATEN ISLAND | NY | | 10/18/2012 | 0.030 | 49,746 | | 2,106 | | | | 525,000 | 08/02/2005 |
| 3990009935 | | STONEHAM | MA | | 10/18/2012 | 0.028 | 36,344 | | | | | | 388,000 | 07/29/2005 |
| 3990009937 | | FLUSHING | NY | | 10/18/2012 | 0.028 | 14,480 | | 232 | | | | 490,000 | 08/12/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990009938 | | DALLAS | TX | | 10/18/2012 | 0.028 | 82,050 | | | | | | 284,000 | 07/25/2005 |
| 3990009939 | | FREDERICK | MD | | 10/18/2012 | 0.028 | 35,058 | | 1,483 | | | | 291,000 | 08/08/2005 |
| 3990009947 | | LEXINGTON | KY | | 10/18/2012 | 0.028 | | | | | | | 200,000 | 07/27/2005 |
| 3990009951 | | STOCKTON | CA | | 10/18/2012 | 0.025 | 98,218 | | 4,418 | | | | 425,000 | 08/08/2005 |
| 3990009954 | | COBLESKILL | NY | | 10/18/2012 | 0.030 | 28,984 | | 1,217 | | | | 140,000 | 07/26/2005 |
| 3990009956 | | BROOKLYN | NY | | 10/18/2012 | 0.037 | 22,291 | | 939 | | | | 410,000 | 11/13/2009 |
| 3990009958 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.033 | 38,750 | | 1,522 | | | | 323,000 | 07/22/2005 |
| 3990009960 | | SANTA CLARA | CA | | 10/18/2012 | 0.035 | 98,521 | | 4,022 | | | | 600,000 | 09/12/2005 |
| 3990009962 | | ANN ARBOR | MI | | 10/18/2012 | 0.033 | 48,667 | | 2,044 | | | | 176,000 | 07/27/2005 |
| 3990009964 | | SARASOTA | FL | | 10/18/2012 | 0.028 | 15,594 | | 657 | | | | 250,000 | 07/22/2005 |
| 3990009965 | | SUNNYVALE | CA | | 10/18/2012 | 0.028 | | | | | | | 320,000 | 08/08/2005 |
| 3990009968 | | BELLINGHAM | WA | | 10/18/2012 | 0.025 | 50,575 | | | | | | 501,160 | 08/04/2005 |
| 3990009969 | | ZANESVILLE | OH | | 10/18/2012 | 0.038 | | | | | | | 142,000 | 08/16/2005 |
| 3990009972 | | LAWRENCEVILLE | GA | | 10/18/2012 | 0.056 | 10,087 | | 70 | | | | 133,255 | 07/18/2005 |
| 3990009982 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.038 | | | | | | | 165,000 | 08/11/2005 |
| 3990009985 | | ALOHA | OR | | 10/18/2012 | 0.034 | 15,357 | | 645 | | | | 208,256 | 08/02/2005 |
| 3990009986 | | SPRINGFIELD | VA | | 10/18/2012 | 0.033 | 48,381 | | 2,031 | | | | 415,000 | 07/21/2005 |
| 3990009987 | | QUEEN CREEK | AZ | | 10/18/2012 | 0.043 | 34,423 | | 238 | | | | 248,000 | 07/25/2005 |
| 3990009991 | | CASA GRANDE | AZ | | 10/18/2012 | 0.028 | 78,787 | | 3,308 | | | | 177,000 | 07/22/2005 |
| 3990009992 | | JUPITER | FL | | 10/18/2012 | 0.028 | 64,617 | | 2,719 | | | | 312,000 | 07/18/2005 |
| 3990009999 | | CHESTERFIELD | NJ | | 10/18/2012 | 0.030 | 65,804 | | 2,586 | | | | 650,000 | 07/22/2009 |
| 3990010001 | | FOLSOM | CA | | 10/18/2012 | 0.023 | | | | | | | 600,000 | 08/01/2005 |
| 3990010007 | | PORTSMOUTH | VA | | 10/18/2012 | 0.028 | 98,957 | | | | | | 307,000 | 08/01/2005 |
| 3990010009 | | FAY | OK | | 10/18/2012 | 0.041 | 13,950 | | | | | | 18,000 | 08/12/2005 |
| 3990010010 | | FLORIDA | NY | | 10/18/2012 | 0.037 | 22,715 | | 962 | | | | 348,000 | 07/26/2005 |
| 3990010022 | | SANTA BARBARA | CA | | 10/18/2012 | 0.028 | 245,305 | | | | | | 1,700,000 | 09/16/2005 |
| 3990010028 | | KEENE | NH | | 10/18/2012 | 0.028 | | | | | | | 359,000 | 08/05/2005 |
| 3990010035 | | LAKEWAY | TX | | 10/18/2012 | 0.033 | 57,500 | | | | | | 332,782 | 08/01/2005 |
| 3990010036 | | FREMONT | MI | | 10/18/2012 | 0.028 | | | | | | | 131,000 | 09/07/2005 |
| 3990010047 | | PITTSBURGH | PA | | 10/18/2012 | 0.030 | | | | | | | 115,000 | 08/02/2005 |
| 3990010048 | | PLANTATION | FL | | 10/18/2012 | 0.028 | 27,456 | | 1,146 | | | | 234,000 | 08/15/2005 |
| 3990010052 | | CHESTERFIELD | VA | | 10/18/2012 | 0.025 | 28,050 | | | | | | 392,000 | 08/05/2005 |
| 3990010055 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.025 | 92,558 | | 3,701 | | | | 1,050,000 | 09/27/2005 |
| 3990010062 | | NEW YORK | NY | | 10/18/2012 | 0.030 | 248,237 | | | | | | 2,300,000 | 08/29/2005 |
| 3990010063 | | MILL VALLEY | CA | | 10/18/2012 | 0.025 | 140,585 | | | | | | 1,525,000 | 09/26/2005 |
| 3990010064 | | UPPER SADDLE RIVER | NJ | | 10/18/2012 | 0.025 | 161,759 | | 6,425 | | | | 825,000 | 09/23/2005 |
| 3990010065 | | CINCINNATI | OH | | 10/18/2012 | 0.030 | 40,195 | | 1,641 | | | | 525,000 | 09/02/2005 |
| 3990010073 | | SALEM | NJ | | 10/18/2012 | 0.028 | 15,337 | | | | | | 188,000 | 08/08/2005 |
| 3990010074 | | LOUISVILLE | KY | | 10/18/2012 | 0.028 | 75,286 | | | | | | 329,000 | 08/05/2005 |
| 3990010088 | | OAKLAND | CA | | 10/18/2012 | 0.030 | 74,891 | | 3,145 | | | | 885,000 | 08/01/2005 |
| 3990010091 | | HILO | HI | | 10/18/2012 | 0.033 | 29,925 | | 1,191 | | | | 100,000 | 09/21/2005 |
| 3990010093 | | STATEN ISLAND | NY | | 10/18/2012 | 0.035 | 70,893 | | 1,112 | | | | 845,000 | 12/03/2010 |
| 3990010098 | | HANSON | MA | | 10/18/2012 | 0.043 | 31,199 | | 1,275 | | | | 355,000 | 12/15/2011 |
| 3990010102 | | MIDDLETOWN | CA | | 10/18/2012 | 0.033 | 70,374 | | 2,795 | | | | 255,000 | 10/06/2005 |
| 3990010105 | | PASADENA | CA | | 10/18/2012 | 0.033 | 23,765 | | 389 | | | | 460,000 | 04/18/2011 |
| 3990010106 | | EAST HAMPTON | NY | | 10/18/2012 | 0.035 | 62,096 | | 2,563 | | | | 750,000 | 08/22/2005 |
| 3990010108 | | NEW MILFORD | CT | | 10/18/2012 | 0.025 | 57,081 | | 2,330 | | | | 511,000 | 08/19/2005 |
| 3990010110 | | ANTIOCH | CA | | 10/18/2012 | 0.028 | 96,547 | | 3,947 | | | | 590,000 | 08/10/2005 |
| 3990010111 | | BLUFFDALE | UT | | 10/18/2012 | 0.025 | | | | | | | 382,000 | 08/12/2005 |
| 3990010112 | | MARIETTA | GA | | 10/18/2012 | 0.028 | | | | | | | 244,000 | 08/08/2005 |
| 3990010113 | | WILLIAMSTOWN | KY | | 10/18/2012 | 0.042 | 20,680 | | 874 | | | | 90,000 | 08/22/2005 |
| 3990010115 | | CANTON | OH | | 10/18/2012 | 0.039 | 11,046 | | 462 | | | | 171,000 | 08/16/2005 |
| 3990010117 | | BROOKLYN | NY | | 10/18/2012 | 0.038 | 19,480 | | 423 | | | | 515,000 | 08/18/2005 |
| 3990010119 | | JACKSON TWP | PA | | 10/18/2012 | 0.025 | 149,336 | | | | | | 255,000 | 08/15/2005 |
| 3990010121 | | BELL ACRES BORO | PA | | 10/18/2012 | 0.030 | 149,453 | | | | | | 575,000 | 08/12/2005 |
| 3990010123 | | CARMICHAEL | CA | | 10/18/2012 | 0.025 | 29,569 | | 1,260 | | | | 415,000 | 08/17/2005 |
| 3990010124 | | SANTA ANA | CA | | 10/18/2012 | 0.025 | 156,093 | | 6,372 | | | | 1,354,000 | 09/06/2005 |
| 3990010126 | | HAMPTON | NH | | 10/18/2012 | 0.030 | 71,911 | | | | | | 640,000 | 08/16/2005 |
| 3990010132 | | NAPLES | FL | | 10/18/2012 | 0.028 | 1,782 | | | | | | 420,000 | 08/19/2005 |
| 3990010134 | | GRAYLING | MI | | 10/18/2012 | 0.054 | 4,703 | | 75 | | | | 66,259 | 08/10/2005 |
| 3990010135 | | WINDHAM | NH | | 10/18/2012 | 0.028 | 90,717 | | | | | | 266,000 | 08/10/2005 |
| 3990010137 | | CHESTERFIELD | MO | | 10/18/2012 | 0.053 | 45,815 | | 729 | | | | 317,451 | 08/10/2005 |
| 3990010138 | | BLACKBIRD HUNDRED | DE | | 10/18/2012 | 0.028 | 98,018 | | | | | | 215,000 | 10/20/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990010144 | | CHINO HILLS | CA | | 10/18/2012 | 0.033 | 32,205 | | 507 | | | | 389,000 | 09/14/2005 |
| 3990010150 | | CAPE MAY COURT HOU | NJ | | 10/18/2012 | 0.028 | | | | | | | 365,000 | 10/26/2005 |
| 3990010154 | | SOUTHAMPTON | NY | | 10/18/2012 | 0.032 | | | | | | | 764,000 | 08/26/2005 |
| 3990010155 | | LAKE ELSINORE | CA | | 10/18/2012 | 0.030 | 88,429 | | 3,642 | | | | 860,000 | 09/06/2005 |
| 3990010160 | | HOOKSETT | NH | | 10/18/2012 | 0.028 | 23,722 | | 942 | | | | 200,000 | 09/13/2005 |
| 3990010163 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 9,182 | | | | | | 376,000 | 09/09/2005 |
| 3990010166 | | MADISON | CT | | 10/18/2012 | 0.048 | 51,772 | | 1,558 | | | | 477,000 | 09/14/2005 |
| 3990010167 | | WALNUT CREEK | CA | | 10/18/2012 | 0.030 | 58,152 | | | | | | 820,000 | 08/26/2005 |
| 3990010170 | | OAK RIDGE | TN | | 10/18/2012 | 0.025 | 42,348 | | | | | | 134,000 | 08/17/2005 |
| 3990010173 | | VANCOUVER | WA | | 10/18/2012 | 0.028 | | | | | | | 214,000 | 09/26/2005 |
| 3990010174 | | FALLBROOK | CA | | 10/18/2012 | 0.038 | 35,519 | | 244 | | | | 510,640 | 08/18/2005 |
| 3990010181 | | OSHKOSH | WI | | 10/18/2012 | 0.038 | 24,741 | | | | | | 148,376 | 09/09/2005 |
| 3990010182 | | ROCHESTER | MN | | 10/18/2012 | 0.028 | 64,320 | | 2,639 | | | | 250,000 | 08/17/2005 |
| 3990010185 | | RAMSEY BORO | NJ | | 10/18/2012 | 0.030 | 123,155 | | 4,891 | | | | 462,000 | 09/12/2005 |
| 3990010187 | | DANVILLE | CA | | 10/18/2012 | 0.025 | 220,115 | | | | | | 1,350,000 | 09/14/2005 |
| 3990010197 | | HARLAN | IA | | 10/18/2012 | 0.042 | 18,452 | | 757 | | | | 149,409 | 08/23/2005 |
| 3990010198 | | MONETA | VA | | 10/18/2012 | 0.030 | | | | | | | 845,000 | 09/01/2005 |
| 3990010199 | | MASHPEE | MA | | 10/18/2012 | 0.025 | | | | | | | 1,500,000 | 09/08/2005 |
| 3990010201 | | SAN ANTONIO | TX | | 10/18/2012 | 0.030 | 33,879 | | | | | | 138,200 | 08/26/2005 |
| 3990010207 | | NASHUA | NH | | 10/18/2012 | 0.030 | 11,960 | | | | | | 301,000 | 08/22/2005 |
| 3990010208 | | ROCKLIN | CA | | 10/18/2012 | 0.030 | 38,065 | | 1,558 | | | | 663,000 | 09/08/2005 |
| 3990010211 | | SPARKS | NV | | 10/18/2012 | 0.028 | 28,783 | | 1,199 | | | | 451,000 | 08/19/2005 |
| 3990010214 | | MEDFORD TWP | NJ | | 10/18/2012 | 0.025 | | | | | | | 362,000 | 09/28/2005 |
| 3990010220 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.051 | | | | | | | 152,000 | 08/25/2005 |
| 3990010224 | | SEATTLE | WA | | 10/18/2012 | 0.030 | 46,552 | | 264 | | | | 712,000 | 10/07/2005 |
| 3990010231 | | GREENE TWP | PA | | 10/18/2012 | 0.030 | 48,886 | | | | | | 93,000 | 11/08/2005 |
| 3990010236 | | ST BONIFACIUS | MN | | 10/18/2012 | 0.038 | | | | | | | 288,000 | 09/13/2005 |
| 3990010237 | | KIHEI | HI | | 10/18/2012 | 0.028 | 130,950 | | 5,201 | | | | 825,000 | 01/12/2011 |
| 3990010238 | | PLANTATION | FL | | 10/18/2012 | 0.028 | 30,610 | | 1,191 | | | | 535,000 | 10/25/2005 |
| 3990010246 | | PASADENA | CA | | 10/18/2012 | 0.035 | 82,520 | | 565 | | | | 800,000 | 09/23/2005 |
| 3990010248 | | BROOKLYN | NY | | 10/18/2012 | 0.033 | 14,731 | | | | | | 605,000 | 09/07/2005 |
| 3990010252 | | YACHATS | OR | | 10/18/2012 | 0.025 | | | | | | | 305,000 | 08/30/2005 |
| 3990010260 | | HARWICH | MA | | 10/18/2012 | 0.028 | 16,866 | | 647 | | | | 367,000 | 09/08/2005 |
| 3990010265 | | OAKLAND | CA | | 10/18/2012 | 0.043 | 72,967 | | 1,143 | | | | 765,000 | 12/27/2010 |
| 3990010266 | | LANEXA | VA | | 10/18/2012 | 0.025 | 51,698 | | | | | | 370,000 | 09/12/2005 |
| 3990010269 | | MOUNDS VIEW | MN | | 10/18/2012 | 0.028 | | | | | | | 346,000 | 11/15/2005 |
| 3990010275 | | WEST HILLS | CA | | 10/18/2012 | 0.039 | 26,909 | | 185 | | | | 535,000 | 03/16/2012 |
| 3990010279 | | CEDAR FALLS | IA | | 10/18/2012 | 0.029 | 2,186 | | | | | | 112,947 | 09/20/2005 |
| 3990010280 | | LONE TREE | CO | | 10/18/2012 | 0.028 | 65,477 | | 2,642 | | | | 403,000 | 09/06/2005 |
| 3990010286 | | COLUMBUS | OH | | 10/18/2012 | 0.030 | 46,311 | | | | | | 305,000 | 09/23/2005 |
| 3990010287 | | FLAT ROCK | MI | | 10/18/2012 | 0.028 | 48,598 | | | | | | 145,000 | 09/08/2005 |
| 3990010289 | | LIBERTYVILLE | IL | | 10/18/2012 | 0.030 | 47,509 | | | | | | 465,000 | 10/11/2005 |
| 3990010290 | | STATEN ISLAND | NY | | 10/18/2012 | 0.035 | 15,015 | | 559 | | | | 525,000 | 12/19/2005 |
| 3990010291 | | VIRGINIA | MN | | 10/18/2012 | 0.033 | 24,699 | | | | | | 89,000 | 08/31/2005 |
| 3990010294 | | WEST NEWBURY | MA | | 10/18/2012 | 0.030 | 20,686 | | 326 | | | | 576,000 | 09/12/2005 |
| 3990010296 | | CHITTENANGO | NY | | 10/18/2012 | 0.033 | 69,510 | | | | | | 139,000 | 09/15/2005 |
| 3990010297 | | MEADOWBROOK | PA | | 10/18/2012 | 0.028 | 14,818 | | | | | | 347,000 | 09/07/2005 |
| 3990010301 | | TULSA | OK | | 10/18/2012 | 0.025 | 41,193 | | | | | | 502,000 | 10/11/2005 |
| 3990010303 | | CAMPBELL | CA | | 10/18/2012 | 0.023 | 13,833 | | 649 | | | | 950,000 | 10/11/2005 |
| 3990010308 | | GENEVA | IL | | 10/18/2012 | 0.028 | 34,928 | | | | | | 346,000 | 09/06/2005 |
| 3990010309 | | STOCKTON | CA | | 10/18/2012 | 0.028 | | | | | | | 426,903 | 09/14/2005 |
| 3990010312 | | EAGLE | ID | | 10/18/2012 | 0.033 | 27,957 | | 1,141 | | | | 220,855 | 09/08/2005 |
| 3990010313 | | THE WOODLANDS | TX | | 10/18/2012 | 0.028 | 73,531 | | | | | | 407,965 | 09/19/2005 |
| 3990010321 | | MEREDITH | NH | | 10/18/2012 | 0.028 | 140,950 | | | | | | 369,000 | 11/17/2005 |
| 3990010322 | | LAWRENCE | KS | | 10/18/2012 | 0.048 | 30,735 | | | | | | 262,645 | 09/26/2005 |
| 3990010324 | | BOWLING GREEN | OH | | 10/18/2012 | 0.038 | 12,365 | | 518 | | | | 183,000 | 09/13/2005 |
| 3990010326 | | CHICAGO | IL | | 10/18/2012 | 0.028 | | | | | | | 420,000 | 09/28/2005 |
| 3990010329 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 39 | | 4 | | | | 585,000 | 12/09/2005 |
| 3990010346 | | FRIDAY HARBOR | WA | | 10/18/2012 | 0.033 | 5,155 | | | | | | 388,000 | 11/04/2005 |
| 3990010348 | | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 14,575 | | 697 | | | | 1,280,000 | 09/26/2005 |
| 3990010350 | | SYLMAR | CA | | 10/18/2012 | 0.028 | 81,256 | | 3,227 | | | | 565,000 | 09/16/2005 |
| 3990010352 | | BLOOMINGTON | MN | | 10/18/2012 | 0.028 | 30,911 | | 1,198 | | | | 296,000 | 09/27/2005 |
| 3990010354 | | ST PAUL | MN | | 10/18/2012 | 0.028 | (3) | | | | | | 288,000 | 09/26/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990010356 | | SONORA | CA | | 10/18/2012 | 0.048 | (7,440) | | 564 | | | | 565,000 | 09/19/2005 |
| 3990010358 | | TULSA | OK | | 10/18/2012 | 0.034 | | | | | | | 249,000 | 10/14/2005 |
| 3990010359 | | COLUMBIA | MD | | 10/18/2012 | 0.030 | 71,181 | | | | | | 450,000 | 09/27/2005 |
| 3990010360 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 65,137 | | 2,598 | | | | 464,000 | 09/19/2005 |
| 3990010366 | | ALEXANDRIA | VA | | 10/18/2012 | 0.025 | 53,436 | | | | | | 550,000 | 10/05/2005 |
| 3990010369 | | PLEASANTON | CA | | 10/18/2012 | 0.025 | | | | | | | 880,000 | 10/17/2005 |
| 3990010371 | | CARY | NC | | 10/18/2012 | 0.025 | 5,264 | | | | | | 429,000 | 09/14/2005 |
| 3990010373 | | SILVER SPRING | MD | | 10/18/2012 | 0.030 | 36,314 | | | | | | 434,000 | 09/28/2005 |
| 3990010374 | | WEST DEPTFORD TWP | NJ | | 10/18/2012 | 0.030 | 46,817 | | | | | | 402,000 | 10/03/2005 |
| 3990010375 | | GREENSBORO | NC | | 10/18/2012 | 0.025 | | | | | | | 218,000 | 09/27/2005 |
| 3990010379 | | FLINT | MI | | 10/18/2012 | 0.032 | 24,086 | | 957 | | | | 108,000 | 09/27/2005 |
| 3990010384 | | CAPITAL HEIGHTS | MD | | 10/18/2012 | 0.028 | 31,415 | | 1,248 | | | | 220,000 | 09/27/2005 |
| 3990010385 | | QUARTZ HILL | CA | | 10/18/2012 | 0.035 | 817 | | 78 | | | | 480,000 | 09/23/2005 |
| 3990010386 | | VIENNA | VA | | 10/18/2012 | 0.030 | 69,998 | | 1,073 | | | | 780,000 | 10/17/2005 |
| 3990010406 | | MESA | AZ | | 10/18/2012 | 0.048 | 72,507 | | 494 | | | | 350,000 | 10/14/2005 |
| 3990010409 | | GREENACRES | FL | | 10/18/2012 | 0.028 | 24,456 | | 870 | | | | 442,000 | 10/21/2005 |
| 3990010415 | | OVIEDO | FL | | 10/18/2012 | 0.028 | | | | | | | 490,000 | 10/21/2005 |
| 3990010418 | | BALTIMORE HUNDRED | DE | | 10/18/2012 | 0.028 | 49,800 | | | | | | 160,000 | 10/26/2005 |
| 3990010421 | | BRADENTON | FL | | 10/18/2012 | 0.028 | 156,098 | | 6,200 | | | | 300,000 | 09/30/2005 |
| 3990010428 | | DETROIT | MI | | 10/18/2012 | 0.034 | 16,751 | | | | | | 71,995 | 10/12/2005 |
| 3990010432 | | CHICAGO | IL | | 10/18/2012 | 0.028 | 40,753 | | 239 | | | | 360,000 | 12/02/2005 |
| 3990010435 | | BOSTON | MA | | 10/18/2012 | 0.023 | | | | | | | 565,000 | 11/03/2005 |
| 3990010439 | | OMAHA | NE | | 10/18/2012 | 0.028 | 55,585 | | 2,159 | | | | 305,000 | 10/18/2005 |
| 3990010445 | | ROMEOVILLE | IL | | 10/18/2012 | 0.042 | 27,418 | | 1,067 | | | | 168,000 | 04/26/2012 |
| 3990010450 | | PALM COAST | FL | | 10/18/2012 | 0.023 | | | | | | | 364,000 | 10/14/2005 |
| 3990010454 | | ROUND HILL | VA | | 10/18/2012 | 0.028 | 74,210 | | 2,892 | | | | 478,000 | 10/17/2005 |
| 3990010458 | | MCLEAN | VA | | 10/18/2012 | 0.038 | 45,249 | | 713 | | | | 352,000 | 10/11/2005 |
| 3990010459 | | LONGWOOD | FL | | 10/18/2012 | 0.048 | 82,517 | | 561 | | | | 370,000 | 10/24/2005 |
| 3990010463 | | HOLLYWOOD | MD | | 10/18/2012 | 0.028 | 26,964 | | 1,058 | | | | 258,000 | 10/12/2005 |
| 3990010464 | | WAKE FOREST | NC | | 10/18/2012 | 0.044 | 9,654 | | | | | | 153,000 | 10/07/2005 |
| 3990010466 | | FREMONT | CA | | 10/18/2012 | 0.028 | 56,691 | | 2,192 | | | | 670,000 | 10/14/2005 |
| 3990010468 | | AMHERST | VA | | 10/18/2012 | 0.030 | 43,794 | | 298 | | | | 290,000 | 10/17/2005 |
| 3990010475 | | CHANTILLY | VA | | 10/18/2012 | 0.033 | 98,299 | | 3,782 | | | | 575,000 | 11/04/2005 |
| 3990010479 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 64,445 | | 2,496 | | | | 345,000 | 10/13/2005 |
| 3990010483 | | SAN MATEO | CA | | 10/18/2012 | 0.025 | 16,787 | | 701 | | | | 1,740,000 | 11/02/2005 |
| 3990010484 | | AGOURA HILLS | CA | | 10/18/2012 | 0.023 | | | | | | | 1,716,000 | 11/15/2005 |
| 3990010486 | | FREMONT | CA | | 10/18/2012 | 0.025 | | | | | | | 650,000 | 10/21/2005 |
| 3990010487 | | MIDDLETOWN | NY | | 10/18/2012 | 0.030 | 78,641 | | 3,041 | | | | 174,000 | 11/04/2005 |
| 3990010488 | | STAMFORD | CT | | 10/18/2012 | 0.028 | 43,862 | | | | | | 389,000 | 10/31/2005 |
| 3990010494 | | ST PAUL | MN | | 10/18/2012 | 0.025 | | | | | | | 434,000 | 10/26/2005 |
| 3990010495 | | CAVE CREEK | AZ | | 10/18/2012 | 0.033 | 144,828 | | | | | | 1,350,000 | 11/10/2005 |
| 3990010502 | | DAYTON | NJ | | 10/18/2012 | 0.048 | 24,875 | | 381 | | | | 370,000 | 10/24/2005 |
| 3990010503 | | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 106,838 | | 4,032 | | | | 340,000 | 11/18/2005 |
| 3990010504 | | GAITHERSBURG | MD | | 10/18/2012 | 0.028 | 130,526 | | 5,048 | | | | 639,000 | 10/24/2005 |
| 3990010509 | | RIVERHEAD | NY | | 10/18/2012 | 0.032 | 7,606 | | | | | | 219,000 | 10/20/2005 |
| 3990010514 | | RALEIGH | NC | | 10/18/2012 | 0.025 | | | | | | | 450,000 | 10/17/2005 |
| 3990010515 | | MESA | AZ | | 10/18/2012 | 0.038 | 55,936 | | 2,103 | | | | 245,184 | 11/04/2005 |
| 3990010516 | | SEMINOLE | FL | | 10/18/2012 | 0.028 | 34,032 | | | | | | 341,000 | 11/23/2005 |
| 3990010518 | | CHESTER HEIGHTS | PA | | 10/18/2012 | 0.043 | 57,118 | | 2,209 | | | | 625,000 | 10/31/2005 |
| 3990010522 | | MASON | MI | | 10/18/2012 | 0.038 | 19,111 | | 293 | | | | 370,000 | 10/21/2005 |
| 3990010525 | | WYNDMOOR | PA | | 10/18/2012 | 0.043 | 16,820 | | | | | | 229,000 | 12/05/2005 |
| 3990010526 | | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 64,265 | | 2,248 | | | | 1,115,000 | 12/13/2005 |
| 3990010533 | | BLOOMINGTON | MN | | 10/18/2012 | 0.043 | 16,665 | | 653 | | | | 190,000 | 11/21/2005 |
| 3990010536 | | HAMPTON | VA | | 10/18/2012 | 0.028 | 19,230 | | | | | | 259,000 | 10/26/2005 |
| 3990010541 | | HAMMOND | IN | | 10/18/2012 | 0.051 | 10,558 | | | | | | 65,000 | 10/31/2005 |
| 3990010544 | | NEVADA | OH | | 10/18/2012 | 0.043 | 18,807 | | 735 | | | | 158,000 | 11/02/2005 |
| 3990010545 | | PAHRUMP | NV | | 10/18/2012 | 0.028 | | | | | | | 150,000 | 11/09/2005 |
| 3990010548 | | KANSAS CITY | MO | | 10/18/2012 | 0.034 | 14,982 | | | | | | 114,000 | 10/24/2005 |
| 3990010549 | | BOCA RATON | FL | | 10/18/2012 | 0.028 | 10,061 | | 154 | | | | 350,000 | 10/26/2005 |
| 3990010551 | | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 60,024 | | 2,345 | | | | 540,000 | 10/28/2005 |
| 3990010552 | | GROTON | CT | | 10/18/2012 | 0.028 | | | | | | | 270,000 | 11/03/2005 |
| 3990010558 | | COSTA MESA | CA | | 10/18/2012 | 0.028 | 30,202 | | 1,177 | | | | 700,000 | 11/02/2005 |
| 3990010560 | | RALEIGH | NC | | 10/18/2012 | 0.030 | 49,831 | | | | | | 470,000 | 11/03/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990010561 | | KEARNY TOWN | NJ | | 10/18/2012 | 0.028 | 32,507 | | | | | | 300,000 | 11/03/2005 |
| 3990010563 | | HOT SPRINGS | AR | | 10/18/2012 | 0.028 | | | | | | | 305,000 | 10/31/2005 |
| 3990010564 | | GARDEN CITY | NY | | 10/18/2012 | 0.030 | 61,873 | | | | | | 347,000 | 10/25/2005 |
| 3990010565 | | ARLINGTON | VA | | 10/18/2012 | 0.028 | 23,078 | | 925 | | | | 640,000 | 10/28/2005 |
| 3990010569 | | EAGLE | NE | | 10/18/2012 | 0.025 | | | | | | | 194,204 | 10/31/2005 |
| 3990010571 | | SANDWICH | MA | | 10/18/2012 | 0.035 | 99,858 | | | | | | 428,000 | 10/24/2005 |
| 3990010575 | | BALLWIN | MO | | 10/18/2012 | 0.038 | 9,647 | | 446 | | | | 210,000 | 11/07/2005 |
| 3990010578 | | WHEATON | IL | | 10/18/2012 | 0.040 | 12,872 | | 500 | | | | 354,000 | 11/08/2005 |
| 3990010580 | | GREENACRES | FL | | 10/18/2012 | 0.035 | 29,980 | | 1,159 | | | | 375,000 | 11/02/2005 |
| 3990010582 | | NORWALK | CT | | 10/18/2012 | 0.025 | 25,536 | | | | | | 400,000 | 11/02/2005 |
| 3990010587 | | DALLAS | TX | | 10/18/2012 | 0.025 | 34,858 | | 1,291 | | | | 875,000 | 12/28/2005 |
| 3990010590 | | BELTSVILLE | MD | | 10/18/2012 | 0.038 | 36,161 | | 1,408 | | | | 450,000 | 11/08/2005 |
| 3990010594 | | ATLANTA | GA | | 10/18/2012 | 0.033 | 57,884 | | 2,238 | | | | 297,285 | 11/07/2005 |
| 3990010601 | | HURRICANE | WV | | 10/18/2012 | 0.040 | 29,316 | | 457 | | | | 281,000 | 11/14/2005 |
| 3990010602 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 88,896 | | 3,484 | | | | 575,000 | 11/14/2005 |
| 3990010606 | | CHARLOTTE | NC | | 10/18/2012 | 0.038 | 59,229 | | 2,128 | | | | 450,000 | 12/19/2005 |
| 3990010612 | | SWANZEY | NH | | 10/18/2012 | 0.035 | 50,966 | | 1,905 | | | | 182,000 | 11/17/2005 |
| 3990010613 | | HIAWASSEE | GA | | 10/18/2012 | 0.028 | 3,019 | | 122 | | | | 335,000 | 11/28/2005 |
| 3990010615 | | BRANDON | FL | | 10/18/2012 | 0.038 | 28,080 | | 190 | | | | 227,000 | 11/08/2005 |
| 3990010618 | | BENNINGTON | NH | | 10/18/2012 | 0.028 | 39,083 | | 1,699 | | | | 247,105 | 11/10/2005 |
| 3990010619 | | SEAL BEACH | CA | | 10/18/2012 | 0.023 | 136,024 | | | | | | 575,000 | 01/20/2006 |
| 3990010620 | | WELDON | NC | | 10/18/2012 | 0.040 | 23,971 | | 961 | | | | 225,616 | 11/07/2005 |
| 3990010623 | | LIVONIA | MI | | 10/18/2012 | 0.025 | 13,735 | | 522 | | | | 225,000 | 11/22/2005 |
| 3990010625 | | GILBERT | AZ | | 10/18/2012 | 0.030 | 47,356 | | 1,524 | | | | 370,000 | 11/17/2005 |
| 3990010627 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.028 | | | | | | | 326,000 | 11/14/2005 |
| 3990010632 | | DEERFIELD | IL | | 10/18/2012 | 0.028 | 4,524 | | 284 | | | | 227,000 | 11/16/2005 |
| 3990010635 | | OAKLAND | CA | | 10/18/2012 | 0.025 | 97,107 | | 3,138 | | | | 410,000 | 01/17/2006 |
| 3990010638 | | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 21,742 | | 828 | | | | 418,000 | 11/22/2005 |
| 3990010641 | | CHEBOYGAN | MI | | 10/18/2012 | 0.045 | 6,024 | | 229 | | | | 75,948 | 11/14/2005 |
| 3990010645 | | ALPINE | UT | | 10/18/2012 | 0.025 | 101,459 | | | | | | 528,000 | 12/06/2005 |
| 3990010646 | | LOWELL | IN | | 10/18/2012 | 0.033 | 62,012 | | 2,321 | | | | 405,000 | 11/21/2005 |
| 3990010649 | | CHARLOTTE | NC | | 10/18/2012 | 0.025 | | | | | | | 151,000 | 11/23/2005 |
| 3990010651 | | COLLINGSWOOD BORO | NJ | | 10/18/2012 | 0.028 | | | | | | | 269,000 | 01/23/2006 |
| 3990010652 | | ALPHARETTA | GA | | 10/18/2012 | 0.028 | | | | | | | 602,000 | 12/05/2005 |
| 3990010653 | | LAUREL | MD | | 10/18/2012 | 0.033 | 81,468 | | 3,077 | | | | 742,000 | 12/28/2005 |
| 3990010657 | | BIG BEAR LAKE | CA | | 10/18/2012 | 0.028 | | | | | | | 222,000 | 12/13/2005 |
| 3990010658 | | EAST PENNSBORO | PA | | 10/18/2012 | 0.025 | 110,442 | | | | | | 461,000 | 12/08/2005 |
| 3990010669 | | DARIEN | CT | | 10/18/2012 | 0.023 | 180,372 | | | | | | 1,375,000 | 11/30/2005 |
| 3990010673 | | SCHOOLCRAFT | MI | | 10/18/2012 | 0.035 | 30,481 | | 1,120 | | | | 220,000 | 12/20/2005 |
| 3990010681 | | GURNEE | IL | | 10/18/2012 | 0.039 | 22,681 | | 855 | | | | 148,000 | 11/29/2005 |
| 3990010684 | | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 35,103 | | | | | | 308,000 | 12/05/2005 |
| 3990010687 | | PORTSMOUTH | VA | | 10/18/2012 | 0.028 | 83,686 | | | | | | 624,900 | 12/13/2005 |
| 3990010688 | | BROOKLYN | NY | | 10/18/2012 | 0.028 | 150,000 | | | | | | 656,000 | 11/30/2005 |
| 3990010692 | | STOUGHTON | WI | | 10/18/2012 | 0.033 | 23,092 | | | | | | 191,000 | 12/07/2005 |
| 3990010693 | | ST LOUIS | MO | | 10/18/2012 | 0.050 | 25,545 | | 384 | | | | 230,758 | 12/03/2007 |
| 3990010696 | | SEATTLE | WA | | 10/18/2012 | 0.023 | | | | | | | 1,290,000 | 01/24/2006 |
| 3990010697 | | CICERO | NY | | 10/18/2012 | 0.028 | 40,961 | | 1,553 | | | | 142,000 | 12/06/2005 |
| 3990010698 | | MESA | AZ | | 10/18/2012 | 0.030 | 52,115 | | 1,914 | | | | 265,000 | 12/15/2005 |
| 3990010700 | | LYNN | MA | | 10/18/2012 | 0.028 | 84,418 | | 3,193 | | | | 382,000 | 11/30/2005 |
| 3990010703 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 35,490 | | 1,351 | | | | 700,000 | 12/07/2005 |
| 3990010704 | | BRIGHTON | MI | | 10/18/2012 | 0.035 | 128,769 | | 4,776 | | | | 287,500 | 12/14/2005 |
| 3990010709 | | SEASIDE | CA | | 10/18/2012 | 0.025 | 140,344 | | 5,569 | | | | 757,000 | 12/08/2005 |
| 3990010712 | | MONTGOMERY | AL | | 10/18/2012 | 0.028 | | | | | | | 201,000 | 12/12/2005 |
| 3990010713 | | PACIFICA | CA | | 10/18/2012 | 0.028 | 17,293 | | | | | | 730,500 | 12/08/2005 |
| 3990010714 | | DOUGLASTON | NY | | 10/18/2012 | 0.038 | 30,819 | | | | | | 285,000 | 01/09/2006 |
| 3990010715 | | CAPE CORAL | FL | | 10/18/2012 | 0.030 | 11,991 | | 475 | | | | 250,000 | 01/17/2006 |
| 3990010717 | | DAYTON | OH | | 10/18/2012 | 0.034 | | | | | | | 65,000 | 12/15/2005 |
| 3990010731 | | STONINGTON | CT | | 10/18/2012 | 0.033 | 97,836 | | 3,589 | | | | 595,000 | 10/13/2012 |
| 3990010733 | | ALOHA | OR | | 10/18/2012 | 0.033 | 27,000 | | | | | | 219,000 | 12/14/2005 |
| 3990010737 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.035 | 20,100 | | 738 | | | | 230,000 | 12/28/2005 |
| 3990010741 | | WAXHAW | NC | | 10/18/2012 | 0.038 | | | | | | | 445,000 | 01/09/2006 |
| 3990010742 | | DEERFIELD BEACH | FL | | 10/18/2012 | 0.030 | 32,145 | | 1,186 | | | | 291,000 | 12/15/2005 |
| 3990010743 | | HILLSDALE | NY | | 10/18/2012 | 0.033 | 17,240 | | 637 | | | | 235,284 | 12/23/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990010750 | | NORTH EASTON | MA | | 10/18/2012 | 0.038 | 19,803 | | 704 | | | | 345,000 | 01/13/2006 |
| 3990010753 | | ORLANDO | FL | | 10/18/2012 | 0.028 | 8,879 | | 363 | | | | 374,000 | 12/13/2005 |
| 3990010755 | | WINSTON SALEM | NC | | 10/18/2012 | 0.044 | 7,640 | | 281 | | | | 124,000 | 12/13/2005 |
| 3990010757 | | HERNDON | VA | | 10/18/2012 | 0.035 | 27,350 | | 419 | | | | 850,000 | 12/19/2005 |
| 3990010758 | | ST LOUIS | MO | | 10/18/2012 | 0.040 | 13,758 | | 553 | | | | 140,000 | 12/21/2005 |
| 3990010768 | | UNION TWP | NJ | | 10/18/2012 | 0.028 | 48,732 | | 1,790 | | | | 373,000 | 12/27/2005 |
| 3990010772 | | HYATTSVILLE CITY | MD | | 10/18/2012 | 0.030 | 47,957 | | | | | | 311,000 | 01/20/2006 |
| 3990010775 | | BEXLEY | OH | | 10/18/2012 | 0.041 | | | | | | | 175,000 | 01/09/2006 |
| 3990010776 | | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.025 | 161,710 | | 5,831 | | | | 1,100,000 | 01/10/2006 |
| 3990010778 | | DALLAS | TX | | 10/18/2012 | 0.028 | | | | | | | 689,000 | 12/28/2005 |
| 3990010780 | | NEW HOPE | MN | | 10/18/2012 | 0.030 | (16,940) | | 1,335 | | | | 303,000 | 12/23/2005 |
| 3990010781 | | NEWPORT BEACH | CA | | 10/18/2012 | 0.023 | | | | | | | 760,000 | 12/23/2005 |
| 3990010788 | | ELMORE | MN | | 10/18/2012 | 0.038 | 23,039 | | 853 | | | | 50,000 | 01/23/2006 |
| 3990010790 | | PALM COAST | FL | | 10/18/2012 | 0.028 | 47,279 | | | | | | 245,000 | 12/19/2005 |
| 3990010791 | | PEORIA | AZ | | 10/18/2012 | 0.030 | 32,778 | | 1,071 | | | | 304,000 | 12/19/2005 |
| 3990010795 | | HURON | OH | | 10/18/2012 | 0.053 | 14,067 | | 95 | | | | 155,000 | 03/19/2008 |
| 3990010796 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.033 | 58,824 | | 2,161 | | | | 259,000 | 07/13/2011 |
| 3990010799 | | COLUMBIA | MD | | 10/18/2012 | 0.030 | 88,388 | | 3,247 | | | | 429,000 | 01/04/2006 |
| 3990010805 | | NEW FAIRFIELD | CT | | 10/18/2012 | 0.023 | 90,813 | | 3,259 | | | | 480,000 | 01/11/2006 |
| 3990010806 | | SAN MARCOS | CA | | 10/18/2012 | 0.030 | 26,905 | | 992 | | | | 863,000 | 12/27/2005 |
| 3990010812 | | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 20,656 | | 723 | | | | 170,000 | 02/16/2006 |
| 3990010818 | | DAYTON | OH | | 10/18/2012 | 0.048 | 8,106 | | 124 | | | | 166,000 | 01/04/2006 |
| 3990010820 | | PHOENIX | AZ | | 10/18/2012 | 0.035 | 64,721 | | 2,320 | | | | 376,000 | 01/11/2006 |
| 3990010822 | | CLAREMONT | CA | | 10/18/2012 | 0.028 | 66,656 | | 2,389 | | | | 1,460,000 | 04/19/2012 |
| 3990010832 | | HONOLULU | HI | | 10/18/2012 | 0.025 | | | | | | | 590,000 | 01/09/2006 |
| 3990010835 | | SOUTH RICHMOND HIL | NY | | 10/18/2012 | 0.028 | 230,972 | | | | | | 635,000 | 01/05/2006 |
| 3990010841 | | HAPPY VALLEY | OR | | 10/18/2012 | 0.025 | | | | | | | 675,000 | 01/11/2006 |
| 3990010842 | | WILDWOOD | GA | | 10/18/2012 | 0.028 | 54,798 | | | | | | 100,000 | 01/10/2006 |
| 3990010850 | | RALEIGH | NC | | 10/18/2012 | 0.034 | 4,076 | | | | | | 184,000 | 01/04/2006 |
| 3990010857 | | BOCA RATON | FL | | 10/18/2012 | 0.033 | | | | | | | 530,000 | 01/06/2006 |
| 3990010866 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.028 | 78,184 | | 2,802 | | | | 480,000 | 01/09/2006 |
| 3990010867 | | SAN PEDRO | CA | | 10/18/2012 | 0.028 | | | | | | | 423,000 | 02/06/2006 |
| 3990010868 | | TAMPA | FL | | 10/18/2012 | 0.032 | 19,760 | | 757 | | | | 259,000 | 01/09/2006 |
| 3990010870 | | LINCOLN | NE | | 10/18/2012 | 0.028 | 81,229 | | | | | | 196,000 | 01/24/2006 |
| 3990010873 | | COROLLA | NC | | 10/18/2012 | 0.028 | 28,592 | | 1,028 | | | | 1,725,000 | 02/17/2006 |
| 3990010881 | | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.028 | 20,062 | | | | | | 170,000 | 02/06/2006 |
| 3990010885 | | GAITHERSBURG | MD | | 10/18/2012 | 0.028 | 42,940 | | | | | | 270,000 | 02/01/2006 |
| 3990010886 | | VIENNA | VA | | 10/18/2012 | 0.025 | 99,399 | | 3,537 | | | | 675,000 | 01/13/2006 |
| 3990010887 | | RED BANK BORO | NJ | | 10/18/2012 | 0.032 | 20,157 | | 762 | | | | 380,000 | 02/03/2006 |
| 3990010888 | | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.025 | 146,976 | | 5,267 | | | | 410,000 | 01/18/2006 |
| 3990010890 | | GRANTS | NM | | 10/18/2012 | 0.050 | 15,684 | | 231 | | | | 51,500 | 02/23/2006 |
| 3990010898 | | MAPLE GROVE | MN | | 10/18/2012 | 0.023 | 158,317 | | 5,541 | | | | 730,000 | 02/16/2006 |
| 3990010904 | | AMHERST | MA | | 10/18/2012 | 0.038 | 31,216 | | 881 | | | | 625,000 | 01/26/2006 |
| 3990010905 | | EL RITO | NM | | 10/18/2012 | 0.035 | 4,049 | | | | | | 185,000 | 02/01/2006 |
| 3990010908 | | ANCHOR POINT | AK | | 10/18/2012 | 0.030 | 48,921 | | 1,712 | | | | 115,000 | 02/21/2006 |
| 3990010910 | | DELRAY BEACH | FL | | 10/18/2012 | 0.028 | 33,280 | | 1,114 | | | | 391,000 | 02/01/2006 |
| 3990010913 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.033 | 79,034 | | 2,863 | | | | 820,000 | 01/23/2006 |
| 3990010930 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.048 | 35,189 | | 523 | | | | 157,000 | 01/30/2006 |
| 3990010939 | | REGO PARK | NY | | 10/18/2012 | 0.048 | 27,616 | | 185 | | | | 740,000 | 02/03/2006 |
| 3990010942 | | KEENE | NH | | 10/18/2012 | 0.035 | 6,674 | | | | | | 226,000 | 02/01/2006 |
| 3990010945 | | LAS VEGAS | NV | | 10/18/2012 | 0.035 | 48,000 | | | | | | 500,000 | 02/08/2006 |
| 3990010946 | | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.025 | 23,676 | | 811 | | | | 420,000 | 02/28/2006 |
| 3990010949 | | DETROIT | MI | | 10/18/2012 | 0.028 | 47,023 | | 1,685 | | | | 109,000 | 02/07/2006 |
| 3990010952 | | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 48,597 | | 1,773 | | | | 660,000 | 01/31/2006 |
| 3990010955 | | MAKAWAO | HI | | 10/18/2012 | 0.030 | 65,567 | | 2,262 | | | | 650,000 | 02/21/2006 |
| 3990010959 | | GOODYEAR | AZ | | 10/18/2012 | 0.033 | 13,795 | | 483 | | | | 222,000 | 02/14/2006 |
| 3990010960 | | COLUMBIA | MD | | 10/18/2012 | 0.028 | 92,461 | | 3,314 | | | | 361,000 | 02/03/2006 |
| 3990010962 | | MIAMI | FL | | 10/18/2012 | 0.028 | 32,677 | | 1,135 | | | | 600,000 | 02/28/2006 |
| 3990010964 | | COLUMBIA | MD | | 10/18/2012 | 0.028 | 91,293 | | 3,204 | | | | 456,000 | 02/09/2006 |
| 3990010965 | | TUSCALOOSA | AL | | 10/18/2012 | 0.033 | 32,458 | | 1,136 | | | | 100,500 | 02/22/2006 |
| 3990010968 | | CHANDLER | AZ | | 10/18/2012 | 0.028 | 46,619 | | 1,638 | | | | 550,000 | 02/21/2006 |
| 3990010972 | | WATERFORD | MI | | 10/18/2012 | 0.046 | 7,259 | | 106 | | | | 220,000 | 02/03/2006 |
| 3990010974 | | ZEELAND | MI | | 10/18/2012 | 0.033 | | | | | | | 235,000 | 02/08/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990010975 | | ALAMEDA | CA | | 10/18/2012 | 0.028 | | | | | | | 530,000 | 02/21/2006 |
| 3990010986 | | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 27,774 | | 409 | | | | 318,383 | 02/13/2006 |
| 3990010987 | | ASTON | PA | | 10/18/2012 | 0.030 | 31,706 | | 1,085 | | | | 300,000 | 03/23/2006 |
| 3990010991 | | HIGHLAND FALLS | NY | | 10/18/2012 | 0.042 | 4,930 | | 237 | | | | 242,000 | 02/10/2006 |
| 3990010994 | | SWANSEA | MA | | 10/18/2012 | 0.030 | 34,513 | | | | | | 383,000 | 02/24/2006 |
| 3990010997 | | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.025 | 189,258 | | | | | | 700,000 | 02/28/2006 |
| 3990010998 | | NORTH READING | MA | | 10/18/2012 | 0.035 | 67,215 | | 447 | | | | 1,277,000 | 03/20/2006 |
| 3990011008 | | GRANITE CITY | IL | | 10/18/2012 | 0.030 | 85,366 | | | | | | 171,000 | 02/14/2006 |
| 3990011009 | | ANCHORAGE | AK | | 10/18/2012 | 0.025 | 217,231 | | | | | | 930,000 | 03/17/2006 |
| 3990011010 | | SCHAUMBURG | IL | | 10/18/2012 | 0.038 | | | | | | | 206,776 | 03/13/2006 |
| 3990011011 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.028 | 94,479 | | | | | | 410,000 | 02/21/2006 |
| 3990011014 | | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 32,656 | | 918 | | | | 921,000 | 03/31/2006 |
| 3990011017 | | GALLOWAY | NJ | | 10/18/2012 | 0.028 | 5,049 | | | | | | 257,000 | 02/17/2006 |
| 3990011022 | | NOVATO | CA | | 10/18/2012 | 0.023 | | | | | | | 1,310,000 | 03/08/2006 |
| 3990011024 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.028 | 26,734 | | | | | | 214,000 | 02/27/2006 |
| 3990011026 | | ST CHARLES | MO | | 10/18/2012 | 0.025 | | | | | | | 236,000 | 02/17/2006 |
| 3990011028 | | WOOSTER | OH | | 10/18/2012 | 0.025 | 26,226 | | | | | | 290,000 | 02/27/2006 |
| 3990011030 | | COLLEGE PARK | MD | | 10/18/2012 | 0.030 | 32,134 | | 1,124 | | | | 201,000 | 03/01/2006 |
| 3990011031 | | WINCHESTER | VA | | 10/18/2012 | 0.028 | | | | | | | 275,217 | 02/24/2006 |
| 3990011033 | | TOPANGA | CA | | 10/18/2012 | 0.030 | 48,225 | | | | | | 1,200,000 | 03/14/2006 |
| 3990011035 | | ALEXANDRIA | VA | | 10/18/2012 | 0.023 | 242,200 | | | | | | 852,000 | 03/22/2006 |
| 3990011037 | | INDIANOPOLIS | IN | | 10/18/2012 | 0.025 | 18,524 | | 676 | | | | 221,000 | 02/23/2006 |
| 3990011039 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 95,976 | | 3,358 | | | | 924,000 | 03/10/2006 |
| 3990011042 | | LA VERNE | CA | | 10/18/2012 | 0.040 | 2,166 | | 1,471 | 68,779 | | | 493,000 | 12/17/2012 |
| 3990011045 | | MANTECA | CA | | 10/18/2012 | 0.025 | 59,096 | | 2,067 | | | | 660,000 | 03/03/2006 |
| 3990011047 | | COLTS NECK TWP | NJ | | 10/18/2012 | 0.028 | | | | | | | 770,000 | 03/13/2006 |
| 3990011048 | | DAVIS | IL | | 10/18/2012 | 0.028 | 48,770 | | 1,706 | | | | 274,000 | 02/28/2006 |
| 3990011053 | | INDIO | CA | | 10/18/2012 | 0.028 | 97,646 | | 3,416 | | | | 495,789 | 03/03/2006 |
| 3990011054 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 6,787 | | | | | | 635,000 | 03/08/2006 |
| 3990011055 | | FAIR OAKS | CA | | 10/18/2012 | 0.028 | | | | | | | 389,000 | 04/19/2006 |
| 3990011057 | | BLOOMFIELD | NJ | | 10/18/2012 | 0.028 | 43,779 | | | | | | 475,000 | 03/24/2006 |
| 3990011061 | | ROSEVILLE | CA | | 10/18/2012 | 0.028 | 29,247 | | 1,002 | | | | 575,000 | 03/24/2006 |
| 3990011062 | | NORFOLK | VA | | 10/18/2012 | 0.030 | 40,052 | | 1,373 | | | | 415,000 | 03/20/2006 |
| 3990011064 | | MONTVILLE TWP | NJ | | 10/18/2012 | 0.030 | 47,354 | | 1,634 | | | | 670,000 | 03/13/2006 |
| 3990011068 | | ALAMEDA | CA | | 10/18/2012 | 0.028 | 73,455 | | 2,453 | | | | 642,000 | 05/02/2006 |
| 3990011069 | | HAILEY | ID | | 10/18/2012 | 0.030 | 38,428 | | | | | | 455,000 | 03/27/2006 |
| 3990011078 | | DAVIE | FL | | 10/18/2012 | 0.028 | 55,123 | | 1,843 | | | | 355,000 | 04/18/2006 |
| 3990011085 | | TAMPA BAY | FL | | 10/18/2012 | 0.028 | | | | | | | 526,000 | 03/30/2006 |
| 3990011086 | | BRIMFIELD | MA | | 10/18/2012 | 0.033 | 21,800 | | | | | | 332,000 | 03/31/2006 |
| 3990011088 | | WEST ISLIP | NY | | 10/18/2012 | 0.028 | 64,839 | | | | | | 620,000 | 03/24/2006 |
| 3990011090 | | HENDERSON | NV | | 10/18/2012 | 0.028 | 74,916 | | 2,486 | | | | 345,000 | 03/15/2006 |
| 3990011091 | | WEST CARROLLTON | OH | | 10/18/2012 | 0.025 | 44,541 | | | | | | 181,000 | 03/20/2006 |
| 3990011096 | | ROSENDALE | NY | | 10/18/2012 | 0.028 | 132,011 | | 4,532 | | | | 288,000 | 04/07/2006 |
| 3990011103 | | JEFFERSON TWP | NJ | | 10/18/2012 | 0.028 | 60,497 | | | | | | 406,000 | 04/14/2006 |
| 3990011106 | | CONEWAGO TWP | PA | | 10/18/2012 | 0.025 | 28,941 | | | | | | 330,000 | 04/04/2006 |
| 3990011109 | | CLEVELAND | MN | | 10/18/2012 | 0.028 | 18,027 | | 666 | | | | 141,000 | 04/04/2006 |
| 3990011111 | | AUGUSTA | ME | | 10/18/2012 | 0.053 | 15,515 | | 226 | | | | 140,396 | 04/17/2006 |
| 3990011115 | | NEVADA CITY | CA | | 10/18/2012 | 0.028 | 30,350 | | | | | | 675,000 | 05/18/2006 |
| 3990011116 | | WASHINGTON | DC | | 10/18/2012 | 0.030 | 49,913 | | 1,706 | | | | 425,000 | 04/11/2006 |
| 3990011118 | | PHOENIX | AZ | | 10/18/2012 | 0.030 | 45,835 | | 1,569 | | | | 475,000 | 04/10/2006 |
| 3990011123 | | SAN RAFAEL | CA | | 10/18/2012 | 0.030 | 26,797 | | 980 | | | | 725,000 | 04/26/2006 |
| 3990011124 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 46,854 | | 312 | | | | 414,405 | 05/08/2006 |
| 3990011128 | | SCIENCE HILL | KY | | 10/18/2012 | 0.028 | 32,757 | | | | | | 210,000 | 04/10/2006 |
| 3990011129 | | KETCHUM | ID | | 10/18/2012 | 0.028 | 27,210 | | 909 | | | | 308,000 | 04/10/2006 |
| 3990011131 | | WINDSOR | CT | | 10/18/2012 | 0.036 | 8,432 | | 288 | | | | 252,000 | 02/16/2010 |
| 3990011138 | | AVONDALE | AZ | | 10/18/2012 | 0.028 | 54,892 | | 1,885 | | | | 299,000 | 04/04/2006 |
| 3990011139 | | DISCOVERY BAY | CA | | 10/18/2012 | 0.030 | 162,843 | | 5,415 | | | | 580,000 | 04/10/2006 |
| 3990011141 | | LESTER PRAIRIE | MN | | 10/18/2012 | 0.028 | | | | | | | 148,000 | 04/04/2006 |
| 3990011143 | | SANTA CLARA | CA | | 10/18/2012 | 0.030 | 160,252 | | 5,352 | | | | 625,000 | 04/21/2006 |
| 3990011147 | | LANCASTER | CA | | 10/18/2012 | 0.028 | 96,446 | | 3,324 | | | | 536,000 | 04/14/2006 |
| 3990011152 | | POMPTON PLAINS | NJ | | 10/18/2012 | 0.025 | 145,220 | | 4,882 | | | | 795,000 | 05/22/2006 |
| 3990011155 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.028 | 27,500 | | | | | | 223,000 | 04/14/2006 |
| 3990011160 | | CHESTERFIELD | MO | | 10/18/2012 | 0.028 | 29,523 | | 996 | | | | 283,000 | 04/14/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990011162 | | WATERTOWN | CT | | 10/18/2012 | 0.040 | 31,875 | | 1,067 | | | | 407,000 | 04/12/2006 |
| 3990011163 | | STOCKTON | CA | | 10/18/2012 | 0.025 | 125,222 | | 3,888 | | | | 363,000 | 04/10/2006 |
| 3990011170 | | PLAYA DEL REY | CA | | 10/18/2012 | 0.028 | | | | | | | 616,000 | 04/26/2006 |
| 3990011173 | | ELLENVILLE | NY | | 10/18/2012 | 0.038 | 28,054 | | 187 | | | | 129,000 | 04/11/2006 |
| 3990011175 | | WEST ROXBURY | MA | | 10/18/2012 | 0.028 | 48,740 | | | | | | 421,000 | 04/14/2006 |
| 3990011177 | | LA JOLLA | CA | | 10/18/2012 | 0.030 | 162,110 | | 5,413 | | | | 1,747,000 | 04/27/2006 |
| 3990011178 | | SOUTH RIDING | VA | | 10/18/2012 | 0.048 | 30,285 | | 437 | | | | 860,000 | 04/18/2006 |
| 3990011185 | | GLOUCESTER | MA | | 10/18/2012 | 0.048 | | | | | | | 495,000 | 06/17/2008 |
| 3990011193 | | DANVILLE | CA | | 10/18/2012 | 0.023 | 155,919 | | 5,262 | | | | 2,100,000 | 04/26/2006 |
| 3990011195 | | STURBRIDGE | MA | | 10/18/2012 | 0.025 | 173,943 | | | | | | 725,000 | 05/02/2006 |
| 3990011204 | | FORKS TWP | PA | | 10/18/2012 | 0.035 | 55,987 | | 1,879 | | | | 339,000 | 04/17/2006 |
| 3990011209 | | CORONA | CA | | 10/18/2012 | 0.033 | 71,720 | | 2,430 | | | | 590,000 | 05/02/2006 |
| 3990011210 | | TALLAHASSEE | FL | | 10/18/2012 | 0.028 | 30,748 | | 1,040 | | | | 136,000 | 04/14/2006 |
| 3990011217 | | TAUNTON | MA | | 10/18/2012 | 0.030 | 25,340 | | 367 | | | | 309,000 | 04/20/2006 |
| 3990011218 | | JACKSONVILLE | FL | | 10/18/2012 | 0.030 | 85,907 | | 2,869 | | | | 240,000 | 04/28/2006 |
| 3990011221 | | YONKERS | NY | | 10/18/2012 | 0.030 | 39,203 | | | | | | 440,000 | 10/14/2009 |
| 3990011224 | | PALMER | MA | | 10/18/2012 | 0.048 | 39,868 | | 585 | | | | 292,000 | 04/24/2006 |
| 3990011226 | | PLANTATION | FL | | 10/18/2012 | 0.033 | 29,994 | | 1,002 | | | | 276,000 | 05/02/2006 |
| 3990011227 | | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 51,926 | | 342 | | | | 593,000 | 05/15/2006 |
| 3990011235 | | WAKEFIELD | MA | | 10/18/2012 | 0.028 | 48,206 | | | | | | 487,000 | 04/19/2006 |
| 3990011243 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.030 | 63,960 | | 2,136 | | | | 250,000 | 07/19/2012 |
| 3990011260 | | KENSINGTON | MD | | 10/18/2012 | 0.033 | 152,213 | | 4,923 | | | | 450,000 | 05/01/2006 |
| 3990011262 | | MIAMI | FL | | 10/18/2012 | 0.033 | 86,068 | | 567 | | | | 390,000 | 06/19/2006 |
| 3990011265 | | AKRON | OH | | 10/18/2012 | 0.025 | | | | | | | 319,000 | 05/09/2006 |
| 3990011270 | | CRAFTON BORO | PA | | 10/18/2012 | 0.028 | 8,710 | | | | | | 155,000 | 04/25/2006 |
| 3990011273 | | BELPRE | OH | | 10/18/2012 | 0.035 | | | | | | | 176,086 | 04/24/2006 |
| 3990011276 | | FALMOUTH | ME | | 10/18/2012 | 0.040 | 15,465 | | 517 | | | | 296,058 | 05/16/2006 |
| 3990011277 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.038 | 32,481 | | 1,061 | | | | 546,000 | 06/12/2006 |
| 3990011284 | | MARGATE | FL | | 10/18/2012 | 0.033 | 25,752 | | 823 | | | | 130,000 | 06/14/2006 |
| 3990011287 | | MODESTO | CA | | 10/18/2012 | 0.025 | 17,600 | | | | | | 340,429 | 05/01/2006 |
| 3990011293 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 95,020 | | | | | | 730,000 | 06/01/2006 |
| 3990011294 | | ESCONDIDO | CA | | 10/18/2012 | 0.028 | 58,395 | | | | | | 606,000 | 05/08/2006 |
| 3990011305 | | ROELAND PARK | KS | | 10/18/2012 | 0.041 | 6,958 | | 253 | | | | 161,000 | 05/08/2006 |
| 3990011309 | | DUBLIN | OH | | 10/18/2012 | 0.033 | 136,585 | | | | | | 715,000 | 05/10/2006 |
| 3990011317 | | MARION | IL | | 10/18/2012 | 0.033 | 2,212 | | | | | | 87,000 | 05/12/2006 |
| 3990011319 | | ROCK HILL | SC | | 10/18/2012 | 0.034 | 14,513 | | 478 | | | | 157,000 | 06/05/2006 |
| 3990011322 | | PRINCE GEORGE | VA | | 10/18/2012 | 0.048 | 28,258 | | 189 | | | | 191,340 | 05/01/2006 |
| 3990011323 | | DURHAM | NC | | 10/18/2012 | 0.053 | 5,944 | | 87 | | | | 109,000 | 05/04/2006 |
| 3990011326 | | WENTZVILLE | MO | | 10/18/2012 | 0.030 | 26,172 | | 881 | | | | 201,000 | 05/24/2006 |
| 3990011332 | | ANTELOPE | CA | | 10/18/2012 | 0.028 | 91,797 | | 3,075 | | | | 382,611 | 05/16/2006 |
| 3990011335 | | YORKVILLE | IL | | 10/18/2012 | 0.030 | 39,764 | | 1,318 | | | | 500,000 | 05/18/2006 |
| 3990011336 | | DEWITT | MI | | 10/18/2012 | 0.048 | 18,956 | | 421 | | | | 323,574 | 06/05/2006 |
| 3990011337 | | NAPLES | FL | | 10/18/2012 | 0.028 | 31,926 | | 1,044 | | | | 525,000 | 05/26/2006 |
| 3990011339 | | LONGVILLE | MN | | 10/18/2012 | 0.023 | 20,858 | | 676 | | | | 323,000 | 06/12/2006 |
| 3990011341 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.030 | 39,036 | | 1,247 | | | | 350,000 | 06/20/2006 |
| 3990011344 | | PORTLAND | OR | | 10/18/2012 | 0.028 | | | | | | | 530,000 | 06/08/2006 |
| 3990011347 | | POND EDDY | NY | | 10/18/2012 | 0.043 | (8,698) | | 1,764 | | | | 180,000 | 05/19/2006 |
| 3990011348 | | TRIANGLE | VA | | 10/18/2012 | 0.030 | 23,313 | | 782 | | | | 250,000 | 05/17/2006 |
| 3990011349 | | AVONDALE ESTATES | GA | | 10/18/2012 | 0.033 | 56,762 | | 1,856 | | | | 690,000 | 05/22/2006 |
| 3990011353 | | STAUNTON | VA | | 10/18/2012 | 0.040 | 32,067 | | 1,049 | | | | 175,000 | 05/10/2006 |
| 3990011354 | | CANYON COUNTRY | CA | | 10/18/2012 | 0.028 | | | | | | | 635,000 | 05/15/2006 |
| 3990011358 | | BETHEL | CT | | 10/18/2012 | 0.040 | 31,570 | | 451 | | | | 478,000 | 05/09/2006 |
| 3990011359 | | MIAMI BEACH | FL | | 10/18/2012 | 0.030 | 53,952 | | 783 | | | | 1,140,000 | 06/27/2006 |
| 3990011361 | | TROY | MI | | 10/18/2012 | 0.028 | | | | | | | 270,000 | 05/03/2006 |
| 3990011364 | | CHINO HILLS | CA | | 10/18/2012 | 0.033 | 163,859 | | 5,351 | | | | 760,000 | 07/15/2012 |
| 3990011368 | | CEDAR FALLS | IA | | 10/18/2012 | 0.030 | | | | | | | 96,164 | 06/09/2006 |
| 3990011370 | | SADDLE BROOK TWP | NJ | | 10/18/2012 | 0.028 | 75,821 | | | | | | 499,000 | 05/11/2006 |
| 3990011373 | | BOULDER CITY | NV | | 10/18/2012 | 0.028 | 31,940 | | 1,043 | | | | 1,100,000 | 06/07/2006 |
| 3990011377 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 32,638 | | 1,123 | | | | 1,050,000 | 05/19/2006 |
| 3990011380 | | HENDERSON | NV | | 10/18/2012 | 0.028 | | | | | | | 530,000 | 05/05/2006 |
| 3990011381 | | NINILCHIK | AK | | 10/18/2012 | 0.028 | 45,798 | | 1,495 | | | | 320,000 | 06/07/2006 |
| 3990011386 | | SAN RAMON | CA | | 10/18/2012 | 0.030 | 104,020 | | 3,396 | | | | 1,550,000 | 05/15/2006 |
| 3990011390 | | DANBURY | CT | | 10/18/2012 | 0.028 | 11,484 | | 392 | | | | 400,000 | 05/10/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990011395 | | RIDGE CREST | CA | | 10/18/2012 | 0.028 | 4,434 | | 157 | | | | 296,241 | 05/08/2006 |
| 3990011400 | | SEATTLE | WA | | 10/18/2012 | 0.030 | 13,785 | | 478 | | | | 690,000 | 06/12/2006 |
| 3990011407 | | TAMPA | FL | | 10/18/2012 | 0.028 | 89,484 | | 2,922 | | | | 477,000 | 03/02/2012 |
| 3990011408 | | MIDDLETOWN | OH | | 10/18/2012 | 0.038 | 55,017 | | 1,796 | | | | 372,000 | 05/12/2006 |
| 3990011409 | | PARK RIDGE BORO | NJ | | 10/18/2012 | 0.030 | 64,880 | | 2,118 | | | | 466,000 | 07/18/2012 |
| 3990011415 | | KALAHEO | HI | | 10/18/2012 | 0.028 | 65,574 | | | | | | 536,000 | 07/10/2006 |
| 3990011418 | | LITTLE EGG HARBOR | NJ | | 10/18/2012 | 0.028 | 32,549 | | 1,063 | | | | 525,000 | 06/12/2006 |
| 3990011419 | | ANDOVER | MN | | 10/18/2012 | 0.050 | 28,594 | | 188 | | | | 276,000 | 04/12/2008 |
| 3990011420 | | PEORIA | AZ | | 10/18/2012 | 0.032 | (2,432) | | 148 | | | | 237,000 | 05/17/2006 |
| 3990011424 | | PARAMUS | NJ | | 10/18/2012 | 0.028 | 56,271 | | 1,844 | | | | 620,000 | 06/06/2006 |
| 3990011426 | | MIAMI | FL | | 10/18/2012 | 0.025 | 128,656 | | 4,203 | | | | 975,000 | 05/31/2006 |
| 3990011429 | | WILLOW | AK | | 10/18/2012 | 0.030 | 168,640 | | | | | | 375,000 | 06/19/2006 |
| 3990011435 | | GAINESVILLE | VA | | 10/18/2012 | 0.028 | 38,695 | | | | | | 560,000 | 06/12/2006 |
| 3990011437 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 11,761 | | 401 | | | | 476,082 | 05/12/2006 |
| 3990011441 | | EAST BERLIN | CT | | 10/18/2012 | 0.048 | 56,186 | | 818 | | | | 359,000 | 05/18/2006 |
| 3990011443 | | BELLINGHAM | WA | | 10/18/2012 | 0.025 | | | | | | | 530,000 | 05/26/2006 |
| 3990011444 | | DAVIE | FL | | 10/18/2012 | 0.028 | 26,108 | | | | | | 649,000 | 06/22/2006 |
| 3990011445 | | NEWPORT | NC | | 10/18/2012 | 0.035 | 26,409 | | 916 | | | | 108,641 | 05/15/2006 |
| 3990011450 | | CASTLE ROCK | CO | | 10/18/2012 | 0.032 | 13,078 | | 251 | | | | 338,000 | 05/12/2006 |
| 3990011451 | | SHELBY TWP | MI | | 10/18/2012 | 0.030 | 38,847 | | 1,288 | | | | 269,000 | 05/30/2006 |
| 3990011453 | | GAITHERSBURG | MD | | 10/18/2012 | 0.047 | 18,365 | | 260 | | | | 583,000 | 07/10/2006 |
| 3990011454 | | RANCHO MURIETA | CA | | 10/18/2012 | 0.030 | 23,581 | | 770 | | | | 715,000 | 05/22/2006 |
| 3990011456 | | ANNADALE | VA | | 10/18/2012 | 0.033 | 41,558 | | 1,327 | | | | 265,000 | 07/03/2006 |
| 3990011457 | | BONNERS FERRY | ID | | 10/18/2012 | 0.030 | 85,106 | | 567 | | | | 235,000 | 07/03/2006 |
| 3990011463 | | PACIFIC | WA | | 10/18/2012 | 0.033 | 18,850 | | 615 | | | | 280,000 | 05/26/2006 |
| 3990011464 | | KETCHUM | ID | | 10/18/2012 | 0.033 | 62,048 | | 2,032 | | | | 470,000 | 05/31/2006 |
| 3990011465 | | MANTUA | NJ | | 10/18/2012 | 0.028 | 510 | | 152 | | | | 219,000 | 06/07/2006 |
| 3990011467 | | BREWTON | AL | | 10/18/2012 | 0.048 | 7,483 | | 108 | | | | 176,195 | 03/30/2010 |
| 3990011470 | | WOODSTOCK | GA | | 10/18/2012 | 0.028 | 72,144 | | | | | | 198,000 | 05/19/2006 |
| 3990011472 | | BOISE | ID | | 10/18/2012 | 0.039 | 16,867 | | 551 | | | | 143,000 | 05/22/2006 |
| 3990011474 | | RICHMOND | VA | | 10/18/2012 | 0.030 | 99,252 | | | | | | 347,000 | 05/24/2006 |
| 3990011476 | | SAYREVILLE | NJ | | 10/18/2012 | 0.028 | 161,827 | | | | | | 595,000 | 06/06/2006 |
| 3990011479 | | WHITEHOUSE | OH | | 10/18/2012 | 0.032 | | | | | | | 316,000 | 05/19/2006 |
| 3990011484 | | CHESTERFIELD | NJ | | 10/18/2012 | 0.043 | 36,591 | | 535 | | | | 663,000 | 06/07/2006 |
| 3990011488 | | LONGMEADOW | MA | | 10/18/2012 | 0.023 | 73,542 | | | | | | 545,000 | 05/30/2006 |
| 3990011493 | | SICKLERVILLE | NJ | | 10/18/2012 | 0.033 | 29,129 | | 192 | | | | 76,000 | 11/03/2008 |
| 3990011494 | | CHELTENHAM TWP | PA | | 10/18/2012 | 0.025 | 18,948 | | 536 | | | | 372,000 | 05/30/2006 |
| 3990011497 | | NEWBERRY PARK | CA | | 10/18/2012 | 0.028 | 39,065 | | 1,277 | | | | 1,055,000 | 06/07/2006 |
| 3990011498 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 241,684 | | | | | | 1,671,548 | 06/16/2006 |
| 3990011501 | | CORVALLIS | OR | | 10/18/2012 | 0.028 | 68,923 | | 2,201 | | | | 300,000 | 07/10/2006 |
| 3990011503 | | COCOA | FL | | 10/18/2012 | 0.030 | 17,097 | | | | | | 272,000 | 05/26/2006 |
| 3990011504 | | NAPER VILLE | IL | | 10/18/2012 | 0.030 | 78,134 | | 2,551 | | | | 440,000 | 05/31/2006 |
| 3990011507 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 158,308 | | 5,089 | | | | 1,100,000 | 06/23/2006 |
| 3990011508 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.033 | 158,126 | | 5,164 | | | | 888,000 | 06/15/2006 |
| 3990011511 | | DEERFIELD BEACH | FL | | 10/18/2012 | 0.028 | 49,442 | | | | | | 405,000 | 05/30/2006 |
| 3990011512 | | CORVALLIS | OR | | 10/18/2012 | 0.045 | 14,799 | | 213 | | | | 381,000 | 06/12/2006 |
| 3990011519 | | STATEN ISLAND | NY | | 10/18/2012 | 0.030 | 35,606 | | 1,137 | | | | 780,000 | 06/19/2006 |
| 3990011520 | | DAVIE | FL | | 10/18/2012 | 0.030 | 51,464 | | 1,646 | | | | 445,000 | 06/26/2006 |
| 3990011523 | | MONTGOMERY | AL | | 10/18/2012 | 0.030 | 19,732 | | 641 | | | | 119,000 | 06/12/2006 |
| 3990011526 | | GRANGER | IN | | 10/18/2012 | 0.033 | 5,000 | | | | | | 328,000 | 06/16/2006 |
| 3990011529 | | MANHATTAN | KS | | 10/18/2012 | 0.037 | 25,188 | | 815 | | | | 103,181 | 06/30/2006 |
| 3990011537 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 64,988 | | 2,076 | | | | 452,000 | 06/19/2006 |
| 3990011538 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 109,218 | | 3,657 | | | | 1,360,000 | 07/10/2006 |
| 3990011541 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 39,419 | | | | | | 467,000 | 06/23/2006 |
| 3990011542 | | PHOENIX | AZ | | 10/18/2012 | 0.048 | | | | | | | 470,000 | 06/13/2006 |
| 3990011543 | | TEMECULA | CA | | 10/18/2012 | 0.030 | 64,888 | | 2,073 | | | | 605,000 | 06/19/2006 |
| 3990011549 | | WALNUT | CA | | 10/18/2012 | 0.038 | 32,143 | | 1,027 | | | | 605,000 | 07/03/2006 |
| 3990011551 | | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 34,875 | | | | | | 356,000 | 06/07/2006 |
| 3990011552 | | HOCKESSIN | DE | | 10/18/2012 | 0.030 | 64,866 | | 2,072 | | | | 449,000 | 06/14/2006 |
| 3990011554 | | MAYER | MN | | 10/18/2012 | 0.028 | | | | | | | 600,000 | 06/13/2006 |
| 3990011555 | | ST CLAIR SHORES | MI | | 10/18/2012 | 0.030 | 39,703 | | 1,273 | | | | 331,000 | 06/09/2006 |
| 3990011556 | | SYOSSET | NY | | 10/18/2012 | 0.025 | 133,464 | | | | | | 950,000 | 06/21/2006 |
| 3990011557 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.039 | 22,481 | | 718 | | | | 585,000 | 06/20/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990011567 | | PHOENIX | AZ | | 10/18/2012 | 0.030 | 65,770 | | 2,101 | | | | 650,000 | 06/19/2006 |
| 3990011568 | | CLAREMONT | CA | | 10/18/2012 | 0.025 | 103,603 | | 3,239 | | | | 598,000 | 07/31/2006 |
| 3990011569 | | EVANSTON | IL | | 10/18/2012 | 0.028 | 76,151 | | | | | | 478,000 | 06/15/2006 |
| 3990011575 | | CROWN POINT | IN | | 10/18/2012 | 0.046 | 8,903 | | 59 | | | | 164,000 | 06/12/2006 |
| 3990011580 | | PHOENIX | AZ | | 10/18/2012 | 0.030 | 52,543 | | 743 | | | | 185,000 | 06/14/2006 |
| 3990011583 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 58,316 | | 1,848 | | | | 1,275,000 | 07/12/2006 |
| 3990011585 | | GLENDALE | CA | | 10/18/2012 | 0.025 | 115,864 | | 3,806 | | | | 670,000 | 07/03/2006 |
| 3990011586 | | LAKE ZURICH | IL | | 10/18/2012 | 0.049 | 17,150 | | 246 | | | | 215,000 | 06/12/2006 |
| 3990011587 | | RANCHO PALOS VERDE | CA | | 10/18/2012 | 0.041 | 7,708 | | 111 | | | | 593,000 | 06/27/2006 |
| 3990011589 | | PLACERVILLE | CA | | 10/18/2012 | 0.025 | 145,516 | | 4,648 | | | | 570,000 | 07/06/2006 |
| 3990011591 | | GENEVA | IL | | 10/18/2012 | 0.033 | 62,050 | | 1,993 | | | | 483,305 | 06/12/2006 |
| 3990011595 | | SAN DIEGO | CA | | 10/18/2012 | 0.030 | 159,685 | | 5,102 | | | | 2,000,000 | 10/09/2007 |
| 3990011597 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 63,042 | | 2,014 | | | | 411,411 | 06/12/2006 |
| 3990011604 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 5,302 | | 170 | | | | 530,000 | 06/23/2006 |
| 3990011606 | | HANOVER PARK | IL | | 10/18/2012 | 0.034 | | | | | | | 268,000 | 07/07/2006 |
| 3990011610 | | FAIRBURN | GA | | 10/18/2012 | 0.051 | 4,613 | | 77 | | | | 145,000 | 06/22/2006 |
| 3990011611 | | CLAREMORE | OK | | 10/18/2012 | 0.045 | 20,584 | | | | | | 125,846 | 06/20/2006 |
| 3990011612 | | LUMBERTON | NC | | 10/18/2012 | 0.038 | 25,669 | | 820 | | | | 215,437 | 06/27/2006 |
| 3990011613 | | MANASSAS | VA | | 10/18/2012 | 0.039 | 23,636 | | 341 | | | | 534,000 | 06/28/2006 |
| 3990011620 | | MELVILLE | NY | | 10/18/2012 | 0.030 | 127,682 | | 4,111 | | | | 935,000 | 07/10/2006 |
| 3990011624 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.025 | 156,290 | | 4,891 | | | | 715,000 | 08/01/2006 |
| 3990011625 | | EDISON | NJ | | 10/18/2012 | 0.030 | 84,128 | | | | | | 358,000 | 06/20/2006 |
| 3990011627 | | HESPERIA | CA | | 10/18/2012 | 0.028 | 57,446 | | | | | | 297,000 | 06/19/2006 |
| 3990011634 | | SANTA BARBARA | CA | | 10/18/2012 | 0.038 | 29,411 | | 194 | | | | 905,000 | 07/27/2006 |
| 3990011636 | | LIVERMORE | CA | | 10/18/2012 | 0.035 | 37,299 | | 1,191 | | | | 570,000 | 06/21/2006 |
| 3990011639 | | APTOS | CA | | 10/18/2012 | 0.030 | 152,500 | | | | | | 840,000 | 07/21/2006 |
| 3990011640 | | PUYALLUP | WA | | 10/18/2012 | 0.032 | 27,226 | | 873 | | | | 342,000 | 06/23/2006 |
| 3990011643 | | SOMERVILLE | NJ | | 10/18/2012 | 0.028 | 38,487 | | | | | | 440,000 | 07/28/2006 |
| 3990011648 | | MECHANICSBURG | PA | | 10/18/2012 | 0.025 | 79,399 | | | | | | 296,000 | 07/17/2006 |
| 3990011649 | | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 14,070 | | 206 | | | | 515,000 | 07/25/2006 |
| 3990011651 | | LAS VEGAS | NV | | 10/18/2012 | 0.030 | 32,252 | | 1,030 | | | | 565,000 | 06/27/2006 |
| 3990011656 | | ALAMO | CA | | 10/18/2012 | 0.032 | 28,917 | | 927 | | | | 1,200,000 | 06/30/2006 |
| 3990011659 | | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 35,248 | | 1,113 | | | | 210,639 | 08/07/2006 |
| 3990011662 | | CHANDLER | AZ | | 10/18/2012 | 0.035 | 61,058 | | 1,997 | | | | 620,000 | 06/21/2006 |
| 3990011663 | | WOODLAKE | CA | | 10/18/2012 | 0.028 | 32,452 | | 1,037 | | | | 488,962 | 07/03/2006 |
| 3990011667 | | NORTH HILLS | CA | | 10/18/2012 | 0.028 | 94,574 | | 3,021 | | | | 595,000 | 06/28/2006 |
| 3990011668 | | NEW FREEDOM BORO | PA | | 10/18/2012 | 0.040 | 48,738 | | 1,542 | | | | 340,000 | 07/03/2006 |
| 3990011669 | | LAS VEGAS | NV | | 10/18/2012 | 0.048 | 46,168 | | 307 | | | | 343,000 | 06/20/2006 |
| 3990011670 | | WALESKA | GA | | 10/18/2012 | 0.044 | 17,168 | | 240 | | | | 428,787 | 06/21/2006 |
| 3990011675 | | DOTHAN | AL | | 10/18/2012 | 0.025 | 176,744 | | | | | | 800,000 | 06/26/2006 |
| 3990011676 | | ROSSVILLE | KS | | 10/18/2012 | 0.040 | 11,792 | | 168 | | | | 117,500 | 06/26/2006 |
| 3990011678 | | ELLENWOOD | GA | | 10/18/2012 | 0.038 | 16,041 | | 508 | | | | 140,545 | 06/28/2006 |
| 3990011679 | | RUTLAND | VT | | 10/18/2012 | 0.028 | 39,961 | | | | | | 155,000 | 07/17/2006 |
| 3990011681 | | SANTA CLARITA | CA | | 10/18/2012 | 0.030 | 68,245 | | 1,946 | | | | 475,000 | 07/24/2006 |
| 3990011682 | | SPENCER | NC | | 10/18/2012 | 0.033 | 18,600 | | 608 | | | | 164,000 | 06/22/2006 |
| 3990011687 | | OAKLAND | CA | | 10/18/2012 | 0.043 | 31,743 | | 211 | | | | 660,000 | 06/29/2006 |
| 3990011692 | | PHELAN | CA | | 10/18/2012 | 0.033 | 41,023 | | 1,299 | | | | 360,000 | 07/17/2006 |
| 3990011695 | | ATHENS | GA | | 10/18/2012 | 0.040 | 60,729 | | 260 | | | | 390,527 | 09/20/2011 |
| 3990011697 | | DAYTON | NV | | 10/18/2012 | 0.028 | 52,194 | | 1,632 | | | | 455,000 | 07/13/2006 |
| 3990011700 | | SANTA FE | NM | | 10/18/2012 | 0.028 | 47,438 | | 1,487 | | | | 460,000 | 08/14/2006 |
| 3990011708 | | MEBANE | NC | | 10/18/2012 | 0.028 | 62,000 | | | | | | 285,000 | 07/11/2006 |
| 3990011713 | | MANOR TWP | PA | | 10/18/2012 | 0.028 | 62,572 | | | | | | 271,000 | 06/20/2006 |
| 3990011714 | | SANTA ROSA | CA | | 10/18/2012 | 0.025 | 142,568 | | 4,460 | | | | 905,000 | 07/10/2006 |
| 3990011716 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.030 | 32,725 | | 1,020 | | | | 261,000 | 06/27/2006 |
| 3990011721 | | ESPANOLA | NM | | 10/18/2012 | 0.025 | | | | | | | 390,000 | 07/18/2006 |
| 3990011722 | | BROOKLYN | NY | | 10/18/2012 | 0.039 | 18,638 | | | | | | 400,000 | 07/03/2006 |
| 3990011725 | | FORT LEE | NJ | | 10/18/2012 | 0.032 | 39,589 | | | | | | 485,000 | 07/10/2006 |
| 3990011727 | | ARLINGTON | VA | | 10/18/2012 | 0.033 | 96,582 | | 3,092 | | | | 1,000,000 | 07/11/2006 |
| 3990011728 | | CHAPEL HILL | NC | | 10/18/2012 | 0.032 | 4,827 | | 159 | | | | 244,000 | 07/05/2006 |
| 3990011734 | | HAYWARD | CA | | 10/18/2012 | 0.028 | 64,433 | | 2,058 | | | | 680,000 | 06/26/2006 |
| 3990011736 | | NASSAU | NY | | 10/18/2012 | 0.028 | 66,578 | | | | | | 254,000 | 06/27/2006 |
| 3990011738 | | SANTA ROSA | CA | | 10/18/2012 | 0.030 | 24,755 | | 801 | | | | 705,000 | 06/27/2006 |
| 3990011743 | | RICHMOND HILL | GA | | 10/18/2012 | 0.030 | 5,989 | | | | | | 475,000 | 08/08/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990011744 | | FT PIERCE | FL | | 10/18/2012 | 0.045 | 4,923 | | 35 | | | | 81,000 | 03/13/2012 |
| 3990011749 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.033 | 97,228 | | 3,106 | | | | 436,000 | 06/28/2006 |
| 3990011750 | | CITY OF MITCHELLVI | MD | | 10/18/2012 | 0.028 | 43,402 | | 1,424 | | | | 375,000 | 07/21/2006 |
| 3990011754 | | APPLE VALLEY | MN | | 10/18/2012 | 0.030 | 16,555 | | 550 | | | | 510,000 | 07/03/2006 |
| 3990011764 | | ELMHURST | IL | | 10/18/2012 | 0.043 | 57,792 | | 818 | | | | 560,000 | 07/10/2006 |
| 3990011767 | | TIVERTON | RI | | 10/18/2012 | 0.028 | 28,595 | | | | | | 393,000 | 07/11/2006 |
| 3990011770 | | ROANOKE | VA | | 10/18/2012 | 0.039 | 9,742 | | 312 | | | | 159,000 | 07/05/2006 |
| 3990011771 | | DEARBORN | MI | | 10/18/2012 | 0.028 | 5,799 | | 199 | | | | 174,000 | 07/21/2006 |
| 3990011772 | | CARSON CITY | NV | | 10/18/2012 | 0.035 | 48,459 | | 1,600 | | | | 358,000 | 08/04/2006 |
| 3990011773 | | CHICO | CA | | 10/18/2012 | 0.030 | 38,127 | | 1,221 | | | | 539,000 | 06/30/2006 |
| 3990011779 | | BRENTWOOD | NY | | 10/18/2012 | 0.045 | 29,139 | | 193 | | | | 392,000 | 07/21/2006 |
| 3990011782 | | WEST LINN | OR | | 10/18/2012 | 0.028 | 47,397 | | | | | | 442,000 | 07/26/2006 |
| 3990011787 | | POULSBO | WA | | 10/18/2012 | 0.028 | | | | | | | 417,000 | 07/10/2006 |
| 3990011791 | | NEWNAN | GA | | 10/18/2012 | 0.033 | 61,026 | | 1,917 | | | | 274,000 | 07/10/2006 |
| 3990011796 | | GROVELAND | FL | | 10/18/2012 | 0.030 | 31,977 | | 1,025 | | | | 264,000 | 07/17/2006 |
| 3990011800 | | GEORGETOWN | KY | | 10/18/2012 | 0.028 | | | | | | | 222,000 | 08/14/2006 |
| 3990011803 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.032 | 27,135 | | 892 | | | | 239,000 | 07/17/2006 |
| 3990011805 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.030 | 34,203 | | | | | | 310,500 | 07/27/2006 |
| 3990011807 | | CARSON | CA | | 10/18/2012 | 0.028 | 32,386 | | 1,012 | | | | 635,000 | 08/02/2006 |
| 3990011811 | | JACKSON TWP | NJ | | 10/18/2012 | 0.046 | 18,084 | | 256 | | | | 523,000 | 07/13/2006 |
| 3990011815 | | LAKE WORTH | FL | | 10/18/2012 | 0.038 | 31,881 | | 1,021 | | | | 477,317 | 07/10/2006 |
| 3990011819 | | NEW YORK | NY | | 10/18/2012 | 0.028 | 87,067 | | 566 | | | | 1,400,000 | 01/22/2009 |
| 3990011820 | | GRAND LAKE | CO | | 10/18/2012 | 0.033 | 36,471 | | 1,142 | | | | 400,000 | 07/26/2006 |
| 3990011821 | | HARTFORD | CT | | 10/18/2012 | 0.028 | | | | | | | 246,000 | 07/12/2006 |
| 3990011822 | | SUNRISE BEACH | MO | | 10/18/2012 | 0.038 | 16,474 | | 571 | | | | 400,000 | 07/17/2006 |
| 3990011824 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 29,076 | | 192 | | | | 237,000 | 07/11/2006 |
| 3990011826 | | NORTH MYRTLE BEACH | SC | | 10/18/2012 | 0.030 | 37,631 | | 1,153 | | | | 240,000 | 08/14/2006 |
| 3990011833 | | COTO DE CAZA | CA | | 10/18/2012 | 0.025 | 136,282 | | 4,578 | | | | 1,320,000 | 08/08/2006 |
| 3990011835 | | BEVERLY HILLS | CA | | 10/18/2012 | 0.023 | 101,923 | | | | | | 2,100,000 | 08/14/2006 |
| 3990011836 | | CAMPBELLSBURG | KY | | 10/18/2012 | 0.050 | 16,264 | | 493 | | | | 140,000 | 07/19/2006 |
| 3990011839 | | BETHLEHEM | PA | | 10/18/2012 | 0.030 | 87,859 | | 2,765 | | | | 455,000 | 07/31/2006 |
| 3990011841 | | WAYZATA | MN | | 10/18/2012 | 0.028 | 159,262 | | | | | | 800,000 | 07/28/2006 |
| 3990011847 | | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 64,935 | | | | | | 510,000 | 08/07/2006 |
| 3990011848 | | PLEASANT VIEW | TN | | 10/18/2012 | 0.050 | 12,980 | | 182 | | | | 117,000 | 07/19/2006 |
| 3990011849 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.033 | 67,995 | | 2,130 | | | | 323,000 | 08/04/2006 |
| 3990011851 | | ST PAUL | MN | | 10/18/2012 | 0.048 | 29,495 | | 426 | | | | 208,000 | 07/13/2006 |
| 3990011852 | | PAIA | HI | | 10/18/2012 | 0.033 | 12,411 | | | | | | 795,000 | 08/14/2006 |
| 3990011854 | | CORONA | CA | | 10/18/2012 | 0.028 | 38,827 | | 208 | | | | 1,037,000 | 08/07/2006 |
| 3990011858 | | SIMI VALLEY | CA | | 10/18/2012 | 0.030 | 37,202 | | 521 | | | | 590,000 | 07/28/2006 |
| 3990011859 | | DUCK | NC | | 10/18/2012 | 0.025 | 122,167 | | 3,739 | | | | 950,000 | 08/08/2006 |
| 3990011865 | | EAST MEADOW | NY | | 10/18/2012 | 0.035 | 48,477 | | 683 | | | | 470,000 | 08/11/2006 |
| 3990011868 | | LARCHMONT | NY | | 10/18/2012 | 0.033 | 37,586 | | 529 | | | | 1,100,000 | 08/16/2006 |
| 3990011871 | | MONROE | WI | | 10/18/2012 | 0.028 | 39,544 | | 1,236 | | | | 334,373 | 07/31/2006 |
| 3990011874 | | PORT ORANGE | FL | | 10/18/2012 | 0.033 | 94,002 | | 2,940 | | | | 363,000 | 07/24/2006 |
| 3990011875 | | WHITE PLAINS | NY | | 10/18/2012 | 0.035 | 68,391 | | 958 | | | | 675,000 | 08/07/2006 |
| 3990011893 | | LAWRENCEVILLE | GA | | 10/18/2012 | 0.039 | 15,545 | | | | | | 184,000 | 07/28/2006 |
| 3990011894 | | UPPER MACUNGIE TWP | PA | | 10/18/2012 | 0.028 | 64,723 | | 2,023 | | | | 350,000 | 08/02/2006 |
| 3990011896 | | EAST ROCKAWAY | NY | | 10/18/2012 | 0.030 | 30,361 | | | | | | 405,000 | 07/27/2006 |
| 3990011900 | | GREENVILLE | NY | | 10/18/2012 | 0.049 | 16,194 | | 225 | | | | 350,000 | 08/18/2006 |
| 3990011902 | | DOVER | MA | | 10/18/2012 | 0.030 | | | | | | | 620,000 | 08/09/2006 |
| 3990011906 | | CAMAS | WA | | 10/18/2012 | 0.041 | 12,189 | | 383 | | | | 310,000 | 07/31/2006 |
| 3990011908 | | DUVALL | WA | | 10/18/2012 | 0.030 | 26,497 | | 376 | | | | 490,125 | 07/28/2006 |
| 3990011911 | | GROVELAND | FL | | 10/18/2012 | 0.030 | 31,523 | | 991 | | | | 428,000 | 03/08/2011 |
| 3990011912 | | LAUDERHILL | FL | | 10/18/2012 | 0.028 | 59,537 | | 1,822 | | | | 402,000 | 08/17/2006 |
| 3990011913 | | DANBURY | CT | | 10/18/2012 | 0.030 | 41,374 | | 1,293 | | | | 258,000 | 07/28/2006 |
| 3990011916 | | OCALA | FL | | 10/18/2012 | 0.030 | 22,849 | | 740 | | | | 234,000 | 08/09/2006 |
| 3990011917 | | NAPLES | FL | | 10/18/2012 | 0.038 | | | | | | | 365,000 | 08/14/2006 |
| 3990011920 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 21,447 | | 852 | | | | 155,000 | 07/28/2006 |
| 3990011923 | | ORANGEVALE | CA | | 10/18/2012 | 0.030 | 29,304 | | 1,023 | | | | 659,000 | 08/18/2006 |
| 3990011925 | | WINSTON SALEM | NC | | 10/18/2012 | 0.032 | 18,736 | | 243 | | | | 168,000 | 07/31/2006 |
| 3990011928 | | RUSTBURG | VA | | 10/18/2012 | 0.043 | 16,194 | | 512 | | | | 171,068 | 08/11/2006 |
| 3990011929 | | FOREST LAKE | MN | | 10/18/2012 | 0.028 | 30,996 | | | | | | 256,000 | 08/11/2006 |
| 3990011930 | | LINDEN | NJ | | 10/18/2012 | 0.035 | 63,940 | | 888 | | | | 344,000 | 08/16/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990011931 | | ORMOND BEACH | FL | | 10/18/2012 | 0.030 | 18,415 | | 616 | | | | 240,000 | 08/01/2006 |
| 3990011934 | | MT LAUREL | NJ | | 10/18/2012 | 0.028 | | | | | | | 484,374 | 08/14/2006 |
| 3990011938 | | RESTON | VA | | 10/18/2012 | 0.040 | 42,412 | | 1,326 | | | | 410,000 | 08/07/2006 |
| 3990011940 | | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 59,768 | | | | | | 216,000 | 08/09/2006 |
| 3990011948 | | CHANDLER | AZ | | 10/18/2012 | 0.039 | 15,631 | | | | | | 228,000 | 11/29/2004 |
| 3990011952 | | BROOKHAVEN | PA | | 10/18/2012 | 0.038 | 26,386 | | 176 | | | | 118,000 | 04/12/2006 |
| 3990011954 | | CONYERS | GA | | 10/18/2012 | 0.025 | 145,669 | | 4,686 | | | | 777,000 | 07/05/2006 |
| 3990011958 | | SAVAGE | MN | | 10/18/2012 | 0.025 | 33,048 | | | | | | 375,000 | 03/01/2002 |
| 3990011976 | | BENSALEM | PA | | 10/18/2012 | 0.037 | 33,614 | | | | | | 265,000 | 08/01/2002 |
| 3990011987 | | CONYERS | GA | | 10/18/2012 | 0.044 | 12,016 | | 300 | | | | 122,000 | 10/04/2002 |
| 3990011991 | | TAMPA | FL | | 10/18/2012 | 0.052 | 8,791 | | 206 | | | | 165,000 | 09/26/2012 |
| 3990011996 | | LAKE WORTH | FL | | 10/18/2012 | 0.033 | 19,988 | | | | | | 245,000 | 04/04/2003 |
| 3990011998 | | EDMONDS | WA | | 10/18/2012 | 0.028 | | | | | | | 279,000 | 06/17/2003 |
| 3990012007 | | JACKSONVILLE | FL | | 10/18/2012 | 0.042 | 15,647 | | 119 | | | | 162,000 | 06/25/2011 |
| 3990012009 | | UNION | NJ | | 10/18/2012 | 0.028 | 149,917 | | | | | | 320,000 | 11/13/2003 |
| 3990012013 | | DIAMOND BAR | CA | | 10/18/2012 | 0.041 | 14,882 | | 1,141 | | | | 256,000 | 12/01/2003 |
| 3990012014 | | BELLEROSE | NY | | 10/18/2012 | 0.028 | 30,379 | | | | | | 317,000 | 12/10/2003 |
| 3990012016 | | GLEN RIDGE | NJ | | 10/18/2012 | 0.038 | 26,656 | | 197 | | | | 471,155 | 08/19/2012 |
| 3990012034 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.028 | 10,841 | | 639 | | | | 412,000 | 10/28/2004 |
| 3990012036 | | WESTMINSTER | CO | | 10/18/2012 | 0.040 | 33,000 | | 1,867 | | | | 206,000 | 10/22/2004 |
| 3990012037 | | DENVER | CO | | 10/18/2012 | 0.032 | | | | | | | 545,000 | 10/29/2004 |
| 3990012042 | | LAWRENCE | KS | | 10/18/2012 | 0.030 | 27,739 | | | | | | 237,500 | 02/01/2005 |
| 3990012049 | | SAYREVILLE BORO | NJ | | 10/18/2012 | 0.038 | 79,844 | | | | | | 254,000 | 03/28/2005 |
| 3990012059 | | BATON ROUGE | LA | | 10/18/2012 | 0.028 | 9,490 | | 367 | | | | 175,000 | 11/09/2005 |
| 3990012060 | | HANOVER PARK | IL | | 10/18/2012 | 0.032 | | | | | | | 196,000 | 11/08/2005 |
| 3990012066 | | DISCOVERY BAY | CA | | 10/18/2012 | 0.028 | 61,337 | | 2,048 | | | | 950,000 | 05/01/2006 |
| 3990012068 | | NAPLES | FL | | 10/18/2012 | 0.025 | 21,860 | | 698 | | | | 846,000 | 07/10/2006 |
| 3990012069 | | CHARLOTTE | NC | | 10/18/2012 | 0.049 | 15,986 | | 234 | | | | 151,649 | 05/06/2012 |
| 3990012070 | | EVERETT | WA | | 10/18/2012 | 0.032 | 20,154 | | 634 | | | | 373,000 | 09/08/2006 |
| 3990012073 | | PAIA | HI | | 10/18/2012 | 0.030 | 68,500 | | | | | | 800,000 | 08/30/2006 |
| 3990012075 | | RIDGECREST | CA | | 10/18/2012 | 0.033 | 47,522 | | 672 | | | | 197,852 | 08/21/2006 |
| 3990012076 | | ROSELLE PARK BORO | NJ | | 10/18/2012 | 0.030 | 38,588 | | 1,189 | | | | 331,000 | 09/08/2006 |
| 3990012084 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 162,019 | | 4,959 | | | | 1,200,000 | 08/23/2006 |
| 3990012085 | | KIHEI | HI | | 10/18/2012 | 0.030 | 146,865 | | 4,536 | | | | 578,000 | 08/22/2006 |
| 3990012086 | | WINTER HARBOR | ME | | 10/18/2012 | 0.035 | 55,670 | | 1,704 | | | | 203,000 | 08/25/2006 |
| 3990012088 | | BURBANK | IL | | 10/18/2012 | 0.048 | 42,431 | | 278 | | | | 500,000 | 09/11/2006 |
| 3990012091 | | PINCKNEY | MI | | 10/18/2012 | 0.033 | 8,880 | | 302 | | | | 324,000 | 08/30/2006 |
| 3990012092 | | WASHINGTON | DC | | 10/18/2012 | 0.030 | 116,834 | | 3,561 | | | | 358,000 | 08/29/2006 |
| 3990012095 | | SAINT ALBANS | VT | | 10/18/2012 | 0.025 | | | | | | | 220,000 | 08/30/2006 |
| 3990012096 | | CHATHAM BORO | NJ | | 10/18/2012 | 0.025 | 123,746 | | 3,788 | | | | 1,320,000 | 09/25/2006 |
| 3990012102 | | WAILUKU | HI | | 10/18/2012 | 0.028 | 69,112 | | 2,118 | | | | 500,000 | 08/22/2006 |
| 3990012109 | | ORLANDO | FL | | 10/18/2012 | 0.038 | 26,095 | | 363 | | | | 495,000 | 08/21/2006 |
| 3990012113 | | WEST PATERSON BORO | NJ | | 10/18/2012 | 0.025 | 12,737 | | 469 | | | | 450,000 | 09/07/2006 |
| 3990012114 | | FAIRFIELD | CA | | 10/18/2012 | 0.033 | 14,066 | | | | | | 720,000 | 08/21/2006 |
| 3990012115 | | PRESCOTT | AZ | | 10/18/2012 | 0.028 | 24,714 | | 763 | | | | 385,000 | 08/28/2006 |
| 3990012116 | | HONOLULU | HI | | 10/18/2012 | 0.028 | 40,293 | | 1,233 | | | | 168,000 | 09/11/2006 |
| 3990012119 | | RIVERSIDE | CA | | 10/18/2012 | 0.038 | 16,967 | | 519 | | | | 435,000 | 08/21/2006 |
| 3990012123 | | BOSTON | MA | | 10/18/2012 | 0.038 | 2,231 | | 74 | | | | 254,000 | 08/30/2006 |
| 3990012124 | | BENICIA | CA | | 10/18/2012 | 0.025 | 109,527 | | 3,408 | | | | 649,000 | 08/21/2006 |
| 3990012127 | | BEALETON | VA | | 10/18/2012 | 0.030 | 46,415 | | | | | | 412,000 | 09/11/2006 |
| 3990012128 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 19,620 | | 1,244 | | | | 716,500 | 08/28/2006 |
| 3990012130 | | WELLESLEY | MA | | 10/18/2012 | 0.048 | 91,617 | | 1,260 | | | | 925,000 | 09/15/2006 |
| 3990012131 | | ANSONIA | CT | | 10/18/2012 | 0.048 | 55,204 | | 361 | | | | 232,000 | 04/17/2011 |
| 3990012133 | | BEAVERTON | OR | | 10/18/2012 | 0.028 | 6,737 | | 252 | | | | 338,000 | 08/29/2006 |
| 3990012134 | | RUNNING SPRINGS | CA | | 10/18/2012 | 0.030 | | | | | | | 385,000 | 09/15/2006 |
| 3990012136 | | WINFIELD | WV | | 10/18/2012 | 0.028 | 16,693 | | | | | | 134,000 | 09/01/2006 |
| 3990012138 | | HAYWARD | CA | | 10/18/2012 | 0.033 | 97,972 | | 2,999 | | | | 1,100,000 | 09/11/2006 |
| 3990012142 | | SAN RAFAEL | CA | | 10/18/2012 | 0.025 | 217,474 | | | | | | 780,000 | 08/31/2006 |
| 3990012144 | | FARGO | ND | | 10/18/2012 | 0.053 | 4,569 | | 30 | | | | 132,000 | 09/11/2006 |
| 3990012148 | | COLUMBIA | SC | | 10/18/2012 | 0.050 | 15,137 | | 220 | | | | 93,000 | 10/12/2012 |
| 3990012151 | | WILSON | WY | | 10/18/2012 | 0.028 | 138,536 | | | | | | 1,750,000 | 10/11/2006 |
| 3990012154 | | MIDDLE GROVE | NY | | 10/18/2012 | 0.028 | 30,813 | | | | | | 367,000 | 09/12/2006 |
| 3990012158 | | SEATTLE | WA | | 10/18/2012 | 0.030 | 39,209 | | 1,200 | | | | 550,000 | 09/12/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990012159 | | TULSA | OK | | 10/18/2012 | 0.028 | 95,834 | | | | | | 137,000 | 10/02/2006 |
| 3990012168 | | LENOIR | NC | | 10/18/2012 | 0.030 | 6,363 | | 209 | | | | 121,000 | 09/20/2006 |
| 3990012170 | | CHARLOTTE | NC | | 10/18/2012 | 0.028 | 86,800 | | | | | | 204,000 | 09/25/2006 |
| 3990012171 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 38,171 | | | | | | 685,000 | 09/21/2006 |
| 3990012174 | | BELLEVILLE | IL | | 10/18/2012 | 0.035 | 35,811 | | 1,074 | | | | 71,000 | 09/14/2006 |
| 3990012176 | | BAKERSFIELD | CA | | 10/18/2012 | 0.028 | 82,748 | | 2,682 | | | | 325,000 | 09/28/2006 |
| 3990012178 | | CRESTVIEW HILLS | KY | | 10/18/2012 | 0.028 | 74,619 | | 2,268 | | | | 152,000 | 09/18/2006 |
| 3990012180 | | GLEN ELLYN | IL | | 10/18/2012 | 0.025 | 118,131 | | 3,542 | | | | 900,000 | 10/06/2006 |
| 3990012183 | | WINTER GARDEN | FL | | 10/18/2012 | 0.028 | 63,064 | | 1,897 | | | | 364,000 | 09/22/2006 |
| 3990012184 | | PHOENIX | AZ | | 10/18/2012 | 0.030 | 50,185 | | 1,510 | | | | 850,000 | 10/04/2006 |
| 3990012189 | | VADNAIS HEIGHTS | MN | | 10/18/2012 | 0.030 | 62,256 | | 1,873 | | | | 261,000 | 09/29/2006 |
| 3990012191 | | DURHAM | NC | | 10/18/2012 | 0.043 | 39,259 | | 256 | | | | 74,000 | 09/26/2006 |
| 3990012192 | | ANNANDALE | VA | | 10/18/2012 | 0.028 | 74,548 | | | | | | 749,000 | 09/28/2006 |
| 3990012194 | | HANOVER | NH | | 10/18/2012 | 0.035 | 30,091 | | 916 | | | | 265,277 | 09/28/2006 |
| 3990012196 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.032 | 30,873 | | 926 | | | | 164,025 | 10/05/2006 |
| 3990012197 | | ELIZABETH | PA | | 10/18/2012 | 0.049 | 27,663 | | 181 | | | | 188,000 | 09/29/2006 |
| 3990012232 | | POULSBO | WA | | 10/18/2012 | 0.038 | 18,113 | | | | | | 324,378 | 05/12/2003 |
| 3990012242 | | WOODSTOCK | GA | | 10/18/2012 | 0.044 | 23,345 | | | | | | 279,301 | 04/29/2007 |
| 3990012247 | | FEDERAL WAY | WA | | 10/18/2012 | 0.037 | 34,986 | | | | | | 231,000 | 08/22/2009 |
| 3990012250 | | DRAPER | VA | | 10/18/2012 | 0.045 | 14,888 | | | | | | 270,000 | 03/07/2005 |
| 3990012258 | | GLENDALE CITY | CA | | 10/18/2012 | 0.030 | 500 | | | | | | 275,000 | 02/28/2001 |
| 3990012260 | | INDIAN ORCHARD | MA | | 10/18/2012 | 0.035 | (166) | | 54 | | | | 58,000 | 04/11/2001 |
| 3990012263 | | KEENE | NH | | 10/18/2012 | 0.025 | | | | | | | 169,000 | 01/11/2002 |
| 3990012281 | | GAINESVILLE CITY | FL | | 10/18/2012 | 0.030 | 14,485 | | | | | | 159,000 | 04/05/2002 |
| 3990012302 | | ELBERTA | AL | | 10/18/2012 | 0.039 | 9,149 | | 77 | | | | 76,800 | 06/18/2002 |
| 3990012319 | | NAMPA | ID | | 10/18/2012 | 0.033 | 8,323 | | | | | | 252,196 | 11/01/2002 |
| 3990012325 | | MIDDLETOWN | RI | | 10/18/2012 | 0.028 | 80,049 | | | | | | 425,000 | 12/03/2002 |
| 3990012326 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 39,390 | | | | | | 806,000 | 12/09/2002 |
| 3990012328 | | LOMITA | CA | | 10/18/2012 | 0.033 | 48,736 | | | | | | 307,000 | 12/04/2002 |
| 3990012330 | | AVILA BEACH | CA | | 10/18/2012 | 0.025 | | | | | | | 429,500 | 01/22/2003 |
| 3990012335 | | SANDY | OR | | 10/18/2012 | 0.025 | 16,173 | | | | | | 532,000 | 01/24/2003 |
| 3990012339 | | CLOVIS | CA | | 10/18/2012 | 0.030 | 146,836 | | | | | | 249,500 | 03/03/2003 |
| 3990012361 | | PACIFIC PALISADES | CA | | 10/18/2012 | 0.028 | 148,804 | | | | | | 930,000 | 08/04/2003 |
| 3990012364 | | LA FARGE | WI | | 10/18/2012 | 0.025 | 48,235 | | | | | | 263,745 | 08/25/2003 |
| 3990012374 | | CASTROVILLE | CA | | 10/18/2012 | 0.028 | 37,488 | | | | | | 700,000 | 12/08/2003 |
| 3990012375 | | AUBURN | CA | | 10/18/2012 | 0.028 | 46,237 | | | | | | 385,000 | 12/22/2003 |
| 3990012378 | | DOVER | NJ | | 10/18/2012 | 0.028 | 38,731 | | | | | | 473,000 | 01/16/2004 |
| 3990012380 | | HICKORY HILLS | IL | | 10/18/2012 | 0.043 | 8,308 | | 175 | | | | 348,000 | 02/02/2004 |
| 3990012381 | | MONTEREY PARK | CA | | 10/18/2012 | 0.028 | 69,876 | | | | | | 458,000 | 03/03/2004 |
| 3990012383 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.028 | 61,060 | | | | | | 135,000 | 03/29/2004 |
| 3990012385 | | WAIANAE | HI | | 10/18/2012 | 0.028 | 20,004 | | | | | | 800,000 | 03/29/2004 |
| 3990012396 | | HAIKU | HI | | 10/18/2012 | 0.028 | 126,928 | | | | | | 608,000 | 06/16/2004 |
| 3990012401 | | LAS VEGAS | NV | | 10/18/2012 | 0.044 | | | | | | | 209,000 | 06/15/2004 |
| 3990012406 | | SEMINOLE | FL | | 10/18/2012 | 0.028 | | | | | | | 135,000 | 07/12/2004 |
| 3990012408 | | SAN MATEO | CA | | 10/18/2012 | 0.030 | 148,286 | | | | | | 825,000 | 08/16/2004 |
| 3990012410 | | SAN JUAN BAUTISTA | CA | | 10/18/2012 | 0.025 | 248,000 | | | | | | 574,000 | 08/11/2004 |
| 3990012412 | | BUENA PARK | CA | | 10/18/2012 | 0.028 | 56,424 | | 1,046 | | | | 535,000 | 08/06/2004 |
| 3990012422 | | SAN BERNARDINO | CA | | 10/18/2012 | 0.025 | 81,979 | | | | | | 320,000 | 11/15/2004 |
| 3990012435 | | SEATTLE | WA | | 10/18/2012 | 0.028 | | | | | | | 490,000 | 12/03/2004 |
| 3990012439 | | YAKIMA | WA | | 10/18/2012 | 0.025 | | | | | | | 240,000 | 12/22/2004 |
| 3990012444 | | LOUISVILLE | OH | | 10/18/2012 | 0.028 | | | | | | | 235,000 | 03/16/2005 |
| 3990012445 | | LOXAHATCHEE | FL | | 10/18/2012 | 0.033 | 58,954 | | 2,716 | | | | 445,000 | 04/15/2005 |
| 3990012458 | | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.025 | 143,527 | | 5,859 | | | | 550,000 | 08/30/2005 |
| 3990012460 | | GILBERT | AZ | | 10/18/2012 | 0.025 | | | | | | | 360,000 | 08/22/2005 |
| 3990012465 | | POULSBO | WA | | 10/18/2012 | 0.030 | 61,685 | | 2,215 | | | | 540,000 | 02/10/2006 |
| 3990012471 | | CORONA | CA | | 10/18/2012 | 0.025 | 162,052 | | 5,537 | | | | 2,600,000 | 03/28/2006 |
| 3990012480 | | APPLE VALLEY | CA | | 10/18/2012 | 0.025 | 121,721 | | 3,888 | | | | 350,000 | 06/16/2006 |
| 3990012483 | | WALL TWP | NJ | | 10/18/2012 | 0.025 | 93,345 | | | | | | 1,200,000 | 10/23/2006 |
| 3990012484 | | MIAMI | FL | | 10/18/2012 | 0.028 | 97,482 | | 2,860 | | | | 600,000 | 10/15/2012 |
| 3990012486 | | MILLINGTON | NJ | | 10/18/2012 | 0.023 | 15,562 | | | | | | 915,000 | 10/19/2006 |
| 3990012488 | | MIAMI | FL | | 10/18/2012 | 0.038 | 85,435 | | | | | | 515,000 | 10/23/2006 |
| 3990012490 | | BOONTON TWP | NJ | | 10/18/2012 | 0.030 | 75,260 | | 2,223 | | | | 545,000 | 10/17/2006 |
| 3990012491 | | OJAI | CA | | 10/18/2012 | 0.025 | 151,871 | | | | | | 1,251,000 | 10/16/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990012492 | | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.028 | | | | | | | 277,000 | 10/25/2006 |
| 3990012495 | | MIAMI SHORES | FL | | 10/18/2012 | 0.028 | 77,887 | | 2,289 | | | | 530,000 | 10/16/2006 |
| 3990012499 | | SAN DIEGO | CA | | 10/18/2012 | 0.032 | 5,676 | | 171 | | | | 304,000 | 10/16/2006 |
| 3990012500 | | COCONUT CREEK | FL | | 10/18/2012 | 0.033 | 64,690 | | 1,901 | | | | 494,337 | 06/23/2011 |
| 6901000013 | | MERRICK | NY | | 10/18/2012 | 0.025 | 743 | | | | | | 484,555 | 10/16/2006 |
| 6901000014 | | SANBORNTON | NH | | 10/18/2012 | 0.035 | 25,358 | | 756 | | | | 296,677 | 11/24/2006 |
| 6901000017 | | SURPRISE | AZ | | 10/18/2012 | 0.035 | 21,332 | | | | | | 233,461 | 11/10/2006 |
| 6901000030 | | NORTHPORT | AL | | 10/18/2012 | 0.035 | 11,602 | | 351 | | | | 173,092 | 11/30/2006 |
| 6901000033 | | DENVER | CO | | 10/18/2012 | 0.032 | | | | | | | 272,000 | 01/24/2007 |
| 6901000038 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.025 | 38,539 | | 1,120 | | | | 561,800 | 11/29/2006 |
| 6901000045 | | DOVER | DE | | 10/18/2012 | 0.033 | 19,219 | | 543 | | | | 153,000 | 12/08/2006 |
| 6901000047 | | PLEASANT HILL | CA | | 10/18/2012 | 0.029 | 31,839 | | 884 | | | | 594,200 | 10/30/2006 |
| 6901000054 | | KENNEWICK | WA | | 10/18/2012 | 0.033 | 86,156 | | | | | | 180,000 | 11/03/2006 |
| 6901000056 | | COLFAX | CA | | 10/18/2012 | 0.028 | 15,225 | | | | | | 411,293 | 01/10/2007 |
| 6901000070 | | STRATFORD | CT | | 10/18/2012 | 0.025 | 24,142 | | 630 | | | | 289,000 | 10/19/2006 |
| 6901000072 | | UNIONTOWN | OH | | 10/18/2012 | 0.028 | 35,867 | | | | | | 219,000 | 11/09/2006 |
| 6901000080 | | LONG BEACH | CA | | 10/18/2012 | 0.033 | 16,141 | | 473 | | | | 408,000 | 11/13/2006 |
| 6901000082 | | MIDDLEBURG | FL | | 10/18/2012 | 0.033 | 19,172 | | | | | | 221,125 | 11/10/2006 |
| 6901000098 | | WESLEY CHAPEL | FL | | 10/18/2012 | 0.032 | 16,305 | | 444 | | | | 195,000 | 11/16/2006 |
| 6901000100 | | IRVINE | CA | | 10/18/2012 | 0.028 | | | | | | | 315,000 | 11/30/2006 |
| 6901000122 | | SPRINGFIELD | MO | | 10/18/2012 | 0.035 | 17,918 | | 497 | | | | 100,669 | 01/02/2007 |
| 6901000125 | | ELKTON | MD | | 10/18/2012 | 0.035 | 17,432 | | 494 | | | | 306,000 | 11/29/2006 |
| 6901000127 | | OREFIELD | PA | | 10/18/2012 | 0.032 | 32,177 | | | | | | 515,000 | 12/20/2006 |
| 6901000133 | | DELANO | MN | | 10/18/2012 | 0.035 | 37,337 | | 1,038 | | | | 273,000 | 01/03/2007 |
| 6901000154 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 57,326 | | 1,603 | | | | 860,000 | 01/06/2007 |
| 6901000159 | | ALEXANDRIA | VA | | 10/18/2012 | 0.035 | 197,841 | | | | | | 943,000 | 01/12/2007 |
| 6901000171 | | WOODVILLE | OH | | 10/18/2012 | 0.033 | 48,728 | | | | | | 151,000 | 12/29/2006 |
| 6901000173 | | LOUISVILLE | KY | | 10/18/2012 | 0.055 | 9,869 | | 292 | | | | 169,000 | 12/07/2006 |
| 6901000184 | | GRAFTON | OH | | 10/18/2012 | 0.030 | 64,152 | | | | | | 224,000 | 02/28/2007 |
| 6901000192 | | SAVANNAH | GA | | 10/18/2012 | 0.038 | 26,506 | | 714 | | | | 270,000 | 03/13/2007 |
| 6901000200 | | TULSA | OK | | 10/18/2012 | 0.030 | 13,966 | | 407 | | | | 259,000 | 02/27/2007 |
| 6901000205 | | SEATTLE | WA | | 10/18/2012 | 0.030 | | | | | | | 744,000 | 02/12/2007 |
| 6901000210 | | OSSINING | NY | | 10/18/2012 | 0.030 | 10,353 | | | | | | 400,000 | 02/16/2007 |
| 6901000218 | | NORMAN | OK | | 10/18/2012 | 0.033 | 44,983 | | | | | | 304,383 | 03/28/2007 |
| 6901000223 | | MILWAUKIE | OR | | 10/18/2012 | 0.028 | 79,199 | | | | | | 744,000 | 03/29/2007 |
| 6901000228 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 70,597 | | 1,890 | | | | 717,000 | 03/08/2007 |
| 6901000232 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.033 | 89,962 | | | | | | 958,951 | 03/10/2007 |
| 6901000235 | | GRANT | FL | | 10/18/2012 | 0.025 | 55,243 | | 1,570 | | | | 608,515 | 01/19/2007 |
| 6901000238 | | GUILFORD | CT | | 10/18/2012 | 0.033 | | | | | | | 389,770 | 02/21/2007 |
| 6901000258 | | ALPHARETTA | GA | | 10/18/2012 | 0.033 | 23,215 | | | | | | 879,100 | 02/07/2007 |
| 6901000261 | | GREEN BAY | WI | | 10/18/2012 | 0.043 | 25,659 | | 730 | | | | 295,000 | 01/24/2007 |
| 6901000263 | | ELIZABETHTOWN | PA | | 10/18/2012 | 0.028 | 38,714 | | 1,067 | | | | 180,427 | 02/01/2007 |
| 6901000272 | | SEVERNA PARK | MD | | 10/18/2012 | 0.028 | | | | | | | 470,278 | 02/02/2007 |
| 6901000286 | | UNION | NJ | | 10/18/2012 | 0.045 | 31,289 | | 807 | | | | 339,000 | 05/10/2007 |
| 6901000302 | | ACTON | MA | | 10/18/2012 | 0.043 | 65,034 | | 1,666 | | | | 475,000 | 04/17/2007 |
| 6901000307 | | AKRON | OH | | 10/18/2012 | 0.043 | 21,462 | | | | | | 89,000 | 02/26/2007 |
| 6901000308 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.030 | 92,743 | | 2,437 | | | | 398,000 | 04/18/2007 |
| 6901000310 | | DAVIS | CA | | 10/18/2012 | 0.028 | | | | | | | 777,000 | 02/22/2007 |
| 6901000326 | | PEORIA | AZ | | 10/18/2012 | 0.030 | 31,950 | | 858 | | | | 322,000 | 12/23/2006 |
| 6901000328 | | KILLINGWORTH | CT | | 10/18/2012 | 0.028 | 55,844 | | 1,492 | | | | 257,000 | 03/26/2007 |
| 6901000333 | | MANASSAS | VA | | 10/18/2012 | 0.033 | 25,391 | | 719 | | | | 677,492 | 02/27/2007 |
| 6901000342 | | WASHINGTON | DC | | 10/18/2012 | 0.033 | 58,646 | | 1,543 | | | | 750,000 | 03/05/2007 |
| 6901000345 | | CLARENDON HILLS | IL | | 10/18/2012 | 0.055 | 13,634 | | 359 | | | | 245,000 | 03/17/2007 |
| 6901000347 | | PARKER | CO | | 10/18/2012 | 0.038 | 21,954 | | 581 | | | | 276,000 | 04/02/2007 |
| 6901000350 | | SHELBY | NC | | 10/18/2012 | 0.043 | | | | | | | 220,000 | 04/16/2007 |
| 6901000354 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | 16,992 | | | | | | 838,237 | 04/16/2007 |
| 6901000356 | | FORT MYERS | FL | | 10/18/2012 | 0.039 | 22,002 | | | | | | 265,000 | 03/26/2007 |
| 6901000363 | | AUBURN | MA | | 10/18/2012 | 0.048 | 45,403 | | 1,216 | | | | 449,000 | 03/27/2007 |
| 6901000368 | | AMBLER | PA | | 10/18/2012 | 0.038 | | | | | | | 331,000 | 05/03/2007 |
| 6901000376 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | 42,717 | | | | | | 221,055 | 04/12/2007 |
| 6901000386 | | BELTON | MO | | 10/18/2012 | 0.030 | | | | | | | 103,750 | 03/26/2007 |
| 6901000390 | | GLENDORA | CA | | 10/18/2012 | 0.025 | 47,634 | | 1,243 | | | | 650,000 | 04/20/2007 |
| 6901000394 | | DALTON | GA | | 10/18/2012 | 0.048 | 25,245 | | 658 | | | | 212,560 | 03/26/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901000395 | | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 22,866 | | 602 | | | | 507,000 | 04/24/2007 |
| 6901000407 | | CINCINNATI | OH | | 10/18/2012 | 0.025 | 57,348 | | | | | | 257,583 | 05/15/2007 |
| 6901000408 | | KANSAS CITY | MO | | 10/18/2012 | 0.025 | 13,629 | | 374 | | | | 254,952 | 04/30/2007 |
| 6901000409 | | NORMAN | OK | | 10/18/2012 | 0.025 | 25,180 | | | | | | 194,000 | 05/09/2007 |
| 6901000414 | | SAN JOSE | CA | | 10/18/2012 | 0.025 | | | | | | | 1,050,000 | 04/26/2007 |
| 6901000415 | | ELKHART | IN | | 10/18/2012 | 0.043 | 46,695 | | 1,211 | | | | 409,000 | 01/02/2007 |
| 6901000419 | | SOUTHINGTON | CT | | 10/18/2012 | 0.023 | | | | | | | 387,706 | 05/04/2007 |
| 6901000424 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.025 | 18,624 | | | | | | 212,854 | 06/19/2007 |
| 6901000426 | | TRAPPE | MD | | 10/18/2012 | 0.028 | 31,587 | | 814 | | | | 355,000 | 05/04/2007 |
| 6901000429 | | LA VERNE | CA | | 10/18/2012 | 0.023 | 70,488 | | 1,902 | | | | 1,420,000 | 04/30/2007 |
| 6901000434 | | CHANDLER | AZ | | 10/18/2012 | 0.025 | 97,467 | | | | | | 533,000 | 05/23/2007 |
| 6901000442 | | FURLONG | PA | | 10/18/2012 | 0.045 | 31,040 | | 800 | | | | 431,000 | 04/09/2007 |
| 6901000447 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.048 | 28,501 | | 748 | | | | 225,000 | 04/10/2007 |
| 6901000448 | | TUPELO | MS | | 10/18/2012 | 0.048 | 61,958 | | 1,651 | | | | 315,000 | 04/12/2007 |
| 6901000449 | | LOUISA | VA | | 10/18/2012 | 0.023 | 123,779 | | | | | | 385,000 | 05/03/2007 |
| 6901000451 | | SAN JOSE | CA | | 10/18/2012 | 0.023 | 27,992 | | 737 | | | | 808,000 | 04/23/2007 |
| 6901000452 | | FORT MYERS | FL | | 10/18/2012 | 0.048 | 23,587 | | 587 | | | | 223,008 | 04/06/2007 |
| 6901000461 | | SEATTLE | WA | | 10/18/2012 | 0.023 | 112,792 | | 2,980 | | | | 650,000 | 04/09/2007 |
| 6901000471 | | TUCSON | AZ | | 10/18/2012 | 0.030 | 24,898 | | | | | | 400,000 | 04/20/2007 |
| 6901000474 | | WITTMANN | AZ | | 10/18/2012 | 0.038 | 22,790 | | 587 | | | | 326,000 | 11/09/2011 |
| 6901000476 | | EVERGREEN | CO | | 10/18/2012 | 0.033 | | | | | | | 320,019 | 05/16/2007 |
| 6901000479 | | CAPE MAY COURT HOUSE | NJ | | 10/18/2012 | 0.043 | | | | | | | 363,000 | 05/16/2007 |
| 6901000481 | | LA PLACE | LA | | 10/18/2012 | 0.043 | 30,224 | | 779 | | | | 132,000 | 04/20/2007 |
| 6901000486 | | CAMPBELL | CA | | 10/18/2012 | 0.035 | 95,730 | | 2,467 | | | | 770,000 | 04/26/2007 |
| 6901000488 | | WAYNE | NE | | 10/18/2012 | 0.028 | 21,161 | | | | | | 142,000 | 05/24/2007 |
| 6901000491 | | ORANGE | NJ | | 10/18/2012 | 0.030 | 36,154 | | | | | | 397,000 | 05/14/2007 |
| 6901000514 | | SAINT PETERS | MO | | 10/18/2012 | 0.038 | 22,248 | | 554 | | | | 159,362 | 07/17/2007 |
| 6901000516 | | EAST NORWICH | NY | | 10/18/2012 | 0.025 | 166,337 | | 4,311 | | | | 540,000 | 06/15/2007 |
| 6901000518 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.028 | 54,800 | | | | | | 143,000 | 04/26/2007 |
| 6901000519 | | MOBILE | AL | | 10/18/2012 | 0.038 | 15,286 | | 403 | | | | 74,440 | 04/26/2007 |
| 6901000521 | | ANOKA | MN | | 10/18/2012 | 0.028 | 12,242 | | | | | | 195,752 | 04/23/2007 |
| 6901000532 | | SEATTLE | WA | | 10/18/2012 | 0.033 | 34,504 | | 877 | | | | 389,206 | 06/13/2007 |
| 6901000541 | | WEST CALDWELL | NJ | | 10/18/2012 | 0.028 | 81,939 | | 2,084 | | | | 570,000 | 04/25/2007 |
| 6901000548 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 14,635 | | 374 | | | | 285,000 | 06/25/2007 |
| 6901000550 | | MAPLEWOOD | MN | | 10/18/2012 | 0.028 | 67,323 | | 1,528 | | | | 337,000 | 06/14/2007 |
| 6901000551 | | LOPATCONG TWP | NJ | | 10/18/2012 | 0.048 | 13,262 | | 356 | | | | 185,000 | 05/16/2007 |
| 6901000556 | | EGG HARBOR TOWNSHIP | NJ | | 10/18/2012 | 0.028 | 63,537 | | 1,584 | | | | 374,200 | 05/30/2007 |
| 6901000560 | | WILMINGTON | NC | | 10/18/2012 | 0.028 | 17,178 | | | | | | 269,266 | 05/01/2007 |
| 6901000561 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.035 | 91,785 | | 2,325 | | | | 366,118 | 06/15/2007 |
| 6901000565 | | WEST HARTFORD | CT | | 10/18/2012 | 0.028 | 31,575 | | 805 | | | | 353,232 | 06/21/2007 |
| 6901000566 | | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 34,910 | | | | | | 124,538 | 06/29/2007 |
| 6901000577 | | HONOLULU | HI | | 10/18/2012 | 0.047 | 14,864 | | 379 | | | | 197,000 | 06/14/2007 |
| 6901000594 | | SARATOGA | CA | | 10/18/2012 | 0.020 | 4,072 | | | | | | 1,800,000 | 05/24/2007 |
| 6901000595 | | FAIRFIELD | CA | | 10/18/2012 | 0.038 | 5,013 | | 110 | | | | 509,000 | 05/18/2007 |
| 6901000598 | | TAMPA | FL | | 10/18/2012 | 0.028 | 15,295 | | 387 | | | | 197,413 | 06/11/2007 |
| 6901000600 | | PACIFICA | CA | | 10/18/2012 | 0.028 | 47,889 | | 1,234 | | | | 834,210 | 05/17/2007 |
| 6901000602 | | WICHITA | KS | | 10/18/2012 | 0.025 | 3,364 | | | | | | 290,000 | 06/11/2007 |
| 6901000605 | | NORTHPORT | AL | | 10/18/2012 | 0.023 | 22,000 | | | | | | 228,339 | 08/10/2007 |
| 6901000615 | | GLOVERSVILLE | NY | | 10/18/2012 | 0.045 | 16,034 | | 406 | | | | 131,356 | 06/11/2007 |
| 6901000627 | | REDMOND | WA | | 10/18/2012 | 0.023 | 79,146 | | | | | | 585,000 | 05/22/2007 |
| 6901000635 | | GROTON | CT | | 10/18/2012 | 0.025 | 19,473 | | 504 | | | | 704,068 | 05/30/2007 |
| 6901000638 | | ATLANTA | GA | | 10/18/2012 | 0.028 | 47,225 | | 1,199 | | | | 495,067 | 06/29/2007 |
| 6901000640 | | TUCSON | AZ | | 10/18/2012 | 0.030 | 19,852 | | 490 | | | | 761,000 | 05/30/2007 |
| 6901000641 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 18,499 | | | | | | 749,000 | 06/07/2007 |
| 6901000643 | | ELKHART | IN | | 10/18/2012 | 0.033 | 14,969 | | 366 | | | | 217,000 | 11/14/2006 |
| 6901000649 | | RICHMOND | IN | | 10/18/2012 | 0.025 | 21,754 | | | | | | 161,000 | 05/22/2007 |
| 6901000655 | | BATTLEBORO | NC | | 10/18/2012 | 0.028 | 48,717 | | | | | | 422,030 | 08/24/2007 |
| 6901000662 | | ORLANDO | FL | | 10/18/2012 | 0.023 | 25,048 | | 655 | | | | 275,000 | 06/05/2007 |
| 6901000665 | | SIGNAL MOUNTAIN | TN | | 10/18/2012 | 0.033 | 49,896 | | | | | | 358,494 | 05/29/2007 |
| 6901000666 | | OAKTON | VA | | 10/18/2012 | 0.028 | | | | | | | 700,000 | 06/20/2007 |
| 6901000671 | | TUCSON | AZ | | 10/18/2012 | 0.023 | | | | | | | 720,000 | 07/06/2007 |
| 6901000673 | | RALEIGH | NC | | 10/18/2012 | 0.023 | 8,446 | | | | | | 266,137 | 06/19/2007 |
| 6901000674 | | EWA BEACH | HI | | 10/18/2012 | 0.028 | 126,501 | | | | | | 641,594 | 06/01/2007 |

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Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901000682 | | WESTMINSTER | CO | | 10/18/2012 | 0.038 | 30,008 | | 755 | | | | 214,000 | 07/17/2007 |
| 6901000689 | | TULSA | OK | | 10/18/2012 | 0.028 | | | | | | | 138,191 | 07/20/2007 |
| 6901000694 | | PORTLAND | OR | | 10/18/2012 | 0.023 | 1,502 | | 45 | | | | 323,000 | 06/28/2007 |
| 6901000702 | | MERIDEN | CT | | 10/18/2012 | 0.023 | 57,788 | | | | | | 338,573 | 06/07/2007 |
| 6901000706 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 43,100 | | | | | | 188,884 | 06/29/2007 |
| 6901000711 | | SANDY | UT | | 10/18/2012 | 0.025 | 66,758 | | 1,705 | | | | 555,000 | 06/25/2007 |
| 6901000717 | | ESCONDIDO | CA | | 10/18/2012 | 0.025 | 54,056 | | 1,293 | | | | 500,000 | 06/18/2007 |
| 6901000718 | | JUDSONIA | AR | | 10/18/2012 | 0.030 | 43,729 | | | | | | 146,776 | 06/14/2007 |
| 6901000720 | | BRANCH HILL | OH | | 10/18/2012 | 0.025 | 13,866 | | 360 | | | | 225,555 | 07/17/2007 |
| 6901000721 | | TAMPA | FL | | 10/18/2012 | 0.040 | 22,597 | | 553 | | | | 163,788 | 06/14/2007 |
| 6901000722 | | OREM | UT | | 10/18/2012 | 0.030 | 88,150 | | | | | | 302,014 | 06/29/2007 |
| 6901000728 | | SUTTON | MA | | 10/18/2012 | 0.028 | | | | | | | 303,547 | 07/05/2007 |
| 6901000730 | | ROSEMOUNT | MN | | 10/18/2012 | 0.025 | 4,927 | | 254 | | | | 282,658 | 06/18/2007 |
| 6901000738 | | ALEXANDRIA | VA | | 10/18/2012 | 0.043 | 47,807 | | | | | | 520,000 | 06/28/2007 |
| 6901000739 | | CHANHASSEN | MN | | 10/18/2012 | 0.023 | 199,954 | | 4,896 | | | | 410,000 | 07/23/2007 |
| 6901000746 | | WASHINGTON | DC | | 10/18/2012 | 0.025 | 82,857 | | | | | | 986,000 | 07/12/2007 |
| 6901000754 | | KEARNEY | NE | | 10/18/2012 | 0.025 | | | | | | | 223,468 | 06/25/2007 |
| 6901000755 | | COATESVILLE | PA | | 10/18/2012 | 0.025 | 112,112 | | | | | | 239,000 | 06/29/2007 |
| 6901000758 | | CHILOQUIN | OR | | 10/18/2012 | 0.040 | 99,169 | | | | | | 353,083 | 06/25/2007 |
| 6901000760 | | BEACH PARK | IL | | 10/18/2012 | 0.048 | 20,596 | | 492 | | | | 296,639 | 10/03/2007 |
| 6901000763 | | LINCOLN | NE | | 10/18/2012 | 0.025 | | | | | | | 246,000 | 06/26/2007 |
| 6901000765 | | JOHNSTON | RI | | 10/18/2012 | 0.050 | 14,495 | | 355 | | | | 312,737 | 08/22/2007 |
| 6901000768 | | BRANDON | FL | | 10/18/2012 | 0.043 | 16,981 | | 423 | | | | 186,170 | 08/22/2007 |
| 6901000773 | | BELLE ISLE | FL | | 10/18/2012 | 0.028 | 67,493 | | 1,708 | | | | 575,000 | 06/28/2007 |
| 6901000781 | | CAROL STREAM | IL | | 10/18/2012 | 0.028 | 44,755 | | 1,096 | | | | 287,000 | 06/29/2007 |
| 6901000785 | | SAINT PETERS | MO | | 10/18/2012 | 0.048 | 20,921 | | 512 | | | | 174,517 | 07/02/2007 |
| 6901000790 | | MINFORD | OH | | 10/18/2012 | 0.028 | 28,795 | | | | | | 240,000 | 07/30/2007 |
| 6901000791 | | VANCOUVER | WA | | 10/18/2012 | 0.025 | 5,242 | | | | | | 357,000 | 07/11/2007 |
| 6901000793 | | LOS BANOS | CA | | 10/18/2012 | 0.025 | 2,302 | | 80 | | | | 415,000 | 07/11/2007 |
| 6901000794 | | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 38,282 | | 834 | | | | 166,308 | 07/20/2007 |
| 6901000796 | | LAMBERTVILLE | NJ | | 10/18/2012 | 0.028 | 47,885 | | | | | | 421,988 | 07/05/2007 |
| 6901000798 | | PLYMOUTH | MN | | 10/18/2012 | 0.030 | 43,417 | | | | | | 270,157 | 07/27/2007 |
| 6901000800 | | ELLIJAY | GA | | 10/18/2012 | 0.028 | 8,299 | | | | | | 188,000 | 07/10/2008 |
| 6901000801 | | SHELBURNE | VT | | 10/18/2012 | 0.025 | 49,253 | | | | | | 372,000 | 07/12/2007 |
| 6901000802 | | PITTSBURGH | PA | | 10/18/2012 | 0.035 | 454 | | | | | | 69,000 | 07/11/2007 |
| 6901000806 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 88,331 | | 2,189 | | | | 800,000 | 07/13/2007 |
| 6901000808 | | TRUMBULL | CT | | 10/18/2012 | 0.025 | 65,089 | | 1,462 | | | | 588,000 | 07/09/2007 |
| 6901000809 | | GEORGE MILLS | NH | | 10/18/2012 | 0.033 | | | | | | | 1,075,000 | 06/21/2007 |
| 6901000810 | | ALEXANDRIA | VA | | 10/18/2012 | 0.043 | 14,399 | | 365 | | | | 590,138 | 07/27/2007 |
| 6901000819 | | HALF MOON BAY | CA | | 10/18/2012 | 0.030 | | | | | | | 525,000 | 07/18/2007 |
| 6901000822 | | VALLEJO | CA | | 10/18/2012 | 0.025 | 81,081 | | 2,025 | | | | 426,000 | 07/15/2007 |
| 6901000825 | | LAKE FOREST | CA | | 10/18/2012 | 0.023 | 73,284 | | | | | | 690,000 | 07/18/2007 |
| 6901000830 | | CHICAGO | IL | | 10/18/2012 | 0.028 | 49,883 | | | | | | 148,000 | 08/15/2007 |
| 6901000832 | | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 22,772 | | 565 | | | | 207,000 | 08/14/2007 |
| 6901000834 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | 91,304 | | 2,229 | | | | 680,000 | 09/28/2007 |
| 6901000837 | | PARSIPPANY | NJ | | 10/18/2012 | 0.028 | 9,187 | | 272 | | | | 442,378 | 07/17/2007 |
| 6901000838 | | BOULDER | CO | | 10/18/2012 | 0.030 | 34,904 | | | | | | 400,000 | 07/31/2007 |
| 6901000839 | | RESEDA | CA | | 10/18/2012 | 0.030 | 63,689 | | 1,562 | | | | 558,000 | 08/24/2007 |
| 6901000847 | | HILLIARD | OH | | 10/18/2012 | 0.043 | 20,485 | | 503 | | | | 115,000 | 07/19/2007 |
| 6901000851 | | CHICAGO | IL | | 10/18/2012 | 0.033 | 6,071 | | 186 | | | | 240,000 | 10/30/2007 |
| 6901000853 | | MADISON | FL | | 10/18/2012 | 0.050 | 9,480 | | 239 | | | | 182,315 | 07/19/2007 |
| 6901000855 | | MOUNT PLEASANT | NC | | 10/18/2012 | 0.033 | 37,941 | | | | | | 185,200 | 09/14/2007 |
| 6901000856 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | | | | | 740,433 | 09/20/2007 |
| 6901000861 | | CHICAGO | IL | | 10/18/2012 | 0.025 | | | | | | | 762,000 | 08/31/2007 |
| 6901000862 | | CANTON | OH | | 10/18/2012 | 0.025 | | | | | | | 184,296 | 08/07/2007 |
| 6901000867 | | SAINT PAUL | MN | | 10/18/2012 | 0.048 | 41,988 | | 1,051 | | | | 500,000 | 07/30/2007 |
| 6901000877 | | NORTH WALES | PA | | 10/18/2012 | 0.028 | 45,721 | | 1,111 | | | | 366,000 | 08/27/2007 |
| 6901000878 | | IRVINE | CA | | 10/18/2012 | 0.033 | 33,575 | | 819 | | | | 522,000 | 09/20/2007 |
| 6901000879 | | ARNOLD | MO | | 10/18/2012 | 0.048 | 17,864 | | 456 | | | | 152,163 | 07/25/2007 |
| 6901000882 | | SUMMERFIELD | NC | | 10/18/2012 | 0.035 | 3,976 | | 106 | | | | 405,514 | 07/26/2007 |
| 6901000890 | | NEWBERG | OR | | 10/18/2012 | 0.025 | 105,148 | | | | | | 755,000 | 08/08/2007 |
| 6901000894 | | PARKTON | MD | | 10/18/2012 | 0.025 | 100,579 | | | | | | 339,958 | 08/01/2007 |
| 6901000895 | | SEATTLE | WA | | 10/18/2012 | 0.033 | | | | | | | 213,000 | 09/07/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901000897 | | PHILLIPSBURG | NJ | | 10/18/2012 | 0.028 | | | | | | | 303,674 | 08/22/2007 |
| 6901000898 | | SYRACUSE | NY | | 10/18/2012 | 0.048 | 35,379 | | 866 | | | | 99,501 | 08/27/2007 |
| 6901000902 | | BALTIMORE | MD | | 10/18/2012 | 0.046 | 14,390 | | 347 | | | | 153,896 | 08/02/2007 |
| 6901000903 | | BENSALEM | PA | | 10/18/2012 | 0.025 | | | | | | | 280,567 | 09/20/2007 |
| 6901000905 | | COATESVILLE | PA | | 10/18/2012 | 0.025 | 13,252 | | | | | | 262,092 | 08/06/2007 |
| 6901000908 | | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 18,822 | | 500 | | | | 407,000 | 08/07/2007 |
| 6901000909 | | MOORESTOWN | NJ | | 10/18/2012 | 0.023 | 399,317 | | | | | | 795,000 | 10/05/2007 |
| 6901000911 | | DENVER | CO | | 10/18/2012 | 0.035 | 4,413 | | | | | | 213,000 | 09/17/2007 |
| 6901000914 | | MERRITT ISLAND | FL | | 10/18/2012 | 0.028 | 24,683 | | | | | | 399,382 | 08/14/2007 |
| 6901000915 | | CLINTON | CT | | 10/18/2012 | 0.040 | 46,689 | | | | | | 255,607 | 09/17/2007 |
| 6901000916 | | FOREST GROVE | OR | | 10/18/2012 | 0.038 | 5,709 | | 145 | | | | 474,201 | 08/08/2007 |
| 6901000917 | | HARPER WOODS | MI | | 10/18/2012 | 0.033 | | | | | | | 140,543 | 09/28/2007 |
| 6901000920 | | SANTA BARBARA | CA | | 10/18/2012 | 0.023 | 72,335 | | | | | | 885,000 | 09/28/2007 |
| 6901000926 | | WESTLAKE | OH | | 10/18/2012 | 0.045 | 6,826 | | 221 | | | | 340,000 | 08/17/2007 |
| 6901000928 | | ALEXANDRIA | VA | | 10/18/2012 | 0.020 | 118,915 | | | | | | 340,000 | 08/24/2007 |
| 6901000932 | | TAMPA | FL | | 10/18/2012 | 0.053 | 12,675 | | 308 | | | | 197,016 | 09/24/2007 |
| 6901000934 | | GOLETA | CA | | 10/18/2012 | 0.020 | 379,151 | | | | | | 925,000 | 12/06/2007 |
| 6901000937 | | ORLANDO | FL | | 10/18/2012 | 0.030 | 22,161 | | 544 | | | | 188,325 | 09/24/2007 |
| 6901000942 | | TIGARD | OR | | 10/18/2012 | 0.028 | 12,678 | | | | | | 280,000 | 09/28/2007 |
| 6901000945 | | DUBLIN | OH | | 10/18/2012 | 0.046 | 10,247 | | | | | | 185,000 | 09/12/2007 |
| 6901000946 | | FISHERS | IN | | 10/18/2012 | 0.033 | 15,165 | | | | | | 160,000 | 08/24/2007 |
| 6901000949 | | BLACKLICK | OH | | 10/18/2012 | 0.025 | 36,827 | | | | | | 352,000 | 08/31/2007 |
| 6901000961 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 63,544 | | 1,535 | | | | 626,228 | 09/18/2007 |
| 6901000964 | | KENMORE | WA | | 10/18/2012 | 0.028 | 64,014 | | 1,542 | | | | 550,000 | 09/18/2007 |
| 6901000972 | | WAUKESHA | WI | | 10/18/2012 | 0.045 | 31,634 | | 751 | | | | 219,506 | 08/23/2007 |
| 6901000979 | | RIVERDALE | GA | | 10/18/2012 | 0.051 | 12,878 | | 310 | | | | 104,000 | 09/14/2007 |
| 6901000981 | | WARRENVILLE | SC | | 10/18/2012 | 0.033 | 77,105 | | 1,859 | | | | 575,000 | 10/05/2007 |
| 6901000982 | | WILDWOOD | MO | | 10/18/2012 | 0.045 | 15,034 | | | | | | 320,000 | 09/24/2007 |
| 6901000984 | | REDMOND | WA | | 10/18/2012 | 0.020 | 278,021 | | 6,647 | | | | 588,000 | 10/08/2007 |
| 6901000987 | | DEL HAVEN | NJ | | 10/18/2012 | 0.038 | 23,568 | | 544 | | | | 198,064 | 09/21/2007 |
| 6901000988 | | CORNELIUS | NC | | 10/18/2012 | 0.025 | 12,478 | | 239 | | | | 198,000 | 10/03/2007 |
| 6901000990 | | LOS ALAMITOS | CA | | 10/18/2012 | 0.025 | 24,737 | | | | | | 769,805 | 11/19/2007 |
| 6901000992 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.035 | 84,335 | | | | | | 881,202 | 10/16/2007 |
| 6901000995 | | OAKLAND | CA | | 10/18/2012 | 0.028 | 160,553 | | 3,744 | | | | 885,000 | 09/18/2007 |
| 6901000997 | | NORWOOD YOUNG AMERIC | MN | | 10/18/2012 | 0.048 | 22,358 | | 531 | | | | 528,000 | 10/11/2007 |
| 6901000998 | | SEATTLE | WA | | 10/18/2012 | 0.025 | 36,552 | | 808 | | | | 519,600 | 09/21/2007 |
| 6901001001 | | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.020 | | | | | | | 560,000 | 09/06/2007 |
| 6901001003 | | CHELAN | WA | | 10/18/2012 | 0.028 | 220,840 | | 5,233 | | | | 1,000,000 | 10/17/2007 |
| 6901001006 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | | | | | | | 384,493 | 09/28/2007 |
| 6901001007 | | LYNCHBURG | VA | | 10/18/2012 | 0.028 | 45,211 | | | | | | 188,946 | 10/08/2007 |
| 6901001010 | | JOHNSTOWN | NY | | 10/18/2012 | 0.028 | 27,100 | | | | | | 133,000 | 09/24/2007 |
| 6901001012 | | MEREDITH | NH | | 10/18/2012 | 0.025 | 48,783 | | | | | | 640,000 | 09/21/2007 |
| 6901001013 | | ANDOVER | MN | | 10/18/2012 | 0.033 | 34,211 | | 843 | | | | 311,000 | 09/20/2007 |
| 6901001017 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.025 | 34,011 | | | | | | 480,000 | 10/17/2007 |
| 6901001025 | | SURF CITY | NC | | 10/18/2012 | 0.028 | 33,738 | | 799 | | | | 305,000 | 10/30/2007 |
| 6901001026 | | KENOSHA | WI | | 10/18/2012 | 0.043 | 12,663 | | 322 | | | | 335,000 | 09/28/2007 |
| 6901001027 | | PLYMOUTH | MN | | 10/18/2012 | 0.048 | 37,826 | | 896 | | | | 295,000 | 10/26/2007 |
| 6901001028 | | TAMPA | FL | | 10/18/2012 | 0.023 | 68,477 | | 1,660 | | | | 925,000 | 10/26/2007 |
| 6901001029 | | GLEN ALLEN | VA | | 10/18/2012 | 0.025 | | | | | | | 332,000 | 10/03/2007 |
| 6901001038 | | ROCKLIN | CA | | 10/18/2012 | 0.033 | 25,391 | | 621 | | | | 418,251 | 09/26/2007 |
| 6901001042 | | PARKVILLE | MD | | 10/18/2012 | 0.035 | 49,586 | | | | | | 421,743 | 09/28/2007 |
| 6901001043 | | SAN BERNARDINO | CA | | 10/18/2012 | 0.045 | 20,645 | | 489 | | | | 320,000 | 01/27/2010 |
| 6901001046 | | MIAMI | FL | | 10/18/2012 | 0.050 | 26,499 | | 393 | | | | 165,512 | 10/31/2007 |
| 6901001047 | | LOS ALAMITOS | CA | | 10/18/2012 | 0.025 | 69,503 | | | | | | 828,780 | 09/18/2007 |
| 6901001048 | | TAVERNIER | FL | | 10/18/2012 | 0.023 | 322,485 | | 7,641 | | | | 900,000 | 10/10/2007 |
| 6901001049 | | NORTHWOOD | OH | | 10/18/2012 | 0.039 | 19,094 | | 460 | | | | 225,000 | 10/05/2007 |
| 6901001052 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.023 | | | | | | | 980,000 | 09/28/2007 |
| 6901001053 | | CORRECTIONVILLE | IA | | 10/18/2012 | 0.028 | 8,889 | | | | | | 70,000 | 10/25/2007 |
| 6901001057 | | THORTON | CO | | 10/18/2012 | 0.043 | 25,932 | | 621 | | | | 169,000 | 10/29/2007 |
| 6901001058 | | PINELLAS PARK | FL | | 10/18/2012 | 0.043 | 8,446 | | 213 | | | | 182,000 | 10/25/2007 |
| 6901001064 | | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 83,124 | | | | | | 621,000 | 09/25/2007 |
| 6901001065 | | SOUTH BEND | IN | | 10/18/2012 | 0.025 | | | | | | | 328,080 | 10/08/2007 |
| 6901001072 | | DOUGLASVILLE | GA | | 10/18/2012 | 0.038 | 11,147 | | 271 | | | | 145,000 | 10/02/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901001075 | | ROCKVILLE | MD | | 10/18/2012 | 0.043 | 54,479 | | 1,264 | | | | 665,176 | 12/07/2007 |
| 6901001081 | | HEWITT | NJ | | 10/18/2012 | 0.043 | 27,753 | | 660 | | | | 331,401 | 10/12/2007 |
| 6901001083 | | BOULDER | CO | | 10/18/2012 | 0.038 | 10,085 | | 307 | | | | 518,000 | 10/25/2007 |
| 6901001091 | | CORNVILLE | AZ | | 10/18/2012 | 0.045 | 14,958 | | 354 | | | | 465,000 | 10/04/2007 |
| 6901001092 | | NEWARK | DE | | 10/18/2012 | 0.048 | 32,138 | | 761 | | | | 258,000 | 10/04/2007 |
| 6901001095 | | WEST BABYLON | NY | | 10/18/2012 | 0.043 | 65,083 | | 1,545 | | | | 430,000 | 10/30/2007 |
| 6901001098 | | WEST CHESTER | PA | | 10/18/2012 | 0.043 | 26,765 | | 624 | | | | 207,500 | 11/27/2007 |
| 6901001101 | | FLUSHING | MI | | 10/18/2012 | 0.028 | 31,756 | | 752 | | | | 120,382 | 10/01/2007 |
| 6901001102 | | PORTLAND | OR | | 10/18/2012 | 0.039 | 12,946 | | 323 | | | | 315,000 | 10/30/2007 |
| 6901001105 | | MAPLEWOOD | MN | | 10/18/2012 | 0.033 | 6,985 | | 183 | | | | 205,533 | 10/01/2007 |
| 6901001106 | | MONROE | NC | | 10/18/2012 | 0.028 | 26,122 | | | | | | 147,000 | 10/24/2007 |
| 6901001108 | | KING OF PRUSSIA | PA | | 10/18/2012 | 0.050 | 9,185 | | 221 | | | | 345,185 | 10/12/2007 |
| 6901001109 | | JACKSONVILLE | FL | | 10/18/2012 | 0.045 | 9,742 | | 255 | | | | 297,000 | 10/03/2007 |
| 6901001110 | | YUCAIPA | CA | | 10/18/2012 | 0.043 | 19,734 | | 470 | | | | 360,000 | 10/18/2007 |
| 6901001112 | | KING GEORGE | VA | | 10/18/2012 | 0.028 | | | | | | | 517,845 | 10/02/2007 |
| 6901001113 | | EDINA | MN | | 10/18/2012 | 0.045 | 43,642 | | 1,041 | | | | 290,000 | 10/10/2007 |
| 6901001118 | | HOLUALOA | HI | | 10/18/2012 | 0.033 | 46,360 | | | | | | 255,228 | 10/22/2007 |
| 6901001126 | | HENDERSONVILLE | NC | | 10/18/2012 | 0.033 | 86,336 | | 2,043 | | | | 575,000 | 10/10/2007 |
| 6901001128 | | HONOLULU | HI | | 10/18/2012 | 0.035 | 282,528 | | 6,588 | | | | 940,000 | 11/26/2007 |
| 6901001129 | | OVERLAND PARK | KS | | 10/18/2012 | 0.048 | 45,375 | | 1,075 | | | | 353,700 | 11/01/2007 |
| 6901001131 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 34,500 | | | | | | 412,554 | 10/08/2007 |
| 6901001134 | | CAVE CREEK | AZ | | 10/18/2012 | 0.025 | 24,128 | | 577 | | | | 432,873 | 10/19/2007 |
| 6901001136 | | LANHAM | MD | | 10/18/2012 | 0.030 | 65,974 | | | | | | 364,871 | 10/05/2007 |
| 6901001137 | | DENVER | CO | | 10/18/2012 | 0.025 | | | | | | | 350,265 | 10/05/2007 |
| 6901001143 | | MONUMENT | CO | | 10/18/2012 | 0.025 | | | | | | | 339,000 | 12/18/2007 |
| 6901001149 | | LEHIGH ACRES | FL | | 10/18/2012 | 0.028 | 50,453 | | 1,181 | | | | 180,574 | 10/29/2007 |
| 6901001151 | | GRAND BLANC | MI | | 10/18/2012 | 0.048 | 38,442 | | 912 | | | | 230,000 | 10/24/2007 |
| 6901001152 | | DERBY | KS | | 10/18/2012 | 0.056 | 8,835 | | 207 | | | | 81,000 | 11/16/2007 |
| 6901001153 | | WASHINGTON | DC | | 10/18/2012 | 0.035 | 63,597 | | 1,462 | | | | 453,000 | 12/07/2007 |
| 6901001161 | | NAPLES | FL | | 10/18/2012 | 0.033 | 31,987 | | 746 | | | | 315,327 | 10/12/2007 |
| 6901001166 | | FORT WASHINGTON | MD | | 10/18/2012 | 0.050 | | | | | | | 509,598 | 10/29/2007 |
| 6901001173 | | AVON LAKE | OH | | 10/18/2012 | 0.025 | 52,921 | | 1,289 | | | | 480,000 | 10/24/2007 |
| 6901001180 | | KEY LARGO | FL | | 10/18/2012 | 0.035 | 99,081 | | | | | | 558,434 | 10/16/2007 |
| 6901001188 | | MAPLE GROVE | MN | | 10/18/2012 | 0.033 | 64,598 | | 1,475 | | | | 390,000 | 01/29/2008 |
| 6901001189 | | HOLLYWOOD | FL | | 10/18/2012 | 0.028 | 34,717 | | | | | | 570,000 | 12/22/2007 |
| 6901001195 | | SOUTHINGTON | CT | | 10/18/2012 | 0.030 | 11,917 | | | | | | 461,315 | 11/19/2007 |
| 6901001202 | | LAUREL | MD | | 10/18/2012 | 0.030 | 44,242 | | 1,041 | | | | 469,000 | 11/28/2007 |
| 6901001204 | | EAST SANDWICH | MA | | 10/18/2012 | 0.048 | 28,074 | | 656 | | | | 323,000 | 10/22/2007 |
| 6901001209 | | POWELL | TN | | 10/18/2012 | 0.025 | | | | | | | 324,000 | 11/15/2007 |
| 6901001211 | | SAINT PAUL | MN | | 10/18/2012 | 0.035 | 16,323 | | 396 | | | | 453,769 | 11/29/2007 |
| 6901001213 | | GLOVERSVILLE | NY | | 10/18/2012 | 0.028 | 44,110 | | | | | | 100,000 | 10/29/2007 |
| 6901001215 | | HAMBURG | PA | | 10/18/2012 | 0.028 | 31,286 | | 578 | | | | 177,399 | 11/02/2007 |
| 6901001216 | | POINT PLEASANT BORO | NJ | | 10/18/2012 | 0.033 | 29,995 | | 705 | | | | 518,875 | 01/16/2011 |
| 6901001217 | | NAPERVILLE | IL | | 10/18/2012 | 0.028 | 11,662 | | | | | | 343,000 | 10/26/2007 |
| 6901001222 | | FAIRHAVEN | MA | | 10/18/2012 | 0.033 | 21,933 | | | | | | 282,282 | 10/22/2007 |
| 6901001223 | | ROSEMOUNT | MN | | 10/18/2012 | 0.033 | 23,085 | | 530 | | | | 266,283 | 11/19/2007 |
| 6901001224 | | RIVERSIDE | CA | | 10/18/2012 | 0.035 | 46,412 | | | | | | 515,000 | 11/30/2007 |
| 6901001228 | | TEMPERANCE | MI | | 10/18/2012 | 0.028 | 55,305 | | 732 | | | | 150,021 | 10/23/2007 |
| 6901001242 | | RED WING | MN | | 10/18/2012 | 0.043 | 22,585 | | 527 | | | | 170,500 | 10/31/2007 |
| 6901001246 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.028 | 50,992 | | 951 | | | | 403,000 | 11/12/2007 |
| 6901001250 | | HONOKAA | HI | | 10/18/2012 | 0.028 | 161,068 | | 3,585 | | | | 350,000 | 11/20/2007 |
| 6901001251 | | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 32,390 | | 745 | | | | 298,000 | 10/29/2007 |
| 6901001253 | | TRUSSVILLE | AL | | 10/18/2012 | 0.025 | (21,303) | | 980 | | | | 300,000 | 11/01/2007 |
| 6901001254 | | ZIONSVILLE | IN | | 10/18/2012 | 0.025 | 59,066 | | 1,360 | | | | 600,000 | 12/04/2007 |
| 6901001256 | | GROSSE POINTE SHORES | MI | | 10/18/2012 | 0.025 | 126,437 | | | | | | 431,925 | 11/16/2007 |
| 6901001258 | | LOS ANGELES | CA | | 10/18/2012 | 0.023 | | | | | | | 1,450,000 | 07/13/2007 |
| 6901001259 | | DOUGLASVILLE | GA | | 10/18/2012 | 0.028 | 17,792 | | 286 | | | | 106,761 | 10/30/2007 |
| 6901001260 | | DEEP RIVER | CT | | 10/18/2012 | 0.033 | 163,758 | | 3,701 | | | | 530,000 | 11/01/2007 |
| 6901001261 | | DOVER | NH | | 10/18/2012 | 0.043 | 31,712 | | 745 | | | | 290,000 | 11/21/2007 |
| 6901001267 | | STILLWATER | MN | | 10/18/2012 | 0.028 | 43,055 | | 1,028 | | | | 630,000 | 11/29/2007 |
| 6901001269 | | RIEGELSVILLE | PA | | 10/18/2012 | 0.028 | 107,972 | | 2,440 | | | | 290,000 | 01/24/2008 |
| 6901001274 | | SILVER SPRING | MD | | 10/18/2012 | 0.023 | 101,161 | | | | | | 900,000 | 11/27/2007 |
| 6901001275 | | RICHMOND | VA | | 10/18/2012 | 0.030 | 2,656 | | | | | | 223,998 | 01/08/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901001276 | | ROYAL OAK | MI | | 10/18/2012 | 0.042 | 21,970 | | 504 | | | | 341,000 | 12/07/2007 |
| 6901001282 | | CAMPBELL | CA | | 10/18/2012 | 0.033 | 62,458 | | 1,370 | | | | 850,000 | 12/26/2007 |
| 6901001283 | | APTOS | CA | | 10/18/2012 | 0.025 | 135,098 | | | | | | 862,632 | 12/18/2007 |
| 6901001285 | | NORTH YARMOUTH | ME | | 10/18/2012 | 0.028 | 23,367 | | | | | | 695,000 | 11/12/2007 |
| 6901001286 | | MATTAPAN | MA | | 10/18/2012 | 0.033 | 93,285 | | | | | | 405,000 | 11/05/2007 |
| 6901001287 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.038 | 45,092 | | 1,035 | | | | 302,505 | 09/22/2009 |
| 6901001292 | | SEATTLE | WA | | 10/18/2012 | 0.043 | 67,348 | | | | | | 651,000 | 11/07/2007 |
| 6901001293 | | TROY | VA | | 10/18/2012 | 0.028 | 750 | | 42 | | | | 319,000 | 11/09/2007 |
| 6901001294 | | DUNLAP | IL | | 10/18/2012 | 0.043 | 47,505 | | 1,108 | | | | 184,000 | 11/06/2007 |
| 6901001295 | | FEASTERVILLE TREVOSE | PA | | 10/18/2012 | 0.043 | 77,979 | | | | | | 358,000 | 12/17/2007 |
| 6901001303 | | HAYWARD | WI | | 10/18/2012 | 0.028 | 24,634 | | 580 | | | | 183,617 | 12/10/2007 |
| 6901001313 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 12,361 | | 285 | | | | 221,000 | 12/21/2007 |
| 6901001314 | | DAVIE | FL | | 10/18/2012 | 0.040 | 80,582 | | 1,850 | | | | 710,000 | 11/21/2007 |
| 6901001320 | | HANOVER | MD | | 10/18/2012 | 0.028 | 77,149 | | 1,773 | | | | 500,000 | 12/28/2007 |
| 6901001332 | | SAINT CHARLES | MO | | 10/18/2012 | 0.023 | 32,496 | | 746 | | | | 670,000 | 11/21/2007 |
| 6901001333 | | EVANSTON | IL | | 10/18/2012 | 0.025 | 30,078 | | 695 | | | | 260,000 | 11/30/2007 |
| 6901001337 | | BELLINGHAM | WA | | 10/18/2012 | 0.033 | 34,215 | | | | | | 550,000 | 12/20/2007 |
| 6901001338 | | WHITEHALL | PA | | 10/18/2012 | 0.030 | 38,791 | | 906 | | | | 139,667 | 11/15/2007 |
| 6901001339 | | NORTH GRAFTON | MA | | 10/18/2012 | 0.028 | 66,200 | | | | | | 283,000 | 12/11/2007 |
| 6901001340 | | BOYNE CITY | MI | | 10/18/2012 | 0.025 | 135,517 | | | | | | 550,000 | 12/06/2007 |
| 6901001341 | | MIAMI | FL | | 10/18/2012 | 0.025 | 6,931 | | 159 | | | | 420,000 | 12/26/2007 |
| 6901001344 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.043 | 65,570 | | 1,485 | | | | 948,000 | 01/07/2008 |
| 6901001346 | | STARKVILLE | MS | | 10/18/2012 | 0.033 | 49,483 | | | | | | 80,000 | 01/10/2008 |
| 6901001352 | | HOLLY | MI | | 10/18/2012 | 0.038 | | | | | | | 294,116 | 12/21/2007 |
| 6901001355 | | RIDGEWOOD | NJ | | 10/18/2012 | 0.028 | | | | | | | 705,714 | 11/30/2007 |
| 6901001356 | | MARIETTA | GA | | 10/18/2012 | 0.043 | 33,033 | | | | | | 1,100,000 | 12/02/2007 |
| 6901001358 | | OAK RIDGE | NJ | | 10/18/2012 | 0.028 | 33,055 | | 422 | | | | 344,039 | 11/20/2007 |
| 6901001362 | | MADISON | FL | | 10/18/2012 | 0.028 | 88,000 | | | | | | 302,000 | 12/21/2007 |
| 6901001366 | | PHILADELPHIA | PA | | 10/18/2012 | 0.025 | 92,249 | | | | | | 504,000 | 12/21/2007 |
| 6901001369 | | WEST LINN | OR | | 10/18/2012 | 0.050 | 14,207 | | 333 | | | | 265,000 | 12/26/2007 |
| 6901001376 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.028 | 88,173 | | 1,242 | | | | 620,000 | 12/26/2007 |
| 6901001380 | | SCHENECTADY | NY | | 10/18/2012 | 0.025 | 49,966 | | | | | | 242,000 | 12/20/2007 |
| 6901001382 | | KEENE | NH | | 10/18/2012 | 0.025 | 148,520 | | | | | | 317,915 | 01/17/2008 |
| 6901001383 | | PLAINFIELD | IL | | 10/18/2012 | 0.043 | 62,349 | | 1,418 | | | | 593,658 | 11/14/2007 |
| 6901001385 | | FERGUSON | NC | | 10/18/2012 | 0.023 | 82,531 | | 1,888 | | | | 1,084,000 | 01/29/2008 |
| 6901001386 | | LOUISVILLE | KY | | 10/18/2012 | 0.038 | | | | | | | 394,000 | 12/01/2007 |
| 6901001398 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.028 | 1,021 | | | | | | 218,459 | 01/04/2008 |
| 6901001400 | | BOYERTOWN | PA | | 10/18/2012 | 0.025 | 95,660 | | | | | | 292,487 | 01/11/2008 |
| 6901001405 | | HILLIARD | OH | | 10/18/2012 | 0.043 | 21,429 | | 498 | | | | 150,000 | 11/30/2007 |
| 6901001408 | | DAVIE | FL | | 10/18/2012 | 0.030 | 32,180 | | 739 | | | | 270,427 | 04/07/2012 |
| 6901001410 | | COOPERSBURG | PA | | 10/18/2012 | 0.025 | | | | | | | 262,000 | 12/18/2007 |
| 6901001413 | | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.033 | 18,994 | | 420 | | | | 225,656 | 03/04/2008 |
| 6901001422 | | SHAFER | MN | | 10/18/2012 | 0.030 | 72,150 | | 1,631 | | | | 140,000 | 12/26/2007 |
| 6901001424 | | CHARLOTTE | NC | | 10/18/2012 | 0.025 | 69,543 | | | | | | 388,000 | 12/21/2007 |
| 6901001432 | | JEFFERSONVILLE | IN | | 10/18/2012 | 0.040 | 67,483 | | 1,591 | | | | 137,000 | 12/14/2007 |
| 6901001433 | | DELANO | MN | | 10/18/2012 | 0.028 | 47,662 | | | | | | 225,943 | 12/06/2007 |
| 6901001435 | | BATTLE GROUND | WA | | 10/18/2012 | 0.028 | 13,944 | | 320 | | | | 285,000 | 01/19/2008 |
| 6901001436 | | WADSWORTH | OH | | 10/18/2012 | 0.053 | | | | | | | 150,000 | 04/12/2008 |
| 6901001442 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.023 | 243,280 | | | | | | 525,000 | 12/18/2007 |
| 6901001446 | | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 79,029 | | | | | | 1,180,000 | 03/20/2008 |
| 6901001448 | | SAINT PETERS | MO | | 10/18/2012 | 0.030 | 33,543 | | | | | | 237,000 | 12/11/2007 |
| 6901001449 | | DES MOINES | IA | | 10/18/2012 | 0.043 | 25,075 | | 567 | | | | 169,209 | 01/18/2008 |
| 6901001454 | | ALPHARETTA | GA | | 10/18/2012 | 0.025 | 89,806 | | 2,036 | | | | 610,000 | 12/16/2007 |
| 6901001459 | | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 19,988 | | 461 | | | | 396,000 | 01/30/2008 |
| 6901001462 | | TOWNSEND | DE | | 10/18/2012 | 0.025 | | | | | | | 393,500 | 11/27/2007 |
| 6901001466 | | LAKEWOOD | CO | | 10/18/2012 | 0.033 | 18,248 | | 407 | | | | 216,000 | 02/19/2008 |
| 6901001473 | | SAINT LOUIS | MO | | 10/18/2012 | 0.048 | 24,956 | | 564 | | | | 328,000 | 12/20/2007 |
| 6901001476 | | CHARLOTTE | NC | | 10/18/2012 | 0.048 | 16,729 | | 378 | | | | 168,993 | 01/24/2008 |
| 6901001477 | | WESTERVILLE | OH | | 10/18/2012 | 0.028 | | | | | | | 204,000 | 01/09/2008 |
| 6901001481 | | SHOREVIEW | MN | | 10/18/2012 | 0.025 | | | | | | | 300,227 | 02/13/2008 |
| 6901001482 | | GARDEN CITY | ID | | 10/18/2012 | 0.042 | 16,220 | | 367 | | | | 275,000 | 12/14/2007 |
| 6901001485 | | BELLEVILLE | MI | | 10/18/2012 | 0.043 | 6,568 | | 164 | | | | 186,516 | 01/19/2008 |
| 6901001489 | | PHILADELPHIA | PA | | 10/18/2012 | 0.030 | 62,896 | | 1,421 | | | | 293,000 | 12/27/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901001490 | | VALRICO | FL | | 10/18/2012 | 0.028 | 39,040 | | 916 | | | | 218,083 | 12/26/2007 |
| 6901001497 | | CALEDONIA | IL | | 10/18/2012 | 0.028 | | | | | | | 234,412 | 01/02/2008 |
| 6901001499 | | GROSSE POINTE WOODS | MI | | 10/18/2012 | 0.040 | 42,767 | | 972 | | | | 172,000 | 01/23/2008 |
| 6901001511 | | BELLEVUE | WA | | 10/18/2012 | 0.038 | 30,713 | | 695 | | | | 490,000 | 01/23/2008 |
| 6901001513 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.028 | 13,038 | | 295 | | | | 306,000 | 01/31/2008 |
| 6901001514 | | MOUNT JOY | PA | | 10/18/2012 | 0.025 | 27,059 | | | | | | 227,485 | 02/01/2008 |
| 6901001519 | | SALINAS | CA | | 10/18/2012 | 0.025 | 49,900 | | | | | | 554,764 | 02/04/2008 |
| 6901001521 | | MARIETTA | GA | | 10/18/2012 | 0.028 | 27,252 | | 605 | | | | 202,000 | 01/07/2008 |
| 6901001523 | | MONROVIA | CA | | 10/18/2012 | 0.038 | 46,195 | | 1,053 | | | | 405,000 | 01/12/2008 |
| 6901001526 | | NORTH MANKATO | MN | | 10/18/2012 | 0.025 | 64,831 | | 1,496 | | | | 200,000 | 01/30/2008 |
| 6901001531 | | DENVER | CO | | 10/18/2012 | 0.053 | 19,365 | | 435 | | | | 245,000 | 02/05/2008 |
| 6901001535 | | PASADENA | CA | | 10/18/2012 | 0.023 | 278,402 | | 6,292 | | | | 1,600,000 | 01/31/2008 |
| 6901001540 | | BOUNTIFUL | UT | | 10/18/2012 | 0.030 | 47,736 | | | | | | 342,000 | 01/23/2008 |
| 6901001542 | | HONOLULU | HI | | 10/18/2012 | 0.025 | 21,071 | | | | | | 752,956 | 02/01/2008 |
| 6901001548 | | GRAND JCT | CO | | 10/18/2012 | 0.035 | 25,733 | | 582 | | | | 400,000 | 11/14/2007 |
| 6901001551 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.025 | 56,298 | | | | | | 246,145 | 02/06/2008 |
| 6901001552 | | SAN PEDRO | CA | | 10/18/2012 | 0.033 | 14,752 | | | | | | 540,000 | 02/15/2008 |
| 6901001553 | | ROCKFORD | MN | | 10/18/2012 | 0.043 | 18,239 | | 440 | | | | 278,000 | 02/04/2008 |
| 6901001557 | | BALLWIN | MO | | 10/18/2012 | 0.028 | 5,634 | | 152 | | | | 195,000 | 01/11/2008 |
| 6901001560 | | FAYETTEVILLE | NC | | 10/18/2012 | 0.043 | 43,957 | | 972 | | | | 295,000 | 03/13/2008 |
| 6901001567 | | CUMBERLAND | ME | | 10/18/2012 | 0.028 | 57,456 | | 1,299 | | | | 453,523 | 01/28/2008 |
| 6901001586 | | WAYNE | NJ | | 10/18/2012 | 0.028 | 138,698 | | | | | | 705,710 | 02/27/2008 |
| 6901001591 | | NAPERVILLE | IL | | 10/18/2012 | 0.025 | 71,950 | | | | | | 314,000 | 02/27/2008 |
| 6901001595 | | BELLMAWR | NJ | | 10/18/2012 | 0.025 | 47,483 | | | | | | 213,000 | 01/23/2008 |
| 6901001598 | | WAKEFIELD | RI | | 10/18/2012 | 0.048 | 49,765 | | | | | | 490,000 | 02/21/2008 |
| 6901001601 | | STOCKBRIDGE | GA | | 10/18/2012 | 0.028 | 68,163 | | 1,216 | | | | 302,867 | 02/06/2008 |
| 6901001602 | | NORFOLK | VA | | 10/18/2012 | 0.028 | 25,841 | | | | | | 430,000 | 02/21/2008 |
| 6901001603 | | WILMINGTON | DE | | 10/18/2012 | 0.028 | 26,163 | | 609 | | | | 338,000 | 01/25/2008 |
| 6901001604 | | PHOENIX | AZ | | 10/18/2012 | 0.025 | 92,705 | | 2,063 | | | | 505,000 | 01/25/2008 |
| 6901001609 | | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 48,707 | | | | | | 142,000 | 01/25/2008 |
| 6901001617 | | MARIETTA | GA | | 10/18/2012 | 0.028 | 25,861 | | 594 | | | | 1,175,000 | 02/22/2008 |
| 6901001618 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | 45,234 | | | | | | 255,509 | 02/29/2008 |
| 6901001622 | | PONTIAC | IL | | 10/18/2012 | 0.028 | 5,427 | | 153 | | | | 76,166 | 01/30/2008 |
| 6901001624 | | SALINAS | CA | | 10/18/2012 | 0.028 | | | | | | | 509,000 | 01/30/2008 |
| 6901001626 | | OFALLON | MO | | 10/18/2012 | 0.047 | 14,755 | | 319 | | | | 186,000 | 04/03/2008 |
| 6901001627 | | BALTIMORE | MD | | 10/18/2012 | 0.038 | 32,113 | | 704 | | | | 550,000 | 07/22/2012 |
| 6901001631 | | NEWBERG | OR | | 10/18/2012 | 0.048 | 33,685 | | 739 | | | | 242,754 | 03/31/2008 |
| 6901001637 | | KANSAS CITY | MO | | 10/18/2012 | 0.033 | (1,490) | | 88 | | | | 185,454 | 02/27/2008 |
| 6901001641 | | HARRISON TOWNSHIP | MI | | 10/18/2012 | 0.028 | | | | | | | 412,000 | 02/14/2008 |
| 6901001642 | | SAN DIEGO | CA | | 10/18/2012 | 0.023 | 24,211 | | 530 | | | | 806,000 | 04/22/2008 |
| 6901001643 | | ENCINO | CA | | 10/18/2012 | 0.033 | 10,324 | | | | | | 461,000 | 02/04/2008 |
| 6901001644 | | SEATTLE | WA | | 10/18/2012 | 0.035 | 39,700 | | 832 | | | | 246,000 | 03/03/2008 |
| 6901001646 | | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.028 | 24,281 | | | | | | 120,000 | 02/12/2008 |
| 6901001648 | | WESTBROOK | ME | | 10/18/2012 | 0.028 | 31,034 | | | | | | 291,781 | 02/01/2008 |
| 6901001649 | | MACOMB | MI | | 10/18/2012 | 0.028 | 25,295 | | 566 | | | | 276,000 | 02/01/2008 |
| 6901001652 | | CAMDEN | AR | | 10/18/2012 | 0.028 | | | | | | | 105,719 | 03/10/2008 |
| 6901001653 | | OVERLAND PARK | KS | | 10/18/2012 | 0.048 | 44,674 | | 979 | | | | 297,000 | 03/07/2008 |
| 6901001664 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.023 | 91,328 | | | | | | 310,555 | 02/05/2008 |
| 6901001670 | | BAYPORT | MN | | 10/18/2012 | 0.042 | | | | | | | 215,000 | 01/04/2008 |
| 6901001673 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.043 | 22,373 | | 484 | | | | 405,000 | 02/28/2008 |
| 6901001674 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.025 | | | | | | | 437,179 | 02/21/2008 |
| 6901001678 | | MERCHANTVILLE | NJ | | 10/18/2012 | 0.030 | 39,285 | | | | | | 358,517 | 02/07/2008 |
| 6901001680 | | CENTENNIAL | CO | | 10/18/2012 | 0.028 | 33,340 | | | | | | 346,000 | 02/28/2008 |
| 6901001700 | | GALLOWAY | OH | | 10/18/2012 | 0.035 | | | | | | | 200,000 | 02/01/2008 |
| 6901001702 | | WESTMINSTER | CA | | 10/18/2012 | 0.025 | 36,961 | | | | | | 447,000 | 05/08/2008 |
| 6901001703 | | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 32,845 | | 720 | | | | 246,000 | 01/28/2008 |
| 6901001706 | | TUCSON | AZ | | 10/18/2012 | 0.025 | 28,792 | | 633 | | | | 186,000 | 04/28/2008 |
| 6901001709 | | ANAHEIM | CA | | 10/18/2012 | 0.028 | | | | | | | 612,000 | 02/12/2008 |
| 6901001711 | | PISCATAWAY | NJ | | 10/18/2012 | 0.043 | 42,219 | | | | | | 425,000 | 02/04/2008 |
| 6901001714 | | BOWDOINHAM | ME | | 10/18/2012 | 0.028 | 44,514 | | | | | | 310,000 | 02/19/2008 |
| 6901001716 | | SANTA CLARA | CA | | 10/18/2012 | 0.025 | 123,713 | | | | | | 853,846 | 04/28/2008 |
| 6901001719 | | CHICAGO | IL | | 10/18/2012 | 0.033 | 48,959 | | | | | | 320,000 | 02/29/2008 |
| 6901001721 | | NAPERVILLE | IL | | 10/18/2012 | 0.048 | 43,101 | | 948 | | | | 345,344 | 02/13/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901001722 | | UNION CITY | TN | | 10/18/2012 | 0.028 | 22,506 | | | | | | 138,000 | 02/26/2008 |
| 6901001723 | | PRUNEDALE | CA | | 10/18/2012 | 0.028 | 34,703 | | 781 | | | | 559,578 | 02/27/2008 |
| 6901001733 | | BASSETT | NE | | 10/18/2012 | 0.025 | 52,662 | | 1,158 | | | | 105,000 | 02/26/2008 |
| 6901001736 | | PHOENIX | AZ | | 10/18/2012 | 0.028 | 22,795 | | 522 | | | | 324,629 | 02/23/2008 |
| 6901001737 | | ORANGE PARK | FL | | 10/18/2012 | 0.028 | 27,239 | | 629 | | | | 192,273 | 02/15/2008 |
| 6901001742 | | NOBLESVILLE | IN | | 10/18/2012 | 0.025 | 75,456 | | | | | | 972,000 | 03/05/2008 |
| 6901001744 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.025 | | | | | | | 119,000 | 02/23/2008 |
| 6901001749 | | JERSEY CITY | NJ | | 10/18/2012 | 0.035 | 30,150 | | | | | | 226,900 | 02/28/2008 |
| 6901001751 | | HILLSBORO | OR | | 10/18/2012 | 0.028 | 59,459 | | 1,323 | | | | 293,000 | 02/20/2008 |
| 6901001755 | | LEHI | UT | | 10/18/2012 | 0.047 | 21,966 | | 482 | | | | 230,000 | 02/27/2008 |
| 6901001761 | | NOVATO | CA | | 10/18/2012 | 0.028 | 36,281 | | | | | | 661,444 | 02/20/2008 |
| 6901001769 | | ORTONVILLE | MI | | 10/18/2012 | 0.028 | 12,806 | | | | | | 181,000 | 03/25/2008 |
| 6901001774 | | INDIAN TRAIL | NC | | 10/18/2012 | 0.038 | 19,944 | | 438 | | | | 188,988 | 03/20/2008 |
| 6901001775 | | COLUMBUS | OH | | 10/18/2012 | 0.025 | 25,997 | | | | | | 233,000 | 02/29/2008 |
| 6901001777 | | FREMONT | CA | | 10/18/2012 | 0.023 | 247,232 | | | | | | 1,900,000 | 03/18/2008 |
| 6901001781 | | SACRAMENTO | CA | | 10/18/2012 | 0.035 | 48,571 | | 1,099 | | | | 741,000 | 02/28/2008 |
| 6901001782 | | SANTA CLARA | CA | | 10/18/2012 | 0.025 | 79,542 | | | | | | 820,000 | 03/12/2008 |
| 6901001787 | | POTOMAC | MD | | 10/18/2012 | 0.028 | 16,249 | | 351 | | | | 682,000 | 02/25/2008 |
| 6901001792 | | CITRUS HEIGHTS | CA | | 10/18/2012 | 0.025 | 11,973 | | | | | | 221,000 | 05/29/2008 |
| 6901001793 | | BONITA SPRINGS | FL | | 10/18/2012 | 0.025 | 35,506 | | 783 | | | | 180,000 | 06/26/2008 |
| 6901001797 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.033 | 40,124 | | 884 | | | | 175,000 | 03/20/2008 |
| 6901001803 | | LEWIS CENTER | OH | | 10/18/2012 | 0.047 | 16,365 | | 359 | | | | 184,000 | 03/31/2008 |
| 6901001804 | | SEATTLE | WA | | 10/18/2012 | 0.023 | 87,184 | | 2,233 | | | | 600,000 | 03/04/2008 |
| 6901001810 | | POCATELLO | ID | | 10/18/2012 | 0.025 | 18,832 | | | | | | 165,423 | 06/18/2008 |
| 6901001821 | | EDGEWATER | MD | | 10/18/2012 | 0.033 | | | | | | | 501,000 | 04/18/2008 |
| 6901001824 | | PROVIDENCE | RI | | 10/18/2012 | 0.053 | 6,517 | | 149 | | | | 240,788 | 04/10/2008 |
| 6901001828 | | BRISTOL | CT | | 10/18/2012 | 0.042 | 11,687 | | 258 | | | | 200,000 | 04/11/2008 |
| 6901001831 | | HONOLULU | HI | | 10/18/2012 | 0.028 | 32,885 | | | | | | 807,484 | 03/06/2008 |
| 6901001833 | | MAPLE GROVE | MN | | 10/18/2012 | 0.033 | 36,098 | | 799 | | | | 689,426 | 03/28/2008 |
| 6901001837 | | RENTON | WA | | 10/18/2012 | 0.025 | 7,366 | | | | | | 473,998 | 03/20/2008 |
| 6901001842 | | HERNDON | VA | | 10/18/2012 | 0.028 | | | | | | | 397,000 | 03/06/2008 |
| 6901001843 | | MITCHELL | SD | | 10/18/2012 | 0.038 | 13,540 | | | | | | 109,673 | 04/09/2008 |
| 6901001847 | | BIRMINGHAM | AL | | 10/18/2012 | 0.035 | | | | | | | 102,000 | 05/05/2008 |
| 6901001849 | | SANTA BARBARA | CA | | 10/18/2012 | 0.028 | 59,154 | | | | | | 806,788 | 03/19/2008 |
| 6901001850 | | BEAVERTON | OR | | 10/18/2012 | 0.043 | 21,951 | | 473 | | | | 263,000 | 05/08/2008 |
| 6901001852 | | APTOS | CA | | 10/18/2012 | 0.023 | 248,366 | | | | | | 1,445,000 | 04/01/2008 |
| 6901001856 | | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.033 | 36,355 | | | | | | 336,000 | 03/10/2008 |
| 6901001857 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 26,068 | | 567 | | | | 204,356 | 04/25/2008 |
| 6901001862 | | WAIALUA | HI | | 10/18/2012 | 0.030 | 38,898 | | 828 | | | | 432,718 | 04/29/2008 |
| 6901001865 | | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | 0.045 | 16,640 | | 366 | | | | 154,000 | 03/04/2008 |
| 6901001866 | | MECHANICSBURG | PA | | 10/18/2012 | 0.033 | 49,464 | | 1,072 | | | | 282,778 | 03/28/2008 |
| 6901001869 | | FOLSOM | CA | | 10/18/2012 | 0.023 | | | | | | | 725,000 | 03/15/2008 |
| 6901001870 | | JERSEY CITY | NJ | | 10/18/2012 | 0.033 | 36,806 | | | | | | 369,500 | 03/29/2008 |
| 6901001872 | | TOPEKA | KS | | 10/18/2012 | 0.033 | 45,494 | | | | | | 64,000 | 03/11/2008 |
| 6901001873 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.038 | 19,166 | | 415 | | | | 66,000 | 04/07/2008 |
| 6901001874 | | MEDFORD | NJ | | 10/18/2012 | 0.023 | 154,775 | | | | | | 513,000 | 04/01/2008 |
| 6901001887 | | WAYNE | NE | | 10/18/2012 | 0.028 | 4,898 | | | | | | 101,000 | 04/11/2008 |
| 6901001888 | | SOUTH HAMILTON | MA | | 10/18/2012 | 0.038 | 33,417 | | 711 | | | | 575,000 | 05/14/2008 |
| 6901001889 | | VISALIA | CA | | 10/18/2012 | 0.028 | 23,137 | | 537 | | | | 227,000 | 03/31/2008 |
| 6901001891 | | MAPLE GROVE | MN | | 10/18/2012 | 0.025 | 28,397 | | 642 | | | | 442,000 | 03/13/2008 |
| 6901001898 | | DANBURY | CT | | 10/18/2012 | 0.028 | 73,540 | | | | | | 478,326 | 03/14/2008 |
| 6901001901 | | CHARLOTTE | NC | | 10/18/2012 | 0.033 | 48,446 | | 1,059 | | | | 466,521 | 03/14/2008 |
| 6901001904 | | BRIDGEWATER | VA | | 10/18/2012 | 0.028 | 70,226 | | | | | | 285,000 | 04/08/2008 |
| 6901001906 | | YARDLEY | PA | | 10/18/2012 | 0.023 | 18,362 | | | | | | 445,000 | 05/27/2008 |
| 6901001909 | | GRANTSVILLE | UT | | 10/18/2012 | 0.030 | 37,525 | | 787 | | | | 246,925 | 05/05/2008 |
| 6901001910 | | RENTON | WA | | 10/18/2012 | 0.025 | 963 | | | | | | 341,000 | 04/21/2008 |
| 6901001911 | | GEORGETOWN | MA | | 10/18/2012 | 0.040 | 90,122 | | 1,976 | | | | 348,000 | 03/18/2008 |
| 6901001915 | | PHILADELPHIA | PA | | 10/18/2012 | 0.033 | 6,539 | | | | | | 244,000 | 03/19/2008 |
| 6901001917 | | BOLINGBROOK | IL | | 10/18/2012 | 0.038 | | | | | | | 234,000 | 05/07/2008 |
| 6901001918 | | KENNESAW | GA | | 10/18/2012 | 0.023 | 166,293 | | 3,008 | | | | 475,000 | 03/21/2008 |
| 6901001919 | | NOVATO | CA | | 10/18/2012 | 0.033 | 97,820 | | | | | | 1,450,000 | 04/01/2008 |
| 6901001920 | | KENT | WA | | 10/18/2012 | 0.028 | | | | | | | 650,000 | 04/24/2008 |
| 6901001921 | | BRISTOL | CT | | 10/18/2012 | 0.028 | 20,724 | | | | | | 218,000 | 03/31/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901001922 | | BERLIN | CT | | 10/18/2012 | 0.030 | 17,713 | | | | | | 265,000 | 04/28/2008 |
| 6901001923 | | TROY | MI | | 10/18/2012 | 0.038 | | | | | | | 151,000 | 05/05/2008 |
| 6901001924 | | HADDONFIELD | NJ | | 10/18/2012 | 0.042 | 11,927 | | 286 | | | | 345,000 | 03/31/2008 |
| 6901001930 | | BRISTOW | VA | | 10/18/2012 | 0.040 | 44,959 | | 949 | | | | 472,000 | 08/20/2008 |
| 6901001936 | | COATESVILLE | PA | | 10/18/2012 | 0.028 | 61,007 | | | | | | 181,500 | 05/15/2008 |
| 6901001938 | | EASTON | PA | | 10/18/2012 | 0.042 | 10,156 | | 219 | | | | 278,000 | 05/07/2008 |
| 6901001940 | | HADDONFIELD | NJ | | 10/18/2012 | 0.023 | 92,738 | | 2,005 | | | | 325,000 | 03/31/2008 |
| 6901001946 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.028 | 5,600 | | | | | | 217,000 | 05/06/2008 |
| 6901001947 | | FRANKLIN | NJ | | 10/18/2012 | 0.030 | 14,919 | | | | | | 366,000 | 05/06/2008 |
| 6901001948 | | COARSEGOLD | CA | | 10/18/2012 | 0.028 | | | | | | | 345,000 | 04/28/2008 |
| 6901001949 | | ELLIOTTSBURG | PA | | 10/18/2012 | 0.043 | 14,149 | | | | | | 134,400 | 04/21/2008 |
| 6901001951 | | ALLENTOWN | PA | | 10/18/2012 | 0.028 | 37,649 | | | | | | 284,000 | 05/06/2008 |
| 6901001953 | | EDINA | MN | | 10/18/2012 | 0.025 | 60,116 | | | | | | 424,000 | 04/28/2008 |
| 6901001956 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 25,526 | | 563 | | | | 408,000 | 04/29/2008 |
| 6901001958 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.023 | 93,274 | | 2,017 | | | | 385,000 | 04/02/2008 |
| 6901001963 | | GREENWOOD | IN | | 10/18/2012 | 0.040 | (230) | | 9 | | | | 465,000 | 04/10/2008 |
| 6901001965 | | GARDEN CITY | NY | | 10/18/2012 | 0.020 | 144,204 | | | | | | 590,000 | 06/11/2008 |
| 6901001970 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.028 | 7,800 | | | | | | 468,000 | 04/22/2008 |
| 6901001971 | | WOODSTOCK | CT | | 10/18/2012 | 0.033 | 14,812 | | 358 | | | | 330,000 | 02/29/2008 |
| 6901001974 | | CHICOPEE | MA | | 10/18/2012 | 0.039 | 15,922 | | 347 | | | | 220,805 | 04/23/2008 |
| 6901001977 | | LOS ALTOS | CA | | 10/18/2012 | 0.023 | 489,975 | | | | | | 2,025,000 | 05/06/2008 |
| 6901001978 | | WINDSOR | CO | | 10/18/2012 | 0.050 | 14,566 | | 317 | | | | 575,000 | 03/31/2008 |
| 6901001979 | | ELLINGTON | CT | | 10/18/2012 | 0.033 | 26,211 | | 589 | | | | 370,000 | 04/05/2008 |
| 6901001980 | | WICHITA | KS | | 10/18/2012 | 0.038 | 5,099 | | 113 | | | | 101,000 | 04/15/2008 |
| 6901001982 | | LAS VEGAS | NV | | 10/18/2012 | 0.030 | 12,363 | | 323 | | | | 300,000 | 05/08/2008 |
| 6901001983 | | MADISON | WI | | 10/18/2012 | 0.028 | | | | | | | 189,080 | 04/01/2008 |
| 6901001986 | | CHARLOTTE | NC | | 10/18/2012 | 0.043 | 19,311 | | 411 | | | | 342,000 | 05/08/2008 |
| 6901001990 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.033 | 83,678 | | 1,781 | | | | 703,000 | 05/14/2008 |
| 6901001993 | | NORTH PROVIDENCE | RI | | 10/18/2012 | 0.038 | 6,167 | | 145 | | | | 207,980 | 05/13/2008 |
| 6901001994 | | SAN PEDRO | CA | | 10/18/2012 | 0.038 | 20,446 | | 435 | | | | 980,000 | 06/12/2008 |
| 6901001997 | | SPRINGFIELD | MO | | 10/18/2012 | 0.028 | 34,421 | | | | | | 269,943 | 04/28/2008 |
| 6901001998 | | WHEATON | IL | | 10/18/2012 | 0.028 | 45,579 | | | | | | 508,000 | 04/17/2008 |
| 6901002001 | | GILBERTS | IL | | 10/18/2012 | 0.047 | 16,109 | | 343 | | | | 271,000 | 05/13/2008 |
| 6901002005 | | KANSAS CITY | MO | | 10/18/2012 | 0.043 | 24,883 | | 535 | | | | 135,500 | 06/19/2008 |
| 6901002007 | | SAINT CLAIR SHORES | MI | | 10/18/2012 | 0.028 | 49,534 | | | | | | 124,000 | 05/07/2008 |
| 6901002010 | | WEST GROVE | PA | | 10/18/2012 | 0.028 | 44,462 | | | | | | 363,000 | 04/07/2008 |
| 6901002013 | | DELANO | MN | | 10/18/2012 | 0.038 | | | | | | | 281,000 | 04/22/2008 |
| 6901002017 | | SOUTHINGTON | CT | | 10/18/2012 | 0.025 | | | | | | | 332,000 | 04/30/2008 |
| 6901002019 | | CANTON | MA | | 10/18/2012 | 0.035 | 19,448 | | 422 | | | | 250,000 | 05/19/2008 |
| 6901002022 | | MEDIA | PA | | 10/18/2012 | 0.028 | | | | | | | 319,000 | 05/15/2008 |
| 6901002023 | | GRAND ISLAND | NY | | 10/18/2012 | 0.028 | 24,207 | | | | | | 135,000 | 04/18/2008 |
| 6901002025 | | CENTERVILLE | MA | | 10/18/2012 | 0.023 | 104,416 | | | | | | 500,000 | 05/30/2008 |
| 6901002027 | | CENTER VALLEY | PA | | 10/18/2012 | 0.042 | 16,922 | | 366 | | | | 275,000 | 04/17/2008 |
| 6901002029 | | MACUNGIE | PA | | 10/18/2012 | 0.030 | 13,550 | | | | | | 406,000 | 04/09/2008 |
| 6901002030 | | LEMONT | IL | | 10/18/2012 | 0.025 | 42,100 | | | | | | 435,000 | 06/10/2008 |
| 6901002031 | | CARLISLE | PA | | 10/18/2012 | 0.042 | 17,902 | | 396 | | | | 292,000 | 05/23/2008 |
| 6901002032 | | CLIFTON PARK | NY | | 10/18/2012 | 0.046 | 10,435 | | 222 | | | | 165,000 | 05/27/2008 |
| 6901002033 | | ZEELAND | MI | | 10/18/2012 | 0.033 | 27,465 | | 590 | | | | 115,000 | 05/16/2008 |
| 6901002040 | | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 38,987 | | | | | | 186,000 | 05/13/2008 |
| 6901002046 | | LANSDALE | PA | | 10/18/2012 | 0.028 | 35,245 | | | | | | 285,000 | 05/15/2008 |
| 6901002059 | | HENDERSON | NV | | 10/18/2012 | 0.046 | 12,232 | | 257 | | | | 258,000 | 07/15/2008 |
| 6901002062 | | GREENSBORO | NC | | 10/18/2012 | 0.050 | 11,587 | | 247 | | | | 72,000 | 05/14/2008 |
| 6901002066 | | PORTLAND | OR | | 10/18/2012 | 0.028 | 29,097 | | | | | | 446,000 | 05/15/2008 |
| 6901002071 | | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 35,054 | | 747 | | | | 740,000 | 05/20/2008 |
| 6901002074 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 61,268 | | 1,304 | | | | 170,000 | 05/27/2008 |
| 6901002078 | | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.028 | 61,882 | | | | | | 382,000 | 05/27/2008 |
| 6901002080 | | PARLIN | NJ | | 10/18/2012 | 0.038 | 23,098 | | 620 | | | | 296,000 | 04/30/2008 |
| 6901002084 | | NAPLES | FL | | 10/18/2012 | 0.023 | 88,857 | | 1,887 | | | | 480,000 | 06/11/2008 |
| 6901002086 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.043 | 22,281 | | 475 | | | | 227,000 | 05/07/2008 |
| 6901002088 | | LAKE SAINT LOUIS | MO | | 10/18/2012 | 0.030 | | | | | | | 228,000 | 05/22/2008 |
| 6901002092 | | DOBBS FERRY | NY | | 10/18/2012 | 0.028 | | | | | | | 543,000 | 04/30/2008 |
| 6901002094 | | CINCINNATI | OH | | 10/18/2012 | 0.048 | 45,217 | | 963 | | | | 250,000 | 05/27/2008 |
| 6901002101 | | SOUDERTON | PA | | 10/18/2012 | 0.023 | 74,802 | | | | | | 319,416 | 05/27/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901002104 | | SILVER SPRING | MD | | 10/18/2012 | 0.025 | 32,054 | | 673 | | | | 515,000 | 06/23/2008 |
| 6901002105 | | SHICKSHINNY | PA | | 10/18/2012 | 0.028 | 76,927 | | 1,614 | | | | 277,000 | 06/19/2008 |
| 6901002106 | | HICKORY CORNERS | MI | | 10/18/2012 | 0.025 | 72,085 | | | | | | 180,000 | 06/16/2008 |
| 6901002109 | | NARRAGANSETT | RI | | 10/18/2012 | 0.028 | 60,253 | | | | | | 301,597 | 06/11/2008 |
| 6901002110 | | BRISTOL | CT | | 10/18/2012 | 0.038 | (195) | | 8 | | | | 194,000 | 05/14/2008 |
| 6901002111 | | ADAMS | MN | | 10/18/2012 | 0.048 | 17,049 | | | | | | 160,000 | 05/23/2008 |
| 6901002114 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.035 | 23,092 | | 493 | | | | 287,000 | 05/14/2008 |
| 6901002116 | | WILMINGTON | DE | | 10/18/2012 | 0.028 | 30,098 | | 632 | | | | 650,000 | 06/16/2008 |
| 6901002119 | | SIOUX FALLS | SD | | 10/18/2012 | 0.028 | 30,818 | | 656 | | | | 120,000 | 05/22/2008 |
| 6901002123 | | LAMBERTVILLE | NJ | | 10/18/2012 | 0.023 | 143,748 | | | | | | 873,500 | 06/27/2008 |
| 6901002126 | | SPRINGFIELD | PA | | 10/18/2012 | 0.043 | 15,968 | | 464 | | | | 293,580 | 05/20/2008 |
| 6901002128 | | PERKASIE | PA | | 10/18/2012 | 0.025 | 13,293 | | | | | | 275,076 | 07/07/2008 |
| 6901002131 | | MANASSAS | VA | | 10/18/2012 | 0.025 | 141,554 | | | | | | 600,000 | 05/29/2008 |
| 6901002134 | | ROCHESTER | MA | | 10/18/2012 | 0.028 | 59,928 | | | | | | 494,000 | 05/14/2008 |
| 6901002141 | | FOSTER CITY | CA | | 10/18/2012 | 0.023 | 226,272 | | | | | | 1,100,000 | 05/30/2008 |
| 6901002144 | | CHARLOTTE | NC | | 10/18/2012 | 0.042 | 16,637 | | 361 | | | | 286,000 | 06/06/2008 |
| 6901002147 | | PHILLIPSBURG | NJ | | 10/18/2012 | 0.033 | 108,458 | | | | | | 319,000 | 05/28/2008 |
| 6901002149 | | JAMAICA | NY | | 10/18/2012 | 0.030 | 25,350 | | | | | | 444,000 | 06/26/2008 |
| 6901002150 | | ELK RIVER | MN | | 10/18/2012 | 0.030 | 52,033 | | 1,160 | | | | 184,000 | 05/27/2008 |
| 6901002165 | | DELANO | MN | | 10/18/2012 | 0.028 | 14,624 | | | | | | 400,000 | 05/22/2008 |
| 6901002166 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 26,344 | | 618 | | | | 253,000 | 05/27/2008 |
| 6901002168 | | OLYPHANT | PA | | 10/18/2012 | 0.028 | | | | | | | 154,020 | 06/02/2008 |
| 6901002169 | | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.028 | 25,532 | | | | | | 191,000 | 06/13/2008 |
| 6901002173 | | PHOENIX | AZ | | 10/18/2012 | 0.038 | 12,673 | | 289 | | | | 370,000 | 06/27/2008 |
| 6901002182 | | KENNEWICK | WA | | 10/18/2012 | 0.028 | 34,125 | | | | | | 310,332 | 05/27/2008 |
| 6901002184 | | ALEXANDRIA | MN | | 10/18/2012 | 0.028 | 36,157 | | 762 | | | | 165,000 | 06/13/2008 |
| 6901002185 | | HUNTERSVILLE | NC | | 10/18/2012 | 0.030 | | | | | | | 205,084 | 05/23/2008 |
| 6901002187 | | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 46,200 | | | | | | 727,500 | 06/05/2008 |
| 6901002190 | | PECKVILLE | PA | | 10/18/2012 | 0.023 | | | | | | | 300,000 | 06/24/2008 |
| 6901002192 | | BALTIMORE | MD | | 10/18/2012 | 0.028 | 16,185 | | | | | | 254,000 | 06/13/2008 |
| 6901002194 | | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 42,334 | | | | | | 130,000 | 05/29/2008 |
| 6901002205 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.025 | 148,416 | | | | | | 534,000 | 06/27/2008 |
| 6901002207 | | GUILFORD | CT | | 10/18/2012 | 0.058 | 12,137 | | 251 | | | | 384,000 | 07/25/2008 |
| 6901002212 | | NEW BOSTON | NH | | 10/18/2012 | 0.043 | 21,429 | | 451 | | | | 250,000 | 06/23/2008 |
| 6901002215 | | REDWOOD CITY | CA | | 10/18/2012 | 0.023 | 40,613 | | | | | | 800,000 | 06/09/2008 |
| 6901002222 | | PLEASANT HILL | CA | | 10/18/2012 | 0.028 | 81,902 | | 1,694 | | | | 704,000 | 07/02/2008 |
| 6901002224 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.023 | 209,787 | | 4,408 | | | | 625,000 | 06/20/2008 |
| 6901002226 | | DENVER | CO | | 10/18/2012 | 0.039 | 24,244 | | 522 | | | | 114,000 | 06/26/2008 |
| 6901002229 | | MIAMISBURG | OH | | 10/18/2012 | 0.043 | 21,282 | | 451 | | | | 337,000 | 06/26/2008 |
| 6901002230 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.033 | 46,118 | | | | | | 234,000 | 06/13/2008 |
| 6901002233 | | DETROIT | MI | | 10/18/2012 | 0.025 | 67,903 | | 1,043 | | | | 148,000 | 06/13/2008 |
| 6901002235 | | TOPEKA | KS | | 10/18/2012 | 0.033 | | | | | | | 122,000 | 07/11/2008 |
| 6901002240 | | AUDUBON | NJ | | 10/18/2012 | 0.036 | 95,629 | | | | | | 172,500 | 06/06/2008 |
| 6901002242 | | VISTA | CA | | 10/18/2012 | 0.028 | 80,335 | | 1,951 | | | | 538,000 | 05/30/2008 |
| 6901002247 | | DALLAS | PA | | 10/18/2012 | 0.023 | 51,631 | | | | | | 406,000 | 06/20/2008 |
| 6901002248 | | LINWOOD | NJ | | 10/18/2012 | 0.023 | 107,770 | | | | | | 404,935 | 06/27/2008 |
| 6901002252 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 6,821 | | | | | | 210,000 | 06/11/2008 |
| 6901002254 | | LUTZ | FL | | 10/18/2012 | 0.028 | 11,946 | | 259 | | | | 230,000 | 06/17/2008 |
| 6901002257 | | NAPLES | FL | | 10/18/2012 | 0.040 | 126,457 | | | | | | 285,000 | 09/05/2008 |
| 6901002260 | | HIGHLAND | UT | | 10/18/2012 | 0.028 | 311,476 | | 6,544 | | | | 1,600,000 | 06/26/2008 |
| 6901002261 | | HUNTERSVILLE | NC | | 10/18/2012 | 0.028 | 42,178 | | | | | | 266,000 | 06/13/2008 |
| 6901002263 | | HEMET | CA | | 10/18/2012 | 0.025 | 73,723 | | 1,525 | | | | 183,000 | 07/07/2008 |
| 6901002265 | | NEW HOPE | PA | | 10/18/2012 | 0.025 | 143,926 | | | | | | 655,000 | 06/20/2008 |
| 6901002266 | | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 433,920 | | | | | | 575,000 | 08/25/2008 |
| 6901002270 | | GLENMONT | OH | | 10/18/2012 | 0.028 | 33,557 | | | | | | 84,000 | 06/26/2008 |
| 6901002273 | | LEHIGH ACRES | FL | | 10/18/2012 | 0.043 | | | | | | | 105,252 | 06/30/2008 |
| 6901002279 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.028 | 11,300 | | | | | | 164,131 | 06/23/2008 |
| 6901002280 | | NOBLESVILLE | IN | | 10/18/2012 | 0.028 | 29,051 | | 616 | | | | 249,127 | 06/24/2008 |
| 6901002282 | | BUFFALO | NY | | 10/18/2012 | 0.058 | 8,622 | | 181 | | | | 90,000 | 07/17/2008 |
| 6901002284 | | OLATHE | KS | | 10/18/2012 | 0.028 | 25,433 | | | | | | 191,000 | 06/24/2008 |
| 6901002285 | | RACELAND | LA | | 10/18/2012 | 0.038 | 32,490 | | | | | | 132,000 | 07/07/2008 |
| 6901002286 | | NORWALK | CT | | 10/18/2012 | 0.028 | 71,834 | | | | | | 450,000 | 06/27/2008 |
| 6901002287 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | 2,917 | | | | | | 260,000 | 06/19/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901002290 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.025 | 98,866 | | | | | | 514,000 | 06/30/2008 |
| 6901002291 | | ISSAQUAH | WA | | 10/18/2012 | 0.025 | | | | | | | 491,000 | 06/27/2008 |
| 6901002296 | | ASHEVILLE | NC | | 10/18/2012 | 0.054 | 14,985 | | 330 | | | | 217,000 | 06/30/2008 |
| 6901002297 | | GIBSONIA | PA | | 10/18/2012 | 0.028 | | | | | | | 154,000 | 07/02/2008 |
| 6901002298 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.033 | 17,587 | | | | | | 222,700 | 06/24/2008 |
| 6901002300 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.053 | 25,335 | | 526 | | | | 210,000 | 07/16/2008 |
| 6901002301 | | WEST VALLEY CITY | UT | | 10/18/2012 | 0.043 | 35,889 | | 753 | | | | 224,000 | 06/27/2008 |
| 6901002302 | | CASTLE ROCK | CO | | 10/18/2012 | 0.023 | 334,622 | | 7,022 | | | | 665,000 | 07/01/2008 |
| 6901002303 | | BLOOMINGDALE | MI | | 10/18/2012 | 0.025 | 110,747 | | | | | | 225,000 | 07/28/2008 |
| 6901002304 | | SUN LAKES | AZ | | 10/18/2012 | 0.037 | 19,717 | | 415 | | | | 355,000 | 06/30/2008 |
| 6901002305 | | BEVERLY | MA | | 10/18/2012 | 0.028 | 21,239 | | | | | | 607,000 | 07/21/2008 |
| 6901002309 | | WEST GROVE | PA | | 10/18/2012 | 0.028 | 252,453 | | | | | | 390,000 | 07/23/2008 |
| 6901002311 | | HAMDEN | CT | | 10/18/2012 | 0.048 | 18,918 | | 353 | | | | 184,000 | 08/26/2008 |
| 6901002317 | | PAHRUMP | NV | | 10/18/2012 | 0.028 | (346) | | 22 | | | | 218,000 | 06/30/2008 |
| 6901002319 | | VANCOUVER | WA | | 10/18/2012 | 0.025 | 59,811 | | | | | | 346,500 | 07/02/2008 |
| 6901002322 | | RICHMOND | VA | | 10/18/2012 | 0.055 | | | | | | | 211,000 | 07/18/2008 |
| 6901002324 | | WASHINGTON | MI | | 10/18/2012 | 0.025 | | | | | | | 266,000 | 06/18/2008 |
| 6901002325 | | STRATFORD | CT | | 10/18/2012 | 0.025 | 18,197 | | | | | | 359,500 | 07/02/2008 |
| 6901002326 | | HAVERTOWN | PA | | 10/18/2012 | 0.030 | 83,346 | | 1,756 | | | | 327,000 | 07/14/2008 |
| 6901002329 | | WESTMONT | IL | | 10/18/2012 | 0.028 | 90,684 | | 1,908 | | | | 264,000 | 06/19/2008 |
| 6901002331 | | CHESTERFIELD | MO | | 10/18/2012 | 0.025 | | | | | | | 273,735 | 07/18/2008 |
| 6901002332 | | SHERIDAN | AR | | 10/18/2012 | 0.028 | 45,015 | | | | | | 155,000 | 06/26/2008 |
| 6901002333 | | DESTIN | FL | | 10/18/2012 | 0.025 | 84,461 | | 1,752 | | | | 749,000 | 07/02/2008 |
| 6901002335 | | GREENSBORO | NC | | 10/18/2012 | 0.025 | 49,554 | | | | | | 419,000 | 07/29/2008 |
| 6901002336 | | STEAMBOAT SPRINGS | CO | | 10/18/2012 | 0.030 | 123,772 | | | | | | 845,000 | 07/16/2008 |
| 6901002338 | | WEST HARTFORD | CT | | 10/18/2012 | 0.033 | 67,492 | | 1,383 | | | | 212,000 | 08/06/2008 |
| 6901002341 | | WASHINGTON | DC | | 10/18/2012 | 0.043 | 21,602 | | 442 | | | | 250,000 | 04/20/2011 |
| 6901002342 | | CHESAPEAKE | VA | | 10/18/2012 | 0.023 | 134,674 | | 3,040 | | | | 620,000 | 07/21/2008 |
| 6901002344 | | WEST HAVEN | CT | | 10/18/2012 | 0.028 | 24,758 | | | | | | 209,000 | 07/08/2008 |
| 6901002347 | | CHARLOTTE | NC | | 10/18/2012 | 0.025 | 6,356 | | 135 | | | | 299,000 | 06/20/2008 |
| 6901002348 | | MONTEREY PARK | CA | | 10/18/2012 | 0.030 | 32,336 | | | | | | 591,000 | 06/30/2008 |
| 6901002350 | | SEVERNA PARK | MD | | 10/18/2012 | 0.030 | 39,503 | | 826 | | | | 619,000 | 07/17/2008 |
| 6901002354 | | CAPE CORAL | FL | | 10/18/2012 | 0.048 | 27,221 | | 549 | | | | 137,100 | 07/16/2008 |
| 6901002355 | | BRECKSVILLE | OH | | 10/18/2012 | 0.040 | 39,113 | | | | | | 408,000 | 07/03/2008 |
| 6901002358 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.025 | 37,845 | | | | | | 474,761 | 07/01/2008 |
| 6901002360 | | CHESTERFIELD | MI | | 10/18/2012 | 0.045 | 11,594 | | 245 | | | | 96,000 | 09/16/2008 |
| 6901002361 | | SAMMAMISH | WA | | 10/18/2012 | 0.025 | 199,822 | | | | | | 580,000 | 08/11/2008 |
| 6901002363 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 3,644 | | 98 | | | | 252,500 | 07/18/2008 |
| 6901002364 | | CAMAS | WA | | 10/18/2012 | 0.028 | | | | | | | 510,000 | 07/10/2008 |
| 6901002371 | | CHARLOTTE | NC | | 10/18/2012 | 0.028 | 2,737 | | 475 | | | | 717,000 | 06/18/2008 |
| 6901002374 | | LANGHORNE | PA | | 10/18/2012 | 0.028 | 51,871 | | | | | | 239,600 | 06/25/2008 |
| 6901002375 | | MOGADORE | OH | | 10/18/2012 | 0.028 | 16,258 | | | | | | 137,000 | 07/08/2008 |
| 6901002376 | | SEATTLE | WA | | 10/18/2012 | 0.039 | 27,518 | | | | | | 510,000 | 07/25/2008 |
| 6901002377 | | SOUTH BEND | IN | | 10/18/2012 | 0.028 | 60,227 | | | | | | 125,192 | 07/22/2008 |
| 6901002379 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.028 | 29,500 | | | | | | 262,000 | 07/24/2008 |
| 6901002384 | | PORTSMOUTH | NH | | 10/18/2012 | 0.028 | 49,592 | | 1,035 | | | | 253,000 | 07/11/2008 |
| 6901002388 | | MACUNGIE | PA | | 10/18/2012 | 0.035 | 52,439 | | 895 | | | | 256,500 | 07/31/2008 |
| 6901002389 | | ASHBURN | VA | | 10/18/2012 | 0.035 | 19,257 | | 423 | | | | 780,000 | 07/15/2008 |
| 6901002390 | | ORLAND PARK | IL | | 10/18/2012 | 0.028 | 14,143 | | | | | | 326,000 | 07/09/2008 |
| 6901002396 | | FAIRFAX | VA | | 10/18/2012 | 0.060 | 14,481 | | | | | | 200,000 | 07/11/2008 |
| 6901002399 | | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 39,938 | | | | | | 295,000 | 08/12/2008 |
| 6901002402 | | BLUE JAY | CA | | 10/18/2012 | 0.028 | | | | | | | 227,000 | 07/16/2008 |
| 6901002403 | | HADDONFIELD | NJ | | 10/18/2012 | 0.033 | 8,880 | | 184 | | | | 338,000 | 07/23/2008 |
| 6901002405 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 31,586 | | 618 | | | | 282,000 | 07/29/2008 |
| 6901002409 | | GRANITE FALLS | NC | | 10/18/2012 | 0.040 | 125,932 | | 2,534 | | | | 644,000 | 09/25/2008 |
| 6901002413 | | WHITTIER | CA | | 10/18/2012 | 0.028 | 35,020 | | | | | | 814,000 | 07/17/2008 |
| 6901002423 | | KENNER | LA | | 10/18/2012 | 0.028 | | | | | | | 192,000 | 07/23/2008 |
| 6901002427 | | HOUMA | LA | | 10/18/2012 | 0.028 | | | | | | | 202,700 | 07/22/2008 |
| 6901002431 | | MACOMB | MI | | 10/18/2012 | 0.028 | 3,946 | | | | | | 128,000 | 07/29/2008 |
| 6901002433 | | ELLIJAY | GA | | 10/18/2012 | 0.028 | 110,369 | | | | | | 329,000 | 07/18/2008 |
| 6901002440 | | WESTERLY | RI | | 10/18/2012 | 0.039 | 25,691 | | 536 | | | | 278,041 | 07/14/2008 |
| 6901002441 | | ATHERTON | CA | | 10/18/2012 | 0.023 | 197,013 | | | | | | 1,475,000 | 07/31/2008 |
| 6901002442 | | S ABINGTON TOWNSHIP | PA | | 10/18/2012 | 0.033 | 21,550 | | | | | | 212,000 | 07/22/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901002443 | | UPLAND | CA | | 10/18/2012 | 0.028 | 95,511 | | 1,976 | | | | 441,000 | 07/24/2008 |
| 6901002449 | | CULVER CITY | CA | | 10/18/2012 | 0.025 | 107,491 | | 2,233 | | | | 725,000 | 07/31/2008 |
| 6901002452 | | WARWICK | RI | | 10/18/2012 | 0.030 | 8,071 | | | | | | 238,000 | 07/31/2008 |
| 6901002457 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 320,207 | | 6,625 | | | | 900,000 | 07/30/2008 |
| 6901002458 | | RAPID CITY | SD | | 10/18/2012 | 0.028 | 36,800 | | | | | | 235,500 | 07/31/2008 |
| 6901002459 | | LOUISVILLE | KY | | 10/18/2012 | 0.028 | 36,666 | | | | | | 175,000 | 07/18/2008 |
| 6901002460 | | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | | | | | 685,000 | 08/29/2008 |
| 6901002461 | | MENTOR | OH | | 10/18/2012 | 0.063 | 10,221 | | 190 | | | | 119,000 | 08/28/2008 |
| 6901002465 | | LOS ALTOS | CA | | 10/18/2012 | 0.023 | 433,000 | | | | | | 2,015,000 | 07/18/2008 |
| 6901002470 | | VANCOUVER | WA | | 10/18/2012 | 0.028 | 29,546 | | | | | | 240,000 | 07/30/2008 |
| 6901002471 | | LYNNWOOD | WA | | 10/18/2012 | 0.059 | 16,718 | | 342 | | | | 180,000 | 08/12/2008 |
| 6901002472 | | HONEA PATH | SC | | 10/18/2012 | 0.033 | 20,533 | | | | | | 230,000 | 07/18/2008 |
| 6901002477 | | NORFOLK | VA | | 10/18/2012 | 0.025 | 6,686 | | | | | | 222,000 | 07/24/2008 |
| 6901002478 | | TAMPA | FL | | 10/18/2012 | 0.045 | 20,792 | | 414 | | | | 140,000 | 10/17/2008 |
| 6901002481 | | SUNNYVALE | CA | | 10/18/2012 | 0.028 | 99,330 | | | | | | 940,000 | 07/28/2008 |
| 6901002482 | | KENT | WA | | 10/18/2012 | 0.038 | 138,596 | | 2,900 | | | | 491,450 | 07/28/2008 |
| 6901002483 | | SEATTLE | WA | | 10/18/2012 | 0.028 | 48,407 | | 934 | | | | 307,000 | 07/31/2008 |
| 6901002485 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 453,406 | | | | | | 2,250,000 | 10/02/2008 |
| 6901002486 | | NORTH HAVEN | CT | | 10/18/2012 | 0.039 | | | | | | | 350,000 | 07/10/2008 |
| 6901002489 | | RAMSEY | MN | | 10/18/2012 | 0.028 | | | | | | | 174,000 | 07/22/2008 |
| 6901002498 | | RICHMOND | VA | | 10/18/2012 | 0.048 | 3,318 | | 137 | | | | 250,000 | 07/25/2008 |
| 6901002500 | | PARKER | CO | | 10/18/2012 | 0.038 | 160,780 | | 3,280 | | | | 825,000 | 08/20/2008 |
| 6901002501 | | NOVI | MI | | 10/18/2012 | 0.025 | | | | | | | 212,500 | 07/14/2008 |
| 6901002504 | | TEHACHAPI | CA | | 10/18/2012 | 0.028 | 14,438 | | | | | | 381,336 | 07/28/2008 |
| 6901002506 | | SOUTHBOROUGH | MA | | 10/18/2012 | 0.034 | 102,592 | | 2,132 | | | | 650,000 | 07/30/2008 |
| 6901002509 | | PROVIDENCE | RI | | 10/18/2012 | 0.051 | 16,521 | | 300 | | | | 206,829 | 07/18/2008 |
| 6901002510 | | LOUISVILLE | KY | | 10/18/2012 | 0.048 | 20,989 | | 434 | | | | 204,555 | 07/31/2008 |
| 6901002512 | | WOODLAND | CA | | 10/18/2012 | 0.025 | 52,821 | | | | | | 875,000 | 08/20/2008 |
| 6901002519 | | HADDON TOWNSHIP | NJ | | 10/18/2012 | 0.030 | 23,733 | | 508 | | | | 337,000 | 07/29/2008 |
| 6901002520 | | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.048 | | | | | | | 77,000 | 07/30/2008 |
| 6901002522 | | RANDALLSTOWN | MD | | 10/18/2012 | 0.030 | 38,380 | | | | | | 318,412 | 08/04/2008 |
| 6901002533 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.030 | 32,138 | | 665 | | | | 295,800 | 05/12/2011 |
| 6901002534 | | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 34,922 | | 690 | | | | 289,767 | 09/08/2008 |
| 6901002535 | | INDEPENDENCE | VA | | 10/18/2012 | 0.030 | 70,077 | | | | | | 415,000 | 08/25/2008 |
| 6901002538 | | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 29,786 | | 620 | | | | 420,000 | 07/30/2008 |
| 6901002540 | | GILBERT | AZ | | 10/18/2012 | 0.028 | 2,385 | | | | | | 283,000 | 07/28/2008 |
| 6901002541 | | BALLWIN | MO | | 10/18/2012 | 0.028 | 20,742 | | | | | | 193,845 | 07/23/2008 |
| 6901002544 | | ROSWELL | GA | | 10/18/2012 | 0.028 | 52,419 | | 1,088 | | | | 452,000 | 07/26/2008 |
| 6901002547 | | AURORA | CO | | 10/18/2012 | 0.043 | 27,432 | | 566 | | | | 261,000 | 08/20/2008 |
| 6901002549 | | SUNRISE | FL | | 10/18/2012 | 0.033 | 30,893 | | 630 | | | | 208,000 | 08/21/2008 |
| 6901002561 | | THIBODAUX | LA | | 10/18/2012 | 0.028 | 62,354 | | | | | | 230,000 | 08/18/2008 |
| 6901002562 | | PRAIRIEVILLE | LA | | 10/18/2012 | 0.025 | 92,419 | | | | | | 242,600 | 08/22/2008 |
| 6901002564 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 81,000 | | | | | | 302,600 | 09/11/2008 |
| 6901002565 | | PRESTON | ID | | 10/18/2012 | 0.040 | 60,137 | | 1,173 | | | | 207,000 | 09/03/2008 |
| 6901002567 | | ATCO | NJ | | 10/18/2012 | 0.040 | 16,551 | | 329 | | | | 234,650 | 10/27/2008 |
| 6901002569 | | RINGOES | NJ | | 10/18/2012 | 0.028 | 129,587 | | | | | | 460,000 | 08/01/2008 |
| 6901002570 | | GLEN ROCK | NJ | | 10/18/2012 | 0.025 | 132,455 | | | | | | 657,097 | 08/14/2008 |
| 6901002571 | | TUMBLING SHOALS | AR | | 10/18/2012 | 0.040 | 128,294 | | 2,617 | | | | 552,000 | 08/28/2008 |
| 6901002573 | | PHILADELPHIA | PA | | 10/18/2012 | 0.054 | 16,937 | | 346 | | | | 165,000 | 08/26/2008 |
| 6901002574 | | SKOKIE | IL | | 10/18/2012 | 0.040 | 21,750 | | | | | | 401,000 | 09/02/2008 |
| 6901002576 | | ENCINITAS | CA | | 10/18/2012 | 0.023 | 55,909 | | | | | | 707,000 | 08/01/2008 |
| 6901002579 | | DES MOINES | IA | | 10/18/2012 | 0.028 | 25,554 | | | | | | 130,000 | 07/28/2008 |
| 6901002582 | | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | 9,133 | | | | | | 327,000 | 09/03/2008 |
| 6901002584 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 89,192 | | 1,801 | | | | 371,000 | 09/22/2008 |
| 6901002587 | | WOODBRIDGE | CT | | 10/18/2012 | 0.030 | 62,073 | | | | | | 301,000 | 08/08/2008 |
| 6901002592 | | CHARLESTON | SC | | 10/18/2012 | 0.058 | 15,602 | | 314 | | | | 294,000 | 10/18/2010 |
| 6901002600 | | LAGUNA HILLS | CA | | 10/18/2012 | 0.038 | 29,288 | | 608 | | | | 623,000 | 08/12/2008 |
| 6901002602 | | GOOD THUNDER | MN | | 10/18/2012 | 0.040 | | | | | | | 145,000 | 09/09/2008 |
| 6901002606 | | PLYMOUTH | MN | | 10/18/2012 | 0.033 | 30,527 | | | | | | 196,000 | 08/19/2008 |
| 6901002609 | | MC CALLA | AL | | 10/18/2012 | 0.023 | 62,000 | | | | | | 293,000 | 07/31/2008 |
| 6901002611 | | WHITE PLAINS | NY | | 10/18/2012 | 0.028 | 29,810 | | | | | | 521,000 | 08/05/2008 |
| 6901002614 | | COKER | AL | | 10/18/2012 | 0.040 | 24,092 | | 517 | | | | 213,591 | 08/29/2008 |
| 6901002620 | | PLYMOUTH | MA | | 10/18/2012 | 0.040 | 31,476 | | 630 | | | | 261,000 | 08/26/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901002623 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 47,876 | | 963 | | | | 300,000 | 09/04/2008 |
| 6901002625 | | WHITTIER | CA | | 10/18/2012 | 0.040 | 31,759 | | | | | | 655,000 | 09/24/2008 |
| 6901002629 | | STEAMBOAT SPRINGS | CO | | 10/18/2012 | 0.040 | 170,271 | | 3,446 | | | | 452,000 | 09/05/2008 |
| 6901002632 | | HAYSVILLE | KS | | 10/18/2012 | 0.033 | 17,923 | | | | | | 157,000 | 08/12/2008 |
| 6901002634 | | JOHNSTON | RI | | 10/18/2012 | 0.046 | 27,145 | | 554 | | | | 173,000 | 08/07/2008 |
| 6901002639 | | FORT WASHINGTON | MD | | 10/18/2012 | 0.033 | 39,435 | | 805 | | | | 349,662 | 08/20/2008 |
| 6901002643 | | WESLEY CHAPEL | FL | | 10/18/2012 | 0.040 | 21,007 | | 433 | | | | 228,000 | 08/29/2008 |
| 6901002645 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.025 | 56,374 | | 1,200 | | | | 503,000 | 08/15/2008 |
| 6901002648 | | CASPER | WY | | 10/18/2012 | 0.028 | 43,503 | | | | | | 321,000 | 08/15/2008 |
| 6901002649 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 11,233 | | 173 | | | | 285,341 | 08/30/2008 |
| 6901002651 | | MANKATO | MN | | 10/18/2012 | 0.025 | 4,452 | | | | | | 173,500 | 08/18/2008 |
| 6901002653 | | TAMPA | FL | | 10/18/2012 | 0.028 | 11,987 | | 246 | | | | 143,000 | 08/22/2008 |
| 6901002662 | | SUN CITY WEST | AZ | | 10/18/2012 | 0.025 | 50,258 | | 1,056 | | | | 262,000 | 08/25/2008 |
| 6901002663 | | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 22,523 | | 460 | | | | 237,000 | 08/29/2008 |
| 6901002665 | | TOMAHAWK | WI | | 10/18/2012 | 0.040 | 124,337 | | | | | | 650,000 | 08/29/2008 |
| 6901002672 | | WESTON | FL | | 10/18/2012 | 0.044 | 28,600 | | 586 | | | | 525,000 | 09/05/2008 |
| 6901002674 | | CORONA DEL MAR | CA | | 10/18/2012 | 0.040 | 14,501 | | | | | | 965,200 | 09/30/2008 |
| 6901002679 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 125,120 | | 2,518 | | | | 1,100,000 | 09/26/2008 |
| 6901002680 | | NEW YORK | NY | | 10/18/2012 | 0.040 | 398,036 | | | | | | 1,185,000 | 10/27/2008 |
| 6901002689 | | HAMEL | MN | | 10/18/2012 | 0.028 | 48,735 | | | | | | 230,850 | 08/25/2008 |
| 6901002692 | | ALPINE | CA | | 10/18/2012 | 0.028 | 30,727 | | | | | | 539,600 | 08/15/2008 |
| 6901002695 | | JERSEY CITY | NJ | | 10/18/2012 | 0.040 | 100,618 | | 1,972 | | | | 510,000 | 12/08/2008 |
| 6901002696 | | MAYS LANDING | NJ | | 10/18/2012 | 0.040 | 22,493 | | 435 | | | | 240,425 | 12/02/2008 |
| 6901002697 | | NAPERVILLE | IL | | 10/18/2012 | 0.023 | 82,927 | | | | | | 417,050 | 08/20/2008 |
| 6901002699 | | LAKE MARY | FL | | 10/18/2012 | 0.040 | 93,681 | | | | | | 513,950 | 09/22/2008 |
| 6901002700 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 55,612 | | | | | | 788,500 | 09/22/2008 |
| 6901002704 | | ISSAQUAH | WA | | 10/18/2012 | 0.040 | 25,436 | | 502 | | | | 484,500 | 12/17/2012 |
| 6901002706 | | ROSWELL | GA | | 10/18/2012 | 0.040 | 41,302 | | 843 | | | | 487,350 | 09/24/2008 |
| 6901002707 | | ESTILL SPRINGS | TN | | 10/18/2012 | 0.040 | 247,400 | | | | | | 370,000 | 09/03/2008 |
| 6901002708 | | SUFFOLK | VA | | 10/18/2012 | 0.040 | 61,883 | | | | | | 329,023 | 08/28/2008 |
| 6901002710 | | BURNHAM | IL | | 10/18/2012 | 0.044 | 17,162 | | 348 | | | | 190,000 | 09/05/2008 |
| 6901002714 | | KIRKLAND | WA | | 10/18/2012 | 0.040 | 115,048 | | 2,316 | | | | 413,000 | 09/08/2008 |
| 6901002716 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 274,550 | 08/27/2008 |
| 6901002718 | | LITTLETON | CO | | 10/18/2012 | 0.040 | | | | | | | 304,000 | 09/11/2008 |
| 6901002722 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 136,597 | | 2,749 | | | | 510,000 | 09/29/2008 |
| 6901002723 | | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.048 | | | | | | | 278,350 | 08/26/2008 |
| 6901002725 | | FAIRFAX STATION | VA | | 10/18/2012 | 0.025 | 39,510 | | 876 | | | | 810,350 | 09/24/2008 |
| 6901002733 | | MARYSVILLE | WA | | 10/18/2012 | 0.040 | 189,464 | | 3,865 | | | | 384,100 | 08/27/2008 |
| 6901002736 | | SAYLORSBURG | PA | | 10/18/2012 | 0.048 | 23,928 | | 483 | | | | 266,950 | 10/01/2008 |
| 6901002740 | | EXCELSIOR | MN | | 10/18/2012 | 0.040 | 61,669 | | | | | | 551,000 | 11/17/2008 |
| 6901002746 | | SALISBURY | NC | | 10/18/2012 | 0.025 | 70,853 | | 1,447 | | | | 300,000 | 10/31/2008 |
| 6901002747 | | JEFFERSON | GA | | 10/18/2012 | 0.053 | 14,226 | | 292 | | | | 280,000 | 09/24/2008 |
| 6901002757 | | MACUNGIE | PA | | 10/18/2012 | 0.040 | 58,877 | | 1,182 | | | | 214,700 | 09/17/2008 |
| 6901002760 | | DERRY | NH | | 10/18/2012 | 0.040 | | | | | | | 222,300 | 09/30/2008 |
| 6901002764 | | NORTH AURORA | IL | | 10/18/2012 | 0.040 | | | | | | | 326,800 | 09/12/2008 |
| 6901002765 | | LIBERTYVILLE | IL | | 10/18/2012 | 0.040 | 93,613 | | 1,884 | | | | 497,800 | 09/11/2008 |
| 6901002766 | | OMAHA | NE | | 10/18/2012 | 0.040 | | | | | | | 269,230 | 08/30/2008 |
| 6901002770 | | CLINTON | MD | | 10/18/2012 | 0.040 | 126,059 | | | | | | 343,000 | 09/17/2008 |
| 6901002772 | | HEMET | CA | | 10/18/2012 | 0.040 | | | | | | | 168,150 | 10/17/2008 |
| 6901002773 | | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | 28,810 | | 580 | | | | 234,175 | 09/27/2008 |
| 6901002774 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | 43,787 | | 945 | | | | 197,600 | 09/22/2008 |
| 6901002775 | | SANTA FE | NM | | 10/18/2012 | 0.049 | 8,342 | | 170 | | | | 350,000 | 10/30/2008 |
| 6901002781 | | WILMINGTON | DE | | 10/18/2012 | 0.043 | | | | | | | 281,200 | 10/29/2008 |
| 6901002782 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 5,723 | | | | | | 211,375 | 09/20/2008 |
| 6901002786 | | PLAINSBORO | NJ | | 10/18/2012 | 0.040 | 156,758 | | 3,160 | | | | 555,500 | 09/30/2008 |
| 6901002788 | | MORA | MN | | 10/18/2012 | 0.040 | 24,460 | | | | | | 165,000 | 09/24/2008 |
| 6901002789 | | FARMINGTON | MN | | 10/18/2012 | 0.040 | 46,741 | | 1,010 | | | | 227,000 | 09/30/2008 |
| 6901002790 | | CUMMING | GA | | 10/18/2012 | 0.048 | 19,341 | | 408 | | | | 170,000 | 09/25/2008 |
| 6901002795 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | | | | | 315,400 | 09/22/2008 |
| 6901002797 | | LOMBARD | IL | | 10/18/2012 | 0.040 | 18,148 | | 369 | | | | 131,100 | 09/25/2008 |
| 6901002800 | | CHERRY VALLEY | IL | | 10/18/2012 | 0.040 | | | | | | | 139,650 | 09/13/2008 |
| 6901002801 | | ORLANDO | FL | | 10/18/2012 | 0.040 | 16,734 | | 348 | | | | 218,025 | 09/09/2008 |
| 6901002805 | | GLADSTONE | MO | | 10/18/2012 | 0.040 | | | | | | | 104,211 | 09/17/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901002807 | | SILVER SPRING | MD | | 10/18/2012 | 0.043 | 35,081 | | 684 | | | | 500,650 | 12/02/2008 |
| 6901002812 | | BOTHELL | WA | | 10/18/2012 | 0.043 | 26,622 | | 564 | | | | 370,000 | 09/24/2008 |
| 6901002813 | | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.040 | 36,202 | | 795 | | | | 163,400 | 10/27/2008 |
| 6901002814 | | MEDINA | WA | | 10/18/2012 | 0.040 | 22,979 | | 444 | | | | 1,032,650 | 12/18/2008 |
| 6901002817 | | DUNCANNON | PA | | 10/18/2012 | 0.040 | 92,231 | | | | | | 168,150 | 09/29/2008 |
| 6901002826 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 10,678 | | | | | | 549,000 | 10/17/2008 |
| 6901002828 | | WAYNE | NJ | | 10/18/2012 | 0.043 | 28,772 | | 582 | | | | 396,150 | 09/19/2008 |
| 6901002830 | | ATHENS | OH | | 10/18/2012 | 0.040 | | | | | | | 109,091 | 09/22/2008 |
| 6901002831 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 80,000 | | | | | | 855,000 | 10/17/2008 |
| 6901002833 | | MINNETONKA | MN | | 10/18/2012 | 0.040 | | | | | | | 281,200 | 10/08/2008 |
| 6901002835 | | ALPINE | WY | | 10/18/2012 | 0.040 | 32,406 | | 652 | | | | 195,000 | 09/26/2009 |
| 6901002837 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 45,243 | | | | | | 449,350 | 09/20/2008 |
| 6901002841 | | FALL CITY | WA | | 10/18/2012 | 0.040 | 39,180 | | 792 | | | | 656,450 | 09/20/2008 |
| 6901002843 | | CORONA DEL MAR | CA | | 10/18/2012 | 0.040 | 151,569 | | 3,009 | | | | 755,000 | 10/29/2008 |
| 6901002846 | | DOBBS FERRY | NY | | 10/18/2012 | 0.040 | 87,224 | | | | | | 636,500 | 09/24/2008 |
| 6901002849 | | EVANSTON | IL | | 10/18/2012 | 0.040 | 39,409 | | | | | | 520,000 | 10/25/2008 |
| 6901002852 | | WEST CHESTER | OH | | 10/18/2012 | 0.045 | | | | | | | 140,600 | 09/17/2008 |
| 6901002853 | | WATCHUNG | NJ | | 10/18/2012 | 0.040 | 101,862 | | 1,607 | | | | 765,000 | 09/24/2008 |
| 6901002854 | | SAINT CHARLES | MO | | 10/18/2012 | 0.054 | 11,995 | | 241 | | | | 135,850 | 09/29/2008 |
| 6901002859 | | SWARTZ CREEK | MI | | 10/18/2012 | 0.040 | 39,178 | | | | | | 90,250 | 09/24/2008 |
| 6901002862 | | DUVALL | WA | | 10/18/2012 | 0.040 | 24,382 | | 491 | | | | 547,200 | 09/26/2008 |
| 6901002865 | | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 64,065 | | 1,272 | | | | 480,000 | 10/28/2008 |
| 6901002866 | | MCVEYTOWN | PA | | 10/18/2012 | 0.040 | 47,900 | | | | | | 160,000 | 10/29/2008 |
| 6901002867 | | HAMEL | MN | | 10/18/2012 | 0.040 | 94,568 | | | | | | 423,700 | 10/28/2008 |
| 6901002869 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 17,717 | | | | | | 259,350 | 09/30/2008 |
| 6901002872 | | NEW HOPE | PA | | 10/18/2012 | 0.040 | 117,388 | | | | | | 1,080,000 | 10/20/2008 |
| 6901002878 | | SAINT PETERSBURG | FL | | 10/18/2012 | 0.040 | 38,655 | | 780 | | | | 180,700 | 09/30/2008 |
| 6901002881 | | WATERFORD | MI | | 10/18/2012 | 0.040 | | | | | | | 140,600 | 10/02/2008 |
| 6901002883 | | DURHAM | NC | | 10/18/2012 | 0.040 | 190,742 | | | | | | 360,050 | 09/25/2008 |
| 6901002886 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 25,808 | | | | | | 343,900 | 10/28/2008 |
| 6901002890 | | MEDIA | PA | | 10/18/2012 | 0.040 | 84,139 | | 1,727 | | | | 437,950 | 09/26/2008 |
| 6901002893 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | 23,317 | | 464 | | | | 511,480 | 12/11/2008 |
| 6901002897 | | PORTLAND | OR | | 10/18/2012 | 0.043 | 31,284 | | 623 | | | | 404,000 | 10/03/2008 |
| 6901002899 | | MONROE | NY | | 10/18/2012 | 0.040 | 45,484 | | | | | | 266,792 | 10/09/2008 |
| 6901002900 | | STRATHAM | NH | | 10/18/2012 | 0.048 | 17,464 | | 347 | | | | 155,000 | 10/27/2008 |
| 6901002903 | | BATON ROUGE | LA | | 10/18/2012 | 0.040 | 19,107 | | 379 | | | | 144,400 | 10/06/2008 |
| 6901002904 | | ANACORTES | WA | | 10/18/2012 | 0.040 | | | | | | | 201,305 | 09/24/2008 |
| 6901002905 | | NORTH LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 15,040 | | | | | | 152,950 | 10/16/2008 |
| 6901002906 | | BROAD RUN | VA | | 10/18/2012 | 0.040 | 36,496 | | 701 | | | | 537,000 | 09/24/2008 |
| 6901002907 | | DERRY | NH | | 10/18/2012 | 0.040 | 2,953 | | | | | | 209,000 | 09/25/2008 |
| 6901002908 | | SANTA ANA | CA | | 10/18/2012 | 0.040 | | | | | | | 216,600 | 10/15/2008 |
| 6901002910 | | HUDSON | NH | | 10/18/2012 | 0.040 | 30,944 | | 623 | | | | 216,000 | 09/29/2008 |
| 6901002919 | | FLORENCE | NJ | | 10/18/2012 | 0.040 | 20,308 | | 415 | | | | 192,000 | 10/31/2008 |
| 6901002926 | | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.040 | 149,513 | | | | | | 2,820,455 | 10/06/2008 |
| 6901002928 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 39,023 | | 787 | | | | 398,050 | 11/10/2008 |
| 6901002931 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 55,971 | | | | | | 299,250 | 10/20/2008 |
| 6901002933 | | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | 60,285 | | | | | | 367,000 | 10/09/2008 |
| 6901002940 | | WOLCOTT | CT | | 10/18/2012 | 0.040 | 75,885 | | | | | | 286,000 | 10/10/2008 |
| 6901002941 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.048 | 17,702 | | 352 | | | | 36,400 | 10/31/2008 |
| 6901002944 | | MEDIA | PA | | 10/18/2012 | 0.040 | 37,927 | | | | | | 450,300 | 10/09/2008 |
| 6901002945 | | AMHERST | OH | | 10/18/2012 | 0.030 | 51,340 | | 1,033 | | | | 123,500 | 09/30/2008 |
| 6901002946 | | NEW HOPE | PA | | 10/18/2012 | 0.040 | 189,151 | | | | | | 948,005 | 10/24/2008 |
| 6901002952 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 21,921 | | 426 | | | | 665,950 | 12/09/2008 |
| 6901002960 | | CEDAR | MN | | 10/18/2012 | 0.046 | 19,733 | | 403 | | | | 173,442 | 10/23/2008 |
| 6901002962 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 38,853 | | | | | | 318,250 | 10/15/2008 |
| 6901002965 | | BOTHELL | WA | | 10/18/2012 | 0.043 | 37,863 | | 754 | | | | 360,772 | 10/24/2008 |
| 6901002967 | | SHELBURNE | VT | | 10/18/2012 | 0.040 | 38,558 | | 766 | | | | 318,000 | 10/23/2008 |
| 6901002986 | | ERWINNA | PA | | 10/18/2012 | 0.040 | 695 | | | | | | 436,379 | 10/17/2008 |
| 6901002988 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 1,792 | | | | | | 628,900 | 10/24/2008 |
| 6901002989 | | STANFIELD | NC | | 10/18/2012 | 0.040 | 244 | | 38 | | | | 213,560 | 10/24/2008 |
| 6901002997 | | WEST FARGO | ND | | 10/18/2012 | 0.040 | | | | | | | 290,827 | 10/31/2008 |
| 6901002998 | | PARMA | OH | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 09/30/2008 |
| 6901003000 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 242,270 | | | | | | 920,000 | 12/30/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003005 | | ALISO VIEJO | CA | | 10/18/2012 | 0.040 | 1,188 | | | | | | 333,450 | 10/23/2008 |
| 6901003006 | | CHASKA | MN | | 10/18/2012 | 0.040 | | | | | | | 302,100 | 11/17/2008 |
| 6901003011 | | ESTERO | FL | | 10/18/2012 | 0.040 | 50,655 | | | | | | 500,000 | 10/20/2008 |
| 6901003012 | | SWARTHMORE | PA | | 10/18/2012 | 0.040 | 96,987 | | | | | | 363,725 | 11/06/2008 |
| 6901003015 | | ALDIE | VA | | 10/18/2012 | 0.048 | 14,847 | | 295 | | | | 308,750 | 10/28/2008 |
| 6901003019 | | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 40,983 | | | | | | 197,278 | 10/29/2008 |
| 6901003026 | | KIRKLAND | WA | | 10/18/2012 | 0.040 | 41,601 | | 827 | | | | 708,700 | 10/09/2008 |
| 6901003031 | | DORAL | FL | | 10/18/2012 | 0.040 | 38,182 | | 773 | | | | 510,000 | 10/15/2008 |
| 6901003032 | | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 20,721 | | 425 | | | | 86,000 | 11/17/2008 |
| 6901003033 | | FORT DODGE | IA | | 10/18/2012 | 0.040 | 3,866 | | | | | | 131,100 | 10/10/2008 |
| 6901003038 | | CLEVELAND | OH | | 10/18/2012 | 0.040 | 10,112 | | 326 | | | | 114,000 | 10/13/2008 |
| 6901003039 | | DUXBURY | MA | | 10/18/2012 | 0.040 | 142,733 | | 2,795 | | | | 960,000 | 11/05/2008 |
| 6901003044 | | EVANSVILLE | IN | | 10/18/2012 | 0.040 | | | | | | | 248,349 | 11/26/2008 |
| 6901003045 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | 46,233 | | | | | | 221,150 | 10/24/2008 |
| 6901003048 | | DESTREHAN | LA | | 10/18/2012 | 0.040 | 25,329 | | | | | | 150,000 | 10/28/2008 |
| 6901003053 | | MONUMENT | CO | | 10/18/2012 | 0.040 | 24,779 | | | | | | 481,650 | 10/22/2008 |
| 6901003056 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | | | | | | | 357,000 | 10/21/2008 |
| 6901003059 | | YONKERS | NY | | 10/18/2012 | 0.040 | 31,963 | | 634 | | | | 618,450 | 10/31/2008 |
| 6901003061 | | PARK CITY | UT | | 10/18/2012 | 0.040 | 12,982 | | | | | | 563,350 | 10/15/2008 |
| 6901003064 | | BUFFALO | MN | | 10/18/2012 | 0.040 | | | | | | | 176,225 | 10/23/2008 |
| 6901003066 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 62,301 | | | | | | 258,001 | 10/23/2008 |
| 6901003068 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | (2,396) | | 86 | | | | 306,000 | 10/24/2008 |
| 6901003074 | | LILBURN | GA | | 10/18/2012 | 0.040 | 42,731 | | | | | | 163,400 | 11/19/2008 |
| 6901003079 | | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 25,325 | | 496 | | | | 134,900 | 10/24/2008 |
| 6901003080 | | WAYNE | NE | | 10/18/2012 | 0.040 | 31,338 | | | | | | 143,000 | 11/07/2008 |
| 6901003082 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | | | | | | | 2,000,000 | 12/19/2008 |
| 6901003083 | | NEW GRETNA | NJ | | 10/18/2012 | 0.040 | 78,500 | | | | | | 391,000 | 10/30/2008 |
| 6901003085 | | BANKS | OR | | 10/18/2012 | 0.040 | | | | | | | 706,716 | 12/11/2008 |
| 6901003087 | | STRATHAM | NH | | 10/18/2012 | 0.040 | | | | | | | 250,800 | 11/07/2008 |
| 6901003088 | | NORWALK | CT | | 10/18/2012 | 0.040 | 29,511 | | | | | | 530,000 | 10/20/2008 |
| 6901003090 | | GRANGER | IN | | 10/18/2012 | 0.045 | 27,681 | | 553 | | | | 125,000 | 10/24/2008 |
| 6901003093 | | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.040 | 31,561 | | 627 | | | | 238,450 | 10/31/2008 |
| 6901003094 | | SOUTH JORDAN | UT | | 10/18/2012 | 0.040 | 50,771 | | 1,009 | | | | 345,800 | 10/24/2008 |
| 6901003095 | | FITCHBURG | WI | | 10/18/2012 | 0.040 | 22,313 | | 554 | | | | 398,689 | 10/31/2008 |
| 6901003096 | | BRIDGEPORT | CT | | 10/18/2012 | 0.040 | 4,467 | | 90 | | | | 190,500 | 10/16/2008 |
| 6901003100 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 42,067 | | 826 | | | | 165,000 | 11/24/2008 |
| 6901003101 | | OLYMPIA | WA | | 10/18/2012 | 0.040 | 19,012 | | 387 | | | | 490,020 | 11/26/2008 |
| 6901003102 | | CONCORD | NC | | 10/18/2012 | 0.040 | 43,821 | | 841 | | | | 319,200 | 01/09/2009 |
| 6901003104 | | PERKASIE | PA | | 10/18/2012 | 0.040 | 240,333 | | | | | | 1,200,000 | 10/30/2008 |
| 6901003105 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 5,785 | | | | | | 520,600 | 11/19/2008 |
| 6901003107 | | IDAHO FALLS | ID | | 10/18/2012 | 0.040 | 26,253 | | | | | | 166,170 | 10/17/2008 |
| 6901003113 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 23,626 | | 457 | | | | 198,550 | 12/02/2008 |
| 6901003115 | | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | | | | | | | 350,550 | 10/24/2008 |
| 6901003119 | | ALTON | NH | | 10/18/2012 | 0.040 | 31,994 | | | | | | 366,777 | 10/20/2008 |
| 6901003120 | | DAVENPORT | FL | | 10/18/2012 | 0.040 | (771) | | 27 | | | | 159,600 | 11/14/2008 |
| 6901003121 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | | | | | | | 909,150 | 11/14/2008 |
| 6901003127 | | BELLVILLE | OH | | 10/18/2012 | 0.040 | 130,215 | | | | | | 240,000 | 10/31/2008 |
| 6901003131 | | TEMPE | AZ | | 10/18/2012 | 0.040 | | | | | | | 240,350 | 11/05/2008 |
| 6901003135 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | | | | | 179,550 | 12/18/2008 |
| 6901003139 | | SAINT JOHN | IN | | 10/18/2012 | 0.051 | 7,458 | | 22 | | | | 400,000 | 12/22/2008 |
| 6901003141 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 31,250 | | | | | | 199,000 | 12/19/2008 |
| 6901003142 | | RICHMOND | VA | | 10/18/2012 | 0.054 | 17,195 | | 341 | | | | 204,250 | 11/18/2008 |
| 6901003144 | | HOUMA | LA | | 10/18/2012 | 0.058 | (253) | | 9 | | | | 167,000 | 10/24/2008 |
| 6901003147 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 78,900 | | | | | | 580,450 | 11/13/2008 |
| 6901003148 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | | | | | 312,550 | 10/29/2008 |
| 6901003149 | | PARKER | CO | | 10/18/2012 | 0.048 | 17,843 | | 373 | | | | 215,650 | 11/10/2008 |
| 6901003150 | | FOSTER CITY | CA | | 10/18/2012 | 0.040 | 18,497 | | | | | | 927,580 | 12/18/2008 |
| 6901003152 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 63,351 | | | | | | 361,000 | 10/31/2008 |
| 6901003158 | | ARCADIA | CA | | 10/18/2012 | 0.040 | | | | | | | 713,000 | 11/28/2008 |
| 6901003160 | | MIDDLETOWN | OH | | 10/18/2012 | 0.040 | 87,600 | | | | | | 136,800 | 11/12/2008 |
| 6901003162 | | PEARL CITY | HI | | 10/18/2012 | 0.040 | 39,022 | | 770 | | | | 622,250 | 11/20/2008 |
| 6901003164 | | HYDE PARK | MA | | 10/18/2012 | 0.040 | 23,815 | | | | | | 334,000 | 10/24/2008 |
| 6901003168 | | CLEARFIELD | UT | | 10/18/2012 | 0.040 | | | | | | | 146,561 | 12/18/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003169 | | WAUNAKEE | WI | | 10/18/2012 | 0.040 | | | | | | | 360,465 | 10/29/2008 |
| 6901003174 | | BURLINGTON | VT | | 10/18/2012 | 0.040 | 43,192 | | | | | | 329,650 | 11/26/2008 |
| 6901003178 | | TOMS RIVER | NJ | | 10/18/2012 | 0.040 | 23,736 | | | | | | 246,000 | 10/31/2008 |
| 6901003179 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 69,122 | | | | | | 565,000 | 11/06/2008 |
| 6901003181 | | ROGERSVILLE | MO | | 10/18/2012 | 0.040 | 72,020 | | | | | | 158,650 | 10/28/2008 |
| 6901003185 | | AURORA | IL | | 10/18/2012 | 0.040 | 40,107 | | | | | | 349,000 | 10/24/2008 |
| 6901003186 | | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.040 | 34,868 | | | | | | 184,775 | 11/05/2008 |
| 6901003187 | | VALPARAISO | IN | | 10/18/2012 | 0.033 | 84,021 | | | | | | 333,372 | 11/05/2008 |
| 6901003193 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 76,288 | | 1,494 | | | | 485,000 | 11/14/2008 |
| 6901003194 | | LAS VEGAS | NV | | 10/18/2012 | 0.045 | 21,492 | | 435 | | | | 336,000 | 11/03/2008 |
| 6901003195 | | EDINA | MN | | 10/18/2012 | 0.040 | | | | | | | 512,050 | 10/31/2008 |
| 6901003196 | | MORTON GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 580,000 | 11/06/2008 |
| 6901003198 | | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | (1,265) | | 45 | | | | 177,000 | 11/28/2008 |
| 6901003200 | | CANBY | OR | | 10/18/2012 | 0.040 | | | | | | | 340,000 | 11/21/2008 |
| 6901003202 | | SOUTH HOLLAND | IL | | 10/18/2012 | 0.040 | 15,896 | | 311 | | | | 172,900 | 08/09/2011 |
| 6901003207 | | LEVITTOWN | PA | | 10/18/2012 | 0.040 | 82,621 | | | | | | 185,865 | 11/21/2008 |
| 6901003210 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 59,091 | | | | | | 530,300 | 11/14/2008 |
| 6901003211 | | WESTERLY | RI | | 10/18/2012 | 0.040 | 23,201 | | | | | | 407,000 | 10/29/2008 |
| 6901003212 | | CHESTER | VA | | 10/18/2012 | 0.040 | | | | | | | 365,000 | 10/30/2008 |
| 6901003214 | | DIAMOND BAR | CA | | 10/18/2012 | 0.040 | 19,999 | | | | | | 562,400 | 11/24/2008 |
| 6901003219 | | CARMEL | IN | | 10/18/2012 | 0.040 | 24,246 | | 403 | | | | 204,611 | 12/18/2008 |
| 6901003221 | | WASOLA | MO | | 10/18/2012 | 0.040 | 36,475 | | | | | | 300,000 | 11/20/2008 |
| 6901003224 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 74,837 | | | | | | 705,850 | 12/11/2008 |
| 6901003225 | | SEATTLE | WA | | 10/18/2012 | 0.040 | | | | | | | 440,800 | 11/14/2008 |
| 6901003232 | | FOREST | VA | | 10/18/2012 | 0.040 | 28,826 | | 564 | | | | 390,000 | 12/15/2008 |
| 6901003236 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.044 | 28,058 | | 562 | | | | 255,000 | 11/21/2008 |
| 6901003240 | | TUCSON | AZ | | 10/18/2012 | 0.040 | | | | | | | 242,000 | 10/31/2008 |
| 6901003244 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 291,322 | | | | | | 1,070,000 | 03/04/2009 |
| 6901003248 | | SAINT CLOUD | MN | | 10/18/2012 | 0.051 | 22,870 | | 448 | | | | 168,000 | 11/28/2008 |
| 6901003251 | | CHICAGO | IL | | 10/18/2012 | 0.040 | | | | | | | 250,800 | 10/31/2008 |
| 6901003257 | | GROVE CITY | OH | | 10/18/2012 | 0.040 | 11,872 | | | | | | 123,500 | 12/19/2008 |
| 6901003258 | | MORGANTOWN | IN | | 10/18/2012 | 0.040 | 39,431 | | | | | | 200,000 | 11/19/2008 |
| 6901003261 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 90,740 | | | | | | 212,000 | 11/13/2008 |
| 6901003266 | | WASHINGTON | NH | | 10/18/2012 | 0.040 | 57,800 | | 1,132 | | | | 236,988 | 11/26/2008 |
| 6901003267 | | GLEN MILLS | PA | | 10/18/2012 | 0.040 | 84,569 | | | | | | 627,000 | 12/08/2008 |
| 6901003269 | | BRISTOL | CT | | 10/18/2012 | 0.040 | | | | | | | 256,500 | 11/10/2008 |
| 6901003275 | | LAKE FOREST | CA | | 10/18/2012 | 0.040 | 26,085 | | | | | | 592,000 | 11/21/2008 |
| 6901003279 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | | | | | 294,500 | 11/17/2008 |
| 6901003280 | | BLAKELY | PA | | 10/18/2012 | 0.040 | 32,454 | | | | | | 191,900 | 11/17/2008 |
| 6901003281 | | WILTON | NH | | 10/18/2012 | 0.040 | 49,785 | | | | | | 235,600 | 11/10/2008 |
| 6901003283 | | CALIFORNIA | MD | | 10/18/2012 | 0.040 | 44,458 | | | | | | 613,812 | 11/14/2008 |
| 6901003287 | | COQUILLE | OR | | 10/18/2012 | 0.040 | 45,754 | | | | | | 377,000 | 11/24/2008 |
| 6901003288 | | W DES MOINES | IA | | 10/18/2012 | 0.040 | 46,974 | | | | | | 150,000 | 11/19/2008 |
| 6901003289 | | VIOLA | DE | | 10/18/2012 | 0.040 | 57,181 | | | | | | 258,800 | 01/13/2009 |
| 6901003290 | | GILBERTSVILLE | PA | | 10/18/2012 | 0.040 | 4,791 | | 84 | | | | 350,550 | 11/11/2008 |
| 6901003291 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 54,792 | | | | | | 406,000 | 11/28/2008 |
| 6901003294 | | PHILADELPHIA | PA | | 10/18/2012 | 0.043 | 44,691 | | 855 | | | | 480,000 | 01/16/2009 |
| 6901003296 | | MATTHEWS | NC | | 10/18/2012 | 0.040 | 108,651 | | 2,097 | | | | 300,000 | 01/16/2009 |
| 6901003305 | | FLOWERY BRANCH | GA | | 10/18/2012 | 0.050 | 15,952 | | 308 | | | | 130,000 | 12/31/2008 |
| 6901003306 | | FLOWERY BRANCH | GA | | 10/18/2012 | 0.040 | 25,364 | | 503 | | | | 199,000 | 12/29/2008 |
| 6901003309 | | KENNETT SQUARE | PA | | 10/18/2012 | 0.040 | | | | | | | 420,850 | 12/10/2008 |
| 6901003314 | | HUNTERSVILLE | NC | | 10/18/2012 | 0.040 | 148,183 | | | | | | 256,500 | 11/26/2008 |
| 6901003315 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 26,941 | | | | | | 205,000 | 11/18/2008 |
| 6901003325 | | FAIRLESS HILLS | PA | | 10/18/2012 | 0.040 | | | | | | | 288,700 | 11/19/2008 |
| 6901003329 | | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 46,474 | | | | | | 1,350,000 | 01/15/2009 |
| 6901003330 | | YELLOW SPGS | OH | | 10/18/2012 | 0.040 | 38,248 | | | | | | 235,673 | 11/21/2008 |
| 6901003331 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 34,206 | | 682 | | | | 224,200 | 11/19/2008 |
| 6901003332 | | MEDFORD | MA | | 10/18/2012 | 0.040 | 8,947 | | 179 | | | | 287,517 | 12/09/2008 |
| 6901003334 | | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 808 | | | | | | 591,974 | 11/20/2008 |
| 6901003336 | | LACONIA | NH | | 10/18/2012 | 0.040 | 28,952 | | | | | | 251,000 | 12/04/2008 |
| 6901003339 | | ROSELAND | NJ | | 10/18/2012 | 0.040 | 15,869 | | | | | | 540,000 | 11/21/2008 |
| 6901003341 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 538,270 | 11/21/2008 |
| 6901003342 | | CHINO HILLS | CA | | 10/18/2012 | 0.040 | 98,363 | | | | | | 513,000 | 11/22/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003343 | | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 237,364 | | | | | | 350,000 | 12/30/2008 |
| 6901003345 | | NEW PALESTINE | IN | | 10/18/2012 | 0.040 | | | | | | | 157,998 | 11/26/2008 |
| 6901003346 | | MOUNT DORA | FL | | 10/18/2012 | 0.040 | | | | | | | 239,400 | 11/28/2008 |
| 6901003347 | | EUCLID | OH | | 10/18/2012 | 0.040 | 7,492 | | | | | | 76,000 | 12/03/2008 |
| 6901003348 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 520,600 | 12/10/2008 |
| 6901003350 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 18,884 | | 388 | | | | 431,300 | 11/24/2008 |
| 6901003351 | | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 33,161 | | 657 | | | | 164,100 | 11/20/2008 |
| 6901003353 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 20,287 | | 400 | | | | 388,550 | 12/08/2008 |
| 6901003357 | | VANDALIA | OH | | 10/18/2012 | 0.040 | 30,958 | | | | | | 310,000 | 11/22/2008 |
| 6901003359 | | CANTON | MI | | 10/18/2012 | 0.040 | 29,406 | | | | | | 196,650 | 11/25/2008 |
| 6901003362 | | LAKE ORION | MI | | 10/18/2012 | 0.040 | | | | | | | 261,250 | 11/25/2008 |
| 6901003366 | | GAINESVILLE | VA | | 10/18/2012 | 0.040 | 8,614 | | 169 | | | | 318,725 | 11/21/2008 |
| 6901003371 | | TEMPLE HILLS | MD | | 10/18/2012 | 0.040 | 34,150 | | | | | | 253,021 | 11/21/2008 |
| 6901003378 | | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | | | | | 158,000 | 12/11/2008 |
| 6901003379 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.053 | 9,419 | | 193 | | | | 205,000 | 11/21/2008 |
| 6901003381 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 838,000 | 11/24/2008 |
| 6901003390 | | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | 31,500 | | | | | | 276,450 | 12/10/2008 |
| 6901003396 | | DURHAM | NH | | 10/18/2012 | 0.040 | 34,148 | | | | | | 242,253 | 11/26/2008 |
| 6901003400 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 94,278 | | 1,799 | | | | 820,000 | 01/12/2009 |
| 6901003402 | | LIVERPOOL | NY | | 10/18/2012 | 0.048 | 20,313 | | | | | | 119,000 | 12/15/2008 |
| 6901003404 | | COLUMBIA | MD | | 10/18/2012 | 0.040 | 108,000 | | | | | | 353,500 | 12/09/2008 |
| 6901003407 | | BERKLEY | MI | | 10/18/2012 | 0.040 | 15,841 | | 318 | | | | 223,250 | 12/10/2008 |
| 6901003408 | | RIDGEWOOD | NJ | | 10/18/2012 | 0.040 | | | | | | | 695,400 | 12/12/2008 |
| 6901003409 | | SAN GABRIEL | CA | | 10/18/2012 | 0.040 | 244,163 | | | | | | 792,300 | 12/10/2008 |
| 6901003412 | | BROOKLYN | NY | | 10/18/2012 | 0.043 | 38,604 | | 723 | | | | 600,000 | 03/05/2009 |
| 6901003417 | | MISSION VIEJO | CA | | 10/18/2012 | 0.043 | 11,989 | | 240 | | | | 517,750 | 02/18/2009 |
| 6901003418 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 12/23/2008 |
| 6901003423 | | ROSELLE | IL | | 10/18/2012 | 0.040 | 45,005 | | | | | | 169,100 | 12/18/2008 |
| 6901003425 | | EAST CHICAGO | IN | | 10/18/2012 | 0.040 | 30,965 | | | | | | 92,148 | 12/22/2008 |
| 6901003426 | | STAMFORD | CT | | 10/18/2012 | 0.040 | 99,842 | | | | | | 609,900 | 12/02/2008 |
| 6901003428 | | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 3,685 | | | | | | 117,135 | 12/09/2008 |
| 6901003429 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 31,462 | | 561 | | | | 475,950 | 12/16/2008 |
| 6901003430 | | SANTA MARIA | CA | | 10/18/2012 | 0.040 | | | | | | | 248,900 | 12/30/2008 |
| 6901003431 | | LA GRANGE | NC | | 10/18/2012 | 0.040 | 27,627 | | | | | | 272,000 | 11/26/2008 |
| 6901003433 | | MOORPARK | CA | | 10/18/2012 | 0.040 | 99,403 | | | | | | 560,975 | 01/12/2009 |
| 6901003434 | | BOISE | ID | | 10/18/2012 | 0.040 | 15,928 | | 312 | | | | 166,953 | 12/05/2008 |
| 6901003436 | | GAITHERSBURG | MD | | 10/18/2012 | 0.030 | 21,797 | | | | | | 440,800 | 12/31/2008 |
| 6901003437 | | ROYAL OAK | MI | | 10/18/2012 | 0.040 | 22,984 | | | | | | 160,550 | 12/26/2008 |
| 6901003439 | | NEW YORK | NY | | 10/18/2012 | 0.040 | | | | | | | 1,232,150 | 12/30/2008 |
| 6901003442 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 68,409 | | | | | | 287,714 | 12/12/2008 |
| 6901003444 | | AMBLER | PA | | 10/18/2012 | 0.040 | 72,258 | | | | | | 475,950 | 01/19/2009 |
| 6901003448 | | WARMINSTER | PA | | 10/18/2012 | 0.045 | 20,801 | | 397 | | | | 319,200 | 01/31/2009 |
| 6901003451 | | GLENDALE HEIGHTS | IL | | 10/18/2012 | 0.040 | 39,712 | | 780 | | | | 117,800 | 11/28/2008 |
| 6901003452 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 20,077 | | | | | | 338,200 | 12/11/2008 |
| 6901003453 | | DULUTH | MN | | 10/18/2012 | 0.040 | 29,590 | | | | | | 95,000 | 12/15/2008 |
| 6901003455 | | HONOLULU | HI | | 10/18/2012 | 0.040 | 8,245 | | | | | | 674,500 | 03/06/2009 |
| 6901003458 | | CRYSTAL LAKE | IL | | 10/18/2012 | 0.040 | 24,211 | | 474 | | | | 147,659 | 12/18/2008 |
| 6901003461 | | SAINT CHARLES | MD | | 10/18/2012 | 0.040 | 14,674 | | 293 | | | | 224,134 | 12/23/2008 |
| 6901003462 | | DES PLAINES | IL | | 10/18/2012 | 0.055 | 9,022 | | 176 | | | | 255,550 | 12/22/2008 |
| 6901003467 | | EUCLID | OH | | 10/18/2012 | 0.028 | 19,141 | | | | | | 100,000 | 12/31/2008 |
| 6901003468 | | MARSHFIELD | MA | | 10/18/2012 | 0.040 | 42,854 | | | | | | 299,250 | 12/08/2008 |
| 6901003469 | | ALBORN | MN | | 10/18/2012 | 0.040 | 82,621 | | | | | | 309,914 | 12/19/2008 |
| 6901003471 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | | | | | | | 150,100 | 12/23/2008 |
| 6901003473 | | BARNESVILLE | MN | | 10/18/2012 | 0.040 | 47,420 | | | | | | 153,000 | 12/17/2008 |
| 6901003475 | | ALBANY | NY | | 10/18/2012 | 0.040 | | | | | | | 147,000 | 12/10/2008 |
| 6901003480 | | IRVINE | CA | | 10/18/2012 | 0.040 | 149,902 | | | | | | 670,700 | 12/19/2008 |
| 6901003484 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.040 | 30,641 | | 304 | | | | 193,800 | 12/02/2008 |
| 6901003485 | | NEWTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 621,015 | 01/14/2009 |
| 6901003486 | | STARKE | FL | | 10/18/2012 | 0.040 | 91,226 | | 1,763 | | | | 700,000 | 12/10/2008 |
| 6901003488 | | MARVIN | NC | | 10/18/2012 | 0.040 | 9,896 | | | | | | 537,700 | 12/13/2008 |
| 6901003489 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.023 | 327,426 | | | | | | 2,450,000 | 12/26/2008 |
| 6901003490 | | LANCASTER | PA | | 10/18/2012 | 0.040 | 62,217 | | 1,217 | | | | 380,000 | 01/09/2009 |
| 6901003495 | | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | 32,314 | | | | | | 228,000 | 12/17/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003504 | | FARMINGTON | NH | | 10/18/2012 | 0.040 | 27,435 | | 530 | | | | 143,450 | 02/14/2009 |
| 6901003508 | | FORTVILLE | IN | | 10/18/2012 | 0.040 | 30,841 | | 573 | | | | 400,000 | 03/04/2009 |
| 6901003510 | | OLATHE | KS | | 10/18/2012 | 0.040 | 48,158 | | | | | | 228,950 | 12/29/2008 |
| 6901003511 | | BELLEVUE | WA | | 10/18/2012 | 0.028 | | | | | | | 774,250 | 04/20/2009 |
| 6901003512 | | OCEAN CITY | NJ | | 10/18/2012 | 0.040 | 21,533 | | | | | | 412,000 | 01/27/2009 |
| 6901003513 | | SAINT JOSEPH | MO | | 10/18/2012 | 0.048 | 42,059 | | | | | | 205,000 | 01/02/2009 |
| 6901003517 | | PERRYVILLE | MD | | 10/18/2012 | 0.040 | 46,872 | | | | | | 309,715 | 01/22/2009 |
| 6901003520 | | REHOBOTH BEACH | DE | | 10/18/2012 | 0.040 | 92,957 | | 2,141 | | | | 540,000 | 12/19/2008 |
| 6901003523 | | IOWA CITY | IA | | 10/18/2012 | 0.040 | 51,062 | | | | | | 278,350 | 12/19/2008 |
| 6901003525 | | STRAHAM | NH | | 10/18/2012 | 0.040 | 95,386 | | | | | | 318,250 | 12/24/2008 |
| 6901003530 | | LAKEWOOD | CO | | 10/18/2012 | 0.040 | | | | | | | 325,850 | 12/16/2008 |
| 6901003532 | | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | 49,429 | | | | | | 286,900 | 12/17/2008 |
| 6901003537 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.040 | 7,779 | | 152 | | | | 359,100 | 12/23/2008 |
| 6901003545 | | BEND | OR | | 10/18/2012 | 0.040 | | | | | | | 469,205 | 01/07/2009 |
| 6901003547 | | CAMAS | WA | | 10/18/2012 | 0.040 | 4,856 | | | | | | 284,050 | 12/26/2008 |
| 6901003550 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 21,418 | | 418 | | | | 401,850 | 01/23/2009 |
| 6901003551 | | LA LUZ | NM | | 10/18/2012 | 0.040 | | | | | | | 165,000 | 01/28/2009 |
| 6901003553 | | NAUGATUCK | CT | | 10/18/2012 | 0.040 | 31,071 | | 601 | | | | 193,800 | 12/17/2008 |
| 6901003556 | | SONOITA | AZ | | 10/18/2012 | 0.045 | 17,771 | | 318 | | | | 270,000 | 07/20/2009 |
| 6901003557 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 78,524 | | | | | | 675,450 | 01/22/2009 |
| 6901003565 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 48,144 | | | | | | 1,100,000 | 01/08/2009 |
| 6901003568 | | HENDERSONVILLE | TN | | 10/18/2012 | 0.040 | 57,739 | | | | | | 169,100 | 01/29/2009 |
| 6901003571 | | CHULA VISTA | CA | | 10/18/2012 | 0.040 | 48,355 | | | | | | 315,400 | 12/30/2008 |
| 6901003577 | | MOORPARK | CA | | 10/18/2012 | 0.040 | 87,746 | | | | | | 385,605 | 12/19/2008 |
| 6901003578 | | LAKE ELSINORE | CA | | 10/18/2012 | 0.043 | 32,370 | | | | | | 378,200 | 12/22/2008 |
| 6901003580 | | SANTA CLARA | CA | | 10/18/2012 | 0.040 | 61,000 | | | | | | 722,000 | 01/14/2009 |
| 6901003582 | | SHERWOOD | AR | | 10/18/2012 | 0.028 | 4,576 | | | | | | 136,325 | 12/29/2008 |
| 6901003584 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 48,312 | | | | | | 1,450,000 | 02/11/2009 |
| 6901003585 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 122,229 | | 2,302 | | | | 297,000 | 02/05/2009 |
| 6901003596 | | WILBRAHAM | MA | | 10/18/2012 | 0.040 | 48,324 | | | | | | 249,365 | 03/26/2009 |
| 6901003600 | | OAK VIEW | CA | | 10/18/2012 | 0.040 | | | | | | | 505,780 | 02/26/2009 |
| 6901003603 | | WOODBURY | MN | | 10/18/2012 | 0.044 | 21,873 | | 418 | | | | 296,400 | 01/02/2009 |
| 6901003605 | | COVINGTON | WA | | 10/18/2012 | 0.040 | 55,862 | | 1,086 | | | | 610,000 | 12/30/2008 |
| 6901003608 | | PORT ALLEN | LA | | 10/18/2012 | 0.046 | 28,196 | | 570 | | | | 461,000 | 12/30/2008 |
| 6901003611 | | BEAVERTON | OR | | 10/18/2012 | 0.045 | 56,731 | | 1,061 | | | | 490,000 | 03/12/2009 |
| 6901003616 | | DREXEL HILL | PA | | 10/18/2012 | 0.040 | 12,768 | | | | | | 351,000 | 12/26/2008 |
| 6901003617 | | BOYLSTON | MA | | 10/18/2012 | 0.040 | 29,920 | | 590 | | | | 183,966 | 01/31/2009 |
| 6901003620 | | ROSWELL | GA | | 10/18/2012 | 0.056 | 11,237 | | 215 | | | | 220,000 | 01/30/2009 |
| 6901003625 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | | | | | 283,500 | 01/05/2009 |
| 6901003634 | | WALESKA | GA | | 10/18/2012 | 0.040 | | | | | | | 438,000 | 03/13/2009 |
| 6901003636 | | OGDEN | UT | | 10/18/2012 | 0.040 | 34,749 | | 672 | | | | 160,000 | 01/14/2009 |
| 6901003637 | | SPOKANE | WA | | 10/18/2012 | 0.040 | 74,975 | | | | | | 251,100 | 01/16/2009 |
| 6901003643 | | TUKWILA | WA | | 10/18/2012 | 0.040 | 11,900 | | | | | | 219,000 | 03/05/2009 |
| 6901003645 | | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 26,104 | | | | | | 183,816 | 01/15/2009 |
| 6901003648 | | SAINT CLOUD | MN | | 10/18/2012 | 0.045 | 11,312 | | 232 | | | | 214,688 | 02/02/2009 |
| 6901003649 | | FLORAL PARK | NY | | 10/18/2012 | 0.046 | 39,923 | | 758 | | | | 535,000 | 02/14/2009 |
| 6901003652 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 11,165 | | | | | | 785,520 | 02/27/2009 |
| 6901003653 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 910,000 | 01/24/2009 |
| 6901003656 | | DANVERS | MA | | 10/18/2012 | 0.040 | 149,466 | | | | | | 427,100 | 01/29/2009 |
| 6901003664 | | BEDFORD | NH | | 10/18/2012 | 0.040 | 25,288 | | 437 | | | | 835,000 | 02/19/2009 |
| 6901003665 | | MONTGOMERY VILLAGE | MD | | 10/18/2012 | 0.042 | 25,313 | | 490 | | | | 345,000 | 01/24/2009 |
| 6901003675 | | BROADVIEW HEIGHTS | OH | | 10/18/2012 | 0.043 | 53,934 | | 1,008 | | | | 432,000 | 03/24/2009 |
| 6901003682 | | CUDAHY | WI | | 10/18/2012 | 0.040 | 35,785 | | 679 | | | | 190,500 | 02/12/2009 |
| 6901003683 | | LOMBARD | IL | | 10/18/2012 | 0.040 | 687 | | 41 | | | | 357,300 | 01/29/2009 |
| 6901003687 | | FREMONT | CA | | 10/18/2012 | 0.040 | | | | | | | 1,080,000 | 01/29/2009 |
| 6901003690 | | NASHUA | NH | | 10/18/2012 | 0.040 | 10,443 | | | | | | 179,100 | 01/26/2009 |
| 6901003700 | | FOLEY | MN | | 10/18/2012 | 0.040 | 33,738 | | 530 | | | | 248,000 | 04/16/2009 |
| 6901003701 | | ALEXANDER | AR | | 10/18/2012 | 0.040 | | | | | | | 163,500 | 01/22/2009 |
| 6901003703 | | DAYTON | OH | | 10/18/2012 | 0.052 | | | | | | | 160,200 | 02/23/2009 |
| 6901003704 | | BIRMINGHAM | AL | | 10/18/2012 | 0.057 | 21,831 | | 411 | | | | 278,000 | 02/28/2009 |
| 6901003713 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 129,804 | | 2,356 | | | | 780,000 | 04/30/2009 |
| 6901003716 | | PRINCETON JUNCTION | NJ | | 10/18/2012 | 0.040 | 65,160 | | 1,177 | | | | 700,000 | 01/16/2009 |
| 6901003720 | | TUCSON | AZ | | 10/18/2012 | 0.040 | | | | | | | 424,800 | 01/22/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003721 | | LANSDALE | PA | | 10/18/2012 | 0.041 | 1,507 | | 62 | | | | 565,000 | 01/30/2009 |
| 6901003726 | | TEXARKANA | AR | | 10/18/2012 | 0.040 | | | | | | | 185,000 | 01/31/2009 |
| 6901003729 | | SEASIDE | OR | | 10/18/2012 | 0.040 | | | | | | | 383,400 | 01/30/2009 |
| 6901003731 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 16,607 | | 350 | | | | 650,000 | 02/06/2009 |
| 6901003733 | | PALM SPRINGS | FL | | 10/18/2012 | 0.040 | 22,090 | | 429 | | | | 73,800 | 02/10/2009 |
| 6901003734 | | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 25,581 | | | | | | 123,989 | 02/19/2009 |
| 6901003739 | | GOLDEN | CO | | 10/18/2012 | 0.040 | 84,033 | | | | | | 570,000 | 02/26/2009 |
| 6901003741 | | DE PERE | WI | | 10/18/2012 | 0.041 | | | | | | | 450,000 | 02/23/2009 |
| 6901003742 | | WILMINGTON | NC | | 10/18/2012 | 0.040 | 273,983 | | 5,198 | | | | 1,225,000 | 02/13/2009 |
| 6901003744 | | MCMINNVILLE | OR | | 10/18/2012 | 0.040 | | | | | | | 226,800 | 01/29/2009 |
| 6901003746 | | CANTON | GA | | 10/18/2012 | 0.040 | 109,000 | | 2,057 | | | | 710,000 | 02/12/2009 |
| 6901003756 | | SAINT CHARLES | MO | | 10/18/2012 | 0.053 | | | | | | | 242,000 | 02/10/2009 |
| 6901003757 | | NEKOOSA | WI | | 10/18/2012 | 0.040 | 36,200 | | | | | | 250,000 | 03/03/2009 |
| 6901003759 | | CUPERTINO | CA | | 10/18/2012 | 0.040 | 76,779 | | | | | | 1,279,620 | 02/26/2009 |
| 6901003760 | | CO SPGS | CO | | 10/18/2012 | 0.040 | (562) | | 19 | | | | 380,000 | 02/13/2009 |
| 6901003763 | | HENDERSON | NV | | 10/18/2012 | 0.058 | 15,308 | | 289 | | | | 235,000 | 02/04/2009 |
| 6901003764 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 98,525 | | | | | | 650,000 | 03/16/2009 |
| 6901003770 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 41,159 | | 757 | | | | 251,100 | 03/16/2009 |
| 6901003774 | | NICEVILLE | FL | | 10/18/2012 | 0.040 | 148,387 | | 2,796 | | | | 530,000 | 02/25/2009 |
| 6901003786 | | WISCONSIN RAPIDS | WI | | 10/18/2012 | 0.040 | 34,319 | | | | | | 89,000 | 02/24/2009 |
| 6901003787 | | CUPERTINO | CA | | 10/18/2012 | 0.040 | 19,576 | | 2,252 | | | | 1,420,000 | 02/26/2009 |
| 6901003792 | | ST PAUL | MN | | 10/18/2012 | 0.040 | 36,626 | | 696 | | | | 440,000 | 02/27/2009 |
| 6901003793 | | CROWNSVILLE | MD | | 10/18/2012 | 0.040 | 149,105 | | | | | | 900,000 | 02/19/2009 |
| 6901003797 | | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 607,500 | 03/11/2009 |
| 6901003802 | | LAS VEGAS | NV | | 10/18/2012 | 0.066 | 6,445 | | 121 | | | | 275,000 | 02/19/2009 |
| 6901003803 | | BRENTWOOD | TN | | 10/18/2012 | 0.040 | 167,934 | | 3,393 | | | | 980,900 | 02/24/2009 |
| 6901003804 | | SAVAGE | MN | | 10/18/2012 | 0.040 | | | | | | | 272,000 | 02/27/2009 |
| 6901003812 | | RACELAND | LA | | 10/18/2012 | 0.040 | 76,299 | | | | | | 178,300 | 03/18/2009 |
| 6901003813 | | MANCHESTER | NH | | 10/18/2012 | 0.041 | 7,004 | | 159 | | | | 190,000 | 03/20/2009 |
| 6901003816 | | NORTH WEYMOUTH | MA | | 10/18/2012 | 0.046 | | | 22,778 | | | | 273,600 | 01/21/2009 |
| 6901003820 | | LINO LAKES | MN | | 10/18/2012 | 0.040 | 47,983 | | | | | | 295,200 | 03/10/2009 |
| 6901003821 | | ORLANDO | FL | | 10/18/2012 | 0.040 | | | | | | | 370,000 | 02/27/2009 |
| 6901003826 | | FINLEYVILLE | PA | | 10/18/2012 | 0.040 | 46,856 | | | | | | 114,300 | 03/11/2009 |
| 6901003827 | | DULUTH | GA | | 10/18/2012 | 0.040 | | | | | | | 215,100 | 02/13/2009 |
| 6901003829 | | PITTSFIELD | ME | | 10/18/2012 | 0.051 | | | 10,452 | | | | 120,000 | 02/16/2009 |
| 6901003832 | | NORTH BEND | WA | | 10/18/2012 | 0.040 | 29,109 | | 538 | | | | 544,000 | 03/05/2009 |
| 6901003833 | | DURHAM | NC | | 10/18/2012 | 0.049 | 16,635 | | 317 | | | | 318,000 | 03/13/2009 |
| 6901003836 | | CAPE MAY | NJ | | 10/18/2012 | 0.040 | 48,905 | | | | | | 304,200 | 03/14/2009 |
| 6901003837 | | NEW CASTLE | DE | | 10/18/2012 | 0.041 | 6,303 | | 123 | | | | 237,600 | 02/26/2009 |
| 6901003838 | | UNIONTOWN | OH | | 10/18/2012 | 0.049 | 30,861 | | 587 | | | | 143,000 | 02/27/2009 |
| 6901003844 | | OCONOMOWOC | WI | | 10/18/2012 | 0.040 | | | | | | | 425,000 | 03/25/2009 |
| 6901003847 | | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | | | | | | | 460,000 | 03/30/2009 |
| 6901003856 | | FREMONT | NH | | 10/18/2012 | 0.048 | 57,306 | | 1,069 | | | | 287,000 | 03/12/2009 |
| 6901003860 | | LARGO | FL | | 10/18/2012 | 0.040 | 31,801 | | 602 | | | | 195,000 | 02/13/2009 |
| 6901003867 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | 64,649 | | | | | | 119,281 | 03/05/2009 |
| 6901003868 | | BOCA RATON | FL | | 10/18/2012 | 0.050 | 15,345 | | 286 | | | | 127,800 | 03/06/2009 |
| 6901003872 | | FALLSINGTON | PA | | 10/18/2012 | 0.040 | 56,182 | | | | | | 360,000 | 03/18/2009 |
| 6901003873 | | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 4,154 | | | | | | 348,300 | 03/13/2009 |
| 6901003876 | | CHARLESTON | SC | | 10/18/2012 | 0.056 | 17,914 | | 352 | | | | 220,500 | 02/27/2009 |
| 6901003879 | | KENSINGTON | MD | | 10/18/2012 | 0.040 | 30,590 | | 571 | | | | 520,000 | 03/11/2009 |
| 6901003881 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | 97,477 | | | | | | 392,760 | 02/20/2009 |
| 6901003889 | | SPOKANE | WA | | 10/18/2012 | 0.040 | 45,305 | | | | | | 257,400 | 03/13/2009 |
| 6901003891 | | LITTLE ROCK | AR | | 10/18/2012 | 0.050 | 26,866 | | 512 | | | | 216,000 | 03/27/2009 |
| 6901003892 | | PAYSON | AZ | | 10/18/2012 | 0.040 | 198,937 | | | | | | 360,000 | 03/26/2009 |
| 6901003893 | | CANTON | GA | | 10/18/2012 | 0.043 | | | | | | | 350,000 | 03/26/2009 |
| 6901003895 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 584 | | | | | | 626,400 | 03/19/2009 |
| 6901003896 | | MONROE | CT | | 10/18/2012 | 0.040 | 35,327 | | | | | | 318,600 | 03/06/2009 |
| 6901003897 | | CONWAY | AR | | 10/18/2012 | 0.040 | 23,953 | | | | | | 131,400 | 03/25/2009 |
| 6901003904 | | MIAMI | FL | | 10/18/2012 | 0.040 | 21,194 | | 398 | | | | 150,000 | 05/07/2009 |
| 6901003905 | | CHARLESTON | SC | | 10/18/2012 | 0.040 | 54,872 | | | | | | 188,100 | 05/06/2009 |
| 6901003907 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 39,603 | | | | | | 324,900 | 04/17/2009 |
| 6901003908 | | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | | | | | 215,095 | 02/27/2009 |
| 6901003910 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 68,731 | | 1,319 | | | | 785,000 | 04/29/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901003912 | | WAXHAW | NC | | 10/18/2012 | 0.051 | 24,769 | | 463 | | | | 345,000 | 03/10/2009 |
| 6901003915 | | ALGONQUIN | IL | | 10/18/2012 | 0.057 | 19,343 | | 365 | | | | 385,000 | 03/14/2009 |
| 6901003916 | | OLATHE | KS | | 10/18/2012 | 0.059 | 16,145 | | 302 | | | | 185,000 | 04/10/2009 |
| 6901003917 | | WADSWORTH | OH | | 10/18/2012 | 0.040 | 3,717 | | | | | | 149,400 | 03/27/2009 |
| 6901003918 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 92,307 | | | | | | 475,000 | 03/20/2009 |
| 6901003933 | | SPARKS | NV | | 10/18/2012 | 0.058 | 11,922 | | 222 | | | | 220,000 | 03/12/2009 |
| 6901003934 | | CHAMPLIN | MN | | 10/18/2012 | 0.046 | 7,851 | | 152 | | | | 193,500 | 03/18/2009 |
| 6901003938 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 12,724 | | 248 | | | | 169,000 | 03/31/2009 |
| 6901003943 | | VANCOUVER | WA | | 10/18/2012 | 0.040 | | | | | | | 206,100 | 03/31/2009 |
| 6901003945 | | HONOLULU | HI | | 10/18/2012 | 0.053 | 172 | | 6 | | | | 496,800 | 06/09/2009 |
| 6901003947 | | WARRENTON | VA | | 10/18/2012 | 0.052 | 16,793 | | 314 | | | | 435,000 | 03/27/2009 |
| 6901003950 | | MANOR | DE | | 10/18/2012 | 0.040 | 47,263 | | | | | | 206,010 | 02/26/2009 |
| 6901003951 | | WEST HAVEN | CT | | 10/18/2012 | 0.040 | 35,111 | | 672 | | | | 160,200 | 03/03/2009 |
| 6901003952 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 158,400 | 03/05/2009 |
| 6901003954 | | HAMPTON | VA | | 10/18/2012 | 0.042 | 23,200 | | 434 | | | | 360,000 | 03/18/2009 |
| 6901003962 | | KNOXVILLE | TN | | 10/18/2012 | 0.065 | 3,665 | | 71 | | | | 178,000 | 03/23/2009 |
| 6901003964 | | EAST WALPOLE | MA | | 10/18/2012 | 0.040 | 2,738 | | 71 | | | | 292,000 | 02/27/2009 |
| 6901003969 | | SOUTH KINGSTOWN | RI | | 10/18/2012 | 0.040 | 51,523 | | 956 | | | | 490,000 | 03/30/2009 |
| 6901003972 | | PAXINOS | PA | | 10/18/2012 | 0.040 | 31,359 | | 588 | | | | 154,200 | 03/24/2009 |
| 6901003976 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 54,497 | | | | | | 282,600 | 06/19/2009 |
| 6901003977 | | WEST HAVEN | CT | | 10/18/2012 | 0.040 | (1,062) | | 35 | | | | 179,898 | 03/27/2009 |
| 6901003987 | | ALOHA | OR | | 10/18/2012 | 0.042 | 26,080 | | 485 | | | | 229,500 | 03/28/2009 |
| 6901003991 | | CASPER | WY | | 10/18/2012 | 0.040 | 49,903 | | | | | | 174,600 | 04/14/2009 |
| 6901003993 | | MACHESNEY PARK | IL | | 10/18/2012 | 0.040 | | | | | | | 183,000 | 04/30/2009 |
| 6901003998 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | 16,005 | | 461 | | | | 1,020,000 | 03/12/2009 |
| 6901004004 | | MILFORD | NJ | | 10/18/2012 | 0.040 | 199,931 | | | | | | 550,000 | 03/31/2009 |
| 6901004005 | | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | 49,899 | | | | | | 307,800 | 03/09/2009 |
| 6901004007 | | NEW FAIRFIELD | CT | | 10/18/2012 | 0.040 | 143,077 | | | | | | 549,000 | 07/28/2009 |
| 6901004008 | | WESTMINSTER | MA | | 10/18/2012 | 0.040 | 27,366 | | | | | | 161,000 | 06/16/2009 |
| 6901004011 | | ROCHESTER | MI | | 10/18/2012 | 0.040 | 13,597 | | 260 | | | | 171,000 | 03/26/2009 |
| 6901004012 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 429,000 | 03/24/2009 |
| 6901004013 | | ASHBURN | VA | | 10/18/2012 | 0.045 | 38,040 | | 704 | | | | 570,000 | 04/16/2009 |
| 6901004019 | | RENO | NV | | 10/18/2012 | 0.040 | 28,483 | | 530 | | | | 292,000 | 03/16/2009 |
| 6901004021 | | KINGSTON | NH | | 10/18/2012 | 0.040 | 10,438 | | | | | | 207,900 | 03/30/2009 |
| 6901004026 | | ONALASKA | WI | | 10/18/2012 | 0.040 | 97,863 | | | | | | 230,000 | 07/10/2009 |
| 6901004028 | | NORTH MIAMI BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 180,900 | 04/29/2009 |
| 6901004030 | | LADY LAKE | FL | | 10/18/2012 | 0.043 | 56,567 | | 1,055 | | | | 370,000 | 03/26/2009 |
| 6901004035 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 224,100 | 04/28/2009 |
| 6901004036 | | EXTON | PA | | 10/18/2012 | 0.042 | | | | | | | 327,600 | 03/27/2009 |
| 6901004038 | | CAROL STREAM | IL | | 10/18/2012 | 0.040 | 9,424 | | | | | | 424,800 | 04/30/2009 |
| 6901004039 | | LITTLE HOCKING | OH | | 10/18/2012 | 0.042 | 13,122 | | 254 | | | | 195,000 | 03/25/2009 |
| 6901004040 | | LANCASTER | SC | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 05/01/2009 |
| 6901004042 | | GROTON | MA | | 10/18/2012 | 0.040 | 23,869 | | | | | | 673,289 | 03/31/2009 |
| 6901004043 | | LANDENBERG | PA | | 10/18/2012 | 0.040 | 84,963 | | 1,571 | | | | 356,000 | 05/19/2009 |
| 6901004045 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 69,000 | | | | | | 243,000 | 03/18/2009 |
| 6901004048 | | CONGERS | NY | | 10/18/2012 | 0.040 | 37,122 | | | | | | 451,800 | 04/13/2009 |
| 6901004050 | | CHESAPEAKE CITY | MD | | 10/18/2012 | 0.040 | 93,114 | | | | | | 292,500 | 05/08/2009 |
| 6901004053 | | MIAMI | FL | | 10/18/2012 | 0.045 | | | | | | | 550,000 | 08/03/2009 |
| 6901004056 | | NORFOLK | VA | | 10/18/2012 | 0.040 | 15,964 | | | | | | 277,000 | 04/07/2009 |
| 6901004057 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 11,769 | | 236 | | | | 132,300 | 03/30/2009 |
| 6901004060 | | MILLVILLE | MN | | 10/18/2012 | 0.059 | 15,738 | | 294 | | | | 85,000 | 03/24/2009 |
| 6901004061 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 161,615 | | | | | | 1,600,000 | 04/28/2009 |
| 6901004062 | | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 03/30/2009 |
| 6901004064 | | ANOKA | MN | | 10/18/2012 | 0.040 | 47,665 | | | | | | 126,000 | 04/13/2009 |
| 6901004067 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 31,052 | | | | | | 181,800 | 03/20/2009 |
| 6901004072 | | MONUMENT | CO | | 10/18/2012 | 0.040 | 113,102 | | 2,187 | | | | 400,000 | 04/09/2009 |
| 6901004075 | | WASHOE VALLEY | NV | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 03/30/2009 |
| 6901004079 | | SAINT ANTHONY | MN | | 10/18/2012 | 0.040 | 34,784 | | 655 | | | | 263,700 | 04/06/2009 |
| 6901004080 | | IVOR | VA | | 10/18/2012 | 0.040 | 36,883 | | | | | | 255,000 | 05/06/2009 |
| 6901004084 | | GRAHAM | WA | | 10/18/2012 | 0.040 | 3,336 | | 90 | | | | 386,100 | 03/20/2009 |
| 6901004088 | | BRIGHTON | MI | | 10/18/2012 | 0.040 | | | | | | | 145,800 | 04/02/2009 |
| 6901004089 | | WESTCHESTER | IL | | 10/18/2012 | 0.040 | | | | | | | 284,400 | 04/09/2009 |
| 6901004090 | | SAN JOSE | CA | | 10/18/2012 | 0.046 | 31,251 | | 580 | | | | 340,900 | 04/13/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004091 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 54,798 | | 1,052 | | | | 649,800 | 05/22/2009 |
| 6901004095 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 26,193 | | | | | | 223,000 | 04/29/2009 |
| 6901004098 | | WEST GROVE | PA | | 10/18/2012 | 0.040 | | | | | | | 333,000 | 04/13/2009 |
| 6901004099 | | LAWRENCEVILLE | GA | | 10/18/2012 | 0.040 | 16,359 | | 453 | | | | 216,000 | 05/18/2009 |
| 6901004100 | | GREENFIELD | WI | | 10/18/2012 | 0.040 | 19,746 | | | | | | 143,541 | 04/07/2009 |
| 6901004102 | | ROCHESTER | MN | | 10/18/2012 | 0.040 | 18,619 | | | | | | 189,000 | 04/09/2009 |
| 6901004105 | | HUDSON | WI | | 10/18/2012 | 0.040 | 40,686 | | | | | | 172,000 | 03/30/2009 |
| 6901004108 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 9,008 | | 217 | | | | 750,600 | 03/24/2009 |
| 6901004109 | | AURORA | IL | | 10/18/2012 | 0.040 | 64,164 | | 1,164 | | | | 328,500 | 04/28/2009 |
| 6901004113 | | GREENWOOD | IN | | 10/18/2012 | 0.042 | 10,817 | | | | | | 180,567 | 03/27/2009 |
| 6901004116 | | LAKE WORTH | FL | | 10/18/2012 | 0.040 | | | | | | | 52,000 | 04/30/2009 |
| 6901004122 | | APEX | NC | | 10/18/2012 | 0.040 | | | | | | | 283,500 | 03/30/2009 |
| 6901004123 | | COPLEY | OH | | 10/18/2012 | 0.057 | 10,680 | | 197 | | | | 329,000 | 04/02/2009 |
| 6901004125 | | CHINO HILLS | CA | | 10/18/2012 | 0.040 | 18,867 | | 354 | | | | 533,000 | 03/31/2009 |
| 6901004126 | | WEST RICHLAND | WA | | 10/18/2012 | 0.040 | 76,743 | | | | | | 165,000 | 03/31/2009 |
| 6901004128 | | BLOOMINGTON | MN | | 10/18/2012 | 0.044 | 60,352 | | | | | | 390,000 | 03/26/2009 |
| 6901004129 | | SEATTLE | WA | | 10/18/2012 | 0.040 | 153,495 | | 2,791 | | | | 850,000 | 05/06/2009 |
| 6901004131 | | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 294,273 | | | | | | 1,900,000 | 08/04/2009 |
| 6901004134 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | 1,169 | | 24 | | | | 286,200 | 04/24/2009 |
| 6901004138 | | SILVERTON | OR | | 10/18/2012 | 0.045 | 19,396 | | 517 | | | | 215,000 | 08/20/2009 |
| 6901004140 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.049 | 25,129 | | 460 | | | | 215,000 | 04/17/2009 |
| 6901004142 | | GOFFSTOWN | NH | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 05/29/2009 |
| 6901004144 | | REDMOND | WA | | 10/18/2012 | 0.054 | 20,651 | | 388 | | | | 212,000 | 03/31/2009 |
| 6901004150 | | NAPLES | FL | | 10/18/2012 | 0.042 | 154,563 | | 3,891 | | | | 420,000 | 05/22/2009 |
| 6901004151 | | BEDFORD | NH | | 10/18/2012 | 0.044 | | | | | | | 328,818 | 03/31/2009 |
| 6901004153 | | BURLINGTON | VT | | 10/18/2012 | 0.040 | 59,030 | | | | | | 374,698 | 04/27/2009 |
| 6901004155 | | ALBANY | NY | | 10/18/2012 | 0.042 | 37,361 | | 688 | | | | 236,000 | 04/21/2009 |
| 6901004158 | | EDGEWATER | MD | | 10/18/2012 | 0.040 | 55,849 | | 858 | | | | 487,000 | 04/10/2009 |
| 6901004160 | | FRIDLEY | MN | | 10/18/2012 | 0.040 | | | | | | | 143,100 | 04/17/2009 |
| 6901004163 | | NEWTON | MA | | 10/18/2012 | 0.040 | | | | | | | 940,000 | 05/01/2009 |
| 6901004166 | | BROWERVILLE | MN | | 10/18/2012 | 0.040 | | | | | | | 100,000 | 04/21/2009 |
| 6901004174 | | SAN JOSE | CA | | 10/18/2012 | 0.063 | 15,137 | | 279 | | | | 300,000 | 04/01/2009 |
| 6901004176 | | ROSEDALE | NY | | 10/18/2012 | 0.040 | 21,674 | | | | | | 344,700 | 04/21/2009 |
| 6901004178 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 41,656 | | | | | | 337,500 | 03/30/2009 |
| 6901004181 | | AURORA | IL | | 10/18/2012 | 0.063 | 9,681 | | 176 | | | | 162,000 | 04/30/2009 |
| 6901004184 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | | | | | 339,000 | 04/30/2009 |
| 6901004185 | | OLYPHANT | PA | | 10/18/2012 | 0.040 | | | | | | | 140,000 | 04/09/2009 |
| 6901004189 | | HIAWASSEE | GA | | 10/18/2012 | 0.040 | 35,454 | | | | | | 200,000 | 04/27/2009 |
| 6901004192 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 950,000 | 04/24/2009 |
| 6901004193 | | ACMAR | AL | | 10/18/2012 | 0.050 | 953 | | 21 | | | | 122,400 | 04/30/2009 |
| 6901004203 | | HARRISBURG | NC | | 10/18/2012 | 0.045 | 37,950 | | 689 | | | | 276,300 | 04/29/2009 |
| 6901004207 | | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 2,308 | | | | | | 123,300 | 04/16/2009 |
| 6901004208 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 62,843 | | 1,158 | | | | 349,200 | 05/07/2009 |
| 6901004210 | | DRAPER | UT | | 10/18/2012 | 0.040 | | | | | | | 264,600 | 04/03/2009 |
| 6901004211 | | HEBRON | CT | | 10/18/2012 | 0.040 | | | | | | | 345,000 | 05/27/2007 |
| 6901004214 | | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 15,550 | | 335 | | | | 117,900 | 03/30/2009 |
| 6901004218 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 04/27/2009 |
| 6901004219 | | FAIRFAX STATION | VA | | 10/18/2012 | 0.040 | 81,220 | | | | | | 771,000 | 05/19/2009 |
| 6901004221 | | URBANDALE | IA | | 10/18/2012 | 0.053 | | | | | | | 174,000 | 04/20/2009 |
| 6901004225 | | CHARLOTTE | NC | | 10/18/2012 | 0.047 | 1,638 | | 9 | | | | 165,600 | 04/15/2009 |
| 6901004226 | | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 425,700 | 05/11/2009 |
| 6901004229 | | MELBOURNE | FL | | 10/18/2012 | 0.040 | | | | | | | 205,200 | 07/06/2009 |
| 6901004233 | | WICHITA | KS | | 10/18/2012 | 0.040 | 83,285 | | | | | | 465,000 | 05/29/2009 |
| 6901004234 | | PEACH BOTTOM | PA | | 10/18/2012 | 0.040 | 29,190 | | | | | | 215,000 | 04/23/2009 |
| 6901004239 | | MOORESTOWN | NJ | | 10/18/2012 | 0.040 | 61,572 | | 1,128 | | | | 415,000 | 04/28/2009 |
| 6901004240 | | PITTSBURGH | PA | | 10/18/2012 | 0.055 | | | | | | | 225,000 | 06/12/2009 |
| 6901004242 | | ESCONDIDO | CA | | 10/18/2012 | 0.053 | | | | | | | 280,000 | 04/10/2009 |
| 6901004245 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 830,000 | 05/29/2009 |
| 6901004247 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 12,905 | | | | | | 875,000 | 05/07/2009 |
| 6901004250 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | | | | | 3,725,000 | 04/10/2009 |
| 6901004254 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 206,778 | | | | | | 855,000 | 04/20/2009 |
| 6901004256 | | CAMPBELL | CA | | 10/18/2012 | 0.040 | 68,306 | | | | | | 895,000 | 04/11/2009 |
| 6901004260 | | BEAR | DE | | 10/18/2012 | 0.040 | | | | | | | 473,500 | 05/13/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004272 | | WAUWATOSA | WI | | 10/18/2012 | 0.040 | 1,825 | | 34 | | | | 200,000 | 05/18/2009 |
| 6901004273 | | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | | | | | 195,000 | 05/01/2009 |
| 6901004280 | | BOONVILLE | IN | | 10/18/2012 | 0.065 | 5,303 | | 101 | | | | 137,000 | 04/30/2009 |
| 6901004285 | | MATAWAN | NJ | | 10/18/2012 | 0.040 | 52,336 | | | | | | 319,500 | 06/25/2009 |
| 6901004293 | | GARNER | NC | | 10/18/2012 | 0.052 | 14,272 | | 262 | | | | 251,000 | 05/27/2009 |
| 6901004296 | | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | | | | | 159,300 | 04/30/2009 |
| 6901004297 | | DEALE | MD | | 10/18/2012 | 0.040 | 96,000 | | | | | | 700,000 | 04/23/2009 |
| 6901004301 | | DES MOINES | IA | | 10/18/2012 | 0.045 | 34,906 | | | | | | 194,400 | 05/13/2009 |
| 6901004303 | | LUDINGTON | MI | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 06/15/2009 |
| 6901004307 | | ROCKFORD | IL | | 10/18/2012 | 0.043 | 23,837 | | 458 | | | | 254,000 | 04/17/2009 |
| 6901004308 | | MADISON | FL | | 10/18/2012 | 0.040 | 8,692 | | | | | | 92,700 | 04/16/2009 |
| 6901004312 | | JUPITER | FL | | 10/18/2012 | 0.040 | | | | | | | 459,000 | 04/13/2009 |
| 6901004313 | | SOUTH VIENNA | OH | | 10/18/2012 | 0.047 | 20,802 | | 377 | | | | 135,500 | 05/22/2009 |
| 6901004316 | | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | | | | | 216,050 | 04/29/2009 |
| 6901004321 | | HAMPSTEAD | NH | | 10/18/2012 | 0.040 | 21,268 | | | | | | 200,000 | 04/30/2009 |
| 6901004322 | | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 22,272 | | 895 | | | | 420,000 | 05/23/2009 |
| 6901004323 | | WILMINGTON | DE | | 10/18/2012 | 0.054 | 16,137 | | 297 | | | | 280,000 | 04/30/2009 |
| 6901004326 | | ELKTON | MD | | 10/18/2012 | 0.040 | 2,849 | | 78 | | | | 252,000 | 05/13/2009 |
| 6901004329 | | ELKINS PARK | PA | | 10/18/2012 | 0.046 | 38,443 | | 726 | | | | 335,000 | 05/22/2009 |
| 6901004330 | | EDGEWATER | MD | | 10/18/2012 | 0.040 | 258,177 | | | | | | 1,698,000 | 05/22/2009 |
| 6901004331 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | 49,820 | | | | | | 227,853 | 05/27/2009 |
| 6901004332 | | CLEARWATER | FL | | 10/18/2012 | 0.040 | 2,178 | | 47 | | | | 150,000 | 06/11/2009 |
| 6901004334 | | TENAFLY | NJ | | 10/18/2012 | 0.040 | 60,200 | | 1,139 | | | | 720,000 | 06/04/2009 |
| 6901004336 | | ROSLYN | NY | | 10/18/2012 | 0.040 | 150,050 | | | | | | 1,263,000 | 05/29/2009 |
| 6901004340 | | SAVANNAH | GA | | 10/18/2012 | 0.040 | 22,674 | | 369 | | | | 206,100 | 04/29/2009 |
| 6901004341 | | WOLFEBORO | NH | | 10/18/2012 | 0.040 | 45,678 | | 847 | | | | 511,000 | 05/19/2009 |
| 6901004343 | | HUNTINGTON WOODS | MI | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 05/13/2009 |
| 6901004348 | | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | 36,260 | | 661 | | | | 176,400 | 04/30/2009 |
| 6901004349 | | OAK HARBOR | WA | | 10/18/2012 | 0.040 | | | | | | | 272,610 | 05/14/2009 |
| 6901004350 | | MORA | MN | | 10/18/2012 | 0.040 | 35,661 | | | | | | 167,000 | 05/21/2009 |
| 6901004352 | | REDMOND | WA | | 10/18/2012 | 0.040 | 20,654 | | 454 | | | | 634,500 | 07/08/2009 |
| 6901004353 | | BLAINE | WA | | 10/18/2012 | 0.040 | 44,699 | | | | | | 315,000 | 05/22/2009 |
| 6901004354 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 614,700 | 06/30/2009 |
| 6901004355 | | MARTINSVILLE | IN | | 10/18/2012 | 0.040 | 33,948 | | | | | | 170,000 | 05/26/2009 |
| 6901004360 | | WHITEFISH | MT | | 10/18/2012 | 0.040 | 159,045 | | 2,884 | | | | 844,000 | 05/15/2009 |
| 6901004364 | | TAMPA | FL | | 10/18/2012 | 0.040 | 47,552 | | | | | | 125,100 | 06/04/2009 |
| 6901004365 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | 47,000 | | | | | | 540,000 | 07/20/2009 |
| 6901004371 | | GOLDEN VALLEY | MN | | 10/18/2012 | 0.043 | 72,778 | | 1,356 | | | | 619,000 | 06/13/2009 |
| 6901004375 | | EASTON | PA | | 10/18/2012 | 0.040 | 97,913 | | | | | | 355,000 | 07/02/2009 |
| 6901004377 | | CHESTERTOWN | NY | | 10/18/2012 | 0.040 | 7,724 | | | | | | 212,400 | 05/29/2009 |
| 6901004379 | | MOORESTOWN | NJ | | 10/18/2012 | 0.040 | 33,092 | | | | | | 564,000 | 05/15/2009 |
| 6901004381 | | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 21,710 | | 381 | | | | 135,000 | 05/27/2009 |
| 6901004386 | | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | 26,262 | | 498 | | | | 635,000 | 05/18/2009 |
| 6901004389 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 05/13/2009 |
| 6901004390 | | TEMPERANCE | MI | | 10/18/2012 | 0.040 | | | | | | | 129,600 | 05/26/2009 |
| 6901004393 | | YORKTOWN HEIGHTS | NY | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 06/22/2009 |
| 6901004397 | | ROLLING MEADOWS | IL | | 10/18/2012 | 0.046 | 50,639 | | 896 | | | | 419,400 | 07/07/2009 |
| 6901004400 | | GREENSBORO | NC | | 10/18/2012 | 0.043 | | | | | | | 425,000 | 05/29/2009 |
| 6901004401 | | PELHAM | NH | | 10/18/2012 | 0.040 | | | | | | | 328,000 | 06/05/2009 |
| 6901004403 | | WOLFEBORO | NH | | 10/18/2012 | 0.040 | 153,617 | | 2,754 | | | | 758,000 | 07/13/2009 |
| 6901004406 | | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.040 | 50,018 | | 920 | | | | 420,000 | 04/30/2009 |
| 6901004413 | | HOCKESSIN | DE | | 10/18/2012 | 0.040 | | | | | | | 615,000 | 06/24/2009 |
| 6901004414 | | NEW BALTIMORE | MI | | 10/18/2012 | 0.040 | 23,524 | | | | | | 113,400 | 06/11/2009 |
| 6901004417 | | TORRANCE | CA | | 10/18/2012 | 0.043 | | | | | | | 1,250,000 | 04/27/2009 |
| 6901004418 | | BONITA SPRINGS | FL | | 10/18/2012 | 0.040 | 125,000 | | | | | | 318,000 | 07/10/2009 |
| 6901004419 | | YORK | SC | | 10/18/2012 | 0.040 | 10,386 | | | | | | 750,000 | 06/03/2009 |
| 6901004421 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 122,081 | | | | | | 265,000 | 05/26/2009 |
| 6901004423 | | ZACHARY | LA | | 10/18/2012 | 0.040 | 30,424 | | | | | | 300,000 | 06/23/2009 |
| 6901004424 | | RAVENNA | OH | | 10/18/2012 | 0.040 | 1,002 | | | | | | 95,400 | 06/26/2009 |
| 6901004426 | | ELLSWORTH | WI | | 10/18/2012 | 0.040 | 92,666 | | | | | | 550,000 | 05/20/2009 |
| 6901004428 | | ROCKAWAY | NJ | | 10/18/2012 | 0.040 | | | | | | | 319,500 | 05/18/2009 |
| 6901004430 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | | | | | 149,400 | 05/07/2009 |
| 6901004433 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | | | | | 309,000 | 05/14/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004435 | | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 88,957 | | | | | | 1,075,000 | 05/28/2009 |
| 6901004436 | | FLORENCE | KY | | 10/18/2012 | 0.053 | 25,405 | | 466 | | | | 127,889 | 05/08/2009 |
| 6901004439 | | MONMOUTH BEACH | NJ | | 10/18/2012 | 0.043 | | | | | | | 365,000 | 07/02/2009 |
| 6901004441 | | GOFFSTOWN | NH | | 10/18/2012 | 0.040 | 91,029 | | | | | | 245,700 | 07/01/2009 |
| 6901004444 | | NORMAN | OK | | 10/18/2012 | 0.040 | | | | | | | 113,000 | 04/30/2009 |
| 6901004445 | | REDMOND | WA | | 10/18/2012 | 0.040 | 1,166 | | 22 | | | | 205,000 | 06/26/2009 |
| 6901004446 | | COHOES | NY | | 10/18/2012 | 0.040 | 57,050 | | | | | | 188,100 | 06/10/2009 |
| 6901004447 | | NEWARK | DE | | 10/18/2012 | 0.040 | 34,165 | | | | | | 310,000 | 05/28/2009 |
| 6901004453 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 25,781 | | | | | | 1,601,000 | 06/10/2009 |
| 6901004454 | | ONAWA | IA | | 10/18/2012 | 0.040 | 4,828 | | | | | | 70,000 | 06/29/2009 |
| 6901004455 | | WATERBURY CENTER | VT | | 10/18/2012 | 0.040 | 68,607 | | | | | | 298,114 | 05/22/2009 |
| 6901004457 | | CHICAGO | IL | | 10/18/2012 | 0.051 | | | | | | | 189,900 | 06/26/2009 |
| 6901004458 | | MADISON | WI | | 10/18/2012 | 0.040 | 43,106 | | 797 | | | | 99,900 | 06/01/2009 |
| 6901004459 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 25,195 | | 463 | | | | 494,100 | 07/01/2009 |
| 6901004460 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 06/10/2009 |
| 6901004461 | | DEL REY OAKS | CA | | 10/18/2012 | 0.040 | 123,585 | | | | | | 428,490 | 06/05/2009 |
| 6901004462 | | MOUNT OLIVE | AL | | 10/18/2012 | 0.040 | 7,497 | | 154 | | | | 102,600 | 06/06/2009 |
| 6901004463 | | BROWERVILLE | MN | | 10/18/2012 | 0.040 | 32,457 | | 556 | | | | 118,000 | 06/04/2009 |
| 6901004464 | | BRANDON | SD | | 10/18/2012 | 0.040 | 99,696 | | | | | | 140,000 | 06/16/2009 |
| 6901004469 | | SCHRIEVER | LA | | 10/18/2012 | 0.055 | 18,274 | | 353 | | | | 322,000 | 05/29/2009 |
| 6901004471 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 94,912 | | 1,706 | | | | 194,400 | 06/04/2009 |
| 6901004472 | | HIGH POINT | NC | | 10/18/2012 | 0.040 | | | | | | | 112,500 | 06/03/2009 |
| 6901004473 | | HAMILTON | OH | | 10/18/2012 | 0.040 | 8,357 | | 164 | | | | 72,000 | 05/11/2009 |
| 6901004477 | | OAK PARK | CA | | 10/18/2012 | 0.040 | 1,267 | | 57 | | | | 560,000 | 06/17/2009 |
| 6901004479 | | APEX | NC | | 10/18/2012 | 0.040 | | | | | | | 248,000 | 05/29/2009 |
| 6901004480 | | EMMETT | ID | | 10/18/2012 | 0.040 | 10,018 | | | | | | 463,000 | 07/10/2009 |
| 6901004482 | | CINCINNATI | OH | | 10/18/2012 | 0.046 | 31,850 | | 571 | | | | 181,000 | 06/04/2009 |
| 6901004486 | | JESSUP | PA | | 10/18/2012 | 0.040 | 24,463 | | 445 | | | | 156,000 | 05/13/2009 |
| 6901004491 | | FORT MILL | SC | | 10/18/2012 | 0.045 | 23,983 | | 440 | | | | 510,000 | 06/09/2009 |
| 6901004494 | | CHARLOTTE | NC | | 10/18/2012 | 0.043 | | | | | | | 195,000 | 05/27/2009 |
| 6901004495 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 70,790 | | 1,271 | | | | 670,000 | 06/05/2009 |
| 6901004496 | | ROSELLE | IL | | 10/18/2012 | 0.040 | | | | | | | 390,600 | 06/19/2009 |
| 6901004504 | | CHINA GROVE | NC | | 10/18/2012 | 0.040 | 4,064 | | | | | | 234,000 | 06/01/2009 |
| 6901004505 | | GURNEE | IL | | 10/18/2012 | 0.040 | | | | | | | 277,200 | 05/29/2009 |
| 6901004508 | | WARRINGTON | PA | | 10/18/2012 | 0.040 | | | | | | | 350,100 | 05/22/2009 |
| 6901004512 | | VANCOUVER | WA | | 10/18/2012 | 0.052 | | | | | | | 136,000 | 08/12/2009 |
| 6901004514 | | STERLING | VA | | 10/18/2012 | 0.040 | | | | | | | 221,400 | 05/29/2009 |
| 6901004516 | | KINGSTON | TN | | 10/18/2012 | 0.040 | | | | | | | 490,000 | 05/29/2009 |
| 6901004517 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | 45,120 | | 812 | | | | 262,000 | 06/24/2009 |
| 6901004519 | | VISALIA | CA | | 10/18/2012 | 0.040 | 31,404 | | | | | | 177,300 | 05/22/2009 |
| 6901004520 | | RICHMOND | VA | | 10/18/2012 | 0.054 | 1,810 | | | | | | 271,500 | 07/10/2009 |
| 6901004526 | | DENVER | CO | | 10/18/2012 | 0.040 | 28,077 | | | | | | 298,800 | 05/21/2009 |
| 6901004527 | | CHARLOTTE | NC | | 10/18/2012 | 0.057 | 14,116 | | 256 | | | | 184,000 | 05/26/2009 |
| 6901004528 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | | | | | 605,700 | 07/16/2009 |
| 6901004531 | | GOLDEN | CO | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 06/18/2009 |
| 6901004532 | | MAPLE LAKE | MN | | 10/18/2012 | 0.040 | 64,435 | | 1,163 | | | | 179,100 | 05/22/2009 |
| 6901004540 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | 7,000 | | | | | | 311,400 | 07/08/2009 |
| 6901004542 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 117,143 | | | | | | 405,000 | 06/03/2009 |
| 6901004543 | | GROSSE ILE | MI | | 10/18/2012 | 0.040 | 88,461 | | 1,610 | | | | 234,000 | 06/09/2009 |
| 6901004544 | | RESTON | VA | | 10/18/2012 | 0.040 | 63,151 | | | | | | 528,300 | 06/16/2009 |
| 6901004548 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 44,108 | | 806 | | | | 255,000 | 06/16/2009 |
| 6901004549 | | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | 45,970 | | | | | | 88,200 | 07/06/2009 |
| 6901004554 | | CANTON | OH | | 10/18/2012 | 0.056 | 17,030 | | 337 | | | | 240,000 | 05/13/2009 |
| 6901004556 | | WINONA | MN | | 10/18/2012 | 0.040 | 24,734 | | | | | | 130,000 | 06/01/2009 |
| 6901004561 | | STEWARTSTOWN | PA | | 10/18/2012 | 0.051 | 12,553 | | 229 | | | | 230,000 | 06/03/2009 |
| 6901004567 | | SCIO | OR | | 10/18/2012 | 0.040 | 148,112 | | | | | | 540,000 | 07/15/2009 |
| 6901004568 | | NORTH BABYLON | NY | | 10/18/2012 | 0.040 | 32,599 | | 582 | | | | 287,100 | 07/03/2009 |
| 6901004569 | | GARNET VALLEY | PA | | 10/18/2012 | 0.040 | | | | | | | 377,785 | 06/18/2009 |
| 6901004575 | | DAVIE | FL | | 10/18/2012 | 0.040 | 68,697 | | | | | | 230,400 | 07/02/2009 |
| 6901004576 | | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 10,649 | | 201 | | | | 141,000 | 05/26/2009 |
| 6901004578 | | FAIRFAX | CA | | 10/18/2012 | 0.040 | 55 | | | | | | 450,000 | 06/09/2009 |
| 6901004581 | | TAMPA | FL | | 10/18/2012 | 0.040 | 32,057 | | 574 | | | | 138,600 | 06/15/2009 |
| 6901004582 | | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | 85,145 | | 1,527 | | | | 675,000 | 06/04/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004588 | | KENOSHA | WI | | 10/18/2012 | 0.040 | 29,687 | | 577 | | | | 160,000 | 06/16/2009 |
| 6901004592 | | GILLETTE | WY | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 06/09/2009 |
| 6901004595 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 227,000 | 06/10/2009 |
| 6901004596 | | SWAMPSCOTT | MA | | 10/18/2012 | 0.043 | 21,593 | | 335 | | | | 340,000 | 07/16/2009 |
| 6901004597 | | KANSAS CITY | KS | | 10/18/2012 | 0.046 | | | | | | | 76,500 | 08/05/2009 |
| 6901004598 | | MIDDLEBURG HEIGHTS | OH | | 10/18/2012 | 0.040 | | | | | | | 147,000 | 05/27/2009 |
| 6901004599 | | CORONA | CA | | 10/18/2012 | 0.041 | 31,231 | | 567 | | | | 340,000 | 06/01/2009 |
| 6901004600 | | ELMSFORD | NY | | 10/18/2012 | 0.040 | 57,029 | | | | | | 305,000 | 07/03/2009 |
| 6901004602 | | TRAVERSE CITY | MI | | 10/18/2012 | 0.044 | 18,834 | | 342 | | | | 130,000 | 06/06/2009 |
| 6901004603 | | CAVE CREEK | AZ | | 10/18/2012 | 0.040 | | | | | | | 370,000 | 06/05/2009 |
| 6901004608 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 32,062 | | 552 | | | | 249,000 | 05/29/2009 |
| 6901004616 | | NAPOLEON | OH | | 10/18/2012 | 0.040 | 39,533 | | | | | | 207,000 | 06/10/2009 |
| 6901004618 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 25,154 | | | | | | 613,800 | 06/04/2009 |
| 6901004619 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 38,513 | | | | | | 285,000 | 06/09/2009 |
| 6901004620 | | RAYMOND | NH | | 10/18/2012 | 0.055 | 11,919 | | 217 | | | | 355,000 | 05/20/2009 |
| 6901004623 | | HOLLAND | OH | | 10/18/2012 | 0.046 | 18,952 | | 342 | | | | 188,000 | 07/03/2009 |
| 6901004626 | | PENNSAUKEN | NJ | | 10/18/2012 | 0.054 | | | | | | | 180,000 | 06/17/2009 |
| 6901004628 | | BEREA | OH | | 10/18/2012 | 0.044 | | | | | | | 100,000 | 05/29/2009 |
| 6901004629 | | DAVIE | FL | | 10/18/2012 | 0.040 | 77,132 | | 1,366 | | | | 335,000 | 06/17/2009 |
| 6901004630 | | TEN MILE | TN | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 06/16/2009 |
| 6901004632 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 64,735 | | | | | | 434,700 | 05/14/2009 |
| 6901004633 | | SPRINGFIELD | PA | | 10/18/2012 | 0.040 | 24,329 | | | | | | 254,076 | 06/26/2009 |
| 6901004634 | | CAMPBELL | CA | | 10/18/2012 | 0.040 | 46,082 | | | | | | 655,000 | 05/21/2009 |
| 6901004635 | | HOUMA | LA | | 10/18/2012 | 0.040 | 11,714 | | | | | | 194,500 | 06/30/2009 |
| 6901004638 | | PARK CITY | UT | | 10/18/2012 | 0.040 | 14,962 | | 268 | | | | 725,000 | 06/25/2009 |
| 6901004639 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 22,962 | | | | | | 234,000 | 06/04/2009 |
| 6901004640 | | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 30,058 | | | | | | 296,100 | 07/23/2009 |
| 6901004643 | | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 16,824 | | 196 | | | | 424,000 | 05/19/2009 |
| 6901004646 | | GLENDALE | AZ | | 10/18/2012 | 0.053 | 8,358 | | 165 | | | | 255,000 | 06/10/2009 |
| 6901004650 | | WEST DES MOINES | IA | | 10/18/2012 | 0.040 | | | | | | | 289,800 | 06/05/2009 |
| 6901004651 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 63,932 | | | | | | 295,200 | 06/11/2009 |
| 6901004653 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 340,000 | 07/15/2009 |
| 6901004658 | | DAHLONEGA | GA | | 10/18/2012 | 0.040 | 72,311 | | 1,286 | | | | 350,000 | 06/27/2009 |
| 6901004660 | | SPRINGVILLE | AL | | 10/18/2012 | 0.045 | 33,533 | | 597 | | | | 328,000 | 07/24/2009 |
| 6901004661 | | MALVERN | AR | | 10/18/2012 | 0.040 | 39,124 | | | | | | 85,000 | 06/01/2009 |
| 6901004663 | | WESTHAMPTON | NY | | 10/18/2012 | 0.040 | 497,445 | | | | | | 1,500,000 | 07/28/2009 |
| 6901004666 | | HOPKINS | MN | | 10/18/2012 | 0.049 | 15,134 | | 112 | | | | 280,000 | 07/14/2009 |
| 6901004677 | | COOPERSTOWN | NY | | 10/18/2012 | 0.040 | 44,380 | | 942 | | | | 298,800 | 06/01/2009 |
| 6901004678 | | GLASTONBURY | CT | | 10/18/2012 | 0.040 | 54,021 | | | | | | 463,500 | 06/03/2009 |
| 6901004680 | | CARLSBAD | CA | | 10/18/2012 | 0.040 | | | | | | | 657,000 | 05/27/2009 |
| 6901004682 | | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 22,121 | | 408 | | | | 514,800 | 06/26/2009 |
| 6901004688 | | GLEN ROCK | NJ | | 10/18/2012 | 0.040 | 78,400 | | 1,406 | | | | 682,000 | 06/16/2009 |
| 6901004690 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.044 | 60,300 | | 1,080 | | | | 440,000 | 06/11/2009 |
| 6901004693 | | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 32,663 | | 573 | | | | 235,000 | 08/03/2009 |
| 6901004695 | | DE PERE | WI | | 10/18/2012 | 0.040 | | | | | | | 305,000 | 07/15/2009 |
| 6901004697 | | OAK CREEK | WI | | 10/18/2012 | 0.040 | 6,159 | | | | | | 211,611 | 06/16/2009 |
| 6901004700 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 100,000 | | | | | | 745,000 | 08/08/2009 |
| 6901004701 | | TEWKSBURY | MA | | 10/18/2012 | 0.040 | 1,601 | | | | | | 324,000 | 06/16/2009 |
| 6901004702 | | BLUFFTON | SC | | 10/18/2012 | 0.040 | 2,020 | | | | | | 345,000 | 06/17/2009 |
| 6901004709 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 44,662 | | | | | | 702,900 | 06/19/2009 |
| 6901004713 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 652,500 | 06/08/2009 |
| 6901004714 | | GREENVILLE | MI | | 10/18/2012 | 0.040 | 18,442 | | 338 | | | | 112,000 | 06/25/2009 |
| 6901004715 | | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | | | | | 485,000 | 06/01/2009 |
| 6901004716 | | GAINESVILLE | GA | | 10/18/2012 | 0.062 | 11,759 | | 216 | | | | 192,000 | 06/04/2009 |
| 6901004718 | | CHATHAM | NJ | | 10/18/2012 | 0.042 | 75,203 | | 1,320 | | | | 1,250,000 | 09/14/2009 |
| 6901004720 | | ISSAQUAH | WA | | 10/18/2012 | 0.041 | 260,066 | | 5,044 | | | | 1,025,000 | 06/30/2009 |
| 6901004721 | | CARMEL | IN | | 10/18/2012 | 0.040 | 20,041 | | | | | | 163,568 | 07/17/2009 |
| 6901004725 | | LACONIA | NH | | 10/18/2012 | 0.040 | 8,930 | | 171 | | | | 203,806 | 07/16/2009 |
| 6901004727 | | ANDOVER | NJ | | 10/18/2012 | 0.040 | | | | | | | 351,900 | 06/09/2009 |
| 6901004729 | | MIDDLETON | WI | | 10/18/2012 | 0.065 | 11,186 | | 203 | | | | 250,000 | 06/30/2009 |
| 6901004735 | | SPRINGFIELD | MA | | 10/18/2012 | 0.046 | (57) | | 2 | | | | 157,000 | 05/27/2009 |
| 6901004736 | | MONTEREY | CA | | 10/18/2012 | 0.040 | 90,824 | | | | | | 1,025,100 | 06/02/2009 |
| 6901004737 | | TOWSON | MD | | 10/18/2012 | 0.040 | 125,093 | | | | | | 700,000 | 08/13/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004742 | | SOUTHBURY | CT | | 10/18/2012 | 0.054 | 26,883 | | 476 | | | | 422,000 | 07/22/2009 |
| 6901004743 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 18,413 | | | | | | 360,000 | 07/11/2009 |
| 6901004745 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 135,996 | | 2,436 | | | | 275,400 | 06/26/2009 |
| 6901004747 | | PALM HARBOR | FL | | 10/18/2012 | 0.040 | 86,454 | | 1,512 | | | | 235,000 | 08/17/2009 |
| 6901004748 | | OLDSMAR | FL | | 10/18/2012 | 0.046 | 36,997 | | 656 | | | | 425,000 | 07/03/2009 |
| 6901004749 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.057 | 3,792 | | 72 | | | | 230,000 | 06/17/2009 |
| 6901004750 | | WEST CHICAGO | IL | | 10/18/2012 | 0.043 | | | | | | | 196,000 | 09/29/2009 |
| 6901004754 | | TOPANGA | CA | | 10/18/2012 | 0.040 | 139,347 | | | | | | 850,000 | 06/25/2009 |
| 6901004756 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 67,010 | | | | | | 350,000 | 07/10/2009 |
| 6901004757 | | ORANGE PARK | FL | | 10/18/2012 | 0.055 | 24,576 | | 443 | | | | 192,000 | 06/23/2009 |
| 6901004758 | | SANDY | UT | | 10/18/2012 | 0.040 | 21,326 | | | | | | 435,700 | 07/31/2009 |
| 6901004759 | | BURNSVILLE | MN | | 10/18/2012 | 0.040 | 18,207 | | 326 | | | | 223,200 | 07/02/2009 |
| 6901004760 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 43,625 | | 781 | | | | 333,000 | 06/12/2009 |
| 6901004762 | | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 10,433 | | | | | | 306,000 | 06/26/2009 |
| 6901004763 | | DAYTON | OH | | 10/18/2012 | 0.040 | 38,971 | | | | | | 192,000 | 06/29/2009 |
| 6901004765 | | CASTLE ROCK | CO | | 10/18/2012 | 0.050 | 19,900 | | 360 | | | | 360,000 | 06/19/2009 |
| 6901004768 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 102,563 | | | | | | 954,810 | 07/01/2009 |
| 6901004769 | | DENVER | CO | | 10/18/2012 | 0.058 | | | | | | | 177,000 | 06/24/2009 |
| 6901004770 | | ROCKPORT | MA | | 10/18/2012 | 0.040 | | | | | | | 383,587 | 06/22/2009 |
| 6901004771 | | PUNTA GORDA | FL | | 10/18/2012 | 0.040 | 2,740 | | | | | | 185,760 | 06/09/2009 |
| 6901004776 | | MIDDLETON | ID | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 06/08/2009 |
| 6901004778 | | CHANHASSEN | MN | | 10/18/2012 | 0.046 | 30,839 | | 553 | | | | 450,000 | 07/13/2009 |
| 6901004783 | | WALLINGFORD | PA | | 10/18/2012 | 0.040 | | | | | | | 352,991 | 06/05/2009 |
| 6901004785 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 61,852 | | 1,127 | | | | 132,000 | 07/13/2009 |
| 6901004786 | | ST. LOUIS PARK | MN | | 10/18/2012 | 0.040 | | | | | | | 512,100 | 06/19/2009 |
| 6901004788 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 102,743 | | 1,816 | | | | 2,800,000 | 07/28/2009 |
| 6901004790 | | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 06/02/2009 |
| 6901004792 | | PASADENA | CA | | 10/18/2012 | 0.040 | 97,654 | | | | | | 496,736 | 01/27/2010 |
| 6901004794 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.054 | 9,364 | | 154 | | | | 270,000 | 06/17/2009 |
| 6901004797 | | HOLYOKE | MA | | 10/18/2012 | 0.042 | 106,938 | | 1,926 | | | | 425,000 | 06/18/2009 |
| 6901004798 | | AUSTIN | MN | | 10/18/2012 | 0.040 | 44,800 | | | | | | 109,000 | 07/06/2009 |
| 6901004799 | | CENTREVILLE | VA | | 10/18/2012 | 0.044 | 49,616 | | | | | | 538,200 | 06/05/2009 |
| 6901004801 | | ELKO | NV | | 10/18/2012 | 0.040 | 5,000 | | | | | | 213,300 | 06/15/2009 |
| 6901004802 | | ARDEN HILLS | MN | | 10/18/2012 | 0.044 | | | | | | | 205,000 | 06/16/2009 |
| 6901004805 | | TENAFLY | NJ | | 10/18/2012 | 0.040 | 187,363 | | | | | | 1,150,000 | 06/29/2009 |
| 6901004806 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 9,197 | | | | | | 170,000 | 07/07/2009 |
| 6901004812 | | NEW CASTLE | DE | | 10/18/2012 | 0.058 | | | | | | | 310,000 | 08/06/2009 |
| 6901004813 | | COLUMBIA | SC | | 10/18/2012 | 0.040 | 22,959 | | | | | | 121,500 | 07/20/2009 |
| 6901004814 | | RENO | NV | | 10/18/2012 | 0.040 | 18,345 | | 329 | | | | 240,000 | 06/22/2009 |
| 6901004819 | | LISLE | IL | | 10/18/2012 | 0.040 | | | | | | | 660,000 | 07/22/2009 |
| 6901004820 | | DRUMS | PA | | 10/18/2012 | 0.040 | 10,958 | | 210 | | | | 190,000 | 06/26/2009 |
| 6901004822 | | MATTHEWS | NC | | 10/18/2012 | 0.052 | 22,434 | | 399 | | | | 195,300 | 07/15/2009 |
| 6901004825 | | RESERVE | LA | | 10/18/2012 | 0.054 | 5,637 | | 123 | | | | 218,900 | 06/30/2009 |
| 6901004826 | | GRESHAM | OR | | 10/18/2012 | 0.052 | 20,425 | | 366 | | | | 277,500 | 06/17/2009 |
| 6901004831 | | NATICK | MA | | 10/18/2012 | 0.058 | 15,613 | | 283 | | | | 301,000 | 06/26/2009 |
| 6901004833 | | TAFTON | PA | | 10/18/2012 | 0.040 | 36,520 | | | | | | 230,000 | 08/04/2009 |
| 6901004834 | | LOS ANGELES | CA | | 10/18/2012 | 0.052 | | | | | | | 360,000 | 07/15/2009 |
| 6901004835 | | BLACKWOOD | NJ | | 10/18/2012 | 0.052 | 8,704 | | 161 | | | | 355,000 | 06/24/2009 |
| 6901004845 | | KNOX | IN | | 10/18/2012 | 0.040 | | | | | | | 535,000 | 08/31/2009 |
| 6901004850 | | NEVADA CITY | CA | | 10/18/2012 | 0.040 | 9,383 | | | | | | 358,000 | 06/17/2009 |
| 6901004853 | | PUEBLO | CO | | 10/18/2012 | 0.040 | 56,726 | | | | | | 270,000 | 06/26/2009 |
| 6901004855 | | VASHON | WA | | 10/18/2012 | 0.040 | 15,577 | | 277 | | | | 646,000 | 07/20/2009 |
| 6901004857 | | BROKEN ARROW | OK | | 10/18/2012 | 0.067 | 2,915 | | 63 | | | | 114,000 | 06/15/2009 |
| 6901004859 | | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 28,189 | | | | | | 178,500 | 07/07/2009 |
| 6901004860 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 25,212 | | 465 | | | | 490,000 | 06/24/2009 |
| 6901004864 | | GEORGETOWN | MA | | 10/18/2012 | 0.040 | 4,300 | | | | | | 558,000 | 07/27/2009 |
| 6901004868 | | GALESBURG | MI | | 10/18/2012 | 0.040 | 48,608 | | | | | | 141,000 | 08/10/2009 |
| 6901004873 | | BRIDGEPORT | CT | | 10/18/2012 | 0.040 | 3,621 | | 121 | | | | 405,000 | 06/24/2009 |
| 6901004874 | | CENTERVILLE | OH | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 07/08/2009 |
| 6901004875 | | FARMINGTON | CT | | 10/18/2012 | 0.050 | 61,340 | | 1,073 | | | | 250,000 | 08/04/2009 |
| 6901004876 | | RIVERTON | UT | | 10/18/2012 | 0.043 | | | | | | | 487,000 | 07/14/2009 |
| 6901004879 | | DERBY | KS | | 10/18/2012 | 0.040 | 28,400 | | | | | | 135,000 | 06/26/2009 |
| 6901004880 | | OLATHE | KS | | 10/18/2012 | 0.040 | 24,972 | | | | | | 154,000 | 06/25/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901004883 | | GRANGER | IN | | 10/18/2012 | 0.040 | | | | | | | 175,026 | 06/12/2009 |
| 6901004885 | | HILLIARD | OH | | 10/18/2012 | 0.040 | 243 | | | | | | 275,000 | 06/18/2009 |
| 6901004892 | | AUSTIN | MN | | 10/18/2012 | 0.040 | 29,858 | | 548 | | | | 325,000 | 06/25/2009 |
| 6901004896 | | KINGSTON | PA | | 10/18/2012 | 0.040 | 46,968 | | | | | | 154,000 | 07/20/2009 |
| 6901004900 | | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 8,396 | | | | | | 156,000 | 06/24/2009 |
| 6901004903 | | ACWORTH | GA | | 10/18/2012 | 0.052 | 22,790 | | 414 | | | | 365,000 | 06/24/2009 |
| 6901004904 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.054 | 18,761 | | 335 | | | | 220,000 | 07/16/2009 |
| 6901004905 | | CHAPEL HILL | NC | | 10/18/2012 | 0.058 | | | | | | | 323,000 | 08/04/2009 |
| 6901004907 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.049 | 36,287 | | 653 | | | | 447,000 | 07/01/2009 |
| 6901004910 | | ROCKLIN | CA | | 10/18/2012 | 0.040 | 13,955 | | 255 | | | | 300,000 | 07/16/2009 |
| 6901004917 | | MARQUETTE | MI | | 10/18/2012 | 0.040 | 21,098 | | | | | | 184,000 | 08/10/2009 |
| 6901004926 | | AUBURN | CA | | 10/18/2012 | 0.040 | 27,105 | | | | | | 340,000 | 07/23/2009 |
| 6901004927 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 797,000 | 07/10/2009 |
| 6901004928 | | COON RAPIDS | MN | | 10/18/2012 | 0.040 | 116,207 | | | | | | 195,000 | 07/10/2009 |
| 6901004930 | | ATLANTA | GA | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 06/29/2009 |
| 6901004931 | | WASECA | MN | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 09/09/2009 |
| 6901004934 | | VALLEY SPRINGS | SD | | 10/18/2012 | 0.040 | 24,123 | | | | | | 134,700 | 08/11/2009 |
| 6901004937 | | HAZLE TOWNSHIP | PA | | 10/18/2012 | 0.040 | 39,444 | | | | | | 230,000 | 08/31/2009 |
| 6901004940 | | SAVAGE | MN | | 10/18/2012 | 0.049 | 25,853 | | 511 | | | | 525,000 | 07/27/2009 |
| 6901004942 | | DERBY | KS | | 10/18/2012 | 0.040 | 28,246 | | | | | | 79,000 | 07/31/2009 |
| 6901004944 | | AUBURN | CA | | 10/18/2012 | 0.040 | 15,719 | | 250 | | | | 222,000 | 07/09/2009 |
| 6901004945 | | RIDGEFIELD | WA | | 10/18/2012 | 0.040 | 84,002 | | 1,487 | | | | 440,000 | 07/27/2009 |
| 6901004947 | | VIENNA | VA | | 10/18/2012 | 0.040 | 4,022 | | | | | | 455,000 | 07/28/2009 |
| 6901004960 | | BETHLEHEM | PA | | 10/18/2012 | 0.052 | 19,336 | | 343 | | | | 195,791 | 07/02/2009 |
| 6901004962 | | AURORA | CO | | 10/18/2012 | 0.040 | 62,986 | | | | | | 138,000 | 08/21/2009 |
| 6901004963 | | GARDEN CITY | MI | | 10/18/2012 | 0.044 | 15,658 | | | | | | 118,000 | 07/10/2009 |
| 6901004974 | | SCHWENKSVILLE | PA | | 10/18/2012 | 0.040 | 58,431 | | 1,022 | | | | 390,000 | 06/29/2009 |
| 6901004976 | | BURNSVILLE | MN | | 10/18/2012 | 0.053 | | | | | | | 210,000 | 06/30/2009 |
| 6901004977 | | ALEXANDRIA | MN | | 10/18/2012 | 0.040 | 24,550 | | | | | | 185,000 | 07/17/2009 |
| 6901004980 | | MORGAN HILL | CA | | 10/18/2012 | 0.040 | 36,597 | | | | | | 475,000 | 07/01/2009 |
| 6901004983 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 23,859 | | 425 | | | | 125,000 | 07/09/2009 |
| 6901004984 | | DIVIDE | CO | | 10/18/2012 | 0.040 | 131,916 | | | | | | 440,000 | 07/24/2009 |
| 6901004986 | | MURFREESBORO | TN | | 10/18/2012 | 0.040 | 72,806 | | | | | | 198,000 | 07/24/2009 |
| 6901004987 | | SANDY | OR | | 10/18/2012 | 0.040 | 8,551 | | 152 | | | | 394,000 | 07/15/2009 |
| 6901004989 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 06/12/2009 |
| 6901004990 | | IPSWICH | MA | | 10/18/2012 | 0.040 | 47,162 | | 827 | | | | 684,820 | 08/20/2009 |
| 6901004992 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 280,000 | 07/16/2009 |
| 6901004995 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | | | | | | | 146,000 | 09/02/2009 |
| 6901004998 | | YARDLEY | PA | | 10/18/2012 | 0.040 | | | | | | | 365,200 | 07/13/2009 |
| 6901005000 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 54,155 | | | | | | 375,000 | 07/15/2009 |
| 6901005003 | | SUMMIT LAKE | WI | | 10/18/2012 | 0.044 | 6,382 | | 113 | | | | 299,100 | 07/27/2009 |
| 6901005007 | | CLAYTON | MO | | 10/18/2012 | 0.068 | 9,447 | | 170 | | | | 225,000 | 06/22/2009 |
| 6901005008 | | OCONTO FALLS | WI | | 10/18/2012 | 0.040 | 179,760 | | | | | | 382,000 | 08/26/2009 |
| 6901005009 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 673,500 | 08/31/2009 |
| 6901005010 | | SUN CITY WEST | AZ | | 10/18/2012 | 0.040 | 30,485 | | 554 | | | | 189,000 | 07/08/2009 |
| 6901005016 | | DUNMORE | PA | | 10/18/2012 | 0.045 | | | | | | | 210,000 | 07/01/2009 |
| 6901005019 | | VACAVILLE | CA | | 10/18/2012 | 0.044 | 6,667 | | 168 | | | | 400,000 | 07/01/2009 |
| 6901005022 | | AUBURN | WA | | 10/18/2012 | 0.040 | 95,303 | | | | | | 235,000 | 07/24/2009 |
| 6901005023 | | BAGLEY | MN | | 10/18/2012 | 0.040 | | | | | | | 105,000 | 09/16/2009 |
| 6901005026 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | | | | | | | 686,000 | 07/23/2009 |
| 6901005029 | | ROSEAU | MN | | 10/18/2012 | 0.040 | 7,391 | | | | | | 185,000 | 07/23/2009 |
| 6901005031 | | LYNDHURST | NJ | | 10/18/2012 | 0.040 | 136,264 | | | | | | 537,000 | 07/03/2009 |
| 6901005034 | | AUDUBON | PA | | 10/18/2012 | 0.040 | 46,858 | | | | | | 159,000 | 08/14/2009 |
| 6901005037 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 141,715 | | | | | | 507,000 | 07/16/2009 |
| 6901005039 | | CONCORD | NC | | 10/18/2012 | 0.066 | 7,135 | | 146 | | | | 162,000 | 08/14/2009 |
| 6901005040 | | DELRAY BEACH | FL | | 10/18/2012 | 0.044 | 10,901 | | 153 | | | | 283,000 | 07/17/2009 |
| 6901005041 | | KINGSFORD | MI | | 10/18/2012 | 0.040 | 30,345 | | 535 | | | | 85,000 | 07/30/2009 |
| 6901005042 | | RANGELEY | ME | | 10/18/2012 | 0.040 | 40,314 | | | | | | 890,000 | 08/18/2009 |
| 6901005045 | | RENTON | WA | | 10/18/2012 | 0.050 | 13,552 | | 246 | | | | 316,000 | 08/21/2009 |
| 6901005046 | | WEST JORDAN | UT | | 10/18/2012 | 0.052 | 23,130 | | 415 | | | | 295,000 | 07/16/2009 |
| 6901005050 | | NEWPORT BEACH | CA | | 10/18/2012 | 0.040 | 133,108 | | 2,343 | | | | 770,000 | 10/02/2009 |
| 6901005060 | | SIOUX CITY | IA | | 10/18/2012 | 0.058 | 16,897 | | 304 | | | | 186,000 | 07/31/2009 |
| 6901005064 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 08/05/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901005070 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 41,725 | | | | | | 158,000 | 08/04/2009 |
| 6901005073 | | NEWARK | OH | | 10/18/2012 | 0.051 | 40,672 | | 712 | | | | 390,000 | 07/31/2009 |
| 6901005074 | | FRESNO | CA | | 10/18/2012 | 0.040 | 6,648 | | 151 | | | | 385,000 | 07/21/2009 |
| 6901005076 | | CIRCLE PINES | MN | | 10/18/2012 | 0.040 | 282 | | | | | | 270,000 | 08/20/2009 |
| 6901005078 | | HUNTINGTON | NY | | 10/18/2012 | 0.040 | 139,285 | | | | | | 620,000 | 07/16/2009 |
| 6901005079 | | LOCUST GROVE | VA | | 10/18/2012 | 0.040 | 32,236 | | 458 | | | | 305,000 | 07/23/2009 |
| 6901005082 | | AMBLER | PA | | 10/18/2012 | 0.058 | 6,343 | | 131 | | | | 325,000 | 07/24/2009 |
| 6901005083 | | GASTON | OR | | 10/18/2012 | 0.045 | 12,793 | | 244 | | | | 570,000 | 07/10/2009 |
| 6901005085 | | HARTLAND | WI | | 10/18/2012 | 0.040 | 28,187 | | 507 | | | | 372,500 | 08/19/2009 |
| 6901005089 | | MERRIMACK | NH | | 10/18/2012 | 0.040 | 126,600 | | | | | | 222,222 | 07/22/2009 |
| 6901005093 | | BELLEVUE | WA | | 10/18/2012 | 0.059 | 6,121 | | 108 | | | | 300,000 | 07/01/2009 |
| 6901005096 | | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 232,524 | | | | | | 360,000 | 07/20/2009 |
| 6901005097 | | KIRKLAND | WA | | 10/18/2012 | 0.040 | 18,079 | | 316 | | | | 413,000 | 08/20/2009 |
| 6901005098 | | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 425,600 | 08/03/2009 |
| 6901005100 | | GASTONIA | NC | | 10/18/2012 | 0.040 | 8,493 | | | | | | 152,000 | 07/31/2009 |
| 6901005101 | | THIBODAUX | LA | | 10/18/2012 | 0.052 | | | | | | | 400,000 | 07/01/2009 |
| 6901005103 | | WILLMAR | MN | | 10/18/2012 | 0.040 | 15,251 | | 272 | | | | 120,000 | 07/22/2009 |
| 6901005105 | | SPRING LAKE PARK | MN | | 10/18/2012 | 0.041 | 21,598 | | 389 | | | | 230,000 | 07/27/2009 |
| 6901005107 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 349,000 | 07/10/2009 |
| 6901005110 | | SUNRISE | FL | | 10/18/2012 | 0.040 | | | | | | | 247,000 | 07/07/2009 |
| 6901005112 | | MIAMI | FL | | 10/18/2012 | 0.040 | 10,254 | | 198 | | | | 230,000 | 08/13/2009 |
| 6901005113 | | MONTROSE | NY | | 10/18/2012 | 0.040 | 94,918 | | | | | | 420,481 | 07/15/2009 |
| 6901005114 | | EAGLE | ID | | 10/18/2012 | 0.040 | 19,528 | | 346 | | | | 310,000 | 07/27/2009 |
| 6901005115 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 95,818 | | 1,675 | | | | 221,000 | 08/14/2009 |
| 6901005122 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 08/14/2009 |
| 6901005125 | | PLANO | IL | | 10/18/2012 | 0.041 | 20,416 | | 360 | | | | 375,000 | 08/12/2009 |
| 6901005129 | | WALLINGFORD | CT | | 10/18/2012 | 0.040 | 5,340 | | | | | | 305,000 | 07/15/2009 |
| 6901005130 | | LEWISTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 08/19/2009 |
| 6901005132 | | EVANSVILLE | IN | | 10/18/2012 | 0.067 | | | | | | | 136,325 | 07/29/2009 |
| 6901005133 | | CHARLOTTE | NC | | 10/18/2012 | 0.052 | 29,477 | | 519 | | | | 452,000 | 08/17/2009 |
| 6901005143 | | LUTZ | FL | | 10/18/2012 | 0.040 | 27,148 | | | | | | 210,000 | 08/05/2009 |
| 6901005145 | | CLIVE | IA | | 10/18/2012 | 0.040 | | | | | | | 259,200 | 07/21/2009 |
| 6901005146 | | HAMPSTEAD | NH | | 10/18/2012 | 0.046 | 39,307 | | 693 | | | | 267,000 | 08/17/2009 |
| 6901005149 | | EAGAN | MN | | 10/18/2012 | 0.044 | 6,269 | | | | | | 190,000 | 07/20/2009 |
| 6901005152 | | ERIE | PA | | 10/18/2012 | 0.055 | 15,785 | | 276 | | | | 197,000 | 08/07/2009 |
| 6901005155 | | LORDS VALLEY | PA | | 10/18/2012 | 0.040 | 34,318 | | 616 | | | | 320,000 | 07/27/2009 |
| 6901005157 | | VISALIA | CA | | 10/18/2012 | 0.068 | 11,427 | | 197 | | | | 257,000 | 10/07/2009 |
| 6901005158 | | WEST JORDAN | UT | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 08/11/2009 |
| 6901005159 | | WRIGHT | MN | | 10/18/2012 | 0.040 | 65,499 | | | | | | 279,000 | 07/29/2009 |
| 6901005162 | | GREENWELL SPRINGS | LA | | 10/18/2012 | 0.040 | 70,379 | | 1,205 | | | | 203,000 | 07/31/2009 |
| 6901005163 | | ORLANDO | FL | | 10/18/2012 | 0.044 | 25,271 | | 442 | | | | 180,000 | 08/04/2009 |
| 6901005164 | | HAWTHORNE | NY | | 10/18/2012 | 0.051 | | | | | | | 502,000 | 07/28/2009 |
| 6901005165 | | OTTSVILLE | PA | | 10/18/2012 | 0.040 | | | | | | | 651,900 | 07/08/2009 |
| 6901005166 | | EDGEWOOD | FL | | 10/18/2012 | 0.040 | 144,950 | | | | | | 750,000 | 07/30/2009 |
| 6901005168 | | SHERWOOD | AR | | 10/18/2012 | 0.052 | 20,932 | | 376 | | | | 223,000 | 07/20/2009 |
| 6901005171 | | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 65,008 | | 1,095 | | | | 183,000 | 08/07/2009 |
| 6901005174 | | LEAWOOD | KS | | 10/18/2012 | 0.040 | 233,064 | | | | | | 900,000 | 08/14/2009 |
| 6901005176 | | RALEIGH | NC | | 10/18/2012 | 0.066 | | | | | | | 140,000 | 08/20/2009 |
| 6901005184 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 249,741 | | 4,367 | | | | 570,000 | 08/07/2009 |
| 6901005186 | | LITTLETON | CO | | 10/18/2012 | 0.040 | 71,887 | | 1,258 | | | | 425,000 | 08/21/2009 |
| 6901005187 | | MILTONA | MN | | 10/18/2012 | 0.040 | 2,503 | | | | | | 167,000 | 07/31/2009 |
| 6901005193 | | PINETOP | AZ | | 10/18/2012 | 0.040 | 400,000 | | | | | | 750,000 | 12/23/2009 |
| 6901005195 | | MOOSIC | PA | | 10/18/2012 | 0.040 | | | | | | | 88,000 | 09/11/2009 |
| 6901005196 | | ROCKAWAY | NJ | | 10/18/2012 | 0.051 | 22,473 | | 393 | | | | 350,000 | 08/20/2009 |
| 6901005197 | | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | | | | | 128,200 | 08/19/2009 |
| 6901005199 | | TRENTON | NJ | | 10/18/2012 | 0.052 | (11,447) | | 358 | | | | 255,000 | 07/15/2009 |
| 6901005200 | | HENDERSON | NV | | 10/18/2012 | 0.040 | 122,897 | | 2,179 | | | | 325,000 | 07/24/2009 |
| 6901005202 | | ENOLA | PA | | 10/18/2012 | 0.040 | | | | | | | 216,000 | 08/17/2009 |
| 6901005205 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 08/18/2009 |
| 6901005208 | | POWAY | CA | | 10/18/2012 | 0.040 | 89,402 | | | | | | 875,000 | 08/03/2009 |
| 6901005210 | | LOUDON | TN | | 10/18/2012 | 0.040 | | | | | | | 875,000 | 08/07/2009 |
| 6901005211 | | BOCA RATON | FL | | 10/18/2012 | 0.053 | 34,913 | | 317 | | | | 385,000 | 08/14/2009 |
| 6901005213 | | BATTLE LAKE | MN | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 08/24/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901005214 | | HAMPTON | VA | | 10/18/2012 | 0.045 | 159,723 | | 2,793 | | | | 278,000 | 08/24/2009 |
| 6901005218 | | MIAMI | FL | | 10/18/2012 | 0.040 | 75,364 | | 1,327 | | | | 278,000 | 07/24/2009 |
| 6901005220 | | WAITE PARK | MN | | 10/18/2012 | 0.040 | 12,854 | | | | | | 260,000 | 08/10/2009 |
| 6901005221 | | CORTLAND | NY | | 10/18/2012 | 0.040 | 10,191 | | | | | | 81,000 | 08/20/2009 |
| 6901005223 | | GLEN CARBON | IL | | 10/18/2012 | 0.052 | | | | | | | 195,700 | 08/20/2009 |
| 6901005224 | | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 07/24/2009 |
| 6901005227 | | POTTSTOWN | PA | | 10/18/2012 | 0.040 | 116,277 | | | | | | 385,000 | 07/30/2009 |
| 6901005230 | | MIAMI | FL | | 10/18/2012 | 0.040 | 144,523 | | 2,527 | | | | 585,000 | 08/06/2009 |
| 6901005232 | | CHARLOTTE | NC | | 10/18/2012 | 0.055 | 23,329 | | 402 | | | | 190,000 | 08/19/2009 |
| 6901005234 | | CAREY | NC | | 10/18/2012 | 0.040 | 65,954 | | 1,126 | | | | 434,000 | 09/29/2009 |
| 6901005236 | | VALHALLA | NY | | 10/18/2012 | 0.040 | 18,280 | | | | | | 500,000 | 08/03/2009 |
| 6901005238 | | VERONA | NY | | 10/18/2012 | 0.040 | 32,060 | | | | | | 105,000 | 07/28/2009 |
| 6901005239 | | CHARLOTTE | NC | | 10/18/2012 | 0.066 | 9,130 | | 165 | | | | 145,000 | 08/12/2009 |
| 6901005242 | | APPLE VALLEY | MN | | 10/18/2012 | 0.059 | 7,409 | | 141 | | | | 301,000 | 08/11/2009 |
| 6901005244 | | MONROE | CT | | 10/18/2012 | 0.040 | 22,348 | | 348 | | | | 525,000 | 08/07/2009 |
| 6901005246 | | WASHINGTON CROSSING | PA | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 07/27/2009 |
| 6901005248 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 12,226 | | | | | | 222,000 | 07/30/2009 |
| 6901005249 | | GILROY | CA | | 10/18/2012 | 0.040 | 7,176 | | | | | | 250,000 | 07/27/2009 |
| 6901005250 | | PITTSBURGH | PA | | 10/18/2012 | 0.047 | 81,493 | | 1,414 | | | | 147,000 | 08/31/2009 |
| 6901005251 | | NANUET | NY | | 10/18/2012 | 0.045 | 48,214 | | 777 | | | | 405,000 | 08/03/2009 |
| 6901005252 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 75,266 | | | | | | 320,000 | 07/28/2009 |
| 6901005253 | | FAIRFAX STATION | VA | | 10/18/2012 | 0.040 | 35,048 | | | | | | 1,157,000 | 08/27/2009 |
| 6901005254 | | EAST SAINT LOUIS | IL | | 10/18/2012 | 0.040 | | | | | | | 85,000 | 07/29/2009 |
| 6901005258 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 22,121 | | | | | | 345,000 | 08/12/2009 |
| 6901005259 | | ALLENTOWN | PA | | 10/18/2012 | 0.058 | 8,433 | | 149 | | | | 136,000 | 08/07/2009 |
| 6901005261 | | JUPITER | FL | | 10/18/2012 | 0.040 | 41,874 | | | | | | 348,000 | 08/12/2009 |
| 6901005262 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 510,000 | 12/23/2009 |
| 6901005263 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 45,199 | | 1,054 | | | | 685,000 | 09/16/2009 |
| 6901005266 | | CLOVER | SC | | 10/18/2012 | 0.057 | 14,707 | | 262 | | | | 202,000 | 08/21/2009 |
| 6901005267 | | ATLANTA | GA | | 10/18/2012 | 0.040 | | | | | | | 415,498 | 07/24/2009 |
| 6901005268 | | RUDOLPH | OH | | 10/18/2012 | 0.042 | 33,784 | | 598 | | | | 216,000 | 07/20/2009 |
| 6901005273 | | GASTONIA | NC | | 10/18/2012 | 0.040 | 19,568 | | 359 | | | | 117,000 | 08/25/2009 |
| 6901005274 | | TARPON SPRINGS | FL | | 10/18/2012 | 0.049 | 31,419 | | 549 | | | | 229,000 | 07/28/2009 |
| 6901005276 | | ANNANDALE | NJ | | 10/18/2012 | 0.040 | 122,633 | | | | | | 506,000 | 07/27/2009 |
| 6901005277 | | URBANDALE | IA | | 10/18/2012 | 0.040 | | | | | | | 252,400 | 08/20/2009 |
| 6901005279 | | FRANKLIN | WI | | 10/18/2012 | 0.040 | | | | | | | 235,000 | 08/12/2009 |
| 6901005283 | | PRINCETON | NJ | | 10/18/2012 | 0.040 | | | | | | | 619,000 | 08/24/2009 |
| 6901005287 | | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.040 | | | | | | | 306,000 | 07/15/2009 |
| 6901005291 | | WAUKESHA | WI | | 10/18/2012 | 0.040 | | | | | | | 254,000 | 08/12/2009 |
| 6901005292 | | BALTIMORE | MD | | 10/18/2012 | 0.040 | 56,178 | | 909 | | | | 271,000 | 07/29/2009 |
| 6901005293 | | NORTH READING | MA | | 10/18/2012 | 0.040 | 14,646 | | | | | | 477,252 | 07/25/2009 |
| 6901005295 | | SOUTHWEST RANCHES | FL | | 10/18/2012 | 0.040 | 85,000 | | | | | | 356,000 | 08/28/2009 |
| 6901005296 | | MONROE | WA | | 10/18/2012 | 0.040 | 20,948 | | 383 | | | | 700,000 | 08/13/2009 |
| 6901005297 | | CAMAS | WA | | 10/18/2012 | 0.040 | 7,901 | | 191 | | | | 555,000 | 08/04/2009 |
| 6901005302 | | CUTLER BAY | FL | | 10/18/2012 | 0.067 | 12,329 | | 218 | | | | 215,500 | 09/10/2009 |
| 6901005304 | | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 29,752 | | | | | | 184,000 | 08/04/2009 |
| 6901005309 | | RALEIGH | NC | | 10/18/2012 | 0.056 | | | | | | | 250,000 | 01/15/2010 |
| 6901005314 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 158,710 | | | | | | 434,000 | 08/11/2009 |
| 6901005315 | | BILLINGS | MT | | 10/18/2012 | 0.040 | 7,594 | | 377 | | | | 585,000 | 07/24/2009 |
| 6901005317 | | LIVONIA | MI | | 10/18/2012 | 0.052 | | | | | | | 110,314 | 08/31/2009 |
| 6901005318 | | ASTORIA | NY | | 10/18/2012 | 0.040 | | | | | | | 602,200 | 08/10/2009 |
| 6901005319 | | SCHWENKSVILLE | PA | | 10/18/2012 | 0.045 | 17,319 | | 322 | | | | 508,000 | 08/24/2009 |
| 6901005322 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 38,405 | | 672 | | | | 306,000 | 08/27/2009 |
| 6901005325 | | JERMYN | PA | | 10/18/2012 | 0.040 | | | | | | | 262,000 | 07/28/2009 |
| 6901005327 | | BEACON | NY | | 10/18/2012 | 0.046 | | | | | | | 255,000 | 07/27/2009 |
| 6901005333 | | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | | | | | | | 345,000 | 10/06/2009 |
| 6901005335 | | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 08/14/2009 |
| 6901005337 | | LAYTON | UT | | 10/18/2012 | 0.040 | 19,977 | | | | | | 255,000 | 08/10/2009 |
| 6901005347 | | DENVER | CO | | 10/18/2012 | 0.055 | | | | | | | 255,000 | 08/24/2009 |
| 6901005348 | | BOXBOROUGH | MA | | 10/18/2012 | 0.040 | 160,636 | | 2,895 | | | | 812,000 | 08/14/2009 |
| 6901005349 | | FAIR OAKS | CA | | 10/18/2012 | 0.040 | 61,009 | | | | | | 370,000 | 08/26/2009 |
| 6901005353 | | SPRINGFIELD | MO | | 10/18/2012 | 0.046 | 68,841 | | 1,103 | | | | 970,000 | 09/21/2009 |
| 6901005354 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 610,000 | 09/02/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901005356 | | PATERSON | NJ | | 10/18/2012 | 0.046 | 27,411 | | | | | | 270,000 | 08/25/2009 |
| 6901005357 | | NEW CASTLE | DE | | 10/18/2012 | 0.057 | 4,648 | | 85 | | | | 263,500 | 08/04/2009 |
| 6901005359 | | SEATTLE | WA | | 10/18/2012 | 0.040 | | | | | | | 485,000 | 08/20/2009 |
| 6901005361 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.052 | 17,303 | | 304 | | | | 437,000 | 08/21/2009 |
| 6901005363 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 07/29/2009 |
| 6901005367 | | BERTHA | MN | | 10/18/2012 | 0.040 | | | | | | | 89,000 | 08/17/2009 |
| 6901005370 | | TIGARD | OR | | 10/18/2012 | 0.040 | 18,113 | | 320 | | | | 233,000 | 08/11/2009 |
| 6901005373 | | ORANGEVALE | CA | | 10/18/2012 | 0.040 | | | | | | | 424,000 | 10/09/2009 |
| 6901005375 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 08/12/2009 |
| 6901005376 | | WAKEFIELD | RI | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 09/16/2009 |
| 6901005378 | | STERLING | MA | | 10/18/2012 | 0.058 | 15,389 | | 308 | | | | 330,000 | 08/17/2009 |
| 6901005379 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.043 | 2,049 | | 88 | | | | 350,000 | 09/03/2009 |
| 6901005380 | | WICHITA | KS | | 10/18/2012 | 0.041 | 4,169 | | 73 | | | | 161,000 | 08/31/2009 |
| 6901005381 | | BOISE | ID | | 10/18/2012 | 0.045 | | | | | | | 200,000 | 08/05/2009 |
| 6901005382 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 31,514 | | 451 | | | | 208,000 | 08/04/2009 |
| 6901005384 | | PARKLAND | FL | | 10/18/2012 | 0.040 | 2,901 | | | | | | 341,000 | 08/18/2009 |
| 6901005385 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.047 | 5,058 | | 99 | | | | 91,000 | 09/25/2009 |
| 6901005387 | | ORLANDO | FL | | 10/18/2012 | 0.041 | 64,898 | | 1,144 | | | | 250,000 | 08/19/2009 |
| 6901005388 | | LENEXA | KS | | 10/18/2012 | 0.040 | | | | | | | 228,000 | 09/09/2009 |
| 6901005390 | | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 13,230 | | | | | | 480,000 | 07/31/2009 |
| 6901005395 | | KENT | CT | | 10/18/2012 | 0.040 | 42,579 | | | | | | 387,000 | 08/19/2009 |
| 6901005403 | | KENNETT SQUARE | PA | | 10/18/2012 | 0.040 | 40,687 | | | | | | 645,000 | 08/03/2009 |
| 6901005405 | | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 6,750 | | | | | | 226,000 | 08/17/2009 |
| 6901005416 | | HENDERSON | KY | | 10/18/2012 | 0.065 | | | | | | | 90,000 | 08/25/2009 |
| 6901005418 | | ELKTON | MD | | 10/18/2012 | 0.040 | 41,631 | | 749 | | | | 233,314 | 08/07/2009 |
| 6901005419 | | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 98,706 | | | | | | 174,000 | 08/13/2009 |
| 6901005422 | | RUNNELLS | IA | | 10/18/2012 | 0.040 | | | | | | | 280,000 | 08/11/2009 |
| 6901005424 | | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | | | | | 160,000 | 09/08/2009 |
| 6901005425 | | JERSEY CITY | NJ | | 10/18/2012 | 0.040 | 14,032 | | | | | | 242,000 | 08/17/2009 |
| 6901005426 | | ROSEDALE | MS | | 10/18/2012 | 0.040 | 37,292 | | | | | | 80,000 | 08/20/2009 |
| 6901005428 | | BELLINGHAM | WA | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 08/21/2009 |
| 6901005429 | | CHESTERFIELD | VA | | 10/18/2012 | 0.044 | 25,906 | | 438 | | | | 193,000 | 10/28/2009 |
| 6901005430 | | UNION HALL | VA | | 10/18/2012 | 0.040 | 91,871 | | 1,606 | | | | 689,500 | 08/14/2009 |
| 6901005431 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | | | | | | | 170,000 | 08/13/2009 |
| 6901005433 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,612,000 | 09/22/2009 |
| 6901005435 | | STONEWALL | LA | | 10/18/2012 | 0.040 | 44,444 | | | | | | 137,000 | 09/03/2009 |
| 6901005439 | | ROHNERT PARK | CA | | 10/18/2012 | 0.043 | 110,741 | | 1,967 | | | | 310,000 | 08/25/2009 |
| 6901005440 | | BEECH GROVE | IN | | 10/18/2012 | 0.053 | 26,332 | | 463 | | | | 140,000 | 08/13/2009 |
| 6901005442 | | SPOKANE | WA | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 09/08/2009 |
| 6901005443 | | WEST CHICAGO | IL | | 10/18/2012 | 0.040 | 34,786 | | 609 | | | | 432,000 | 08/10/2009 |
| 6901005445 | | MENTOR | OH | | 10/18/2012 | 0.040 | 73,223 | | | | | | 285,000 | 08/17/2009 |
| 6901005447 | | PENN VALLEY | CA | | 10/18/2012 | 0.044 | 42,545 | | 740 | | | | 487,000 | 09/29/2009 |
| 6901495000 | | LITTLETON | NC | | 10/18/2012 | 0.030 | 145,434 | | 3,287 | | | | 725,000 | 01/02/2008 |
| 6901495001 | | UNION | NJ | | 10/18/2012 | 0.025 | 72,958 | | | | | | 363,245 | 12/20/2007 |
| 6901495004 | | BALLWIN | MO | | 10/18/2012 | 0.025 | 28,138 | | | | | | 209,000 | 01/30/2008 |
| 6901495012 | | MANITOU SPRINGS | CO | | 10/18/2012 | 0.028 | 21,143 | | 486 | | | | 443,000 | 02/26/2008 |
| 6901495014 | | ROCKY RIVER | OH | | 10/18/2012 | 0.025 | 13,995 | | | | | | 251,000 | 02/14/2008 |
| 6901495016 | | PORTLAND | OR | | 10/18/2012 | 0.038 | 39,876 | | 874 | | | | 530,000 | 09/15/2008 |
| 6901495017 | | EL CERRITO | CA | | 10/18/2012 | 0.030 | | | | | | | 525,000 | 04/28/2008 |
| 6901495019 | | GRANGER | IN | | 10/18/2012 | 0.038 | 50,000 | | | | | | 253,155 | 03/13/2008 |
| 6901495021 | | KENT | OH | | 10/18/2012 | 0.050 | 10,780 | | 235 | | | | 235,000 | 05/08/2008 |
| 6901495022 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.030 | (4,963) | | 194 | | | | 1,034,000 | 03/31/2008 |
| 6901495023 | | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 95,859 | | 2,072 | | | | 873,900 | 05/01/2008 |
| 6901495026 | | KNOXVILLE | TN | | 10/18/2012 | 0.048 | 26,425 | | 561 | | | | 286,000 | 02/26/2008 |
| 6901495028 | | BASALT | CO | | 10/18/2012 | 0.028 | 744,570 | | | | | | 4,400,000 | 04/16/2008 |
| 6901495029 | | MIDWAY CITY | CA | | 10/18/2012 | 0.043 | 53,249 | | 1,157 | | | | 258,000 | 05/19/2008 |
| 6901495032 | | OAKHURST | CA | | 10/18/2012 | 0.028 | 17,010 | | 362 | | | | 610,000 | 05/02/2008 |
| 6901495038 | | FRANKLIN LAKES | NJ | | 10/18/2012 | 0.028 | 212,212 | | 4,712 | | | | 795,000 | 05/23/2008 |
| 6901495040 | | ITASCA | IL | | 10/18/2012 | 0.025 | 37,332 | | | | | | 703,000 | 06/18/2008 |
| 6901495042 | | MANCHESTER | NJ | | 10/18/2012 | 0.030 | 32,043 | | | | | | 347,000 | 06/16/2008 |
| 6901495043 | | DECATUR | GA | | 10/18/2012 | 0.028 | 52,863 | | 1,110 | | | | 513,000 | 06/06/2008 |
| 6901495045 | | WOODBRIDGE | VA | | 10/18/2012 | 0.025 | 139,118 | | 4,089 | | | | 600,000 | 10/05/2006 |
| 6901495050 | | WHITE LAKE | MI | | 10/18/2012 | 0.028 | 39,076 | | 1,113 | | | | 383,000 | 11/30/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901495055 | | NORTH ST PAUL | MN | | 10/18/2012 | 0.038 | 14,003 | | 388 | | | | 188,000 | 01/22/2007 |
| 6901495059 | | PARKER | CO | | 10/18/2012 | 0.035 | 18,787 | | 577 | | | | 620,000 | 02/12/2007 |
| 6901495067 | | BLUFFDALE | UT | | 10/18/2012 | 0.023 | 88,233 | | 2,063 | | | | 697,000 | 05/25/2007 |
| 6901495068 | | PORTLAND | OR | | 10/18/2012 | 0.038 | 9,687 | | 245 | | | | 353,000 | 06/04/2007 |
| 6901495069 | | PORTLAND | OR | | 10/18/2012 | 0.025 | 146,729 | | | | | | 1,275,000 | 06/01/2007 |
| 6901495074 | | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 64,309 | | 1,601 | | | | 843,000 | 06/22/2007 |
| 6901495076 | | CORDOVA | TN | | 10/18/2012 | 0.025 | 14,765 | | 384 | | | | 335,000 | 07/02/2007 |
| 6901495077 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.023 | 185,458 | | | | | | 1,000,000 | 07/13/2007 |
| 6901495092 | | ANCHORAGE | AK | | 10/18/2012 | 0.063 | 10,586 | | 224 | | | | 225,000 | 07/11/2008 |
| 6901495097 | | MERRILL | WI | | 10/18/2012 | 0.025 | 55,832 | | 1,092 | | | | 330,000 | 07/09/2008 |
| 6901495102 | | CHESAPEAKE | VA | | 10/18/2012 | 0.043 | 22,231 | | | | | | 345,000 | 07/28/2008 |
| 6901495108 | | PALM HARBOR | FL | | 10/18/2012 | 0.023 | 98,425 | | | | | | 1,200,000 | 07/15/2008 |
| 6901495110 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.025 | 128,873 | | | | | | 318,000 | 08/06/2008 |
| 6901495115 | | MILWAUKEE | WI | | 10/18/2012 | 0.028 | 4,397 | | | | | | 182,541 | 07/30/2008 |
| 6901495118 | | RENO | NV | | 10/18/2012 | 0.028 | | | | | | | 388,000 | 08/14/2008 |
| 6901495119 | | BEAVERTON | OR | | 10/18/2012 | 0.025 | 43,290 | | 935 | | | | 332,000 | 08/15/2008 |
| 6901495120 | | CULVER CITY | CA | | 10/18/2012 | 0.028 | 74,776 | | | | | | 648,000 | 08/16/2008 |
| 6901495129 | | PHOENIX | AZ | | 10/18/2012 | 0.043 | 24,545 | | 486 | | | | 155,000 | 08/14/2008 |
| 6901495136 | | TRUSSVILLE | AL | | 10/18/2012 | 0.028 | 47,992 | | 673 | | | | 237,975 | 08/20/2008 |
| 6901495137 | | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 100,110 | | | | | | 1,075,000 | 08/22/2008 |
| 6901495142 | | NASHUA | NH | | 10/18/2012 | 0.040 | 96,501 | | 3,805 | | | | 515,000 | 08/29/2008 |
| 6901495145 | | ONANCOCK | VA | | 10/18/2012 | 0.040 | 148,112 | | | | | | 245,000 | 12/11/2008 |
| 6901495150 | | WASHINGTON TWP | NJ | | 10/18/2012 | 0.044 | 46,645 | | 941 | | | | 463,000 | 09/23/2008 |
| 6901495154 | | BRIDGETON | NJ | | 10/18/2012 | 0.043 | 15,831 | | 374 | | | | 440,000 | 08/28/2008 |
| 6901495156 | | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 146,119 | | 2,950 | | | | 260,000 | 09/13/2008 |
| 6901495158 | | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | | | | | 71,250 | 08/28/2008 |
| 6901495159 | | WHITTIER | CA | | 10/18/2012 | 0.040 | 454,733 | | | | | | 1,150,000 | 09/18/2008 |
| 6901495161 | | ZIONSVILLE | IN | | 10/18/2012 | 0.040 | 74,186 | | | | | | 364,000 | 09/08/2008 |
| 6901495163 | | SPARTANBURG | SC | | 10/18/2012 | 0.040 | 20,702 | | | | | | 157,700 | 09/04/2008 |
| 6901495164 | | MARIETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 380,817 | 09/11/2008 |
| 6901495167 | | NICHOLASVILLE | KY | | 10/18/2012 | 0.040 | 77,152 | | 1,552 | | | | 621,334 | 09/23/2008 |
| 6901495168 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 57,432 | | 1,125 | | | | 395,200 | 11/21/2008 |
| 6901495169 | | ANNAPOLIS | MD | | 10/18/2012 | 0.040 | 88,401 | | 1,806 | | | | 840,000 | 08/28/2008 |
| 6901495170 | | LITTLETON | MA | | 10/18/2012 | 0.044 | 57,772 | | 1,165 | | | | 690,000 | 09/25/2008 |
| 6901495171 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 46,246 | | | | | | 214,700 | 09/08/2008 |
| 6901495176 | | NEW PRAGUE | MN | | 10/18/2012 | 0.041 | 38,010 | | 760 | | | | 456,000 | 11/26/2008 |
| 6901495180 | | BRUNSWICK | GA | | 10/18/2012 | 0.040 | 1,763 | | 40 | | | | 228,950 | 09/29/2008 |
| 6901495183 | | CHEVY CHASE | MD | | 10/18/2012 | 0.040 | 390 | | | | | | 384,750 | 09/25/2008 |
| 6901495186 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 162 | | 11 | | | | 378,100 | 09/22/2008 |
| 6901495187 | | WILLIAMSPORT | MD | | 10/18/2012 | 0.040 | (42,955) | | 1,556 | | | | 215,000 | 09/22/2008 |
| 6901495188 | | LAFAYETTE | IN | | 10/18/2012 | 0.045 | 35,520 | | 724 | | | | 220,000 | 09/18/2008 |
| 6901495192 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 74,263 | | | | | | 1,247,350 | 10/10/2008 |
| 6901495194 | | GREER | SC | | 10/18/2012 | 0.060 | 14,047 | | 285 | | | | 140,000 | 09/24/2008 |
| 6901495200 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 159,105 | | | | | | 1,025,000 | 09/04/2008 |
| 6901495202 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 203,300 | 09/19/2008 |
| 6901495213 | | NEW PORT RICHEY | FL | | 10/18/2012 | 0.040 | 127,075 | | 2,535 | | | | 252,000 | 10/22/2008 |
| 6901495214 | | BOLIVIA | NC | | 10/18/2012 | 0.040 | | | | | | | 805,000 | 11/14/2008 |
| 6901495221 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 89,244 | | | | | | 1,180,000 | 09/30/2008 |
| 6901495222 | | APPLE VALLEY | MN | | 10/18/2012 | 0.040 | 24,375 | | 513 | | | | 437,000 | 09/29/2008 |
| 6901495224 | | DRAPER | UT | | 10/18/2012 | 0.040 | 72,870 | | | | | | 247,902 | 09/30/2008 |
| 6901495225 | | NEW HOLLAND | PA | | 10/18/2012 | 0.040 | 2,064 | | | | | | 171,000 | 10/17/2008 |
| 6901495227 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 510,150 | 09/29/2008 |
| 6901495230 | | EDINA | MN | | 10/18/2012 | 0.040 | 89,435 | | | | | | 517,750 | 10/03/2008 |
| 6901495231 | | YARDLEY | PA | | 10/18/2012 | 0.040 | 19,169 | | 489 | | | | 459,895 | 10/03/2008 |
| 6901495233 | | ELGIN | IL | | 10/18/2012 | 0.040 | 90,438 | | | | | | 233,700 | 09/18/2008 |
| 6901495236 | | RAMSEY | MN | | 10/18/2012 | 0.040 | 35,289 | | 681 | | | | 330,000 | 10/10/2008 |
| 6901495238 | | TITUSVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 245,100 | 09/17/2008 |
| 6901495244 | | WILMINGTON | MA | | 10/18/2012 | 0.040 | 24,734 | | 692 | | | | 515,000 | 10/08/2008 |
| 6901495248 | | CARY | NC | | 10/18/2012 | 0.040 | 47,706 | | 958 | | | | 660,000 | 10/14/2008 |
| 6901495258 | | SWANSEA | MA | | 10/18/2012 | 0.040 | | | | | | | 224,200 | 10/08/2008 |
| 6901495261 | | MODESTO | CA | | 10/18/2012 | 0.040 | 100,279 | | 1,992 | | | | 305,000 | 10/08/2008 |
| 6901495262 | | LUTZ | FL | | 10/18/2012 | 0.040 | 129,907 | | | | | | 334,400 | 09/30/2008 |
| 6901495263 | | KENNESAW | GA | | 10/18/2012 | 0.044 | 31,920 | | 635 | | | | 270,351 | 10/07/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901495271 | | WALTHAM | MA | | 10/18/2012 | 0.040 | 21,900 | | | | | | 383,282 | 10/20/2008 |
| 6901495274 | | GOLDSBORO | NC | | 10/18/2012 | 0.040 | 47,570 | | | | | | 121,600 | 10/15/2008 |
| 6901495275 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 108,277 | | | | | | 1,750,000 | 10/09/2008 |
| 6901495276 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 71,334 | | | | | | 311,600 | 10/24/2008 |
| 6901495277 | | DELRAY BEACH | FL | | 10/18/2012 | 0.040 | 38,322 | | | | | | 488,300 | 10/02/2008 |
| 6901495280 | | LONGWOOD | FL | | 10/18/2012 | 0.040 | 159,003 | | 3,177 | | | | 685,000 | 10/02/2008 |
| 6901495288 | | LIVINGSTON | NJ | | 10/18/2012 | 0.040 | 68,562 | | 1,377 | | | | 814,000 | 10/21/2008 |
| 6901495292 | | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | 40,943 | | 810 | | | | 350,000 | 11/25/2008 |
| 6901495300 | | GLENDALE | CA | | 10/18/2012 | 0.040 | 50,811 | | | | | | 715,000 | 10/29/2008 |
| 6901495301 | | DELTONA | FL | | 10/18/2012 | 0.054 | | | | | | | 167,200 | 10/15/2008 |
| 6901495304 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 215,000 | | | | | | 1,350,000 | 11/21/2008 |
| 6901495306 | | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | | | | | 299,250 | 10/31/2008 |
| 6901495308 | | MOUNTLAKE TERRACE | WA | | 10/18/2012 | 0.040 | 108,528 | | | | | | 372,000 | 10/09/2008 |
| 6901495310 | | OAK HARBOR | WA | | 10/18/2012 | 0.040 | | | | | | | 510,885 | 10/28/2008 |
| 6901495325 | | BLACKSBURG | VA | | 10/18/2012 | 0.040 | 49,120 | | | | | | 451,978 | 10/22/2008 |
| 6901495329 | | NOVI | MI | | 10/18/2012 | 0.040 | 28,030 | | | | | | 194,750 | 10/14/2008 |
| 6901495338 | | WEST POINT | UT | | 10/18/2012 | 0.040 | 49,025 | | 982 | | | | 272,127 | 10/23/2008 |
| 6901495341 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 61,972 | | 1,224 | | | | 988,000 | 11/19/2008 |
| 6901495342 | | NAMPA | ID | | 10/18/2012 | 0.040 | 5,784 | | | | | | 123,500 | 10/31/2008 |
| 6901495343 | | EAST ROCKAWAY | NY | | 10/18/2012 | 0.040 | 66,887 | | 1,328 | | | | 397,100 | 10/30/2008 |
| 6901495345 | | WALLINGFORD | CT | | 10/18/2012 | 0.043 | 47,304 | | 946 | | | | 205,200 | 11/05/2008 |
| 6901495353 | | CHICAGO HEIGHTS | IL | | 10/18/2012 | 0.040 | 24,062 | | 488 | | | | 162,450 | 10/28/2008 |
| 6901495354 | | WEST LINN | OR | | 10/18/2012 | 0.040 | 25,913 | | | | | | 670,000 | 10/31/2008 |
| 6901495355 | | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 27,817 | | | | | | 176,700 | 10/21/2008 |
| 6901495358 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 40,618 | | 738 | | | | 203,000 | 10/20/2008 |
| 6901495368 | | BALTIMORE | MD | | 10/18/2012 | 0.040 | 18,892 | | 375 | | | | 319,200 | 10/31/2008 |
| 6901495370 | | LEHI | UT | | 10/18/2012 | 0.040 | 65,786 | | 1,288 | | | | 378,100 | 11/10/2008 |
| 6901495372 | | CHARLESTON | WV | | 10/18/2012 | 0.040 | 28,231 | | | | | | 120,650 | 11/03/2008 |
| 6901495374 | | SCITUATE | MA | | 10/18/2012 | 0.040 | 164,952 | | 3,297 | | | | 768,000 | 11/17/2008 |
| 6901495376 | | SUMTER | SC | | 10/18/2012 | 0.040 | 45,562 | | | | | | 337,535 | 12/18/2008 |
| 6901495378 | | ALLIGATOR POINT | FL | | 10/18/2012 | 0.040 | 96,320 | | 1,886 | | | | 647,425 | 11/19/2008 |
| 6901495379 | | SAINT PETERSBURG | FL | | 10/18/2012 | 0.043 | 6,615 | | 130 | | | | 159,820 | 11/22/2008 |
| 6901495380 | | POUGHQUAG | NY | | 10/18/2012 | 0.028 | 58,080 | | | | | | 393,000 | 11/20/2008 |
| 6901495381 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 160,004 | | 3,134 | | | | 450,000 | 11/20/2008 |
| 6901495384 | | NAPLES | FL | | 10/18/2012 | 0.028 | 34,498 | | 682 | | | | 311,744 | 11/13/2008 |
| 6901495395 | | RIDGEWOOD | NJ | | 10/18/2012 | 0.040 | | | | | | | 868,300 | 11/14/2008 |
| 6901495398 | | MIAMI BEACH | FL | | 10/18/2012 | 0.040 | 299,000 | | | | | | 503,000 | 12/30/2008 |
| 6901495404 | | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 30,068 | | | | | | 472,625 | 11/29/2008 |
| 6901495408 | | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 30,560 | | | | | | 212,800 | 11/20/2008 |
| 6901495413 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 1,940 | | | | | | 236,550 | 12/10/2008 |
| 6901495414 | | MIAMI | FL | | 10/18/2012 | 0.055 | 11,107 | | 218 | | | | 177,000 | 12/01/2008 |
| 6901495419 | | GREEN BAY | WI | | 10/18/2012 | 0.040 | 25,147 | | | | | | 145,920 | 11/08/2008 |
| 6901495420 | | PORT CHARLOTTE | FL | | 10/18/2012 | 0.040 | 37,906 | | | | | | 282,034 | 11/21/2008 |
| 6901495424 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 67,339 | | 1,463 | | | | 967,048 | 11/24/2008 |
| 6901495426 | | TUCSON | AZ | | 10/18/2012 | 0.040 | | | | | | | 302,100 | 12/20/2008 |
| 6901495428 | | BRIDGEWATER | VA | | 10/18/2012 | 0.040 | 144,374 | | | | | | 525,000 | 12/31/2008 |
| 6901495432 | | LE MARS | IA | | 10/18/2012 | 0.040 | | | | | | | 160,000 | 11/26/2008 |
| 6901495435 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 218,421 | | 4,293 | | | | 1,200,000 | 12/10/2008 |
| 6901495436 | | HOT SPRINGS | AR | | 10/18/2012 | 0.040 | | | | | | | 280,000 | 01/14/2009 |
| 6901495445 | | AVENTURA | FL | | 10/18/2012 | 0.040 | 82,754 | | 1,599 | | | | 190,000 | 12/10/2008 |
| 6901495447 | | TAMPA | FL | | 10/18/2012 | 0.040 | | | | | | | 436,050 | 11/28/2008 |
| 6901495449 | | ORLANDO | FL | | 10/18/2012 | 0.040 | 42,061 | | 813 | | | | 171,475 | 12/04/2008 |
| 6901495452 | | WEST CHESTER | OH | | 10/18/2012 | 0.040 | 3,385 | | | | | | 180,500 | 12/10/2008 |
| 6901495454 | | CUMMING | GA | | 10/18/2012 | 0.028 | | | | | | | 281,200 | 01/09/2009 |
| 6901495456 | | LAS CRUCES | NM | | 10/18/2012 | 0.040 | 90,214 | | | | | | 230,850 | 12/11/2008 |
| 6901495462 | | MOUNT VERNON | WA | | 10/18/2012 | 0.040 | 5,849 | | 123 | | | | 243,200 | 12/23/2008 |
| 6901495465 | | WEST CHESTER | OH | | 10/18/2012 | 0.040 | | | | | | | 506,350 | 01/12/2009 |
| 6901495470 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.036 | | | | | | | 282,150 | 12/30/2008 |
| 6901495486 | | WETHERSFIELD | CT | | 10/18/2012 | 0.044 | 36,723 | | | | | | 231,300 | 12/26/2008 |
| 6901495488 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | | | | | 357,300 | 01/13/2009 |
| 6901495491 | | LONG BEACH | CA | | 10/18/2012 | 0.051 | 26,201 | | 487 | | | | 660,000 | 03/10/2009 |
| 6901495494 | | KENSINGTON | MD | | 10/18/2012 | 0.055 | 9,689 | | 187 | | | | 450,000 | 02/27/2009 |
| 6901495495 | | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.040 | 98,064 | | | | | | 215,100 | 02/06/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901495497 | | BENICIA | CA | | 10/18/2012 | 0.040 | 149,318 | | | | | | 279,000 | 03/11/2009 |
| 6901495499 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 109,000 | | | | | | 813,000 | 02/03/2009 |
| 6901495502 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 51,086 | | | | | | 189,900 | 01/31/2009 |
| 6901495504 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 34,903 | | 666 | | | | 170,000 | 01/12/2009 |
| 6901495506 | | SAINT PETERSBURG | FL | | 10/18/2012 | 0.040 | | | | | | | 560,000 | 02/13/2009 |
| 6901495512 | | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.040 | 12,686 | | 306 | | | | 295,000 | 04/07/2009 |
| 6901495513 | | CONCORD | CA | | 10/18/2012 | 0.052 | 23,674 | | 454 | | | | 541,260 | 01/28/2009 |
| 6901495517 | | HARRISBURG | PA | | 10/18/2012 | 0.040 | 97,741 | | 1,857 | | | | 193,000 | 02/27/2009 |
| 6901495521 | | MOUNTAIN HOUSE | CA | | 10/18/2012 | 0.043 | 41,404 | | 790 | | | | 535,000 | 01/17/2009 |
| 6901495525 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | 72,489 | | 1,349 | | | | 985,000 | 03/18/2009 |
| 6901495526 | | MARION | SC | | 10/18/2012 | 0.040 | 76,876 | | 1,453 | | | | 155,000 | 02/20/2009 |
| 6901495527 | | MARIETTA | GA | | 10/18/2012 | 0.040 | 62,679 | | 1,196 | | | | 715,000 | 01/30/2009 |
| 6901495529 | | TEMECULA | CA | | 10/18/2012 | 0.040 | 14,549 | | 280 | | | | 257,000 | 01/21/2009 |
| 6901495530 | | TULSA | OK | | 10/18/2012 | 0.043 | | | | | | | 310,000 | 01/23/2009 |
| 6901495532 | | CHERRY VALLEY | CA | | 10/18/2012 | 0.040 | 13,888 | | 279 | | | | 253,800 | 02/13/2009 |
| 6901495535 | | VALRICO | FL | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 02/09/2009 |
| 6901495536 | | HAMPTON BAYS | NY | | 10/18/2012 | 0.042 | 102,720 | | 1,934 | | | | 625,000 | 02/27/2009 |
| 6901495537 | | DENVER | CO | | 10/18/2012 | 0.040 | | | | | | | 775,000 | 05/02/2009 |
| 6901495538 | | GARNER | NC | | 10/18/2012 | 0.049 | 24,913 | | 469 | | | | 265,000 | 02/26/2009 |
| 6901495543 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.042 | 34,933 | | | | | | 145,000 | 02/25/2009 |
| 6901495544 | | CHANDLER | AZ | | 10/18/2012 | 0.040 | 1,791 | | 50 | | | | 335,700 | 02/23/2009 |
| 6901495545 | | LA CRESCENT | MN | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 02/13/2009 |
| 6901495556 | | SANDY | UT | | 10/18/2012 | 0.041 | 81,546 | | 1,536 | | | | 640,000 | 02/25/2009 |
| 6901495558 | | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.047 | 28,540 | | 908 | | | | 287,000 | 03/11/2009 |
| 6901495559 | | DAYTON | VA | | 10/18/2012 | 0.040 | | | | | | | 168,000 | 03/18/2009 |
| 6901495562 | | HOUMA | LA | | 10/18/2012 | 0.040 | | | | | | | 163,000 | 02/20/2009 |
| 6901495566 | | NEW CITY | NY | | 10/18/2012 | 0.055 | 28,730 | | 555 | | | | 433,800 | 01/31/2009 |
| 6901495568 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.065 | 10,845 | | 204 | | | | 165,000 | 03/06/2009 |
| 6901495571 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 2,201 | | | | | | 162,900 | 02/17/2009 |
| 6901495572 | | SEATTLE | WA | | 10/18/2012 | 0.040 | | | | | | | 365,400 | 02/10/2009 |
| 6901495583 | | ROCKVILLE | MD | | 10/18/2012 | 0.040 | | | | | | | 430,000 | 03/26/2009 |
| 6901495584 | | PLACERVILLE | CA | | 10/18/2012 | 0.040 | 182,153 | | | | | | 568,800 | 03/02/2009 |
| 6901495585 | | SONOMA | CA | | 10/18/2012 | 0.043 | 30,870 | | 581 | | | | 435,000 | 02/27/2009 |
| 6901495586 | | TULLY | NY | | 10/18/2012 | 0.040 | 25,378 | | | | | | 127,000 | 02/26/2009 |
| 6901495591 | | KNOXVILLE | TN | | 10/18/2012 | 0.054 | 21,574 | | 406 | | | | 340,000 | 02/13/2009 |
| 6901495593 | | STOCKHOLM | WI | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 04/10/2009 |
| 6901495595 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 7,619 | | 149 | | | | 297,000 | 03/14/2009 |
| 6901495597 | | CARMICHAEL | CA | | 10/18/2012 | 0.040 | | | | | | | 185,400 | 02/27/2009 |
| 6901495598 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 153,090 | | 2,931 | | | | 1,035,000 | 02/25/2009 |
| 6901495599 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 62,665 | | 1,174 | | | | 1,350,000 | 03/10/2009 |
| 6901495603 | | BURLINGAME | CA | | 10/18/2012 | 0.040 | 232,908 | | 4,172 | | | | 1,300,000 | 06/06/2009 |
| 6901495604 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | | | | | 1,360,000 | 03/05/2009 |
| 6901495609 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 61,225 | | | | | | 1,005,000 | 02/19/2009 |
| 6901495613 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 850,000 | 06/09/2009 |
| 6901495617 | | BURLINGTON | NC | | 10/18/2012 | 0.040 | 38,762 | | | | | | 144,000 | 03/13/2009 |
| 6901495621 | | OZAWKIE | KS | | 10/18/2012 | 0.043 | | | | | | | 200,000 | 03/16/2009 |
| 6901495622 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 145,159 | | 2,718 | | | | 495,000 | 03/19/2009 |
| 6901495624 | | TUCSON | AZ | | 10/18/2012 | 0.040 | | | | | | | 480,000 | 03/06/2009 |
| 6901495625 | | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 78,388 | | 1,461 | | | | 499,500 | 03/24/2009 |
| 6901495626 | | VICTOR | NY | | 10/18/2012 | 0.040 | 51,897 | | | | | | 335,000 | 03/27/2009 |
| 6901495630 | | ST LOUIS | MO | | 10/18/2012 | 0.040 | 86,272 | | 1,609 | | | | 272,000 | 03/16/2009 |
| 6901495642 | | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | | | | | | | 207,900 | 03/20/2009 |
| 6901495645 | | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | 89,356 | | | | | | 340,200 | 08/20/2011 |
| 6901495649 | | JUPITER | FL | | 10/18/2012 | 0.040 | 25,613 | | 479 | | | | 410,000 | 03/26/2009 |
| 6901495653 | | WOODBRIDGE | CT | | 10/18/2012 | 0.028 | 248,624 | | | | | | 1,200,000 | 07/14/2008 |
| 6901495654 | | KANEOHE | HI | | 10/18/2012 | 0.040 | 10,000 | | | | | | 1,025,000 | 03/13/2009 |
| 6901495658 | | BRENTWOOD | CA | | 10/18/2012 | 0.060 | 3,282 | | 69 | | | | 365,000 | 05/01/2009 |
| 6901495660 | | EDISTO ISLAND | SC | | 10/18/2012 | 0.040 | | | | | | | 545,580 | 03/31/2009 |
| 6901495661 | | GARDNER | KS | | 10/18/2012 | 0.040 | 23,034 | | 451 | | | | 282,000 | 03/23/2009 |
| 6901495662 | | HILLSBOROUGH | CA | | 10/18/2012 | 0.040 | 38,527 | | | | | | 2,000,000 | 03/31/2009 |
| 6901495665 | | SPARTA | NJ | | 10/18/2012 | 0.040 | | | | | | | 818,100 | 05/04/2009 |
| 6901495668 | | THIBODAUX | LA | | 10/18/2012 | 0.065 | | | | | | | 226,304 | 04/29/2009 |
| 6901495669 | | GOLDEN VALLEY | MN | | 10/18/2012 | 0.040 | 8,107 | | | | | | 161,100 | 03/25/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901495673 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 7,808 | | 173 | | | | 627,480 | 03/13/2009 |
| 6901495679 | | W ST PAUL | MN | | 10/18/2012 | 0.040 | 29,006 | | 559 | | | | 220,000 | 03/25/2009 |
| 6901495680 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 04/07/2009 |
| 6901495681 | | WOODCLIFF LAKE | NJ | | 10/18/2012 | 0.040 | | | | | | | 1,150,000 | 03/21/2009 |
| 6901495682 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 26,560 | | | | | | 299,700 | 03/19/2009 |
| 6901495686 | | POMFRET | MD | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 03/16/2009 |
| 6901495687 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 118,556 | | 2,098 | | | | 900,000 | 06/30/2009 |
| 6901495688 | | WINNEMUCCA | NV | | 10/18/2012 | 0.040 | 124,011 | | | | | | 260,000 | 03/30/2009 |
| 6901495696 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 04/07/2009 |
| 6901495702 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | 56,178 | | | | | | 475,500 | 06/16/2009 |
| 6901495703 | | DULUTH | GA | | 10/18/2012 | 0.040 | 91,226 | | 1,768 | | | | 850,000 | 05/30/2009 |
| 6901495705 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 51,079 | | 938 | | | | 400,000 | 03/31/2009 |
| 6901495706 | | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 190,000 | 03/16/2009 |
| 6901495708 | | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | | | | | | | 333,000 | 04/24/2009 |
| 6901495709 | | GRANITE BAY | CA | | 10/18/2012 | 0.044 | 79,631 | | 1,462 | | | | 1,000,000 | 03/31/2009 |
| 6901495710 | | NORTH BERGEN | NJ | | 10/18/2012 | 0.040 | 76,973 | | | | | | 570,000 | 04/23/2009 |
| 6901495711 | | LA MIRADA | CA | | 10/18/2012 | 0.047 | 36,407 | | 662 | | | | 590,000 | 05/08/2009 |
| 6901495713 | | MARIETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 03/20/2009 |
| 6901495715 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 995,000 | 04/30/2009 |
| 6901495716 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | | | | | | | 414,000 | 06/03/2009 |
| 6901495722 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 23,756 | | | | | | 436,500 | 04/22/2009 |
| 6901495723 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 6,547 | | 129 | | | | 522,900 | 03/25/2009 |
| 6901495726 | | GLENDALE | AZ | | 10/18/2012 | 0.040 | | | | | | | 400,000 | 03/31/2009 |
| 6901495730 | | MILLRY | AL | | 10/18/2012 | 0.042 | 39,663 | | | | | | 270,000 | 04/16/2009 |
| 6901495734 | | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.044 | 4,496 | | 50 | | | | 170,000 | 04/14/2009 |
| 6901495737 | | LAKE ALFRED | FL | | 10/18/2012 | 0.040 | 16,525 | | 313 | | | | 116,100 | 04/15/2009 |
| 6901495739 | | DEER LAKE | IL | | 10/18/2012 | 0.040 | 81,978 | | 1,506 | | | | 662,400 | 04/10/2009 |
| 6901495740 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | | | | | 359,000 | 04/07/2009 |
| 6901495743 | | KALAMAZOO | MI | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 04/08/2009 |
| 6901495746 | | FISHERS | IN | | 10/18/2012 | 0.040 | | | | | | | 142,495 | 03/25/2009 |
| 6901495747 | | LAKE ORION | MI | | 10/18/2012 | 0.040 | 42,854 | | | | | | 109,800 | 04/29/2009 |
| 6901495748 | | MANHATTAN BEACH | CA | | 10/18/2012 | 0.040 | 169,902 | | | | | | 2,000,000 | 05/21/2009 |
| 6901495750 | | COLCHESTER | VT | | 10/18/2012 | 0.028 | 30,904 | | | | | | 387,600 | 08/22/2008 |
| 6901495752 | | MASSILLON | OH | | 10/18/2012 | 0.051 | 42,034 | | 788 | | | | 70,200 | 03/31/2009 |
| 6901495756 | | SAN DIEGO | CA | | 10/18/2012 | 0.041 | 148,000 | | | | | | 565,000 | 03/31/2009 |
| 6901495759 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | (502) | | 17 | | | | 509,940 | 04/13/2009 |
| 6901495760 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 79,115 | | 1,453 | | | | 720,000 | 04/15/2009 |
| 6901495763 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 160,000 | | | | | | 1,829,700 | 04/14/2009 |
| 6901495765 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 84,652 | | | | | | 800,000 | 05/27/2009 |
| 6901495768 | | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | 174,446 | | 3,172 | | | | 720,000 | 04/30/2009 |
| 6901495771 | | BEVERLY HILLS | MI | | 10/18/2012 | 0.040 | 8,492 | | 110 | | | | 291,600 | 04/13/2009 |
| 6901495774 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 44,563 | | 812 | | | | 980,000 | 05/01/2009 |
| 6901495786 | | TAMPA | FL | | 10/18/2012 | 0.048 | 17,892 | | 325 | | | | 185,000 | 05/05/2009 |
| 6901495788 | | WHEELING | IL | | 10/18/2012 | 0.040 | | | | | | | 317,700 | 06/29/2009 |
| 6901495789 | | ROSEVILLE | CA | | 10/18/2012 | 0.042 | | | | | | | 310,000 | 07/02/2009 |
| 6901495790 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 84,447 | | | | | | 550,000 | 04/17/2009 |
| 6901495793 | | SALEM | OH | | 10/18/2012 | 0.040 | | | | | | | 93,600 | 03/30/2009 |
| 6901495798 | | WILLIAMSBURG | MI | | 10/18/2012 | 0.040 | 2,300 | | | | | | 200,000 | 04/09/2009 |
| 6901495800 | | DANVILLE | CA | | 10/18/2012 | 0.043 | 35,086 | | 530 | | | | 852,000 | 05/29/2009 |
| 6901495801 | | MAGNOLIA | OH | | 10/18/2012 | 0.040 | 7,192 | | | | | | 135,900 | 04/10/2009 |
| 6901495803 | | OAKLAND | CA | | 10/18/2012 | 0.049 | 78,392 | | 1,422 | | | | 540,000 | 05/14/2009 |
| 6901495805 | | BLAINE | MN | | 10/18/2012 | 0.040 | 58,444 | | | | | | 147,600 | 04/30/2009 |
| 6901495812 | | COCOA | FL | | 10/18/2012 | 0.040 | | | | | | | 133,200 | 04/23/2009 |
| 6901495813 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | | | | | | | 716,400 | 05/04/2009 |
| 6901495815 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 535,000 | 04/23/2009 |
| 6901495824 | | BROOMFIELD | CO | | 10/18/2012 | 0.040 | 55,449 | | 1,031 | | | | 630,000 | 05/15/2009 |
| 6901495826 | | MILL VALLEY | CA | | 10/18/2012 | 0.043 | | | | | | | 1,030,000 | 05/18/2009 |
| 6901495829 | | ALLENTOWN | NJ | | 10/18/2012 | 0.040 | 53,108 | | | | | | 266,400 | 05/27/2009 |
| 6901495830 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 73,954 | | | | | | 524,700 | 05/12/2009 |
| 6901495838 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 444,600 | 06/08/2009 |
| 6901495840 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 89,954 | | | | | | 2,000,000 | 05/28/2009 |
| 6901495841 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 4,356 | | | | | | 192,600 | 06/08/2009 |
| 6901495845 | | TUCSON | AZ | | 10/18/2012 | 0.042 | 25,381 | | 455 | | | | 422,000 | 05/29/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901495850 | | PORTLAND | OR | | 10/18/2012 | 0.042 | 19,905 | | | | | | 746,370 | 05/20/2009 |
| 6901495856 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 159,015 | | 2,848 | | | | 690,000 | 06/04/2009 |
| 6901496000 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 93,286 | | | | | | 1,000,000 | 05/29/2009 |
| 6901500008 | | DULUTH | GA | | 10/18/2012 | 0.028 | 37,041 | | 1,035 | | | | 320,000 | 01/03/2007 |
| 6901500015 | | HUNTINGTON WOODS | MI | | 10/18/2012 | 0.025 | 3,032 | | 272 | | | | 235,346 | 01/08/2007 |
| 6901500016 | | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.033 | 31,260 | | 850 | | | | 314,000 | 02/15/2007 |
| 6901500050 | | ROCKY MOUNT | NC | | 10/18/2012 | 0.032 | | | | | | | 117,722 | 09/18/2006 |
| 6901500051 | | WESTPORT | NY | | 10/18/2012 | 0.038 | 46,861 | | | | | | 217,994 | 09/25/2006 |
| 6901500053 | | EL MONTE | CA | | 10/18/2012 | 0.028 | 66,751 | | | | | | 364,342 | 10/17/2006 |
| 6901500056 | | SPENCER | MA | | 10/18/2012 | 0.033 | 14,137 | | 426 | | | | 230,526 | 11/22/2006 |
| 6901500063 | | BROOKLYN | NY | | 10/18/2012 | 0.030 | 99,622 | | | | | | 512,340 | 03/05/2007 |
| 6901500075 | | URBANDALE | IA | | 10/18/2012 | 0.040 | 2,734 | | | | | | 90,895 | 10/20/2006 |
| 6901500093 | | TEMPE | AZ | | 10/18/2012 | 0.028 | 45,100 | | 1,250 | | | | 286,184 | 01/31/2007 |
| 6901500108 | | LINCOLN | RI | | 10/18/2012 | 0.038 | 50,875 | | 1,360 | | | | 242,180 | 03/02/2007 |
| 6901500116 | | KIRKLAND | WA | | 10/18/2012 | 0.023 | 90,528 | | | | | | 462,000 | 04/30/2007 |
| 6901500119 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.025 | 41,304 | | | | | | 366,000 | 05/18/2007 |
| 6901500120 | | LITTLE RIVER | SC | | 10/18/2012 | 0.033 | 95,344 | | 2,492 | | | | 435,944 | 04/06/2007 |
| 6901500121 | | MELBOURNE | FL | | 10/18/2012 | 0.043 | | | | | | | 226,000 | 05/07/2007 |
| 6901500122 | | SAN MATEO | CA | | 10/18/2012 | 0.043 | | | | | | | 590,000 | 04/25/2007 |
| 6901500124 | | MASSILLON | OH | | 10/18/2012 | 0.025 | 85,000 | | | | | | 247,000 | 05/09/2007 |
| 6901500150 | | SAN MARCOS | CA | | 10/18/2012 | 0.033 | 58,569 | | 1,636 | | | | 647,000 | 01/18/2007 |
| 6901500156 | | SANTA CRUZ | CA | | 10/18/2012 | 0.035 | 40,850 | | | | | | 900,000 | 02/27/2007 |
| 6901500157 | | WEST BABYLON | NY | | 10/18/2012 | 0.028 | 122,355 | | | | | | 401,000 | 02/27/2007 |
| 6901500175 | | CHICAGO | IL | | 10/18/2012 | 0.023 | 40,243 | | | | | | 333,580 | 05/25/2007 |
| 6901500200 | | PRAIRIE VILLAGE | KS | | 10/18/2012 | 0.033 | 73,970 | | | | | | 230,713 | 12/04/2006 |
| 6901500210 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 3,243 | | | | | | 921,219 | 01/25/2007 |
| 6901500221 | | BROOK PARK | OH | | 10/18/2012 | 0.028 | 29,377 | | 788 | | | | 156,522 | 04/10/2007 |
| 6901500246 | | BROOKLINE | MA | | 10/18/2012 | 0.030 | | | | | | | 880,000 | 03/22/2007 |
| 6901500248 | | SANTA FE | NM | | 10/18/2012 | 0.033 | 18,873 | | | | | | 537,363 | 04/27/2007 |
| 6901500249 | | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 18,660 | | | | | | 377,000 | 04/18/2007 |
| 6901500275 | | FLANDERS | NJ | | 10/18/2012 | 0.035 | 96,478 | | 2,674 | | | | 376,074 | 01/03/2007 |
| 6901500283 | | SAN JOSE | CA | | 10/18/2012 | 0.033 | 65,013 | | 1,744 | | | | 949,896 | 02/06/2007 |
| 6901500285 | | TUCSON | AZ | | 10/18/2012 | 0.030 | 13,237 | | 273 | | | | 281,249 | 02/07/2007 |
| 6901500289 | | YARDLEY | PA | | 10/18/2012 | 0.038 | 94,520 | | | | | | 581,095 | 04/19/2007 |
| 6901500293 | | TEHACHAPI | CA | | 10/18/2012 | 0.028 | 29,545 | | 775 | | | | 385,895 | 03/28/2007 |
| 6901500296 | | LA CRESCENTA | CA | | 10/18/2012 | 0.025 | 13,000 | | | | | | 929,000 | 04/18/2007 |
| 6901500326 | | NOVATO | CA | | 10/18/2012 | 0.030 | 77,130 | | | | | | 1,126,902 | 12/06/2006 |
| 6901500347 | | CARLSBAD | CA | | 10/18/2012 | 0.023 | 109,804 | | 2,967 | | | | 795,000 | 05/17/2007 |
| 6901500454 | | WILMINGTON | DE | | 10/18/2012 | 0.028 | 79,046 | | 2,090 | | | | 261,670 | 04/23/2007 |
| 6901500457 | | WOODBURY | NY | | 10/18/2012 | 0.030 | 149,952 | | | | | | 842,661 | 04/27/2007 |
| 6901500485 | | LILLINGTON | NC | | 10/18/2012 | 0.028 | 23,750 | | | | | | 236,000 | 04/03/2007 |
| 6901500490 | | DANVILLE | CA | | 10/18/2012 | 0.030 | 297,519 | | | | | | 1,050,000 | 04/17/2007 |
| 6901500496 | | CLAREMONT | NH | | 10/18/2012 | 0.043 | 19,551 | | 471 | | | | 165,964 | 06/06/2007 |
| 6901500497 | | OCEANSIDE | CA | | 10/18/2012 | 0.033 | 62,411 | | 1,586 | | | | 950,000 | 05/23/2007 |
| 6901500505 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.038 | 23,441 | | 605 | | | | 375,000 | 06/07/2007 |
| 6901500515 | | NORFOLK | VA | | 10/18/2012 | 0.040 | 39,977 | | | | | | 221,412 | 07/17/2007 |
| 6901500523 | | FALLBROOK | CA | | 10/18/2012 | 0.025 | 95,352 | | 2,223 | | | | 1,100,000 | 11/14/2007 |
| 6901500524 | | GLENWOOD | MN | | 10/18/2012 | 0.023 | 28,283 | | 729 | | | | 725,000 | 10/26/2007 |
| 6901500551 | | CHERRY HILL | NJ | | 10/18/2012 | 0.053 | | | | | | | 312,300 | 06/26/2009 |
| 6901500560 | | PALM SPRINGS | CA | | 10/18/2012 | 0.028 | 321,542 | | 8,291 | | | | 750,000 | 04/19/2007 |
| 6901500561 | | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 24,703 | | 659 | | | | 312,000 | 05/01/2007 |
| 6901500567 | | VADNAIS HEIGHTS | MN | | 10/18/2012 | 0.028 | 24,701 | | | | | | 277,537 | 08/07/2007 |
| 6901500571 | | WOODRIDGE | IL | | 10/18/2012 | 0.033 | 35,105 | | 889 | | | | 625,000 | 06/15/2007 |
| 6901500579 | | MARBLEHEAD | MA | | 10/18/2012 | 0.033 | 55,958 | | 1,402 | | | | 654,654 | 06/28/2007 |
| 6901500580 | | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 85,416 | | | | | | 431,906 | 07/27/2007 |
| 6901500581 | | PLACERVILLE | CA | | 10/18/2012 | 0.028 | 94,277 | | 2,310 | | | | 377,198 | 08/06/2007 |
| 6901500582 | | ANACORTES | WA | | 10/18/2012 | 0.028 | 19,588 | | | | | | 391,000 | 09/17/2007 |
| 6901500583 | | WAUKEGAN | IL | | 10/18/2012 | 0.033 | 29,326 | | 706 | | | | 179,535 | 09/21/2007 |
| 6901500584 | | WESTMORELAND | TN | | 10/18/2012 | 0.028 | 55,520 | | | | | | 166,790 | 09/27/2007 |
| 6901500586 | | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.028 | 44,493 | | 1,156 | | | | 500,000 | 10/16/2007 |
| 6901500588 | | ROCKLIN | CA | | 10/18/2012 | 0.028 | 76,509 | | 1,843 | | | | 477,546 | 09/26/2007 |
| 6901500592 | | ORLANDO | FL | | 10/18/2012 | 0.028 | 30,647 | | 790 | | | | 460,000 | 05/22/2007 |
| 6901500595 | | GREENWOOD | IN | | 10/18/2012 | 0.030 | 6,755 | | | | | | 241,512 | 05/23/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901500601 | | SPRING VALLEY | CA | | 10/18/2012 | 0.038 | 41,585 | | 1,055 | | | | 586,916 | 06/25/2007 |
| 6901500605 | | BABYLON | NY | | 10/18/2012 | 0.028 | 83,625 | | | | | | 334,118 | 06/19/2007 |
| 6901500607 | | SALINAS | CA | | 10/18/2012 | 0.030 | 53,813 | | 1,329 | | | | 812,000 | 06/29/2007 |
| 6901500608 | | CARLSBAD | CA | | 10/18/2012 | 0.025 | 49,918 | | 1,825 | | | | 965,000 | 08/05/2007 |
| 6901500621 | | PEEKSKILL | NY | | 10/18/2012 | 0.028 | 19,533 | | | | | | 314,516 | 06/07/2007 |
| 6901500652 | | DEER PARK | IL | | 10/18/2012 | 0.030 | 158,935 | | 4,096 | | | | 1,165,000 | 05/15/2007 |
| 6901500672 | | ALISO VIEJO | CA | | 10/18/2012 | 0.038 | 60,429 | | 1,403 | | | | 520,269 | 10/09/2007 |
| 6901500673 | | SURPRISE | AZ | | 10/18/2012 | 0.023 | 22,448 | | | | | | 286,616 | 10/17/2007 |
| 6901500675 | | LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 45,362 | | | | | | 68,000 | 10/31/2007 |
| 6901500676 | | RIDGEFIELD | CT | | 10/18/2012 | 0.035 | | | | | | | 377,000 | 11/21/2007 |
| 6901500682 | | GLENWOOD SPRINGS | CO | | 10/18/2012 | 0.025 | 6,976 | | | | | | 439,000 | 12/18/2007 |
| 6901500686 | | EAGLE POINT | OR | | 10/18/2012 | 0.038 | 22,578 | | 563 | | | | 212,111 | 07/13/2007 |
| 6901500688 | | CHAPIN | SC | | 10/18/2012 | 0.025 | 23,139 | | | | | | 469,691 | 06/20/2007 |
| 6901500693 | | MESA | AZ | | 10/18/2012 | 0.023 | 136,642 | | | | | | 560,000 | 09/28/2007 |
| 6901500695 | | GLENDALE | AZ | | 10/18/2012 | 0.028 | 2,907 | | | | | | 259,042 | 09/26/2007 |
| 6901500701 | | PLYMOUTH | IN | | 10/18/2012 | 0.028 | 73,765 | | | | | | 263,468 | 12/18/2007 |
| 6901500712 | | ELLENWOOD | GA | | 10/18/2012 | 0.048 | 41,645 | | 915 | | | | 112,117 | 04/30/2008 |
| 6901500717 | | TUSTIN | CA | | 10/18/2012 | 0.023 | 147,745 | | 2,791 | | | | 1,400,000 | 06/13/2008 |
| 6901500719 | | WINFIELD | IL | | 10/18/2012 | 0.023 | 71,508 | | 1,506 | | | | 623,000 | 06/25/2008 |
| 6901500722 | | APPLEGATE | CA | | 10/18/2012 | 0.040 | | | | | | | 633,000 | 09/23/2008 |
| 6901500723 | | BAKERSFIELD | CA | | 10/18/2012 | 0.038 | 12,982 | | 277 | | | | 470,000 | 08/06/2008 |
| 6901500725 | | CHASKA | MN | | 10/18/2012 | 0.040 | 12,973 | | 259 | | | | 468,350 | 10/27/2008 |
| 6901500748 | | LONGWOOD | FL | | 10/18/2012 | 0.043 | 15,674 | | 396 | | | | 344,000 | 05/14/2007 |
| 6901500753 | | DAYTON | MN | | 10/18/2012 | 0.030 | | | | | | | 560,000 | 07/22/2007 |
| 6901500755 | | DIAMOND BAR | CA | | 10/18/2012 | 0.038 | 51,479 | | 1,282 | | | | 552,000 | 06/29/2007 |
| 6901500758 | | CONCORD | CA | | 10/18/2012 | 0.028 | 48,859 | | | | | | 675,000 | 06/18/2007 |
| 6901500762 | | WASSAIC | NY | | 10/18/2012 | 0.040 | 39,825 | | | | | | 235,000 | 06/25/2007 |
| 6901500775 | | SAINT PAUL | MN | | 10/18/2012 | 0.030 | | | | | | | 223,000 | 10/17/2007 |
| 6901500778 | | BETHESDA | MD | | 10/18/2012 | 0.025 | 73,840 | | | | | | 949,000 | 11/05/2007 |
| 6901500783 | | BONSALL | CA | | 10/18/2012 | 0.023 | 187,418 | | | | | | 900,000 | 02/20/2008 |
| 6901500790 | | SPRING VALLEY | CA | | 10/18/2012 | 0.040 | 34,600 | | 761 | | | | 323,000 | 03/17/2008 |
| 6901500791 | | GREENFIELD | WI | | 10/18/2012 | 0.025 | | | | | | | 190,826 | 04/09/2008 |
| 6901500792 | | CLARKS HILL | SC | | 10/18/2012 | 0.028 | 82,814 | | | | | | 165,000 | 04/01/2008 |
| 6901500794 | | CLEVELAND | OH | | 10/18/2012 | 0.040 | 55,884 | | 1,192 | | | | 450,000 | 05/05/2008 |
| 6901500798 | | SANTA CLARITA | CA | | 10/18/2012 | 0.038 | 76,619 | | 1,664 | | | | 567,000 | 04/04/2008 |
| 6901500804 | | PLYMOUTH MEETING | PA | | 10/18/2012 | 0.043 | 33,074 | | 695 | | | | 376,000 | 06/27/2008 |
| 6901500805 | | LAFAYETTE | CA | | 10/18/2012 | 0.023 | 495,436 | | | | | | 1,515,000 | 06/23/2008 |
| 6901500806 | | POLLOCK PINES | CA | | 10/18/2012 | 0.025 | 92,732 | | 1,948 | | | | 305,000 | 06/03/2008 |
| 6901500807 | | GLENDALE | AZ | | 10/18/2012 | 0.027 | 87,918 | | 1,794 | | | | 305,000 | 08/20/2008 |
| 6901500821 | | FORT MEYERS | FL | | 10/18/2012 | 0.040 | 28,125 | | | | | | 426,400 | 10/30/2009 |
| 6901500830 | | MIAMI | FL | | 10/18/2012 | 0.055 | | | | | | | 200,000 | 03/20/2010 |
| 6901500831 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | | | | | | | 211,000 | 04/26/2010 |
| 6901500834 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 42,561 | | 668 | | | | 611,100 | 06/29/2010 |
| 6901500844 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | | | | | 171,000 | 08/31/2010 |
| 6901500845 | | BATTLE CREEK | MI | | 10/18/2012 | 0.040 | 53,200 | | 863 | | | | 162,700 | 06/10/2010 |
| 6901500846 | | LAKE WORTH | FL | | 10/18/2012 | 0.040 | 17,773 | | | | | | 405,000 | 06/11/2010 |
| 6901500847 | | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 18,030 | | | | | | 629,000 | 09/08/2010 |
| 6901500849 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 180,500 | | | | | | 900,000 | 08/31/2010 |
| 6901500856 | | AMARGOSA VALLEY | NV | | 10/18/2012 | 0.040 | 126,571 | | | | | | 257,000 | 01/21/2011 |
| 6901500857 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 99,887 | | | | | | 290,200 | 10/18/2010 |
| 6901500863 | | DELTON | MI | | 10/18/2012 | 0.054 | 8,106 | | 124 | | | | 115,000 | 10/08/2010 |
| 6901500867 | | BROOMALL | PA | | 10/18/2012 | 0.040 | 54,658 | | | | | | 343,500 | 09/13/2010 |
| 6901500871 | | LISLE | IL | | 10/18/2012 | 0.040 | 69,982 | | | | | | 330,100 | 08/31/2010 |
| 6901500872 | | BRADENTON | FL | | 10/18/2012 | 0.041 | 106,074 | | | | | | 145,000 | 09/14/2011 |
| 6901500873 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.047 | | | | | | | 613,000 | 12/07/2010 |
| 6901500895 | | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | | | | | | | 1,100,000 | 01/07/2011 |
| 6901500953 | | EAGLEVILLE | PA | | 10/18/2012 | 0.035 | 32,000 | | 713 | | | | 112,000 | 12/28/2007 |
| 6901500958 | | CRYSTAL | MN | | 10/18/2012 | 0.040 | 22,768 | | 485 | | | | 194,000 | 05/16/2008 |
| 6901501065 | | ROCKAWAY | OR | | 10/18/2012 | 0.040 | 35,987 | | | | | | 700,000 | 10/02/2009 |
| 6901501066 | | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 6,596 | | | | | | 324,000 | 06/29/2001 |
| 6901501073 | | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 32,208 | | 776 | | | | 205,000 | 08/20/2007 |
| 6901501076 | | SANGER | CA | | 10/18/2012 | 0.025 | 10,407 | | 252 | | | | 407,572 | 10/04/2007 |
| 6901501078 | | CLAYTON | CA | | 10/18/2012 | 0.023 | 61,630 | | | | | | 508,000 | 12/17/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901501080 | | HOOVER | AL | | 10/18/2012 | 0.033 | 76,334 | | | | | | 290,000 | 11/28/2007 |
| 6901501082 | | UPPER MARLBORO | MD | | 10/18/2012 | 0.033 | 33,366 | | 754 | | | | 384,000 | 01/16/2008 |
| 6901501083 | | ABINGTON | PA | | 10/18/2012 | 0.028 | 21,797 | | | | | | 328,000 | 01/10/2008 |
| 6901501084 | | ATLANTA | GA | | 10/18/2012 | 0.038 | 21,917 | | 535 | | | | 214,000 | 12/20/2007 |
| 6901501198 | | SATELLITE BEACH | FL | | 10/18/2012 | 0.025 | 154,593 | | 3,785 | | | | 850,000 | 08/05/2007 |
| 6901501202 | | LAWRENCE | KS | | 10/18/2012 | 0.033 | 123,802 | | 3,031 | | | | 1,300,000 | 08/16/2007 |
| 6901501203 | | RED WING | MN | | 10/18/2012 | 0.025 | | | | | | | 191,000 | 08/21/2007 |
| 6901501206 | | PRESCOTT | AZ | | 10/18/2012 | 0.025 | | | | | | | 360,000 | 10/08/2007 |
| 6901501210 | | MASON | OH | | 10/18/2012 | 0.035 | 35,847 | | 851 | | | | 212,144 | 10/31/2007 |
| 6901501211 | | DOUGLASVILLE | GA | | 10/18/2012 | 0.023 | 80,706 | | | | | | 260,156 | 10/11/2007 |
| 6901501215 | | CRYSTAL | MN | | 10/18/2012 | 0.035 | 7,775 | | 183 | | | | 248,777 | 10/19/2007 |
| 6901501219 | | STATELINE | NV | | 10/18/2012 | 0.033 | 15,709 | | 372 | | | | 540,000 | 11/24/2007 |
| 6901501221 | | LYONS | CO | | 10/18/2012 | 0.030 | 170,844 | | | | | | 460,000 | 12/07/2007 |
| 6901501222 | | CASS CITY | MI | | 10/18/2012 | 0.050 | | | | | | | 128,000 | 12/07/2007 |
| 6901501223 | | ORANGE PARK | FL | | 10/18/2012 | 0.028 | 23,478 | | | | | | 258,174 | 11/29/2007 |
| 6901501224 | | CENTREVILLE | VA | | 10/18/2012 | 0.035 | 59,556 | | 1,367 | | | | 665,000 | 12/21/2007 |
| 6901501225 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 20,642 | | 491 | | | | 242,041 | 12/13/2007 |
| 6901501227 | | FREDERICK | MD | | 10/18/2012 | 0.033 | 99,803 | | | | | | 355,062 | 12/19/2007 |
| 6901501232 | | OAKLAND | CA | | 10/18/2012 | 0.025 | 79,096 | | 1,750 | | | | 710,178 | 03/21/2008 |
| 6901501235 | | SEATTLE | WA | | 10/18/2012 | 0.025 | 26,667 | | 657 | | | | 572,000 | 01/30/2008 |
| 6901501328 | | PASADENA | CA | | 10/18/2012 | 0.025 | 26,032 | | | | | | 940,211 | 08/17/2007 |
| 6901501332 | | SNOHOMISH | WA | | 10/18/2012 | 0.025 | 147,391 | | | | | | 330,000 | 09/25/2007 |
| 6901501335 | | TRACY | CA | | 10/18/2012 | 0.025 | 46,769 | | | | | | 696,399 | 11/08/2007 |
| 6901501338 | | TRACY | CA | | 10/18/2012 | 0.028 | 22,508 | | 469 | | | | 490,000 | 10/31/2007 |
| 6901501341 | | CLEVELAND | MS | | 10/18/2012 | 0.039 | | | | | | | 77,957 | 11/01/2007 |
| 6901501343 | | IDAHO FALLS | ID | | 10/18/2012 | 0.038 | 22,304 | | 514 | | | | 128,000 | 09/11/2012 |
| 6901501346 | | LA QUINTA | CA | | 10/18/2012 | 0.025 | | | | | | | 388,504 | 12/27/2007 |
| 6901501349 | | ATLANTA | GA | | 10/18/2012 | 0.053 | 44,458 | | 1,005 | | | | 348,000 | 12/21/2007 |
| 6901501360 | | MCCOOK | NE | | 10/18/2012 | 0.048 | 26,594 | | 559 | | | | 77,500 | 03/27/2008 |
| 6901501365 | | TREVOR | WI | | 10/18/2012 | 0.025 | 29,970 | | | | | | 388,000 | 04/30/2008 |
| 6901501367 | | WAYZATA | MN | | 10/18/2012 | 0.038 | 160,868 | | 3,422 | | | | 600,000 | 05/24/2008 |
| 6901501369 | | ATLANTA | GA | | 10/18/2012 | 0.048 | 14,353 | | 299 | | | | 380,000 | 09/05/2008 |
| 6901501371 | | AIKEN | SC | | 10/18/2012 | 0.040 | 19,606 | | | | | | 300,000 | 09/23/2008 |
| 6901501372 | | SCAPPOOSE | OR | | 10/18/2012 | 0.040 | 28,410 | | 572 | | | | 490,000 | 09/17/2008 |
| 6901501373 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.046 | 4,192 | | 84 | | | | 257,450 | 09/18/2008 |
| 6901501379 | | HAMILTON | MT | | 10/18/2012 | 0.040 | | | | | | | 2,300,000 | 12/02/2008 |
| 6901501381 | | FAIRFAX | VA | | 10/18/2012 | 0.045 | 25,593 | | 480 | | | | 392,000 | 03/18/2009 |
| 6901501383 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 10,908 | | 223 | | | | 500,000 | 07/17/2009 |
| 6901501384 | | LAS VEGAS | NV | | 10/18/2012 | 0.054 | 16,396 | | 305 | | | | 464,000 | 09/29/2009 |
| 6901501387 | | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.040 | | | | | | | 3,000,000 | 11/06/2009 |
| 6901501419 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 27,784 | | | | | | 315,000 | 11/24/2009 |
| 6901501432 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 173,864 | | | | | | 430,000 | 11/24/2010 |
| 6901501440 | | MILLS RIVER | NC | | 10/18/2012 | 0.050 | 19,191 | | | | | | 250,000 | 07/29/2011 |
| 6901501455 | | MONTOURSVILLE | PA | | 10/18/2012 | 0.030 | 98,122 | | | | | | 345,000 | 12/21/2007 |
| 6901501463 | | SILVER CITY | NM | | 10/18/2012 | 0.028 | | | | | | | 180,000 | 01/17/2008 |
| 6901501465 | | CHESAPEAKE | VA | | 10/18/2012 | 0.043 | 23,816 | | 548 | | | | 456,000 | 01/02/2008 |
| 6901501468 | | BOISE | ID | | 10/18/2012 | 0.033 | | | | | | | 367,000 | 02/19/2008 |
| 6901501473 | | SANTA CLARITA | CA | | 10/18/2012 | 0.035 | 79,921 | | 1,754 | | | | 417,000 | 03/25/2008 |
| 6901501483 | | GRAND BLANC | MI | | 10/18/2012 | 0.028 | | | | | | | 161,400 | 02/20/2008 |
| 6901501484 | | MUNSTER | IN | | 10/18/2012 | 0.033 | 25,052 | | 579 | | | | 142,366 | 02/19/2008 |
| 6901501485 | | NIANTIC | CT | | 10/18/2012 | 0.033 | 40,344 | | 498 | | | | 270,420 | 03/28/2008 |
| 6901501489 | | RIDGEWOOD | NJ | | 10/18/2012 | 0.028 | 195,295 | | 4,657 | | | | 640,000 | 05/19/2008 |
| 6901501490 | | WEST JORDAN | UT | | 10/18/2012 | 0.028 | | | | | | | 257,000 | 04/28/2008 |
| 6901501491 | | PARK RIDGE | IL | | 10/18/2012 | 0.023 | 125,953 | | 521 | | | | 220,000 | 04/07/2008 |
| 6901501495 | | SWEDESBORO | NJ | | 10/18/2012 | 0.030 | 70,730 | | | | | | 177,000 | 04/10/2008 |
| 6901501579 | | FRANKLIN SQUARE | NY | | 10/18/2012 | 0.033 | 246,900 | | | | | | 525,000 | 11/09/2007 |
| 6901501580 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.028 | 310 | | | | | | 367,922 | 11/30/2007 |
| 6901501583 | | CARLSBAD | CA | | 10/18/2012 | 0.025 | 52,249 | | | | | | 650,000 | 12/18/2007 |
| 6901501584 | | ROSWELL | GA | | 10/18/2012 | 0.025 | 37,829 | | | | | | 265,373 | 12/03/2007 |
| 6901501588 | | CLEVELAND | TN | | 10/18/2012 | 0.025 | 53,403 | | | | | | 256,504 | 02/13/2008 |
| 6901501591 | | CORAOPOLIS | PA | | 10/18/2012 | 0.025 | 22,385 | | | | | | 170,149 | 03/10/2008 |
| 6901501592 | | ARROYO GRANDE | CA | | 10/18/2012 | 0.025 | 16,411 | | | | | | 891,013 | 03/10/2008 |
| 6901501594 | | WOODBURY | MN | | 10/18/2012 | 0.030 | | | | | | | 565,000 | 02/27/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901501601 | | DORCHESTER | MA | | 10/18/2012 | 0.040 | 86,527 | | | | | | 440,000 | 09/23/2008 |
| 6901501714 | | PLEASANT HILL | CA | | 10/18/2012 | 0.023 | | | | | | | 700,000 | 12/21/2007 |
| 6901501716 | | PALMER | AK | | 10/18/2012 | 0.028 | 55,045 | | | | | | 235,100 | 12/21/2007 |
| 6901501717 | | SOUTH BURLINGTON | VT | | 10/18/2012 | 0.033 | 89,367 | | | | | | 340,918 | 02/07/2008 |
| 6901501719 | | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 72,136 | | | | | | 205,000 | 05/29/2008 |
| 6901501720 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | 14,202 | | 345 | | | | 308,000 | 05/30/2008 |
| 6901501722 | | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.023 | 102,368 | | | | | | 337,000 | 07/11/2008 |
| 6901502219 | | ANCHORAGE | AK | | 10/18/2012 | 0.025 | 133,246 | | | | | | 275,000 | 05/12/2008 |
| 6901502221 | | BLAINE | MN | | 10/18/2012 | 0.023 | 96,545 | | 2,026 | | | | 235,000 | 06/13/2008 |
| 6901502223 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 33,587 | | 615 | | | | 552,000 | 07/28/2008 |
| 6901502224 | | ORLANDO | FL | | 10/18/2012 | 0.030 | 31,795 | | 666 | | | | 283,000 | 07/10/2008 |
| 6901502227 | | SOUTHINGTON | CT | | 10/18/2012 | 0.033 | 129,500 | | | | | | 409,000 | 08/11/2008 |
| 6901502228 | | GLENDALE | AZ | | 10/18/2012 | 0.030 | 1,514 | | 35 | | | | 160,550 | 08/19/2008 |
| 6901502288 | | COLLEGE PARK | MD | | 10/18/2012 | 0.025 | 7,151 | | 312 | | | | 444,000 | 02/07/2008 |
| 6901502292 | | HOUGHTON LAKE | MI | | 10/18/2012 | 0.028 | 22,835 | | | | | | 362,500 | 03/11/2008 |
| 6901502293 | | SEYMOUR | IN | | 10/18/2012 | 0.050 | 24,972 | | | | | | 255,000 | 03/18/2008 |
| 6901502296 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 47,680 | | 1,048 | | | | 685,000 | 04/15/2008 |
| 6901502300 | | SAN JOSE | CA | | 10/18/2012 | 0.025 | 14,989 | | | | | | 675,000 | 05/14/2008 |
| 6901502305 | | CARY | NC | | 10/18/2012 | 0.023 | | | | | | | 359,000 | 05/30/2008 |
| 6901502312 | | BRONX | NY | | 10/18/2012 | 0.040 | 32,747 | | 650 | | | | 391,875 | 10/27/2008 |
| 6901502418 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 41,848 | | 925 | | | | 299,271 | 02/19/2008 |
| 6901502420 | | SEFFNER | FL | | 10/18/2012 | 0.028 | 27,132 | | 595 | | | | 191,048 | 02/26/2008 |
| 6901502421 | | VENTURA | CA | | 10/18/2012 | 0.035 | 74,033 | | 1,601 | | | | 625,000 | 04/24/2008 |
| 6901502541 | | LA QUINTA | CA | | 10/18/2012 | 0.040 | 141,879 | | | | | | 595,000 | 10/23/2008 |
| 6901502676 | | LYNNFIELD | MA | | 10/18/2012 | 0.033 | 20,269 | | | | | | 486,837 | 04/18/2008 |
| 6901502678 | | GAINESVILLE | FL | | 10/18/2012 | 0.025 | | | | | | | 211,000 | 04/29/2008 |
| 6901502681 | | DENVER | CO | | 10/18/2012 | 0.028 | 35,949 | | | | | | 417,000 | 05/13/2008 |
| 6901502684 | | FAIR OAKS | CA | | 10/18/2012 | 0.033 | 41,790 | | 890 | | | | 475,000 | 05/30/2008 |
| 6901502685 | | PALM BAY | FL | | 10/18/2012 | 0.028 | | | | | | | 116,000 | 06/17/2008 |
| 6901502686 | | PACIFIC PALISADES | CA | | 10/18/2012 | 0.028 | 147,762 | | | | | | 1,650,000 | 07/19/2008 |
| 6901502688 | | BOSTON | MA | | 10/18/2012 | 0.038 | 10,887 | | | | | | 514,491 | 07/21/2008 |
| 6901502690 | | HOBOKEN | NJ | | 10/18/2012 | 0.040 | 48,503 | | 1,161 | | | | 590,000 | 07/23/2008 |
| 6901502923 | | PLYMOUTH | MN | | 10/18/2012 | 0.025 | | | | | | | 375,000 | 02/29/2008 |
| 6901502924 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.025 | 16,048 | | | | | | 327,962 | 02/20/2008 |
| 6901502925 | | NEW SMYRNA BEACH | FL | | 10/18/2012 | 0.028 | 49,600 | | | | | | 144,000 | 03/25/2008 |
| 6901502926 | | MUNDELEIN | IL | | 10/18/2012 | 0.035 | 95,299 | | 2,059 | | | | 432,000 | 03/06/2008 |
| 6901502932 | | TUCSON | AZ | | 10/18/2012 | 0.028 | 11,110 | | 259 | | | | 251,000 | 04/09/2008 |
| 6901502933 | | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 17,014 | | 373 | | | | 571,000 | 04/02/2008 |
| 6901502934 | | EDMONDS | WA | | 10/18/2012 | 0.053 | 28,668 | | 614 | | | | 210,000 | 05/20/2008 |
| 6901502936 | | NORCROSS | GA | | 10/18/2012 | 0.023 | 256,473 | | 5,540 | | | | 541,000 | 04/18/2008 |
| 6901502938 | | LYNCHBURG | VA | | 10/18/2012 | 0.023 | 10,023 | | | | | | 286,000 | 05/30/2008 |
| 6901502944 | | OLD HICKORY | TN | | 10/18/2012 | 0.028 | 58,857 | | | | | | 343,000 | 07/16/2008 |
| 6901502945 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | (1,933) | | 72 | | | | 382,000 | 07/30/2008 |
| 6901502946 | | PALM BEACH | FL | | 10/18/2012 | 0.028 | 99,900 | | | | | | 1,800,000 | 07/24/2008 |
| 6901503053 | | LEBANON | PA | | 10/18/2012 | 0.028 | 89,158 | | | | | | 257,477 | 04/08/2008 |
| 6901503055 | | KULA | HI | | 10/18/2012 | 0.023 | | | | | | | 965,000 | 04/04/2008 |
| 6901503056 | | LAGUNA HILLS | CA | | 10/18/2012 | 0.023 | 216,366 | | | | | | 960,000 | 06/21/2008 |
| 6901503057 | | RIDGEWOOD | NJ | | 10/18/2012 | 0.025 | 109,209 | | 2,292 | | | | 565,000 | 06/23/2008 |
| 6901503058 | | SPRINGFIELD | MO | | 10/18/2012 | 0.039 | 49,570 | | 1,055 | | | | 254,000 | 05/24/2008 |
| 6901503062 | | BERKELEY | CA | | 10/18/2012 | 0.028 | 100,000 | | | | | | 1,068,000 | 07/31/2008 |
| 6901503115 | | THOMASVILLE | GA | | 10/18/2012 | 0.028 | 30,065 | | 655 | | | | 270,000 | 04/17/2008 |
| 6901503116 | | EAGAN | MN | | 10/18/2012 | 0.045 | 12,169 | | 269 | | | | 179,500 | 05/07/2008 |
| 6901503120 | | DES MOINES | IA | | 10/18/2012 | 0.028 | 6,449 | | | | | | 129,000 | 06/17/2008 |
| 6901503121 | | MONROVIA | CA | | 10/18/2012 | 0.028 | 93,497 | | 1,964 | | | | 892,900 | 06/26/2008 |
| 6901503122 | | TRUCKEE | CA | | 10/18/2012 | 0.028 | 67,321 | | | | | | 656,000 | 06/26/2008 |
| 6901503123 | | EL GRANADA | CA | | 10/18/2012 | 0.043 | 44,166 | | 1,018 | | | | 650,000 | 07/18/2008 |
| 6901503124 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.025 | 5,564 | | | | | | 1,888,000 | 06/24/2008 |
| 6901503128 | | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.041 | 35,855 | | 742 | | | | 465,000 | 07/14/2008 |
| 6901503133 | | ORANGEBURG | SC | | 10/18/2012 | 0.028 | 46,844 | | | | | | 200,000 | 08/15/2008 |
| 6901503308 | | HERNDON | VA | | 10/18/2012 | 0.023 | 314,017 | | | | | | 1,220,000 | 01/28/2008 |
| 6901503309 | | CHARLESTON | SC | | 10/18/2012 | 0.028 | 41,016 | | | | | | 273,200 | 03/11/2008 |
| 6901503313 | | SANDY | UT | | 10/18/2012 | 0.025 | 20,188 | | 460 | | | | 336,000 | 04/03/2008 |
| 6901503314 | | SAVANNAH | GA | | 10/18/2012 | 0.025 | 74,592 | | | | | | 346,000 | 04/25/2008 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901503318 | | LEONARDTOWN | MD | | 10/18/2012 | 0.023 | 207,990 | | | | | | 345,000 | 08/06/2008 |
| 6901503564 | | OMAHA | NE | | 10/18/2012 | 0.036 | | | | | | | 98,547 | 07/17/2008 |
| 6901503567 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 99,796 | | | | | | 375,250 | 10/30/2008 |
| 6901503568 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 14,414 | | 300 | | | | 430,000 | 11/25/2008 |
| 6901503569 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 16,950 | | | | | | 288,000 | 06/26/2009 |
| 6901503755 | | CARVER | MN | | 10/18/2012 | 0.025 | 56,668 | | 1,228 | | | | 415,000 | 05/29/2008 |
| 6901503947 | | MEDFORD | NJ | | 10/18/2012 | 0.028 | 141,881 | | | | | | 400,000 | 05/21/2008 |
| 6901503949 | | SUNNYVALE | CA | | 10/18/2012 | 0.023 | 103,297 | | | | | | 615,000 | 06/18/2008 |
| 6901503952 | | QUEENS VILLAGE | NY | | 10/18/2012 | 0.030 | 88,717 | | 1,810 | | | | 409,900 | 05/12/2011 |
| 6901503953 | | MULINO | OR | | 10/18/2012 | 0.025 | 95,297 | | 1,972 | | | | 695,000 | 07/30/2008 |
| 6901504590 | | RIVERSIDE | CA | | 10/18/2012 | 0.030 | 247,622 | | | | | | 650,000 | 07/14/2008 |
| 6901504717 | | MARIETTA | GA | | 10/18/2012 | 0.040 | 91,653 | | 1,844 | | | | 990,000 | 09/29/2008 |
| 6901504843 | | PLYMOTH | MN | | 10/18/2012 | 0.028 | 31,785 | | | | | | 655,000 | 06/25/2008 |
| 6901504971 | | EAST GREENWICH | RI | | 10/18/2012 | 0.020 | 15,000 | | | | | | 625,000 | 05/30/2008 |
| 6901504974 | | PRIOR LAKE | MN | | 10/18/2012 | 0.030 | 121,461 | | | | | | 1,090,280 | 07/31/2008 |
| 6901505228 | | LYNDEN | WA | | 10/18/2012 | 0.030 | 45,620 | | 972 | | | | 296,000 | 05/30/2008 |
| 6901505229 | | SAINT CHARLES | MO | | 10/18/2012 | 0.030 | | | | | | | 210,000 | 06/19/2008 |
| 6901505355 | | PORT JEFFERSON | NY | | 10/18/2012 | 0.028 | 79,795 | | 1,683 | | | | 554,000 | 06/27/2008 |
| 6901505610 | | BALD HEAD ISLAND | NC | | 10/18/2012 | 0.025 | 286,576 | | | | | | 1,920,000 | 12/17/2007 |
| 6901505867 | | DOLORES | CO | | 10/18/2012 | 0.025 | 49,783 | | | | | | 290,000 | 08/15/2008 |
| 6901506060 | | HYATTSVILLE | MD | | 10/18/2012 | 0.028 | 33,914 | | | | | | 211,681 | 08/25/2008 |
| 6901506061 | | DANVERS | MA | | 10/18/2012 | 0.040 | 80,320 | | 1,573 | | | | 360,000 | 11/21/2008 |
| 6901506257 | | ELMIRA | MI | | 10/18/2012 | 0.040 | 13,246 | | | | | | 150,000 | 04/23/2009 |
| 6901506260 | | SAN MATEO | CA | | 10/18/2012 | 0.059 | 18,830 | | 345 | | | | 600,000 | 05/16/2009 |
| 6901506262 | | ORLANDO | FL | | 10/18/2012 | 0.046 | 93,479 | | 1,654 | | | | 226,800 | 07/13/2009 |
| 6901506264 | | WEST ISLIP | NY | | 10/18/2012 | 0.040 | 149,239 | | | | | | 358,200 | 05/06/2009 |
| 6901506265 | | PINE KNOLL SHORES | NC | | 10/18/2012 | 0.040 | (6,946) | | 223 | | | | 601,000 | 06/12/2009 |
| 6901506267 | | LAGRANGEVILLE | NY | | 10/18/2012 | 0.040 | 29,869 | | | | | | 288,000 | 05/04/2009 |
| 6901506271 | | CARLOS | MN | | 10/18/2012 | 0.040 | 34,487 | | | | | | 155,000 | 04/30/2009 |
| 6901506274 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 98,836 | | | | | | 950,000 | 06/08/2009 |
| 6901506278 | | SPICER | MN | | 10/18/2012 | 0.040 | 119,799 | | 2,097 | | | | 685,000 | 08/05/2009 |
| 6901506279 | | NEPTUNE BEACH | FL | | 10/18/2012 | 0.054 | 30,289 | | 556 | | | | 315,000 | 04/11/2009 |
| 6901506280 | | ALTOONA | WI | | 10/18/2012 | 0.040 | 44,453 | | | | | | 184,000 | 04/27/2009 |
| 6901506281 | | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | 243,510 | | | | | | 601,200 | 04/30/2009 |
| 6901506284 | | HEDGESVILLE | WV | | 10/18/2012 | 0.040 | 88,772 | | | | | | 300,000 | 05/22/2009 |
| 6901506285 | | MALTA | NY | | 10/18/2012 | 0.040 | 65,253 | | | | | | 360,000 | 07/13/2009 |
| 6901506288 | | CAMPBELL | CA | | 10/18/2012 | 0.040 | 90,805 | | 1,648 | | | | 625,000 | 05/22/2009 |
| 6901506289 | | MORTON GROVE | IL | | 10/18/2012 | 0.040 | 52,929 | | | | | | 337,500 | 05/29/2009 |
| 6901506292 | | OMAHA | NE | | 10/18/2012 | 0.040 | 42,836 | | | | | | 233,634 | 07/02/2009 |
| 6901506295 | | EVANSVILLE | IN | | 10/18/2012 | 0.066 | | | | | | | 135,500 | 06/02/2009 |
| 6901506296 | | EAGAN | MN | | 10/18/2012 | 0.042 | 42,143 | | 768 | | | | 525,000 | 06/10/2009 |
| 6901506297 | | PLYMOTH | MN | | 10/18/2012 | 0.040 | 58,299 | | 1,072 | | | | 620,000 | 05/15/2009 |
| 6901506300 | | BIRMINGHAM | AL | | 10/18/2012 | 0.066 | 12,722 | | 231 | | | | 85,000 | 05/26/2009 |
| 6901506303 | | FREMONT | CA | | 10/18/2012 | 0.052 | 6,570 | | 8 | | | | 513,900 | 05/11/2009 |
| 6901506304 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 131,219 | | | | | | 415,000 | 05/26/2009 |
| 6901506307 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 30,982 | | | | | | 755,280 | 05/21/2009 |
| 6901506309 | | ALAMO | CA | | 10/18/2012 | 0.040 | 203,710 | | | | | | 1,325,000 | 07/10/2009 |
| 6901506310 | | VALPARAISO | IN | | 10/18/2012 | 0.040 | 48,630 | | | | | | 305,000 | 06/09/2009 |
| 6901506313 | | CARY | NC | | 10/18/2012 | 0.061 | | | | | | | 215,000 | 04/29/2009 |
| 6901506315 | | OAKDALE | NY | | 10/18/2012 | 0.045 | 45,635 | | 846 | | | | 386,100 | 05/06/2009 |
| 6901506316 | | FORT MYERS | FL | | 10/18/2012 | 0.044 | 27,142 | | 484 | | | | 540,000 | 07/30/2009 |
| 6901506319 | | SANDUSKY | OH | | 10/18/2012 | 0.040 | 17,333 | | | | | | 148,000 | 05/29/2009 |
| 6901506321 | | LARKSPUR | CO | | 10/18/2012 | 0.040 | 46,674 | | | | | | 610,000 | 05/20/2009 |
| 6901506328 | | PORT SANILAC | MI | | 10/18/2012 | 0.040 | 210,003 | | | | | | 390,000 | 06/24/2009 |
| 6901506330 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.065 | 9,457 | | 149 | | | | 185,200 | 05/11/2010 |
| 6901506332 | | SHOREWOOD | MN | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 05/24/2010 |
| 6901506333 | | TILLAMOOK | OR | | 10/18/2012 | 0.040 | 121,049 | | | | | | 310,400 | 06/15/2009 |
| 6901506336 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 05/08/2009 |
| 6901506339 | | WOODCLIFF LAKE | NJ | | 10/18/2012 | 0.040 | 566,888 | | | | | | 1,200,000 | 07/02/2009 |
| 6901506343 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 144,031 | | 2,585 | | | | 720,000 | 05/29/2009 |
| 6901506345 | | AVON LAKE | OH | | 10/18/2012 | 0.052 | 7,453 | | 135 | | | | 285,000 | 05/29/2009 |
| 6901506347 | | CHICAGO | IL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 05/29/2009 |
| 6901506354 | | BRIGHTON | MI | | 10/18/2012 | 0.040 | | | | | | | 249,300 | 05/22/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901506356 | | BLAINE | MN | | 10/18/2012 | 0.040 | | | | | | | 121,500 | 06/18/2009 |
| 6901506361 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 68,260 | | 1,213 | | | | 675,000 | 06/29/2009 |
| 6901506364 | | BELLINGHAM | WA | | 10/18/2012 | 0.040 | | | | | | | 253,800 | 06/22/2009 |
| 6901506365 | | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 81,805 | | | | | | 574,200 | 06/04/2009 |
| 6901506366 | | MOBILE | AL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 05/27/2010 |
| 6901506368 | | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.050 | 28,294 | | | | | | 183,600 | 06/16/2009 |
| 6901506369 | | SACRAMENTO | CA | | 10/18/2012 | 0.049 | 32,015 | | 568 | | | | 426,500 | 07/15/2009 |
| 6901506374 | | ORANGEBURG | SC | | 10/18/2012 | 0.040 | 20,149 | | | | | | 240,000 | 05/29/2009 |
| 6901506375 | | LINCOLN PARK | NJ | | 10/18/2012 | 0.040 | 8,277 | | 158 | | | | 290,000 | 06/15/2009 |
| 6901506377 | | EAST ROCKAWAY | NY | | 10/18/2012 | 0.040 | 146,323 | | | | | | 825,000 | 05/26/2009 |
| 6901506382 | | OAK GROVE | MN | | 10/18/2012 | 0.052 | 15,010 | | 279 | | | | 219,600 | 06/15/2009 |
| 6901506383 | | LITHIA | FL | | 10/18/2012 | 0.040 | | | | | | | 380,000 | 06/26/2009 |
| 6901506387 | | CRANFORD | NJ | | 10/18/2012 | 0.040 | | | | | | | 747,000 | 06/13/2009 |
| 6901506388 | | KALISPELL | MT | | 10/18/2012 | 0.040 | | | | | | | 225,000 | 06/29/2009 |
| 6901506392 | | BOKEELIA | FL | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 08/07/2009 |
| 6901506395 | | CAZENOVIA | NY | | 10/18/2012 | 0.040 | | | | | | | 445,000 | 06/18/2010 |
| 6901506396 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 103,474 | | 1,853 | | | | 750,000 | 06/19/2009 |
| 6901506398 | | GIG HARBOR | WA | | 10/18/2012 | 0.040 | | | | | | | 381,000 | 07/12/2010 |
| 6901506399 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | 247,713 | | | | | | 468,000 | 06/29/2009 |
| 6901506400 | | DALTON | GA | | 10/18/2012 | 0.040 | 29,494 | | | | | | 345,000 | 05/28/2009 |
| 6901506404 | | KENSINGTON | CA | | 10/18/2012 | 0.040 | 14,820 | | | | | | 820,000 | 06/08/2009 |
| 6901506408 | | TOULON | IL | | 10/18/2012 | 0.040 | 47,351 | | | | | | 186,000 | 06/19/2009 |
| 6901506410 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 16,705 | | | | | | 275,000 | 06/12/2009 |
| 6901506412 | | MARIETTA | GA | | 10/18/2012 | 0.052 | 12,564 | | 226 | | | | 197,100 | 07/06/2009 |
| 6901506415 | | BELLEVUE | WA | | 10/18/2012 | 0.042 | 80,066 | | 1,400 | | | | 340,000 | 07/30/2009 |
| 6901506418 | | SAINT GEORGE | UT | | 10/18/2012 | 0.040 | 61,829 | | 1,131 | | | | 574,500 | 06/17/2009 |
| 6901506425 | | BOISE | ID | | 10/18/2012 | 0.040 | 6,543 | | | | | | 213,300 | 05/19/2009 |
| 6901506426 | | FLORISSANT | MO | | 10/18/2012 | 0.058 | 16,014 | | 287 | | | | 114,000 | 05/30/2009 |
| 6901506428 | | ASHEVILLE | NC | | 10/18/2012 | 0.040 | 136,608 | | 2,418 | | | | 700,000 | 07/09/2009 |
| 6901506429 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 98,614 | | | | | | 1,200,000 | 06/24/2009 |
| 6901506431 | | PENNGROVE | CA | | 10/18/2012 | 0.040 | 47,028 | | 842 | | | | 1,000,000 | 06/12/2009 |
| 6901506433 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 16,731 | | | | | | 290,700 | 06/24/2009 |
| 6901506434 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 70,564 | | 1,264 | | | | 685,000 | 05/28/2009 |
| 6901506437 | | MARTINEZ | CA | | 10/18/2012 | 0.047 | 36,037 | | 637 | | | | 625,000 | 08/03/2009 |
| 6901506438 | | SEATTLE | WA | | 10/18/2012 | 0.040 | 39,129 | | | | | | 379,000 | 06/30/2009 |
| 6901506440 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 44,826 | | | | | | 149,400 | 06/22/2009 |
| 6901506442 | | EDINA | MN | | 10/18/2012 | 0.040 | 20,269 | | 641 | | | | 750,000 | 05/28/2009 |
| 6901506448 | | JACKSONVILLE | FL | | 10/18/2012 | 0.047 | | | | | | | 350,000 | 06/29/2009 |
| 6901506449 | | SANGER | CA | | 10/18/2012 | 0.059 | 13,938 | | 193 | | | | 180,000 | 06/25/2009 |
| 6901506456 | | NIPOMO | CA | | 10/18/2012 | 0.047 | 31,673 | | 567 | | | | 675,000 | 06/16/2009 |
| 6901506457 | | LA MESA | CA | | 10/18/2012 | 0.040 | 99,927 | | | | | | 815,000 | 06/12/2009 |
| 6901506460 | | PHOENIX | AZ | | 10/18/2012 | 0.053 | | | | | | | 174,000 | 07/29/2010 |
| 6901506465 | | ISLAND PARK | NY | | 10/18/2012 | 0.045 | 20,592 | | | | | | 535,000 | 06/23/2009 |
| 6901506466 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 07/29/2010 |
| 6901506467 | | GOODYEAR | AZ | | 10/18/2012 | 0.059 | 13,495 | | 175 | | | | 286,500 | 07/20/2010 |
| 6901506474 | | SHAWNEE | KS | | 10/18/2012 | 0.042 | 38,549 | | 334 | | | | 450,000 | 07/21/2009 |
| 6901506477 | | TIBURON | CA | | 10/18/2012 | 0.040 | 89,337 | | 1,562 | | | | 2,725,000 | 08/03/2009 |
| 6901506479 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 38,667 | | | | | | 205,000 | 07/22/2009 |
| 6901506481 | | LITTLETON | CO | | 10/18/2012 | 0.040 | 31,807 | | 573 | | | | 297,000 | 07/27/2009 |
| 6901506484 | | ALEXANDRIA | VA | | 10/18/2012 | 0.046 | 51,886 | | 931 | | | | 565,000 | 07/20/2009 |
| 6901506488 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 140,678 | | | | | | 206,000 | 09/30/2010 |
| 6901506491 | | DOWNEY | CA | | 10/18/2012 | 0.040 | 145,729 | | | | | | 700,000 | 07/16/2009 |
| 6901506493 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 1,054 | | 4 | | | | 54,000 | 07/22/2009 |
| 6901506494 | | VENICE | FL | | 10/18/2012 | 0.040 | 20,669 | | 277 | | | | 144,400 | 08/30/2010 |
| 6901506495 | | GIG HARBOR | WA | | 10/18/2012 | 0.040 | | | | | | | 367,600 | 09/23/2010 |
| 6901506496 | | PASADENA | CA | | 10/18/2012 | 0.040 | 49,701 | | | | | | 520,000 | 10/09/2009 |
| 6901506497 | | ISSAQUAH | WA | | 10/18/2012 | 0.040 | | | | | | | 600,000 | 06/25/2009 |
| 6901506498 | | GAITHERSBURG | MD | | 10/18/2012 | 0.055 | 16,364 | | 291 | | | | 265,000 | 07/06/2009 |
| 6901506499 | | TULSA | OK | | 10/18/2012 | 0.040 | | | | | | | 116,010 | 08/05/2009 |
| 6901506500 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 29,072 | | 488 | | | | 340,000 | 07/20/2009 |
| 6901506502 | | NORMAN | OK | | 10/18/2012 | 0.040 | 26,121 | | | | | | 190,000 | 06/24/2009 |
| 6901506507 | | SAN ANSELMO | CA | | 10/18/2012 | 0.040 | 202,178 | | | | | | 2,155,000 | 09/30/2009 |
| 6901506508 | | NEWARK | DE | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 07/23/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901506509 | | LOVELAND | CO | | 10/18/2012 | 0.040 | 199,739 | | | | | | 400,000 | 06/15/2009 |
| 6901506515 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 583,200 | 06/22/2009 |
| 6901506518 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 48,704 | | | | | | 260,000 | 06/19/2009 |
| 6901506520 | | CHADDS FORD | PA | | 10/18/2012 | 0.040 | | | | | | | 313,000 | 06/26/2009 |
| 6901506523 | | DAVIS | CA | | 10/18/2012 | 0.040 | 49,389 | | 885 | | | | 509,000 | 06/26/2009 |
| 6901506524 | | TULSA | OK | | 10/18/2012 | 0.040 | | | | | | | 112,559 | 06/25/2009 |
| 6901506529 | | OAKLAND PARK | FL | | 10/18/2012 | 0.040 | 75,274 | | | | | | 336,300 | 07/10/2009 |
| 6901506532 | | LOUDON | NH | | 10/18/2012 | 0.040 | 91,836 | | | | | | 202,416 | 07/03/2009 |
| 6901506536 | | DANVILLE | CA | | 10/18/2012 | 0.044 | 60,308 | | 1,091 | | | | 896,000 | 06/09/2009 |
| 6901506537 | | BIG CANOE | GA | | 10/18/2012 | 0.043 | 2,086 | | 102 | | | | 540,000 | 06/29/2009 |
| 6901506538 | | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | 217,892 | | | | | | 1,223,000 | 07/10/2009 |
| 6901506539 | | ROMOLAND | CA | | 10/18/2012 | 0.040 | 60,053 | | | | | | 156,000 | 07/17/2009 |
| 6901506541 | | LONG BEACH | NY | | 10/18/2012 | 0.040 | 105,536 | | | | | | 365,000 | 06/26/2009 |
| 6901506546 | | SPRINGFIELD | MO | | 10/18/2012 | 0.040 | (894) | | 29 | | | | 335,000 | 06/23/2009 |
| 6901506548 | | FERNDALE | WA | | 10/18/2012 | 0.040 | 53,280 | | 817 | | | | 440,000 | 06/13/2009 |
| 6901506549 | | MOBILE | AL | | 10/18/2012 | 0.048 | 36,467 | | 655 | | | | 200,000 | 07/17/2009 |
| 6901506550 | | TAMPA | FL | | 10/18/2012 | 0.040 | 41,618 | | 748 | | | | 95,000 | 06/15/2009 |
| 6901506551 | | SELAH | WA | | 10/18/2012 | 0.047 | 18,494 | | 278 | | | | 325,000 | 11/24/2010 |
| 6901506553 | | RICHMOND | CA | | 10/18/2012 | 0.053 | | | | | | | 284,000 | 07/07/2009 |
| 6901506555 | | LAKELAND | FL | | 10/18/2012 | 0.044 | 3,439 | | 72 | | | | 217,000 | 06/10/2009 |
| 6901506558 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 331,000 | 06/15/2009 |
| 6901506560 | | HOLLADAY | UT | | 10/18/2012 | 0.040 | 31,149 | | 552 | | | | 320,000 | 07/27/2009 |
| 6901506573 | | MERRITT ISLAND | FL | | 10/18/2012 | 0.040 | 17,857 | | 265 | | | | 424,000 | 06/30/2009 |
| 6901506574 | | NEW HOPE | MN | | 10/18/2012 | 0.040 | 12,353 | | | | | | 252,000 | 06/16/2009 |
| 6901506578 | | COLUMBUS | OH | | 10/18/2012 | 0.052 | | | | | | | 206,000 | 06/22/2009 |
| 6901506581 | | OLD SAYBROOK | CT | | 10/18/2012 | 0.040 | | | | | | | 365,655 | 08/03/2009 |
| 6901506586 | | OLDSMAR | FL | | 10/18/2012 | 0.060 | 11,054 | | | | | | 160,000 | 07/14/2009 |
| 6901506589 | | MINNETONKA | MN | | 10/18/2012 | 0.040 | | | | | | | 304,000 | 07/16/2009 |
| 6901506595 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,800,000 | 08/11/2009 |
| 6901506611 | | GREENSBORO | NC | | 10/18/2012 | 0.040 | 18,246 | | | | | | 225,000 | 07/08/2009 |
| 6901506612 | | LOOMIS | CA | | 10/18/2012 | 0.047 | 22,286 | | 415 | | | | 619,000 | 07/16/2009 |
| 6901506613 | | PALM HARBOR | FL | | 10/18/2012 | 0.040 | 52,602 | | | | | | 135,000 | 07/06/2009 |
| 6901506614 | | NEW HYDE PARK | NY | | 10/18/2012 | 0.040 | | | | | | | 725,000 | 07/07/2009 |
| 6901506619 | | HOWELL | NJ | | 10/18/2012 | 0.057 | 19,985 | | 358 | | | | 325,000 | 06/05/2009 |
| 6901506625 | | SPRING HILL | FL | | 10/18/2012 | 0.041 | 2,500 | | 69 | | | | 216,000 | 08/05/2009 |
| 6901506629 | | COOPER CITY | FL | | 10/18/2012 | 0.040 | 24,445 | | | | | | 360,000 | 08/07/2009 |
| 6901506632 | | CUMMING | GA | | 10/18/2012 | 0.040 | | | | | | | 223,000 | 06/22/2009 |
| 6901506635 | | LAKE WORTH | FL | | 10/18/2012 | 0.047 | 16,308 | | 292 | | | | 142,000 | 06/23/2009 |
| 6901506636 | | WHEATON | IL | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 08/20/2009 |
| 6901506641 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 25,132 | | | | | | 575,000 | 08/06/2009 |
| 6901506644 | | BOUNTIFUL | UT | | 10/18/2012 | 0.047 | 14,869 | | 265 | | | | 255,000 | 07/02/2009 |
| 6901506647 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | 19,346 | | 346 | | | | 450,000 | 07/02/2009 |
| 6901506650 | | MC LEAN | VA | | 10/18/2012 | 0.040 | 140,708 | | | | | | 860,000 | 08/10/2009 |
| 6901506654 | | FRANKLINTON | NC | | 10/18/2012 | 0.040 | | | | | | | 490,000 | 08/07/2009 |
| 6901506655 | | MONTARA | CA | | 10/18/2012 | 0.040 | 92,354 | | 1,634 | | | | 697,000 | 07/20/2009 |
| 6901506658 | | FORTVILLE | IN | | 10/18/2012 | 0.056 | 24,860 | | 440 | | | | 485,000 | 07/06/2009 |
| 6901506659 | | NORTHBROOK | IL | | 10/18/2012 | 0.040 | 116,722 | | 2,066 | | | | 520,000 | 07/06/2009 |
| 6901506663 | | BRADENTON | FL | | 10/18/2012 | 0.040 | | | | | | | 303,000 | 07/15/2009 |
| 6901506667 | | ANDOVER | OH | | 10/18/2012 | 0.040 | 37,116 | | | | | | 145,000 | 07/22/2009 |
| 6901506670 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | | | | | 215,000 | 06/29/2009 |
| 6901506671 | | HAMLAKE | MN | | 10/18/2012 | 0.044 | 31,031 | | 549 | | | | 470,000 | 07/07/2009 |
| 6901506686 | | ANN ARBOR | MI | | 10/18/2012 | 0.040 | 29,791 | | | | | | 263,000 | 07/31/2009 |
| 6901506687 | | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 18,746 | | | | | | 134,000 | 07/09/2009 |
| 6901506691 | | JUNEAU | AK | | 10/18/2012 | 0.040 | 45,536 | | | | | | 325,000 | 06/30/2009 |
| 6901506693 | | ROWLEY | MA | | 10/18/2012 | 0.040 | 82,703 | | 1,455 | | | | 624,842 | 08/04/2009 |
| 6901506694 | | LOWELL | MI | | 10/18/2012 | 0.040 | | | | | | | 136,000 | 08/12/2009 |
| 6901506760 | | CAPISTRANO BEACH | CA | | 10/18/2012 | 0.040 | 50,658 | | | | | | 497,000 | 07/07/2009 |
| 6901506761 | | SPRINGFIELD | VA | | 10/18/2012 | 0.040 | 85,877 | | 1,522 | | | | 660,000 | 07/17/2009 |
| 6901506762 | | SHINGLE SPRINGS | CA | | 10/18/2012 | 0.049 | 41,178 | | 733 | | | | 518,000 | 07/06/2009 |
| 6901506763 | | MILLER PLACE | NY | | 10/18/2012 | 0.040 | | | | | | | 540,000 | 07/24/2009 |
| 6901506764 | | LITITZ | PA | | 10/18/2012 | 0.040 | 77,706 | | | | | | 323,000 | 08/04/2009 |
| 6901506765 | | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 57,513 | | | | | | 255,000 | 08/01/2009 |
| 6901506772 | | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | | | | | 110,500 | 07/14/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901506775 | | TACOMA | WA | | 10/18/2012 | 0.040 | 60,151 | | 1,067 | | | | 424,000 | 07/21/2009 |
| 6901506776 | | SANFORD | FL | | 10/18/2012 | 0.040 | 76,283 | | 1,334 | | | | 443,000 | 08/19/2009 |
| 6901506777 | | CRANFORD | NJ | | 10/18/2012 | 0.040 | 35,000 | | | | | | 538,000 | 07/02/2009 |
| 6901506778 | | HOOKSET | NH | | 10/18/2012 | 0.040 | | | | | | | 211,000 | 08/07/2009 |
| 6901506782 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.058 | 2,155 | | 43 | | | | 399,000 | 07/27/2009 |
| 6901506784 | | EDINA | MN | | 10/18/2012 | 0.040 | 15,300 | | | | | | 415,000 | 07/30/2009 |
| 6901506786 | | CENTENNIAL | CO | | 10/18/2012 | 0.040 | 10,000 | | | | | | 277,000 | 07/08/2009 |
| 6901506787 | | HOPKINS | MN | | 10/18/2012 | 0.040 | | | | | | | 738,000 | 07/23/2009 |
| 6901506790 | | TRUMBULL | CT | | 10/18/2012 | 0.040 | 34,100 | | | | | | 363,000 | 07/22/2009 |
| 6901506793 | | POULSBO | WA | | 10/18/2012 | 0.040 | 81,190 | | 1,493 | | | | 620,000 | 07/27/2009 |
| 6901506794 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 30,992 | | | | | | 265,000 | 07/23/2009 |
| 6901506795 | | ZEELAND | MI | | 10/18/2012 | 0.067 | 8,329 | | 148 | | | | 158,000 | 07/24/2009 |
| 6901506796 | | BIRMINGHAM | AL | | 10/18/2012 | 0.042 | 20,721 | | 367 | | | | 120,000 | 07/24/2009 |
| 6901506800 | | MOUNDS VIEW | MN | | 10/18/2012 | 0.059 | 18,175 | | 328 | | | | 175,000 | 07/14/2009 |
| 6901506804 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 356,000 | 07/16/2009 |
| 6901506807 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.042 | 4,236 | | | | | | 321,000 | 07/03/2009 |
| 6901506812 | | CLINTON | NC | | 10/18/2012 | 0.040 | 18,736 | | 243 | | | | 131,500 | 08/07/2009 |
| 6901506819 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 7,837 | | | | | | 814,000 | 07/07/2009 |
| 6901506822 | | OAKLAND | CA | | 10/18/2012 | 0.040 | | | | | | | 590,000 | 07/21/2009 |
| 6901506825 | | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | 20,021 | | 359 | | | | 358,000 | 08/18/2009 |
| 6901506828 | | OXFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 363,000 | 08/09/2010 |
| 6901506830 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 695,000 | 07/14/2009 |
| 6901506831 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 127,665 | | 2,232 | | | | 425,000 | 07/31/2009 |
| 6901506836 | | MIMS | FL | | 10/18/2012 | 0.040 | | | | | | | 166,000 | 07/02/2009 |
| 6901506839 | | KIRKLAND | WA | | 10/18/2012 | 0.051 | 24,284 | | 430 | | | | 367,000 | 07/18/2009 |
| 6901506840 | | FULLERTON | CA | | 10/18/2012 | 0.040 | (5) | | | | | | 945,000 | 08/28/2009 |
| 6901506841 | | CHICAGO | IL | | 10/18/2012 | 0.044 | 25,404 | | | | | | 210,000 | 08/19/2009 |
| 6901506842 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 16,882 | | 299 | | | | 219,000 | 07/13/2009 |
| 6901506852 | | PICKERINGTON | OH | | 10/18/2012 | 0.040 | | | | | | | 219,000 | 07/14/2009 |
| 6901506853 | | APPLE VALLEY | MN | | 10/18/2012 | 0.040 | | | | | | | 400,000 | 08/13/2009 |
| 6901506857 | | LITCHFIELD PARK | AZ | | 10/18/2012 | 0.042 | 77,858 | | 1,348 | | | | 290,000 | 08/28/2009 |
| 6901506858 | | BETHESDA | MD | | 10/18/2012 | 0.043 | | | | | | | 750,000 | 08/17/2009 |
| 6901506860 | | BIRMINGHAM | AL | | 10/18/2012 | 0.066 | (9) | | | | | | 199,000 | 07/16/2009 |
| 6901506865 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 08/27/2009 |
| 6901506867 | | MONUMENT | CO | | 10/18/2012 | 0.040 | 217,350 | | | | | | 648,000 | 08/06/2009 |
| 6901506868 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 12,995 | | 238 | | | | 300,000 | 07/31/2009 |
| 6901506869 | | POTTSTOWN | PA | | 10/18/2012 | 0.040 | 46,754 | | | | | | 542,000 | 07/20/2009 |
| 6901506871 | | TROUTDALE | OR | | 10/18/2012 | 0.040 | 3,629 | | 66 | | | | 310,000 | 07/29/2009 |
| 6901506873 | | LAPEER | MI | | 10/18/2012 | 0.040 | | | | | | | 165,000 | 08/31/2009 |
| 6901506875 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 725,000 | 08/05/2009 |
| 6901506876 | | ORLANDO | FL | | 10/18/2012 | 0.066 | 14,253 | | 247 | | | | 215,000 | 10/09/2012 |
| 6901506878 | | SAG HARBOR | NY | | 10/18/2012 | 0.040 | | | | | | | 2,200,000 | 07/31/2009 |
| 6901506879 | | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 16,841 | | | | | | 149,000 | 08/05/2009 |
| 6901506880 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 222,000 | 07/21/2009 |
| 6901506881 | | EVERGREEN | CO | | 10/18/2012 | 0.044 | | | | | | | 520,000 | 08/10/2009 |
| 6901506883 | | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 150,000 | | | | | | 475,000 | 08/20/2009 |
| 6901506886 | | TORRANCE | CA | | 10/18/2012 | 0.040 | | | | | | | 639,000 | 08/03/2009 |
| 6901506887 | | BETHANY | CT | | 10/18/2012 | 0.040 | 82,402 | | | | | | 449,000 | 09/16/2009 |
| 6901506896 | | BETHANY | OK | | 10/18/2012 | 0.040 | 60,422 | | | | | | 120,760 | 08/18/2009 |
| 6901506897 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 89,140 | | | | | | 368,000 | 08/19/2009 |
| 6901506903 | | WESTMINSTER | CO | | 10/18/2012 | 0.040 | | | | | | | 127,000 | 08/21/2009 |
| 6901506905 | | MONTICELLO | IA | | 10/18/2012 | 0.040 | 59,579 | | | | | | 215,000 | 07/28/2009 |
| 6901506906 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | 65,000 | | | | | | 995,000 | 07/31/2009 |
| 6901506908 | | ALBERTVILLE | MN | | 10/18/2012 | 0.040 | | | | | | | 163,000 | 07/29/2009 |
| 6901506909 | | SAINT LEONARD | MD | | 10/18/2012 | 0.043 | 35,008 | | 622 | | | | 380,000 | 08/06/2009 |
| 6901506911 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 42,449 | | 725 | | | | 1,134,000 | 10/06/2009 |
| 6901506912 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 34,580 | | | | | | 660,000 | 08/04/2009 |
| 6901506914 | | NOVATO | CA | | 10/18/2012 | 0.047 | 42,156 | | 744 | | | | 847,900 | 08/17/2009 |
| 6901506917 | | MASSILLON | OH | | 10/18/2012 | 0.040 | 36,877 | | 645 | | | | 612,000 | 08/14/2009 |
| 6901506919 | | AVON LAKE | OH | | 10/18/2012 | 0.054 | 1,857 | | 35 | | | | 201,000 | 08/10/2009 |
| 6901506922 | | OLATHE | KS | | 10/18/2012 | 0.049 | 9,483 | | 168 | | | | 250,000 | 08/05/2009 |
| 6901506923 | | OAKLAND | CA | | 10/18/2012 | 0.043 | 114,419 | | 2,001 | | | | 580,000 | 08/11/2009 |
| 6901506924 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 750,000 | 08/18/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901506926 | | LOS ANGELES | CA | | 10/18/2012 | 0.051 | 8,876 | | 155 | | | | 295,000 | 08/17/2009 |
| 6901506928 | | BILLERICA | MA | | 10/18/2012 | 0.040 | | | | | | | 420,000 | 08/12/2009 |
| 6901506932 | | CHINO | CA | | 10/18/2012 | 0.040 | 10,119 | | | | | | 533,500 | 07/01/2010 |
| 6901506933 | | ATLANTA | GA | | 10/18/2012 | 0.058 | | | | | | | 190,000 | 11/04/2009 |
| 6901506936 | | LEWISTON | NY | | 10/18/2012 | 0.040 | 33,149 | | 560 | | | | 154,000 | 11/25/2009 |
| 6901506939 | | BERKELEY | CA | | 10/18/2012 | 0.052 | 38,755 | | 678 | | | | 410,000 | 08/11/2009 |
| 6901506940 | | JERICHO | NY | | 10/18/2012 | 0.040 | 62,955 | | 1,102 | | | | 630,000 | 08/06/2009 |
| 6901506944 | | PALM BAY | FL | | 10/18/2012 | 0.046 | 20,824 | | 379 | | | | 85,000 | 09/11/2009 |
| 6901506946 | | SAN ANSELMO | CA | | 10/18/2012 | 0.059 | | | | | | | 730,000 | 08/14/2009 |
| 6901506947 | | WOODBURY | NY | | 10/18/2012 | 0.046 | 51,297 | | 897 | | | | 664,600 | 08/12/2009 |
| 6901506949 | | ROGERS | AR | | 10/18/2012 | 0.040 | 55,436 | | | | | | 220,000 | 08/11/2009 |
| 6901506950 | | COLUMBIA | MD | | 10/18/2012 | 0.040 | 63,168 | | | | | | 315,442 | 08/25/2009 |
| 6901506952 | | WOODBRIDGE | VA | | 10/18/2012 | 0.040 | 88,469 | | | | | | 178,000 | 09/25/2009 |
| 6901506953 | | INCLINE VILLAGE | NV | | 10/18/2012 | 0.040 | 121,830 | | 2,130 | | | | 1,900,000 | 08/24/2009 |
| 6901506954 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | 150,000 | | | | | | 516,000 | 08/18/2009 |
| 6901506957 | | RAYNHAM | MA | | 10/18/2012 | 0.040 | 36,413 | | | | | | 363,000 | 08/14/2009 |
| 6901506958 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 61,000 | | | | | | 206,000 | 08/18/2009 |
| 6901506963 | | SAN JOSE | CA | | 10/18/2012 | 0.041 | | | | | | | 775,000 | 08/08/2009 |
| 6901506968 | | MORGAN HILL | CA | | 10/18/2012 | 0.040 | | | | | | | 733,000 | 08/21/2009 |
| 6901506969 | | EGG HARBOR CITY | NJ | | 10/18/2012 | 0.040 | 44,618 | | | | | | 310,000 | 08/13/2009 |
| 6901506972 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | 115,659 | | | | | | 345,000 | 08/19/2009 |
| 6901506973 | | GROSSE POINT WOODS | MI | | 10/18/2012 | 0.046 | 6,495 | | 115 | | | | 360,170 | 08/20/2009 |
| 6901506975 | | BURT | IA | | 10/18/2012 | 0.049 | 36,059 | | 625 | | | | 165,700 | 09/09/2009 |
| 6901506976 | | SAN JOSE | CA | | 10/18/2012 | 0.052 | 29,577 | | 473 | | | | 755,000 | 08/26/2009 |
| 6901506978 | | TAUNTON | MA | | 10/18/2012 | 0.040 | | | | | | | 214,000 | 10/02/2009 |
| 6901506980 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 106,206 | | 1,814 | | | | 798,000 | 09/28/2009 |
| 6901506982 | | KULA | HI | | 10/18/2012 | 0.045 | 43,888 | | 761 | | | | 775,000 | 10/02/2009 |
| 6901506987 | | TULSA | OK | | 10/18/2012 | 0.067 | 9,480 | | 164 | | | | 95,000 | 09/15/2009 |
| 6901506988 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 9,059 | | | | | | 342,000 | 08/31/2009 |
| 6901506993 | | PALATINE | IL | | 10/18/2012 | 0.040 | | | | | | | 274,000 | 08/31/2009 |
| 6901506994 | | CARLSBAD | CA | | 10/18/2012 | 0.040 | 52,096 | | | | | | 825,000 | 09/10/2009 |
| 6901507024 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 65,800 | | | | | | 229,000 | 10/06/2009 |
| 6901507027 | | TAYLORSVILLE | KY | | 10/18/2012 | 0.040 | 5,219 | | 105 | | | | 175,000 | 09/30/2009 |
| 6901507033 | | CORAL GABLES | FL | | 10/18/2012 | 0.040 | 98,153 | | | | | | 928,000 | 11/20/2009 |
| 6901507036 | | RESTON | VA | | 10/18/2012 | 0.040 | 50,189 | | | | | | 120,000 | 01/21/2010 |
| 6901507040 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 142,887 | | | | | | 1,350,000 | 11/04/2009 |
| 6901507042 | | ORLANDO | FL | | 10/18/2012 | 0.040 | 42,226 | | | | | | 182,000 | 11/17/2010 |
| 6901507047 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 23,816 | | 374 | | | | 420,000 | 10/06/2009 |
| 6901507051 | | CLINTON | MI | | 10/18/2012 | 0.040 | 32,826 | | 561 | | | | 200,000 | 10/19/2009 |
| 6901507052 | | MODESTO | CA | | 10/18/2012 | 0.040 | 5,448 | | | | | | 169,000 | 10/24/2009 |
| 6901507053 | | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.040 | 130,000 | | | | | | 1,200,000 | 10/22/2009 |
| 6901507067 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 135,180 | | | | | | 667,000 | 08/20/2010 |
| 6901507068 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | | | | | 696,400 | 09/09/2010 |
| 6901507070 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 36,964 | | 560 | | | | 536,000 | 09/13/2010 |
| 6901507075 | | JAMESTOWN | NC | | 10/18/2012 | 0.046 | | | | | | | 269,300 | 12/21/2009 |
| 6901507076 | | GLEN ROCK | NJ | | 10/18/2012 | 0.040 | | | | | | | 681,000 | 12/21/2009 |
| 6901507077 | | E NORTHPORT | NY | | 10/18/2012 | 0.040 | 49,650 | | | | | | 595,000 | 01/12/2010 |
| 6901507079 | | OXNARD | CA | | 10/18/2012 | 0.040 | 173,894 | | 2,568 | | | | 1,050,000 | 02/04/2010 |
| 6901507082 | | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 3,441 | | 60 | | | | 840,000 | 02/26/2010 |
| 6901507084 | | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.040 | 22,004 | | | | | | 640,000 | 08/26/2010 |
| 6901507085 | | EAST HAMPTON | CT | | 10/18/2012 | 0.045 | 36,454 | | 552 | | | | 360,100 | 08/30/2010 |
| 6901507087 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | 11,600 | | | | | | 600,000 | 04/20/2010 |
| 6901507089 | | BENTON | MO | | 10/18/2012 | 0.040 | 50,950 | | | | | | 224,000 | 09/08/2010 |
| 6901507090 | | GARDEN GROVE | CA | | 10/18/2012 | 0.040 | 59,523 | | | | | | 450,000 | 02/19/2010 |
| 6901507093 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 48,578 | | | | | | 250,000 | 04/16/2010 |
| 6901507099 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | | | | | 647,000 | 02/05/2010 |
| 6901507100 | | OAKFIELD | NY | | 10/18/2012 | 0.040 | 10,324 | | 194 | | | | 178,000 | 02/25/2010 |
| 6901507101 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 12,161 | | 220 | | | | 326,000 | 03/18/2010 |
| 6901507102 | | BAKERSFIELD | CA | | 10/18/2012 | 0.040 | | | | | | | 274,800 | 10/12/2010 |
| 6901507108 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 239,921 | | 3,671 | | | | 625,000 | 08/25/2010 |
| 6901507110 | | GRAVOIS MILLS | MO | | 10/18/2012 | 0.040 | 15,906 | | | | | | 280,000 | 07/30/2010 |
| 6901507114 | | LARGO | FL | | 10/18/2012 | 0.040 | 97,574 | | | | | | 177,000 | 07/19/2010 |
| 6901507115 | | CAPE GIRARDEAU | MO | | 10/18/2012 | 0.040 | | | | | | | 182,000 | 07/30/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901507116 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 36,465 | | 560 | | | | 617,000 | 08/13/2010 |
| 6901507117 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 51,320 | | | | | | 368,000 | 08/28/2010 |
| 6901507118 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | | | | | | | 413,000 | 09/03/2010 |
| 6901507119 | | MANHATTAN BEACH | CA | | 10/18/2012 | 0.040 | 350,999 | | | | | | 1,810,000 | 10/08/2010 |
| 6901507120 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 42,028 | | | | | | 394,000 | 09/24/2010 |
| 6901507122 | | GOSHEN | OH | | 10/18/2012 | 0.040 | 28,030 | | | | | | 320,000 | 12/10/2010 |
| 6901507123 | | GIG HARBOR | WA | | 10/18/2012 | 0.040 | 10,103 | | | | | | 458,400 | 10/14/2010 |
| 6901507125 | | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | | | | | 155,900 | 07/16/2010 |
| 6901507129 | | TRACY | CA | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 10/27/2010 |
| 6901507130 | | ELMWOOD PARK | NJ | | 10/18/2012 | 0.040 | 16,458 | | | | | | 304,000 | 09/17/2010 |
| 6901507133 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | | | | | | | 400,000 | 06/14/2010 |
| 6901507135 | | DALLAS | GA | | 10/18/2012 | 0.040 | 20,236 | | | | | | 270,000 | 06/15/2010 |
| 6901507136 | | NORMAN | OK | | 10/18/2012 | 0.040 | 74,637 | | | | | | 194,000 | 01/05/2011 |
| 6901507137 | | ATLANTIC BCH | FL | | 10/18/2012 | 0.040 | | | | | | | 795,000 | 10/15/2010 |
| 6901507138 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 11/19/2010 |
| 6901507139 | | SANTA ROSA | CA | | 10/18/2012 | 0.059 | 9,557 | | 153 | | | | 290,000 | 06/23/2010 |
| 6901507142 | | DALY CITY | CA | | 10/18/2012 | 0.040 | 27,398 | | 432 | | | | 630,000 | 12/17/2010 |
| 6901507147 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 72,558 | | | | | | 455,900 | 12/09/2010 |
| 6901507149 | | ANNAPOLIS | MD | | 10/18/2012 | 0.040 | 20,970 | | 331 | | | | 613,500 | 09/29/2010 |
| 6901507150 | | WINSTON-SALEM | NC | | 10/18/2012 | 0.066 | 954 | | 20 | | | | 167,000 | 07/29/2010 |
| 6901507152 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 64,000 | | 1,000 | | | | 775,000 | 06/18/2010 |
| 6901507153 | | ORLANDO | FL | | 10/18/2012 | 0.044 | 13,692 | | 227 | | | | 174,000 | 06/26/2010 |
| 6901507154 | | HIGHLAND SPGS | VA | | 10/18/2012 | 0.043 | | | | | | | 128,000 | 06/30/2010 |
| 6901507155 | | NORMAN | OK | | 10/18/2012 | 0.040 | | | | | | | 277,200 | 06/30/2010 |
| 6901507156 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 87,300 | | | | | | 400,000 | 07/26/2010 |
| 6901507157 | | BLOOMINGTON | MN | | 10/18/2012 | 0.056 | 21,084 | | 295 | | | | 253,000 | 07/14/2010 |
| 6901507159 | | BILLINGS | MT | | 10/18/2012 | 0.040 | 26,467 | | | | | | 141,400 | 08/04/2010 |
| 6901507161 | | LOS ANGELES | CA | | 10/18/2012 | 0.055 | | | | | | | 365,000 | 07/26/2010 |
| 6901507162 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 64,796 | | 958 | | | | 574,000 | 07/27/2010 |
| 6901507163 | | RICHMOND | VA | | 10/18/2012 | 0.054 | 2,518 | | 48 | | | | 225,000 | 07/21/2010 |
| 6901507165 | | ROSEVILLE | MI | | 10/18/2012 | 0.040 | 47,568 | | | | | | 96,000 | 07/31/2010 |
| 6901507167 | | LONG BEACH | CA | | 10/18/2012 | 0.052 | 36,644 | | 565 | | | | 534,200 | 07/28/2010 |
| 6901507168 | | HANOVER | VA | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 08/13/2010 |
| 6901507171 | | BARNEGAT LIGHT | NJ | | 10/18/2012 | 0.040 | 344,764 | | | | | | 915,000 | 10/15/2010 |
| 6901507173 | | MIAMI | FL | | 10/18/2012 | 0.040 | 64,282 | | 983 | | | | 182,000 | 08/16/2010 |
| 6901507207 | | ROCKFORD | IL | | 10/18/2012 | 0.040 | 18,536 | | 317 | | | | 104,000 | 12/30/2009 |
| 6901507208 | | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 33,865 | | | | | | 559,000 | 11/18/2009 |
| 6901507209 | | SPRING HILL | KS | | 10/18/2012 | 0.040 | 11,199 | | | | | | 118,000 | 10/28/2009 |
| 6901507213 | | MILL CREEK | WA | | 10/18/2012 | 0.052 | 23,278 | | 394 | | | | 415,000 | 12/18/2009 |
| 6901507218 | | LIVONIA | MI | | 10/18/2012 | 0.046 | | | | | | | 186,000 | 02/12/2010 |
| 6901507220 | | ROCHESTER | NY | | 10/18/2012 | 0.046 | 41,935 | | 680 | | | | 270,000 | 03/26/2010 |
| 6901507221 | | BORING | OR | | 10/18/2012 | 0.040 | 219,583 | | 4,276 | | | | 615,000 | 03/19/2010 |
| 6901507222 | | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 18,281 | | | | | | 255,000 | 03/24/2010 |
| 6901507225 | | SILVER SPRINGS | NY | | 10/18/2012 | 0.041 | 7,938 | | | | | | 173,801 | 04/22/2010 |
| 6901507226 | | OSWEGO | IL | | 10/18/2012 | 0.044 | 22,526 | | | | | | 206,000 | 04/21/2010 |
| 6901507228 | | BLACKLICK | OH | | 10/18/2012 | 0.040 | | | | | | | 586,300 | 06/07/2010 |
| 6901507235 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 32,400 | | | | | | 228,100 | 07/29/2010 |
| 6901507241 | | ROYAL OAK | MI | | 10/18/2012 | 0.040 | 25,010 | | | | | | 128,000 | 07/28/2010 |
| 6901507245 | | KENMORE | WA | | 10/18/2012 | 0.040 | 52,695 | | | | | | 355,000 | 08/10/2010 |
| 6901507246 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 32,717 | | 488 | | | | 335,000 | 09/17/2010 |
| 6901507250 | | MORRISTOWN | NJ | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 09/22/2010 |
| 6901507251 | | ASHEVILLE | NC | | 10/18/2012 | 0.040 | | | | | | | 294,000 | 09/30/2010 |
| 6901507256 | | CROWN POINT | IN | | 10/18/2012 | 0.040 | 18,616 | | | | | | 265,000 | 10/27/2010 |
| 6901507400 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | 44,824 | | | | | | 350,000 | 10/07/2009 |
| 6901507401 | | LAKE GEORGE | MN | | 10/18/2012 | 0.040 | 6,475 | | | | | | 570,000 | 09/28/2009 |
| 6901507407 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 48,640 | | | | | | 975,000 | 11/19/2009 |
| 6901507413 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 99,353 | | 1,658 | | | | 1,150,000 | 12/09/2009 |
| 6901507431 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 14,928 | | | | | | 1,080,000 | 03/19/2010 |
| 6901507446 | | ROOPVILLE | GA | | 10/18/2012 | 0.045 | 16,660 | | 284 | | | | 95,000 | 03/05/2010 |
| 6901507461 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | 15,613 | | 188 | | | | 626,000 | 08/17/2009 |
| 6901507462 | | MILLBRAE | CA | | 10/18/2012 | 0.040 | | | | | | | 808,200 | 08/31/2009 |
| 6901507463 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 151,859 | | | | | | 1,975,000 | 10/02/2009 |
| 6901507466 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 568,000 | 09/14/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901507473 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.052 | 38,863 | | 666 | | | | 778,500 | 10/19/2009 |
| 6901507475 | | OAKLAND | CA | | 10/18/2012 | 0.040 | | | | | | | 625,000 | 11/10/2009 |
| 6901507476 | | PETALUMA | CA | | 10/18/2012 | 0.040 | 2,286 | | | | | | 389,000 | 10/20/2009 |
| 6901507477 | | SELAH | WA | | 10/18/2012 | 0.040 | 26,288 | | | | | | 187,000 | 11/17/2009 |
| 6901507479 | | ALAMEDA | CA | | 10/18/2012 | 0.052 | 41,827 | | 706 | | | | 536,000 | 11/19/2009 |
| 6901507480 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 243,213 | | | | | | 1,300,000 | 12/29/2009 |
| 6901507481 | | GLENCOE | IL | | 10/18/2012 | 0.040 | 122,752 | | | | | | 967,000 | 02/19/2010 |
| 6901507482 | | DANVILLE | CA | | 10/18/2012 | 0.040 | | | | | | | 860,000 | 01/20/2010 |
| 6901507484 | | BRONXVILLE | NY | | 10/18/2012 | 0.040 | 183,887 | | 1,385 | | | | 2,100,000 | 01/28/2010 |
| 6901507486 | | SAN JOSE | CA | | 10/18/2012 | 0.052 | 31,452 | | 532 | | | | 761,400 | 11/30/2009 |
| 6901507487 | | SAN JOSE | CA | | 10/18/2012 | 0.059 | 16,715 | | 280 | | | | 560,000 | 12/24/2009 |
| 6901507489 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | 14,182 | | | | | | 743,000 | 11/27/2009 |
| 6901507490 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 2,250,000 | 01/30/2010 |
| 6901507497 | | LEONARDO | NJ | | 10/18/2012 | 0.040 | 63,542 | | 994 | | | | 360,000 | 06/18/2010 |
| 6901507498 | | KILAUEA | HI | | 10/18/2012 | 0.040 | 33,715 | | | | | | 395,000 | 07/30/2010 |
| 6901507499 | | VERONA | PA | | 10/18/2012 | 0.040 | 61,371 | | | | | | 82,000 | 09/08/2010 |
| 6901507500 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 169,121 | | | | | | 1,250,000 | 07/07/2010 |
| 6901507509 | | LAKELAND | FL | | 10/18/2012 | 0.046 | 37,222 | | 529 | | | | 245,000 | 07/30/2010 |
| 6901507518 | | MANCHESTER | NH | | 10/18/2012 | 0.040 | 31,693 | | | | | | 172,000 | 08/31/2010 |
| 6901507519 | | CORONADO | CA | | 10/18/2012 | 0.040 | | | | | | | 950,000 | 09/16/2010 |
| 6901507520 | | ST LOUIS PARK | MN | | 10/18/2012 | 0.040 | 26,825 | | 409 | | | | 234,000 | 08/30/2010 |
| 6901507521 | | BRONX | NY | | 10/18/2012 | 0.040 | 196,067 | | | | | | 850,000 | 09/09/2010 |
| 6901507522 | | ST LOUIS | MO | | 10/18/2012 | 0.040 | 56,936 | | | | | | 284,000 | 08/31/2010 |
| 6901507525 | | NOVATO | CA | | 10/18/2012 | 0.040 | 28,067 | | | | | | 875,000 | 02/05/2010 |
| 6901507526 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.052 | 17,822 | | 297 | | | | 760,000 | 02/26/2010 |
| 6901507528 | | SANTA YNEZ | CA | | 10/18/2012 | 0.043 | 95,427 | | 1,557 | | | | 970,000 | 01/29/2010 |
| 6901507531 | | MORRO BAY | CA | | 10/18/2012 | 0.053 | 22,178 | | 369 | | | | 468,000 | 01/29/2010 |
| 6901507532 | | SAINT CHARLES | MN | | 10/18/2012 | 0.040 | 76,000 | | | | | | 350,000 | 02/16/2010 |
| 6901507533 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 108,814 | | | | | | 1,050,000 | 02/18/2010 |
| 6901507536 | | BOSTON | MA | | 10/18/2012 | 0.051 | 121,647 | | 1,963 | | | | 675,000 | 03/16/2010 |
| 6901507538 | | WASHINGTON | DC | | 10/18/2012 | 0.041 | 68,754 | | 1,136 | | | | 605,000 | 02/09/2010 |
| 6901507540 | | SAN MARCOS | CA | | 10/18/2012 | 0.047 | 18,716 | | 259 | | | | 560,000 | 02/24/2010 |
| 6901507541 | | FREEPORT | NY | | 10/18/2012 | 0.040 | 244,415 | | | | | | 335,000 | 02/24/2010 |
| 6901507543 | | RYE | NY | | 10/18/2012 | 0.040 | 100,491 | | | | | | 923,000 | 03/08/2010 |
| 6901507546 | | WINDSOR | CA | | 10/18/2012 | 0.040 | 132,156 | | 2,133 | | | | 735,000 | 03/19/2010 |
| 6901507548 | | WILLIAMSVILLE | NY | | 10/18/2012 | 0.040 | | | | | | | 160,000 | 03/18/2010 |
| 6901507549 | | MONETA | VA | | 10/18/2012 | 0.042 | 80,011 | | 1,280 | | | | 627,300 | 03/31/2010 |
| 6901507551 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 101,699 | | 1,496 | | | | 1,200,000 | 04/19/2010 |
| 6901507557 | | TAMPA | FL | | 10/18/2012 | 0.040 | 187,360 | | | | | | 410,000 | 03/19/2010 |
| 6901507558 | | MURRIETA | CA | | 10/18/2012 | 0.040 | 15,770 | | | | | | 328,000 | 03/30/2010 |
| 6901507560 | | YONKERS | NY | | 10/18/2012 | 0.040 | 75,241 | | | | | | 510,000 | 04/05/2010 |
| 6901507561 | | CARDIFF | CA | | 10/18/2012 | 0.040 | 222,420 | | | | | | 876,000 | 04/27/2010 |
| 6901507563 | | WYNDMOOR | PA | | 10/18/2012 | 0.040 | 47,895 | | | | | | 354,000 | 04/21/2010 |
| 6901507564 | | CROSSLAKE | MN | | 10/18/2012 | 0.040 | 64,147 | | | | | | 347,500 | 04/15/2010 |
| 6901507565 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | 28,611 | | | | | | 170,000 | 04/06/2010 |
| 6901507566 | | VALRICO | FL | | 10/18/2012 | 0.070 | 9,979 | | 160 | | | | 240,000 | 04/09/2010 |
| 6901507568 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 250,000 | | | | | | 1,675,000 | 05/12/2010 |
| 6901507569 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 81,594 | | | | | | 508,000 | 05/05/2010 |
| 6901507571 | | CLOVIS | CA | | 10/18/2012 | 0.040 | | | | | | | 782,000 | 05/05/2010 |
| 6901507574 | | OWASSO | OK | | 10/18/2012 | 0.055 | 26,507 | | 422 | | | | 225,100 | 05/31/2010 |
| 6901507579 | | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 16,627 | | 263 | | | | 760,000 | 06/30/2010 |
| 6901507581 | | SAPULPA | OK | | 10/18/2012 | 0.044 | 9,280 | | | | | | 82,000 | 05/21/2010 |
| 6901507582 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 149,139 | | | | | | 1,775,000 | 05/28/2010 |
| 6901507586 | | BEACH PARK | IL | | 10/18/2012 | 0.040 | | | | | | | 272,000 | 05/27/2010 |
| 6901507587 | | MILPITAS | CA | | 10/18/2012 | 0.040 | 72,897 | | 1,147 | | | | 594,900 | 06/23/2010 |
| 6901507594 | | CANNON BEACH | OR | | 10/18/2012 | 0.040 | 73,729 | | | | | | 480,000 | 11/10/2009 |
| 6901507595 | | CHAPIN | SC | | 10/18/2012 | 0.040 | 23,153 | | | | | | 230,000 | 09/23/2009 |
| 6901507596 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 11/12/2009 |
| 6901507598 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 15,434 | | | | | | 845,000 | 09/25/2009 |
| 6901507599 | | HAZLE TWP | PA | | 10/18/2012 | 0.054 | 18,611 | | | | | | 40,000 | 10/22/2009 |
| 6901507604 | | WEDOWEE | AL | | 10/18/2012 | 0.040 | 40,034 | | 267 | | | | 488,200 | 10/12/2009 |
| 6901507608 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 293,013 | | | | | | 1,100,000 | 10/14/2009 |
| 6901507609 | | FLORENCE | SC | | 10/18/2012 | 0.040 | 44,942 | | 762 | | | | 219,000 | 10/30/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901507611 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 49,861 | | | | | | 562,000 | 11/13/2009 |
| 6901507613 | | ALMA | AR | | 10/18/2012 | 0.040 | 57,176 | | | | | | 132,200 | 02/09/2010 |
| 6901507616 | | TOPEKA | KS | | 10/18/2012 | 0.040 | | | | | | | 550,500 | 12/17/2009 |
| 6901507620 | | PRIOR LAKE | MN | | 10/18/2012 | 0.040 | 4,830 | | 86 | | | | 380,000 | 12/23/2009 |
| 6901507623 | | ROSLYN | NY | | 10/18/2012 | 0.040 | 84,600 | | | | | | 860,000 | 01/13/2010 |
| 6901507628 | | BRISTOL | CT | | 10/18/2012 | 0.052 | 12,895 | | 210 | | | | 367,000 | 01/29/2010 |
| 6901507631 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.042 | | | | | | | 840,000 | 03/31/2010 |
| 6901507636 | | SPARTA | NJ | | 10/18/2012 | 0.063 | 9,622 | | 155 | | | | 242,000 | 05/24/2010 |
| 6901507639 | | CLEARLAKE OAKS | CA | | 10/18/2012 | 0.040 | 95,539 | | | | | | 312,000 | 05/06/2010 |
| 6901507641 | | GLOUCESTER | MA | | 10/18/2012 | 0.040 | 115,466 | | | | | | 782,000 | 05/19/2011 |
| 6901507647 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 59,275 | | | | | | 1,125,000 | 05/14/2010 |
| 6901507648 | | CARLSBAD | CA | | 10/18/2012 | 0.047 | 27,006 | | 456 | | | | 685,000 | 10/28/2009 |
| 6901507650 | | TAYLORS | SC | | 10/18/2012 | 0.040 | 49,240 | | 741 | | | | 106,000 | 10/19/2011 |
| 6901507651 | | FREMONT | CA | | 10/18/2012 | 0.040 | 123,035 | | | | | | 635,000 | 05/28/2010 |
| 6901507652 | | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.040 | | | | | | | 435,000 | 08/28/2009 |
| 6901507655 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 57,843 | | | | | | 292,000 | 09/28/2009 |
| 6901507660 | | HARDY | VA | | 10/18/2012 | 0.040 | | | | | | | 272,500 | 10/16/2009 |
| 6901507665 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 9,625 | | 164 | | | | 158,000 | 11/13/2009 |
| 6901507707 | | COWETA | OK | | 10/18/2012 | 0.046 | 25,968 | | 450 | | | | 250,000 | 10/08/2009 |
| 6901507723 | | NEW YORK | NY | | 10/18/2012 | 0.040 | | | | | | | 925,000 | 01/07/2010 |
| 6901507732 | | NEW YORK | NY | | 10/18/2012 | 0.040 | | | | | | | 1,225,000 | 01/25/2010 |
| 6901507735 | | RALEIGH | NC | | 10/18/2012 | 0.059 | | | | | | | 346,200 | 02/10/2010 |
| 6901507738 | | CONCORD | NC | | 10/18/2012 | 0.042 | 25,562 | | 439 | | | | 295,000 | 01/29/2010 |
| 6901507741 | | PACIFIC PALISADES | CA | | 10/18/2012 | 0.040 | 113,140 | | 1,832 | | | | 1,800,000 | 03/20/2010 |
| 6901507743 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 101,557 | | 1,655 | | | | 760,000 | 03/05/2010 |
| 6901507745 | | OREGON | WI | | 10/18/2012 | 0.053 | 256 | | | | | | 300,000 | 02/12/2010 |
| 6901507748 | | OLATHE | KS | | 10/18/2012 | 0.044 | 12,485 | | | | | | 150,000 | 02/22/2010 |
| 6901507750 | | DENVER | CO | | 10/18/2012 | 0.040 | 772 | | | | | | 290,000 | 03/05/2010 |
| 6901507751 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 160,157 | | | | | | 765,000 | 03/31/2010 |
| 6901507754 | | BUTTE | MT | | 10/18/2012 | 0.043 | 21,515 | | 337 | | | | 166,000 | 06/22/2010 |
| 6901507757 | | MIAMI | FL | | 10/18/2012 | 0.055 | 24,680 | | 390 | | | | 225,000 | 05/17/2010 |
| 6901507761 | | FRESNO | CA | | 10/18/2012 | 0.040 | | | | | | | 257,200 | 05/25/2010 |
| 6901507762 | | WESTERVILLE | OH | | 10/18/2012 | 0.046 | (2,519) | | 70 | | | | 362,900 | 06/02/2010 |
| 6901507763 | | FOREST HILLS | NY | | 10/18/2012 | 0.040 | 279,957 | | 4,397 | | | | 1,485,000 | 06/28/2010 |
| 6901507767 | | OMAHA | NE | | 10/18/2012 | 0.040 | 23,485 | | 133 | | | | 283,100 | 07/28/2010 |
| 6901507770 | | PINGREE GROVE | IL | | 10/18/2012 | 0.040 | 42,144 | | | | | | 90,000 | 07/08/2010 |
| 6901507772 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 09/18/2010 |
| 6901507773 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 81,107 | | | | | | 689,000 | 10/21/2010 |
| 6901507774 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 57,090 | | | | | | 409,200 | 01/25/2011 |
| 6901507775 | | SPRINGBORO | OH | | 10/18/2012 | 0.043 | | | | | | | 387,000 | 04/30/2011 |
| 6901507777 | | LANCASTER | PA | | 10/18/2012 | 0.040 | 2,751 | | | | | | 219,300 | 04/22/2011 |
| 6901507780 | | MELVILLE | NY | | 10/18/2012 | 0.040 | 63,500 | | | | | | 814,000 | 09/01/2009 |
| 6901507781 | | CAVE CREEK | AZ | | 10/18/2012 | 0.040 | 23,860 | | | | | | 410,000 | 09/14/2009 |
| 6901507846 | | PONTE VEDRA | FL | | 10/18/2012 | 0.049 | 45,906 | | 793 | | | | 950,000 | 09/05/2009 |
| 6901507851 | | ROCHESTER | MN | | 10/18/2012 | 0.040 | | | | | | | 685,000 | 10/07/2009 |
| 6901507855 | | WEST LINN | OR | | 10/18/2012 | 0.040 | 4,121 | | | | | | 725,000 | 12/03/2009 |
| 6901507858 | | HERNDON | VA | | 10/18/2012 | 0.041 | 105,781 | | 1,793 | | | | 700,000 | 11/21/2009 |
| 6901507860 | | NEW YORK | NY | | 10/18/2012 | 0.041 | 87,013 | | | | | | 857,000 | 11/24/2009 |
| 6901507862 | | SAN RAFAEL | CA | | 10/18/2012 | 0.056 | 26,713 | | 446 | | | | 622,000 | 12/08/2009 |
| 6901507863 | | PALM SPRINGS | CA | | 10/18/2012 | 0.040 | 99,811 | | | | | | 257,000 | 11/30/2009 |
| 6901507867 | | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 12/04/2009 |
| 6901507872 | | OAKHURST | CA | | 10/18/2012 | 0.040 | 64,034 | | 1,034 | | | | 190,000 | 03/19/2010 |
| 6901507874 | | CARY | NC | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 01/13/2010 |
| 6901507875 | | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.040 | 84,864 | | | | | | 785,000 | 12/31/2009 |
| 6901507882 | | HENRICO | VA | | 10/18/2012 | 0.040 | 6,965 | | 441 | | | | 456,000 | 02/02/2010 |
| 6901507883 | | FAIRFAX | CA | | 10/18/2012 | 0.040 | 92,101 | | 1,488 | | | | 523,000 | 02/26/2010 |
| 6901507887 | | DENVER | CO | | 10/18/2012 | 0.040 | 90,000 | | | | | | 314,000 | 03/29/2010 |
| 6901507889 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 45,037 | | 461 | | | | 642,000 | 02/26/2010 |
| 6901507893 | | GREY EAGLE | MN | | 10/18/2012 | 0.040 | 3,751 | | 220 | | | | 330,000 | 04/05/2010 |
| 6901507894 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 117,559 | | | | | | 429,000 | 03/10/2010 |
| 6901507895 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 27,974 | | 454 | | | | 135,000 | 03/11/2010 |
| 6901507896 | | RUTHERFORD | NJ | | 10/18/2012 | 0.040 | 23,392 | | | | | | 445,000 | 10/06/2010 |
| 6901507899 | | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | 8,642 | | | | | | 245,000 | 03/11/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901507900 | | IRVINE | CA | | 10/18/2012 | 0.040 | 59,491 | | | | | | 520,000 | 03/30/2010 |
| 6901507903 | | ROGERS | AR | | 10/18/2012 | 0.040 | | | | | | | 228,000 | 04/29/2010 |
| 6901507912 | | ROCKPORT | WA | | 10/18/2012 | 0.047 | 12,743 | | 223 | | | | 190,000 | 03/31/2010 |
| 6901507916 | | GOLDEN VALLEY | MN | | 10/18/2012 | 0.040 | 133,145 | | 2,119 | | | | 350,000 | 05/06/2010 |
| 6901507926 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | | | | | | | 505,000 | 04/28/2010 |
| 6901507933 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 46,629 | | 741 | | | | 324,000 | 05/29/2010 |
| 6901507934 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 191,595 | | | | | | 690,000 | 07/21/2010 |
| 6901507935 | | BELLOWS FALLS | VT | | 10/18/2012 | 0.040 | 112,320 | | 1,755 | | | | 195,000 | 05/29/2010 |
| 6901507937 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 41,545 | | | | | | 231,500 | 05/26/2010 |
| 6901507938 | | SLIDELL | LA | | 10/18/2012 | 0.040 | 90,444 | | | | | | 547,000 | 06/29/2010 |
| 6901507940 | | CINCINNATI | OH | | 10/18/2012 | 0.042 | 2,387 | | | | | | 77,000 | 07/07/2010 |
| 6901507942 | | BURNSVILLE | MN | | 10/18/2012 | 0.040 | | | | | | | 318,000 | 07/01/2010 |
| 6901507943 | | WESTFIELD | MA | | 10/18/2012 | 0.040 | 25,959 | | | | | | 240,000 | 06/10/2010 |
| 6901507946 | | ANITA | IA | | 10/18/2012 | 0.040 | 60,794 | | | | | | 400,000 | 07/30/2010 |
| 6901507956 | | JASPER | TN | | 10/18/2012 | 0.042 | 89,031 | | 1,349 | | | | 157,000 | 09/16/2010 |
| 6901507958 | | RALEIGH | NC | | 10/18/2012 | 0.051 | | | | | | | 507,000 | 08/30/2010 |
| 6901507960 | | ADA | MI | | 10/18/2012 | 0.040 | 91,348 | | | | | | 420,000 | 08/31/2010 |
| 6901507972 | | BELMONT | CA | | 10/18/2012 | 0.043 | 10,440 | | 219 | | | | 1,140,000 | 09/25/2009 |
| 6901507973 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 4,613 | | | | | | 434,000 | 08/20/2009 |
| 6901507975 | | TAMPA | FL | | 10/18/2012 | 0.040 | 4,500 | | | | | | 145,000 | 10/08/2009 |
| 6901507977 | | RICHMOND | CA | | 10/18/2012 | 0.040 | 81,273 | | 1,383 | | | | 330,000 | 11/19/2009 |
| 6901507978 | | MOUNTAIN HOME | AR | | 10/18/2012 | 0.040 | 2,449 | | 69 | | | | 117,000 | 10/27/2009 |
| 6901507981 | | CLIVE | IA | | 10/18/2012 | 0.052 | | | | | | | 261,000 | 11/12/2009 |
| 6901507982 | | CLOVER | SC | | 10/18/2012 | 0.040 | 57,019 | | | | | | 700,000 | 02/01/2011 |
| 6901507984 | | EVANSVILLE | IN | | 10/18/2012 | 0.040 | 43,905 | | | | | | 230,000 | 12/08/2009 |
| 6901507986 | | COLUMBIA | MO | | 10/18/2012 | 0.040 | 11,615 | | | | | | 194,604 | 11/21/2009 |
| 6901507989 | | URBANA | IL | | 10/18/2012 | 0.041 | 2,267 | | | | | | 170,800 | 11/23/2009 |
| 6901507991 | | SAN CLEMENTE | CA | | 10/18/2012 | 0.046 | 80,575 | | 1,333 | | | | 750,000 | 01/19/2010 |
| 6901507995 | | KIRKLAND | WA | | 10/18/2012 | 0.040 | | | | | | | 1,010,000 | 01/22/2010 |
| 6901507998 | | FORT COLLINS | CO | | 10/18/2012 | 0.040 | 122,833 | | | | | | 225,000 | 01/13/2010 |
| 6901507999 | | CHICAGO | IL | | 10/18/2012 | 0.046 | 29,406 | | 508 | | | | 550,000 | 01/15/2010 |
| 6901508001 | | CLEAR BROOK | VA | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 02/22/2010 |
| 6901508003 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 80,403 | | | | | | 1,025,000 | 03/12/2010 |
| 6901508005 | | MAHOPAC | NY | | 10/18/2012 | 0.040 | 52,135 | | 810 | | | | 630,000 | 02/24/2010 |
| 6901508006 | | BURBANK | CA | | 10/18/2012 | 0.040 | 71,640 | | | | | | 940,000 | 02/13/2010 |
| 6901508007 | | ALDAN | PA | | 10/18/2012 | 0.040 | 72,778 | | | | | | 158,092 | 02/25/2010 |
| 6901508011 | | GLEN ALLEN | VA | | 10/18/2012 | 0.045 | 3,323 | | 58 | | | | 190,000 | 03/18/2010 |
| 6901508012 | | DEERFIELD | IL | | 10/18/2012 | 0.040 | 104,483 | | 1,692 | | | | 860,000 | 03/26/2010 |
| 6901508013 | | SANTA FE | NM | | 10/18/2012 | 0.043 | 6,194 | | | | | | 375,000 | 04/29/2010 |
| 6901508014 | | SPRINGFIELD | PA | | 10/18/2012 | 0.040 | 58,480 | | | | | | 290,000 | 05/14/2010 |
| 6901508015 | | GREAT RIVER | NY | | 10/18/2012 | 0.040 | 16,999 | | | | | | 728,806 | 06/14/2010 |
| 6901508018 | | NAVARRE | FL | | 10/18/2012 | 0.040 | 95,660 | | 1,527 | | | | 710,000 | 04/23/2010 |
| 6901508019 | | LITTLETON | CO | | 10/18/2012 | 0.041 | 24,958 | | 398 | | | | 276,000 | 04/07/2010 |
| 6901508021 | | PARKER | CO | | 10/18/2012 | 0.053 | | | | | | | 346,000 | 05/12/2010 |
| 6901508024 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 4,126 | | | | | | 348,300 | 06/03/2010 |
| 6901508027 | | RICHMOND | VA | | 10/18/2012 | 0.040 | | | | | | | 258,000 | 05/27/2010 |
| 6901508029 | | FOSTER CITY | CA | | 10/18/2012 | 0.044 | 62,588 | | 1,452 | | | | 609,000 | 05/27/2010 |
| 6901508038 | | SAN JOSE | CA | | 10/18/2012 | 0.044 | 37,678 | | 684 | | | | 370,000 | 11/30/2009 |
| 6901508039 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 15,970 | | | | | | 667,000 | 11/20/2009 |
| 6901508040 | | CORAL GABLES | FL | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 01/13/2010 |
| 6901508043 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | | | | | | | 496,700 | 02/27/2010 |
| 6901508044 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 33,678 | | | | | | 911,000 | 04/09/2010 |
| 6901508045 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | 36,096 | | | | | | 247,000 | 04/29/2010 |
| 6901508046 | | HUNTINGTON STATION | NY | | 10/18/2012 | 0.040 | 47,430 | | | | | | 500,500 | 04/30/2010 |
| 6901508047 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.047 | | | | | | | 550,000 | 06/11/2010 |
| 6901508048 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 50 | | 2 | | | | 531,500 | 06/09/2010 |
| 6901508051 | | FOREST HILL | MD | | 10/18/2012 | 0.040 | 19,733 | | 257 | | | | 208,500 | 10/09/2010 |
| 6901508053 | | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | | | | | | | 367,300 | 11/02/2010 |
| 6901508054 | | WILLOW GROVE | PA | | 10/18/2012 | 0.058 | 7,038 | | 109 | | | | 200,000 | 10/25/2010 |
| 6901508057 | | TULSA | OK | | 10/18/2012 | 0.040 | 74,000 | | | | | | 265,000 | 01/07/2011 |
| 6901508060 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.067 | 15,382 | | 128 | | | | 199,800 | 12/23/2010 |
| 6901508061 | | BALTIMORE | MD | | 10/18/2012 | 0.040 | | | | | | | 305,300 | 01/10/2011 |
| 6901508064 | | POINT PLEASANT BEACH | NJ | | 10/18/2012 | 0.040 | | | | | | | 367,000 | 02/07/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901508067 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 466,000 | 06/29/2010 |
| 6901508070 | | TIGARD | OR | | 10/18/2012 | 0.040 | 53,327 | | 756 | | | | 370,800 | 04/29/2011 |
| 6901508071 | | BATTLE LAKE | MN | | 10/18/2012 | 0.040 | | | | | | | 591,000 | 05/25/2011 |
| 6901508072 | | EAST DUNDEE | IL | | 10/18/2012 | 0.040 | | | | | | | 175,000 | 10/03/2011 |
| 6901508099 | | DOWNEY | CA | | 10/18/2012 | 0.040 | 124,147 | | | | | | 735,000 | 05/17/2011 |
| 6901508100 | | JIM THORPE | PA | | 10/18/2012 | 0.040 | 37,120 | | | | | | 385,000 | 09/28/2009 |
| 6901508102 | | SAN JOSE | CA | | 10/18/2012 | 0.049 | 40,387 | | 523 | | | | 834,000 | 10/30/2009 |
| 6901508103 | | EASTAMPTON | NJ | | 10/18/2012 | 0.040 | 9,550 | | | | | | 257,000 | 10/26/2009 |
| 6901508105 | | FLORHAM PARK | NJ | | 10/18/2012 | 0.040 | 74,232 | | 1,256 | | | | 940,000 | 11/14/2009 |
| 6901508106 | | SAYREVILLE | NJ | | 10/18/2012 | 0.040 | 5,016 | | 85 | | | | 415,000 | 11/14/2009 |
| 6901508108 | | SELAH | WA | | 10/18/2012 | 0.040 | 19,000 | | | | | | 306,000 | 01/12/2010 |
| 6901508231 | | NEW BERLIN | WI | | 10/18/2012 | 0.040 | | | | | | | 180,000 | 10/13/2009 |
| 6901508232 | | HERNDON | VA | | 10/18/2012 | 0.040 | | | | | | | 645,000 | 10/21/2009 |
| 6901508233 | | SOUTH SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | (5,130) | | 156 | | | | 529,000 | 09/28/2009 |
| 6901508234 | | NORTHPORT | NY | | 10/18/2012 | 0.040 | 96,922 | | | | | | 782,000 | 10/15/2009 |
| 6901508239 | | NEWFANE | NY | | 10/18/2012 | 0.040 | 29,283 | | | | | | 122,000 | 10/26/2009 |
| 6901508240 | | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.040 | | | | | | | 442,000 | 11/30/2009 |
| 6901508243 | | GALESBURG | IL | | 10/18/2012 | 0.046 | 55,824 | | 944 | | | | 98,200 | 11/10/2009 |
| 6901508245 | | WAYZATA | MN | | 10/18/2012 | 0.042 | 86,651 | | 1,581 | | | | 650,000 | 12/05/2009 |
| 6901508246 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | | | | | 2,200,000 | 02/12/2010 |
| 6901508252 | | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | | | | | 753,000 | 01/26/2010 |
| 6901508253 | | SAN ANSELMO | CA | | 10/18/2012 | 0.040 | 76,537 | | | | | | 921,000 | 01/07/2010 |
| 6901508254 | | EL CERRITO | CA | | 10/18/2012 | 0.053 | | | | | | | 395,000 | 12/28/2009 |
| 6901508255 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 64,005 | | 1,057 | | | | 1,250,000 | 01/22/2010 |
| 6901508256 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 130,055 | | | | | | 1,375,000 | 02/05/2010 |
| 6901508257 | | FALLS CHURCH | VA | | 10/18/2012 | 0.045 | 25,913 | | 428 | | | | 134,000 | 01/14/2010 |
| 6901508258 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | 139,050 | | | | | | 1,135,000 | 02/12/2010 |
| 6901508259 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 1,725,000 | 05/08/2010 |
| 6901508260 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 44,915 | | | | | | 850,000 | 01/26/2010 |
| 6901508262 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | 29,266 | | 21 | | | | 1,881,000 | 03/19/2010 |
| 6901508264 | | EAST KINGSTON | NH | | 10/18/2012 | 0.040 | 23,690 | | | | | | 229,023 | 02/26/2010 |
| 6901508269 | | GENESEO | IL | | 10/18/2012 | 0.040 | 53,439 | | | | | | 200,000 | 02/26/2010 |
| 6901508270 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 48,691 | | 715 | | | | 900,000 | 03/11/2010 |
| 6901508271 | | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 03/02/2010 |
| 6901508272 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 33,704 | | | | | | 215,000 | 02/26/2010 |
| 6901508275 | | HIGH POINT | NC | | 10/18/2012 | 0.040 | (19,707) | | 2,409 | | | | 775,000 | 03/30/2010 |
| 6901508277 | | EAST AMHERST | NY | | 10/18/2012 | 0.047 | 46,278 | | | | | | 138,600 | 04/29/2010 |
| 6901508279 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 165,810 | | 2,623 | | | | 1,730,000 | 05/11/2010 |
| 6901508280 | | MEBANE | NC | | 10/18/2012 | 0.040 | 216,648 | | | | | | 331,000 | 05/10/2010 |
| 6901508283 | | COOL | CA | | 10/18/2012 | 0.040 | 138,240 | | 2,160 | | | | 270,000 | 06/23/2010 |
| 6901508284 | | VENTURA | CA | | 10/18/2012 | 0.040 | 60,866 | | | | | | 538,100 | 05/15/2010 |
| 6901508287 | | PACIFIC | WA | | 10/18/2012 | 0.040 | 66,793 | | 834 | | | | 290,000 | 06/04/2010 |
| 6901508289 | | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | | | | | | | 273,900 | 06/17/2010 |
| 6901508290 | | BRIGHTON | CO | | 10/18/2012 | 0.040 | 49,946 | | | | | | 165,000 | 06/24/2010 |
| 6901508292 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 30,509 | | 442 | | | | 500,000 | 07/30/2010 |
| 6901508297 | | NAPLES | FL | | 10/18/2012 | 0.040 | | | | | | | 275,000 | 10/21/2010 |
| 6901508298 | | DALY CITY | CA | | 10/18/2012 | 0.053 | 9,549 | | 145 | | | | 540,000 | 09/21/2010 |
| 6901508299 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 265,784 | | 2,194 | | | | 1,395,000 | 08/25/2010 |
| 6901508300 | | NORTH BETHESDA | MD | | 10/18/2012 | 0.040 | 13,360 | | | | | | 709,300 | 08/27/2010 |
| 6901508301 | | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 211,500 | | | | | | 1,595,500 | 11/22/2010 |
| 6901508302 | | BROOKLYN CENTER | MN | | 10/18/2012 | 0.040 | 25,645 | | | | | | 159,000 | 07/31/2010 |
| 6901508308 | | BLAINE | MN | | 10/18/2012 | 0.040 | 31,383 | | 778 | | | | 259,000 | 08/31/2010 |
| 6901508309 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 35,766 | | | | | | 636,000 | 01/14/2011 |
| 6901508310 | | BELMONT | CA | | 10/18/2012 | 0.043 | 207,850 | | 3,055 | | | | 820,000 | 12/14/2010 |
| 6901508313 | | BLUFFTON | IN | | 10/18/2012 | 0.040 | | | | | | | 128,159 | 10/19/2010 |
| 6901508314 | | WILMINGTON | NC | | 10/18/2012 | 0.043 | 108,642 | | 1,653 | | | | 685,000 | 09/09/2010 |
| 6901508319 | | BELVEDERE | CA | | 10/18/2012 | 0.040 | | | | | | | 2,600,000 | 11/24/2010 |
| 6901508321 | | LLOYD HARBOR | NY | | 10/18/2012 | 0.040 | 10,097 | | | | | | 1,454,000 | 11/09/2010 |
| 6901508322 | | WAXHAW | NC | | 10/18/2012 | 0.042 | 5,793 | | | | | | 560,000 | 12/20/2010 |
| 6901508323 | | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 28,976 | | | | | | 320,000 | 11/15/2010 |
| 6901508324 | | KEY BISCAYNE | FL | | 10/18/2012 | 0.040 | 169,273 | | | | | | 350,000 | 11/27/2010 |
| 6901508325 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 16,383 | | 255 | | | | 227,000 | 11/12/2010 |
| 6901508326 | | LEXINGTON | SC | | 10/18/2012 | 0.040 | | | | | | | 268,000 | 12/31/2010 |

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Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901508327 | | POWELL | OH | | 10/18/2012 | 0.040 | 931 | | | | | | 266,000 | 12/17/2010 |
| 6901508328 | | MORAGA | CA | | 10/18/2012 | 0.040 | 25,120 | | | | | | 990,000 | 12/23/2010 |
| 6901508329 | | HIGHLAND MILLS | NY | | 10/18/2012 | 0.040 | 40,185 | | | | | | 350,000 | 04/11/2011 |
| 6901508331 | | BERWICK | ME | | 10/18/2012 | 0.040 | 28,105 | | | | | | 218,000 | 04/29/2011 |
| 6901508332 | | WINDHAM | ME | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 05/09/2011 |
| 6901508333 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 06/06/2011 |
| 6901508334 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | 98,955 | | | | | | 830,000 | 09/23/2011 |
| 6901508335 | | LINDSTROM | MN | | 10/18/2012 | 0.040 | 97,500 | | | | | | 230,000 | 07/18/2011 |
| 6901508356 | | NAPA | CA | | 10/18/2012 | 0.040 | | | | | | | 503,000 | 09/14/2009 |
| 6901508358 | | QUEENSBURY | NY | | 10/18/2012 | 0.044 | 2,326 | | | | | | 299,000 | 08/26/2009 |
| 6901508360 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.062 | 5,881 | | 110 | | | | 250,000 | 09/28/2009 |
| 6901508364 | | LANGLEY | WA | | 10/18/2012 | 0.040 | 400,000 | | | | | | 1,100,000 | 09/30/2009 |
| 6901508371 | | CALDWELL | NJ | | 10/18/2012 | 0.040 | 48,680 | | | | | | 476,000 | 09/28/2009 |
| 6901508377 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | 35,000 | | | | | | 607,000 | 10/20/2009 |
| 6901508378 | | MASSAPEQUA | NY | | 10/18/2012 | 0.040 | 96,000 | | | | | | 1,161,000 | 10/14/2009 |
| 6901508381 | | ALBRIGHTSVILLE | PA | | 10/18/2012 | 0.040 | 26,590 | | 463 | | | | 230,000 | 12/15/2009 |
| 6901508382 | | BOZEMAN | MT | | 10/18/2012 | 0.040 | 48,051 | | 811 | | | | 620,000 | 11/20/2009 |
| 6901508387 | | SAN MATEO | CA | | 10/18/2012 | 0.043 | 24,815 | | 426 | | | | 830,000 | 12/02/2009 |
| 6901508389 | | DANVILLE | CA | | 10/18/2012 | 0.040 | 248,082 | | | | | | 477,000 | 12/23/2009 |
| 6901508390 | | VOORHEES | NJ | | 10/18/2012 | 0.040 | 16,458 | | | | | | 382,000 | 12/02/2009 |
| 6901508391 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | 14,777 | | | | | | 790,000 | 11/30/2009 |
| 6901508392 | | ATLANTA | GA | | 10/18/2012 | 0.043 | 46,554 | | 779 | | | | 465,000 | 12/18/2009 |
| 6901508395 | | NEEDHAM | MA | | 10/18/2012 | 0.040 | | | | | | | 1,420,000 | 01/19/2010 |
| 6901508398 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 188,856 | | | | | | 525,000 | 01/19/2010 |
| 6901508401 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 258,997 | | 2,921 | | | | 1,550,000 | 01/29/2010 |
| 6901508402 | | AURORA | CO | | 10/18/2012 | 0.040 | | | | | | | 304,000 | 01/22/2010 |
| 6901508403 | | CENTURY CITY | CA | | 10/18/2012 | 0.040 | 137,500 | | | | | | 885,000 | 05/04/2010 |
| 6901508404 | | VISALIA | CA | | 10/18/2012 | 0.043 | 70,897 | | 1,155 | | | | 373,000 | 02/25/2010 |
| 6901508405 | | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.056 | 8,032 | | 113 | | | | 260,000 | 02/04/2010 |
| 6901508409 | | WINTHROP | WA | | 10/18/2012 | 0.040 | 142,667 | | | | | | 320,000 | 02/27/2010 |
| 6901508413 | | ALLENDALE | NJ | | 10/18/2012 | 0.040 | 166,240 | | 2,727 | | | | 975,000 | 04/08/2010 |
| 6901508415 | | DEPEW | NY | | 10/18/2012 | 0.040 | 24,033 | | | | | | 101,000 | 04/13/2010 |
| 6901508417 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | | | | | 881,000 | 04/23/2010 |
| 6901508418 | | AKRON | OH | | 10/18/2012 | 0.044 | 11,626 | | 193 | | | | 92,482 | 04/30/2010 |
| 6901508420 | | SHOREHAM | NY | | 10/18/2012 | 0.040 | | | | | | | 552,350 | 05/04/2010 |
| 6901508425 | | SONOMA | CA | | 10/18/2012 | 0.040 | 31,765 | | 496 | | | | 560,000 | 05/28/2010 |
| 6901508430 | | LIVERMORE | CA | | 10/18/2012 | 0.040 | 36,354 | | 593 | | | | 454,700 | 06/11/2010 |
| 6901508433 | | WEST NYACK | NY | | 10/18/2012 | 0.047 | 17,238 | | 271 | | | | 656,900 | 06/18/2010 |
| 6901508434 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | | | | | | | 1,650,000 | 08/17/2010 |
| 6901508436 | | EVERETT | WA | | 10/18/2012 | 0.054 | 9,536 | | 150 | | | | 272,000 | 06/18/2010 |
| 6901508438 | | N PALM BEACH | FL | | 10/18/2012 | 0.040 | 31,963 | | 494 | | | | 127,700 | 06/28/2010 |
| 6901508439 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 32,101 | | | | | | 629,000 | 07/30/2010 |
| 6901508440 | | OMAHA | NE | | 10/18/2012 | 0.040 | 85,000 | | | | | | 253,000 | 07/06/2010 |
| 6901508444 | | WALTHAM | MA | | 10/18/2012 | 0.040 | | | | | | | 369,000 | 07/07/2010 |
| 6901508445 | | PUTNAM | IL | | 10/18/2012 | 0.040 | 40,748 | | | | | | 250,000 | 07/16/2010 |
| 6901508447 | | LENEXA | KS | | 10/18/2012 | 0.066 | | | | | | | 222,300 | 08/23/2010 |
| 6901508450 | | DANA POINT | CA | | 10/18/2012 | 0.040 | 30,301 | | | | | | 701,000 | 07/30/2010 |
| 6901508451 | | MODESTO | CA | | 10/18/2012 | 0.040 | 35,209 | | | | | | 360,000 | 09/20/2010 |
| 6901508454 | | ANCHORAGE | AK | | 10/18/2012 | 0.050 | 46,833 | | 711 | | | | 680,000 | 08/30/2010 |
| 6901508462 | | FLORISSANT | MO | | 10/18/2012 | 0.059 | 15,994 | | 245 | | | | 157,000 | 08/18/2010 |
| 6901508463 | | COSHOCTON | OH | | 10/18/2012 | 0.040 | 37,114 | | | | | | 141,900 | 08/27/2010 |
| 6901508465 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 88,843 | | | | | | 450,200 | 08/26/2010 |
| 6901508467 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 83,171 | | 1,272 | | | | 675,000 | 08/23/2010 |
| 6901508469 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 22,987 | | | | | | 319,000 | 08/31/2010 |
| 6901508470 | | DANVILLE | IL | | 10/18/2012 | 0.040 | 22,500 | | | | | | 85,000 | 08/31/2010 |
| 6901508471 | | BRISTOL | RI | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 09/09/2010 |
| 6901508473 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 5,705 | | | | | | 431,000 | 09/15/2010 |
| 6901508474 | | MINNEAPOLLIS | MN | | 10/18/2012 | 0.040 | 14,336 | | 123 | | | | 380,900 | 09/08/2010 |
| 6901508477 | | DRESHER | PA | | 10/18/2012 | 0.050 | 33,216 | | 44 | | | | 547,000 | 09/07/2010 |
| 6901508478 | | CORTLAND | NY | | 10/18/2012 | 0.040 | 29,141 | | | | | | 142,000 | 10/05/2010 |
| 6901508483 | | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 42,384 | | 643 | | | | 804,900 | 09/13/2010 |
| 6901508484 | | HOLLIS CENTER | ME | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 08/17/2009 |
| 6901508486 | | LOVELAND | CO | | 10/18/2012 | 0.043 | 25,161 | | 430 | | | | 335,000 | 09/29/2009 |

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Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901508488 | | NORTH CANTON | OH | | 10/18/2012 | 0.040 | 16,541 | | | | | | 181,000 | 09/10/2009 |
| 6901508491 | | GLEN ALLEN | VA | | 10/18/2012 | 0.049 | 24,745 | | 440 | | | | 615,000 | 10/26/2009 |
| 6901508494 | | CENTENNIAL | CO | | 10/18/2012 | 0.044 | 40,606 | | 707 | | | | 298,000 | 09/21/2009 |
| 6901508496 | | ASHBURN | VA | | 10/18/2012 | 0.043 | 9,279 | | | | | | 172,000 | 11/10/2009 |
| 6901508504 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.046 | | | | | | | 925,000 | 02/01/2010 |
| 6901508505 | | RANCHO SANTA MARGARIT | CA | | 10/18/2012 | 0.040 | 48,372 | | 854 | | | | 547,000 | 01/22/2010 |
| 6901508506 | | HIGHLAND PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 309,000 | 02/08/2010 |
| 6901508510 | | DAYTON | MN | | 10/18/2012 | 0.040 | 46,310 | | | | | | 130,000 | 04/21/2010 |
| 6901508514 | | CORALVILLE | IA | | 10/18/2012 | 0.040 | 99,967 | | | | | | 342,000 | 06/01/2010 |
| 6901508520 | | JACKSONVILLE | FL | | 10/18/2012 | 0.042 | 63,599 | | 988 | | | | 121,000 | 07/14/2010 |
| 6901508522 | | MONTVALE | VA | | 10/18/2012 | 0.043 | 22,868 | | | | | | 255,400 | 09/01/2010 |
| 6901508524 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 32,627 | | | | | | 1,200,000 | 08/03/2010 |
| 6901508530 | | LAKELAND | FL | | 10/18/2012 | 0.040 | 48,686 | | 744 | | | | 111,000 | 10/14/2010 |
| 6901508549 | | TELFORD | PA | | 10/18/2012 | 0.040 | 31,276 | | 471 | | | | 280,800 | 10/26/2010 |
| 6901508552 | | CIRCLE PINES | MN | | 10/18/2012 | 0.040 | 29,716 | | | | | | 139,000 | 11/04/2010 |
| 6901508559 | | SOUTH PLAINFIELD | NJ | | 10/18/2012 | 0.042 | 91,312 | | 1,341 | | | | 341,700 | 11/09/2010 |
| 6901508560 | | TOLEDO | OH | | 10/18/2012 | 0.057 | | | | | | | 130,000 | 02/08/2011 |
| 6901508568 | | NEW BRIGHTON | MN | | 10/18/2012 | 0.051 | 40,056 | | 587 | | | | 349,000 | 01/05/2011 |
| 6901508571 | | LANHAM SEABROOK | MD | | 10/18/2012 | 0.042 | 29,088 | | 419 | | | | 226,000 | 02/01/2011 |
| 6901508594 | | CORTE MADERA | CA | | 10/18/2012 | 0.047 | 23,910 | | 402 | | | | 870,000 | 12/07/2009 |
| 6901508613 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 149,362 | | | | | | 305,000 | 08/26/2009 |
| 6901508614 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 94,698 | | | | | | 125,000 | 10/13/2009 |
| 6901508616 | | FALLS CHURCH | VA | | 10/18/2012 | 0.050 | 54,342 | | 930 | | | | 585,000 | 10/12/2009 |
| 6901508617 | | PERRY HALL | MD | | 10/18/2012 | 0.042 | 2,012 | | 51 | | | | 580,000 | 10/13/2009 |
| 6901508619 | | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | 137,670 | | 2,374 | | | | 1,050,000 | 10/26/2009 |
| 6901508622 | | HUNTLEY | IL | | 10/18/2012 | 0.040 | | | | | | | 207,000 | 10/28/2009 |
| 6901508623 | | GLENDALE | AZ | | 10/18/2012 | 0.040 | | | | | | | 148,000 | 10/14/2009 |
| 6901508624 | | ALLENDALE | MI | | 10/18/2012 | 0.040 | 49,324 | | 850 | | | | 118,000 | 11/20/2009 |
| 6901508626 | | ORLANDO | FL | | 10/18/2012 | 0.045 | 34,468 | | | | | | 345,000 | 01/13/2010 |
| 6901508628 | | ORLANDO | FL | | 10/18/2012 | 0.065 | 7,494 | | 134 | | | | 170,000 | 10/30/2009 |
| 6901508630 | | WEST GROVE | PA | | 10/18/2012 | 0.040 | 177,569 | | | | | | 347,000 | 01/28/2010 |
| 6901508633 | | YONKERS | NY | | 10/18/2012 | 0.051 | 36,907 | | 598 | | | | 440,000 | 02/25/2010 |
| 6901508634 | | ANNANDALE | VA | | 10/18/2012 | 0.048 | 12,615 | | 159 | | | | 678,000 | 01/28/2010 |
| 6901508638 | | BURBANK | CA | | 10/18/2012 | 0.040 | 63,668 | | | | | | 642,500 | 07/08/2010 |
| 6901508640 | | FREMONT | CA | | 10/18/2012 | 0.040 | | | | | | | 976,000 | 07/16/2010 |
| 6901508642 | | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.050 | 25,248 | | 405 | | | | 213,000 | 02/18/2010 |
| 6901508643 | | RACELAND | KY | | 10/18/2012 | 0.040 | 45,026 | | | | | | 123,000 | 03/30/2010 |
| 6901508648 | | YONKERS | NY | | 10/18/2012 | 0.040 | 29,503 | | 335 | | | | 470,000 | 04/23/2010 |
| 6901508649 | | SAINT PETERS | MO | | 10/18/2012 | 0.040 | 23,313 | | | | | | 150,000 | 03/12/2010 |
| 6901508650 | | PUEBLO | CO | | 10/18/2012 | 0.040 | 37,235 | | 611 | | | | 90,000 | 03/16/2010 |
| 6901508654 | | ASHEVILLE | NC | | 10/18/2012 | 0.040 | 212,479 | | 3,380 | | | | 1,000,000 | 05/20/2010 |
| 6901508655 | | TONAWANDA | NY | | 10/18/2012 | 0.040 | 21,590 | | | | | | 121,400 | 04/23/2010 |
| 6901508656 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 767,500 | 04/20/2010 |
| 6901508657 | | WAXHAW | NC | | 10/18/2012 | 0.048 | 39,110 | | 618 | | | | 402,000 | 05/12/2010 |
| 6901508658 | | MILILANI | HI | | 10/18/2012 | 0.040 | 1,900 | | | | | | 865,000 | 06/09/2010 |
| 6901508662 | | ALMOND | NY | | 10/18/2012 | 0.040 | 30,268 | | 466 | | | | 115,000 | 08/06/2010 |
| 6901508663 | | ONTONAGON | MI | | 10/18/2012 | 0.040 | 26,492 | | | | | | 76,000 | 10/13/2010 |
| 6901508675 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 93,646 | | | | | | 475,000 | 05/24/2010 |
| 6901508696 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 9,344 | | 138 | | | | 356,000 | 01/26/2011 |
| 6901508708 | | BRENTWOOD | CA | | 10/18/2012 | 0.040 | 40,214 | | | | | | 383,000 | 09/09/2010 |
| 6901508709 | | ALTADENA | CA | | 10/18/2012 | 0.040 | 108,811 | | 1,680 | | | | 668,000 | 08/06/2010 |
| 6901508717 | | SAN DIEGO | CA | | 10/18/2012 | 0.053 | 19,459 | | 307 | | | | 464,000 | 10/15/2010 |
| 6901508719 | | SANIBEL | FL | | 10/18/2012 | 0.040 | | | | | | | 481,300 | 11/15/2010 |
| 6901508721 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 39,014 | | 582 | | | | 353,000 | 02/01/2011 |
| 6901508737 | | SAN JOSE | CA | | 10/18/2012 | 0.048 | | | | | | | 464,000 | 09/20/2010 |
| 6901508739 | | HOMER GLEN | IL | | 10/18/2012 | 0.043 | 64,588 | | | | | | 425,000 | 09/24/2010 |
| 6901508743 | | ARVADA | CO | | 10/18/2012 | 0.040 | | | | | | | 182,000 | 10/24/2009 |
| 6901508744 | | NEW STANTON | PA | | 10/18/2012 | 0.040 | 6,081 | | | | | | 467,000 | 10/28/2009 |
| 6901508745 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 151 | | | | | | 300,000 | 11/10/2009 |
| 6901508747 | | LOS ANGELES | CA | | 10/18/2012 | 0.049 | 21,282 | | 356 | | | | 498,000 | 12/22/2009 |
| 6901508748 | | KINGS PARK | NY | | 10/18/2012 | 0.040 | 28,512 | | | | | | 398,000 | 12/22/2009 |
| 6901508750 | | DENVER | CO | | 10/18/2012 | 0.040 | 39,645 | | | | | | 335,000 | 01/29/2010 |
| 6901508752 | | WHITE PLAINS | NY | | 10/18/2012 | 0.044 | 61,637 | | 1,018 | | | | 445,000 | 01/19/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901508753 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | | | | | 144,000 | 02/11/2010 |
| 6901508758 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 603,000 | 02/25/2010 |
| 6901508759 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 74,152 | | | | | | 565,000 | 02/27/2010 |
| 6901508762 | | BURLINGAME | CA | | 10/18/2012 | 0.040 | 24,819 | | 410 | | | | 708,000 | 02/08/2010 |
| 6901508766 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | (647) | | 18 | | | | 652,700 | 03/30/2010 |
| 6901508773 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 13,300 | | | | | | 471,000 | 03/27/2010 |
| 6901508774 | | SAN JOSE | CA | | 10/18/2012 | 0.041 | 77,059 | | 1,231 | | | | 620,000 | 04/16/2010 |
| 6901508777 | | DENVER | CO | | 10/18/2012 | 0.040 | 34 | | | | | | 400,000 | 04/23/2010 |
| 6901508781 | | OGDEN | UT | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 05/21/2010 |
| 6901508786 | | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 64,412 | | 1,014 | | | | 377,800 | 04/23/2010 |
| 6901508788 | | EDMONDS | WA | | 10/18/2012 | 0.041 | 49,997 | | | | | | 840,000 | 06/29/2010 |
| 6901508790 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 172,727 | | | | | | 1,025,000 | 07/13/2010 |
| 6901508792 | | GEORGETOWN | CA | | 10/18/2012 | 0.040 | 3,523 | | 70 | | | | 315,000 | 06/30/2010 |
| 6901508798 | | GREENFIELD | OH | | 10/18/2012 | 0.041 | 20,875 | | | | | | 154,000 | 06/25/2010 |
| 6901508800 | | IRVINE | CA | | 10/18/2012 | 0.040 | | | | | | | 550,000 | 07/24/2010 |
| 6901508804 | | GREENWOOD | MO | | 10/18/2012 | 0.040 | | | | | | | 175,000 | 10/05/2010 |
| 6901508805 | | POLAND | OH | | 10/18/2012 | 0.040 | | | | | | | 106,000 | 08/30/2010 |
| 6901508807 | | ROANOKE | VA | | 10/18/2012 | 0.051 | 2,250 | | | | | | 264,600 | 08/31/2010 |
| 6901508811 | | MIAMI | FL | | 10/18/2012 | 0.040 | 21,643 | | | | | | 193,000 | 08/31/2010 |
| 6901508813 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 5,796 | | 97 | | | | 341,000 | 08/28/2010 |
| 6901508815 | | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 86,455 | | | | | | 213,200 | 08/30/2010 |
| 6901508819 | | HARTSELLE | AL | | 10/18/2012 | 0.040 | 48,039 | | | | | | 125,000 | 11/18/2010 |
| 6901508868 | | RALEIGH | NC | | 10/18/2012 | 0.054 | | | | | | | 245,000 | 08/05/2009 |
| 6901508870 | | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 12,444 | | | | | | 240,000 | 09/16/2009 |
| 6901508872 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 92,383 | | | | | | 457,000 | 11/05/2009 |
| 6901508875 | | BROOMFIELD | CO | | 10/18/2012 | 0.040 | | | | | | | 379,000 | 11/24/2009 |
| 6901508876 | | BEACH HAVEN | NJ | | 10/18/2012 | 0.040 | 43,778 | | | | | | 267,000 | 02/05/2010 |
| 6901508877 | | RIDGEFIELD | CT | | 10/18/2012 | 0.040 | 38,964 | | | | | | 226,000 | 01/28/2010 |
| 6901508887 | | OSWEGO | NY | | 10/18/2012 | 0.040 | 61,781 | | | | | | 135,000 | 05/08/2010 |
| 6901508999 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.045 | 25,648 | | 478 | | | | 704,000 | 09/29/2009 |
| 6901509000 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 64,350 | | | | | | 188,000 | 12/10/2009 |
| 6901509002 | | DULUTH | GA | | 10/18/2012 | 0.044 | 26,319 | | 452 | | | | 335,686 | 12/22/2009 |
| 6901509008 | | CAMERON | NC | | 10/18/2012 | 0.047 | 16,756 | | 268 | | | | 34,000 | 04/29/2010 |
| 6901509060 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 2,711 | | | | | | 380,000 | 09/09/2009 |
| 6901509072 | | FORT WAYNE | IN | | 10/18/2012 | 0.040 | 19,000 | | | | | | 166,333 | 12/31/2009 |
| 6901509075 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 165,938 | | | | | | 875,000 | 03/12/2010 |
| 6901509078 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 29,400 | | 487 | | | | 147,000 | 02/11/2010 |
| 6901509079 | | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 33,597 | | 438 | | | | 96,000 | 03/02/2010 |
| 6901509080 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 23,640 | | 406 | | | | 719,000 | 02/17/2010 |
| 6901509086 | | SAN CARLOS | CA | | 10/18/2012 | 0.049 | 86,692 | | 1,387 | | | | 840,000 | 04/03/2010 |
| 6901509087 | | KEIZER | OR | | 10/18/2012 | 0.043 | | | | | | | 152,000 | 04/12/2010 |
| 6901509096 | | SANDISFIELD | MA | | 10/18/2012 | 0.040 | | | | | | | 380,000 | 07/13/2010 |
| 6901509099 | | MILPITAS | CA | | 10/18/2012 | 0.040 | 48,736 | | | | | | 685,000 | 07/30/2010 |
| 6901509103 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 8,639 | | | | | | 215,000 | 08/17/2010 |
| 6901509127 | | SHREVEPORT | LA | | 10/18/2012 | 0.040 | | | | | | | 595,000 | 11/25/2009 |
| 6901509128 | | ROSWELL | GA | | 10/18/2012 | 0.054 | | | | | | | 230,000 | 12/28/2009 |
| 6901509131 | | OCEANSIDE | CA | | 10/18/2012 | 0.040 | 18,263 | | | | | | 575,000 | 05/21/2010 |
| 6901509133 | | SALEM | SC | | 10/18/2012 | 0.040 | 44,741 | | | | | | 295,000 | 07/21/2010 |
| 6901509136 | | IRVINE | CA | | 10/18/2012 | 0.040 | 65,706 | | 1,005 | | | | 660,000 | 08/03/2010 |
| 6901509141 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | (181) | | 11 | | | | 431,700 | 08/28/2010 |
| 6901509142 | | LINCOLN | NE | | 10/18/2012 | 0.048 | 12,236 | | | | | | 148,000 | 09/20/2010 |
| 6901509145 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.054 | 2,791 | | 43 | | | | 140,000 | 08/31/2010 |
| 6901509153 | | EAST SETAUKET | NY | | 10/18/2012 | 0.040 | | | | | | | 950,000 | 09/24/2010 |
| 6901509155 | | SHERWOOD | AR | | 10/18/2012 | 0.040 | 25,464 | | | | | | 264,000 | 09/27/2010 |
| 6901509159 | | KENMORE | WA | | 10/18/2012 | 0.040 | 65,000 | | | | | | 360,000 | 10/09/2010 |
| 6901509160 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 11/06/2010 |
| 6901509163 | | WILMINGTON | DE | | 10/18/2012 | 0.052 | | | | | | | 222,300 | 12/13/2010 |
| 6901509164 | | BROOKLINE | MA | | 10/18/2012 | 0.040 | 98,937 | | | | | | 650,000 | 12/21/2010 |
| 6901509168 | | LAKE HELEN | FL | | 10/18/2012 | 0.040 | 121,000 | | | | | | 175,000 | 01/13/2011 |
| 6901509171 | | MYSTIC | CT | | 10/18/2012 | 0.040 | 489,119 | | | | | | 700,000 | 03/31/2011 |
| 6901509173 | | EAST WINDSOR | NJ | | 10/18/2012 | 0.040 | 19,140 | | | | | | 286,100 | 12/24/2010 |
| 6901509182 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 14,784 | | | | | | 860,000 | 07/01/2011 |
| 6901509187 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | | | | | | | 505,000 | 08/24/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901509188 | | GLENDALE | AZ | | 10/18/2012 | 0.040 | 45,702 | | | | | | 290,000 | 02/23/2011 |
| 6901509191 | | BENICIA | CA | | 10/18/2012 | 0.040 | | | | | | | 535,000 | 05/13/2011 |
| 6901509194 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 180,000 | 08/16/2011 |
| 6901509196 | | GORDONSVILLE | VA | | 10/18/2012 | 0.040 | 78,849 | | | | | | 240,000 | 09/22/2011 |
| 6901509199 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 29,850 | | | | | | 215,000 | 12/07/2011 |
| 6901509252 | | MONTE SERENO | CA | | 10/18/2012 | 0.040 | | | | | | | 2,200,000 | 10/19/2009 |
| 6901509257 | | TOMS RIVER | NJ | | 10/18/2012 | 0.040 | | | | | | | 490,000 | 10/21/2009 |
| 6901509259 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.043 | 182,968 | | 3,089 | | | | 870,000 | 10/29/2009 |
| 6901509260 | | SUNNYVALE | CA | | 10/18/2012 | 0.047 | 37,466 | | 641 | | | | 685,000 | 10/20/2009 |
| 6901509261 | | MENLO PARK | CA | | 10/18/2012 | 0.040 | 169,174 | | | | | | 2,178,000 | 10/30/2009 |
| 6901509266 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 244,712 | | | | | | 950,000 | 10/30/2009 |
| 6901509267 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 120,334 | | 2,044 | | | | 1,260,000 | 11/25/2009 |
| 6901509314 | | CHICAGO | IL | | 10/18/2012 | 0.043 | 62,954 | | 1,536 | | | | 450,000 | 11/22/2010 |
| 6901509380 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 49,040 | | 737 | | | | 625,000 | 09/30/2010 |
| 6901509381 | | BRONX | NY | | 10/18/2012 | 0.040 | 32,035 | | | | | | 372,000 | 12/01/2010 |
| 6901509382 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 435,000 | 09/23/2010 |
| 6901509383 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.044 | 77,936 | | 1,169 | | | | 750,000 | 10/22/2010 |
| 6901509386 | | MARYSVILLE | WA | | 10/18/2012 | 0.045 | 22,765 | | 343 | | | | 280,000 | 11/22/2010 |
| 6901509388 | | PASADENA | CA | | 10/18/2012 | 0.040 | | | | | | | 1,125,000 | 09/27/2010 |
| 6901509392 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 530,000 | 10/14/2010 |
| 6901509393 | | FERNANDINA BEACH | FL | | 10/18/2012 | 0.040 | 31,000 | | | | | | 269,000 | 10/27/2010 |
| 6901509395 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 13,175 | | | | | | 225,000 | 10/12/2010 |
| 6901509396 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,350,000 | 11/12/2010 |
| 6901509397 | | CONCORD | CA | | 10/18/2012 | 0.040 | 5,547 | | | | | | 470,000 | 11/12/2010 |
| 6901509398 | | BEAR VALLEY | CA | | 10/18/2012 | 0.040 | 23,953 | | 309 | | | | 385,000 | 12/09/2010 |
| 6901509401 | | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 10/22/2010 |
| 6901509404 | | NOVATO | CA | | 10/18/2012 | 0.040 | | | | | | | 511,000 | 11/10/2010 |
| 6901509405 | | CORTLAND | NY | | 10/18/2012 | 0.047 | 19,611 | | 334 | | | | 225,000 | 12/22/2010 |
| 6901509408 | | MORRISTOWN | NJ | | 10/18/2012 | 0.045 | 42,294 | | 652 | | | | 670,000 | 11/24/2010 |
| 6901509411 | | ALAMEDA | CA | | 10/18/2012 | 0.047 | | | | | | | 605,000 | 12/23/2010 |
| 6901509414 | | SAN BRUNO | CA | | 10/18/2012 | 0.056 | 21,464 | | 318 | | | | 502,600 | 12/09/2010 |
| 6901509415 | | BLOSSVALE | NY | | 10/18/2012 | 0.040 | 17,134 | | | | | | 117,000 | 12/17/2010 |
| 6901509416 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 22,379 | | 329 | | | | 188,400 | 12/13/2010 |
| 6901509419 | | ALAMO | CA | | 10/18/2012 | 0.040 | 23,281 | | | | | | 1,050,000 | 12/28/2010 |
| 6901509420 | | DANVILLE | CA | | 10/18/2012 | 0.040 | 83,168 | | | | | | 817,000 | 12/27/2010 |
| 6901509422 | | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 9,630 | | | | | | 300,000 | 12/22/2010 |
| 6901509423 | | ROCHESTER | NY | | 10/18/2012 | 0.040 | 33,231 | | | | | | 104,800 | 01/06/2011 |
| 6901509427 | | GALENA | IL | | 10/18/2012 | 0.040 | | | | | | | 266,500 | 01/18/2011 |
| 6901509429 | | BROOKFIELD | CT | | 10/18/2012 | 0.040 | | | | | | | 532,000 | 12/28/2010 |
| 6901509430 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 59,806 | | | | | | 214,000 | 01/28/2011 |
| 6901509431 | | N WILKESBORO | NC | | 10/18/2012 | 0.040 | 69,621 | | | | | | 100,000 | 01/21/2011 |
| 6901509432 | | SANTA MARIA | CA | | 10/18/2012 | 0.052 | 62,010 | | 902 | | | | 908,800 | 01/14/2011 |
| 6901509435 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | 79,540 | | | | | | 1,200,000 | 02/22/2011 |
| 6901509436 | | EL SOBRANTE | CA | | 10/18/2012 | 0.040 | 5,801 | | 117 | | | | 207,500 | 04/11/2011 |
| 6901509437 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 31,522 | | 476 | | | | 394,200 | 02/02/2011 |
| 6901509438 | | WEST ORANGE | NJ | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 01/20/2011 |
| 6901509439 | | OLATHE | KS | | 10/18/2012 | 0.040 | 15,223 | | 198 | | | | 164,600 | 02/17/2011 |
| 6901509441 | | NORTHDALE | FL | | 10/18/2012 | 0.040 | 8,809 | | | | | | 675,000 | 04/22/2011 |
| 6901509442 | | WESTFIELD | NJ | | 10/18/2012 | 0.040 | 159,425 | | | | | | 695,000 | 05/16/2011 |
| 6901509447 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 33,044 | | | | | | 510,000 | 06/10/2011 |
| 6901509448 | | LONG LAKE | MN | | 10/18/2012 | 0.040 | 272,472 | | | | | | 1,000,000 | 07/01/2011 |
| 6901509449 | | DEWITT | NY | | 10/18/2012 | 0.040 | | | | | | | 175,000 | 06/20/2011 |
| 6901509450 | | BRANSON | MO | | 10/18/2012 | 0.040 | 83,000 | | | | | | 899,000 | 08/15/2011 |
| 6901509451 | | HINSDALE | IL | | 10/18/2012 | 0.040 | | | | | | | 460,000 | 06/25/2011 |
| 6901509452 | | ROLLING HILLS ESTATES | CA | | 10/18/2012 | 0.040 | 45,523 | | | | | | 2,200,000 | 07/18/2011 |
| 6901509453 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 06/27/2011 |
| 6901509454 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | 13,689 | | 240 | | | | 435,000 | 07/15/2011 |
| 6901509455 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 17,473 | | | | | | 200,000 | 07/29/2011 |
| 6901509457 | | MAHWAH | NJ | | 10/18/2012 | 0.040 | 211,443 | | | | | | 916,000 | 10/12/2011 |
| 6901509458 | | HACKENSACK | NJ | | 10/18/2012 | 0.040 | | | | | | | 275,000 | 08/29/2011 |
| 6901509460 | | GREENVILLE | SC | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 09/27/2011 |
| 6901509461 | | ESCONDIDO | CA | | 10/18/2012 | 0.040 | | | | | | | 435,000 | 09/19/2011 |
| 6901509502 | | ELKHORN | NE | | 10/18/2012 | 0.040 | 4,662 | | | | | | 252,000 | 10/21/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901509504 | | GRANITE BAY | CA | | 10/18/2012 | 0.040 | 139,127 | | 2,087 | | | | 1,300,000 | 10/22/2010 |
| 6901509509 | | VIENNA | VA | | 10/18/2012 | 0.040 | | | | | | | 1,000,000 | 11/05/2010 |
| 6901509510 | | CRESTONE | CO | | 10/18/2012 | 0.044 | 24,888 | | | | | | 140,000 | 11/17/2010 |
| 6901509515 | | SURF CITY | NJ | | 10/18/2012 | 0.040 | 75,140 | | | | | | 450,000 | 03/07/2011 |
| 6901509516 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 77,896 | | | | | | 325,000 | 03/31/2011 |
| 6901509523 | | EAST ELMHURST | NY | | 10/18/2012 | 0.040 | 100,766 | | | | | | 415,000 | 04/08/2011 |
| 6901509524 | | PORTLAND | OR | | 10/18/2012 | 0.042 | 7,948 | | 131 | | | | 310,000 | 04/08/2011 |
| 6901509525 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 753,000 | 03/29/2011 |
| 6901509526 | | FOX RIVER GROVE | IL | | 10/18/2012 | 0.040 | 38,987 | | | | | | 147,000 | 09/28/2011 |
| 6901509530 | | PONTE VEDRA | FL | | 10/18/2012 | 0.046 | 30,738 | | 423 | | | | 366,000 | 09/17/2010 |
| 6901509531 | | SPOKANE | WA | | 10/18/2012 | 0.040 | 11,035 | | | | | | 253,600 | 12/07/2010 |
| 6901509532 | | SAN CARLOS | CA | | 10/18/2012 | 0.040 | 149,109 | | | | | | 880,000 | 11/29/2010 |
| 6901509534 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 39,768 | | | | | | 214,000 | 09/30/2010 |
| 6901509535 | | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | 45,162 | | | | | | 991,700 | 09/24/2010 |
| 6901509540 | | BOYDTON | VA | | 10/18/2012 | 0.040 | 22,242 | | | | | | 545,000 | 11/30/2010 |
| 6901509541 | | EL CAJON | CA | | 10/18/2012 | 0.040 | 60,191 | | | | | | 370,000 | 01/04/2011 |
| 6901509542 | | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | | | | | | | 284,000 | 12/24/2010 |
| 6901509543 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 51,000 | | | | | | 319,000 | 01/28/2011 |
| 6901509550 | | GENEVA | IL | | 10/18/2012 | 0.040 | 123,023 | | | | | | 250,000 | 07/01/2011 |
| 6901509560 | | SAINT JOHN | IN | | 10/18/2012 | 0.043 | 22,589 | | 218 | | | | 285,000 | 04/01/2011 |
| 6901509563 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.041 | 27,931 | | | | | | 690,000 | 05/19/2011 |
| 6901509567 | | NEW ORLEANS | LA | | 10/18/2012 | 0.040 | 122,333 | | | | | | 675,000 | 05/11/2011 |
| 6901509568 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 121,635 | | | | | | 711,000 | 05/04/2011 |
| 6901509569 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 446,327 | | | | | | 1,575,000 | 05/20/2011 |
| 6901509570 | | ROCHESTER | MI | | 10/18/2012 | 0.040 | 20,007 | | | | | | 455,000 | 06/08/2011 |
| 6901509571 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 49,744 | | | | | | 220,000 | 04/28/2011 |
| 6901509572 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 90,422 | | | | | | 665,000 | 05/10/2011 |
| 6901509576 | | OMAHA | NE | | 10/18/2012 | 0.040 | 53,634 | | | | | | 210,000 | 05/18/2011 |
| 6901509577 | | CHINO | CA | | 10/18/2012 | 0.040 | 500 | | | | | | 313,400 | 05/11/2011 |
| 6901509578 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 25,000 | | | | | | 536,600 | 05/26/2011 |
| 6901509579 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 322,500 | 04/29/2011 |
| 6901509581 | | STRATFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 335,000 | 07/20/2011 |
| 6901509583 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 95,879 | | 1,316 | | | | 700,000 | 07/19/2011 |
| 6901509584 | | MAITLAND | FL | | 10/18/2012 | 0.040 | 13,564 | | 200 | | | | 297,000 | 06/30/2011 |
| 6901509585 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 07/14/2011 |
| 6901509586 | | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 42,539 | | 634 | | | | 351,000 | 06/20/2011 |
| 6901509588 | | PALOS PARK | IL | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 07/22/2011 |
| 6901509591 | | BINGHAMTON | NY | | 10/18/2012 | 0.040 | 52,497 | | 764 | | | | 136,000 | 08/11/2011 |
| 6901509592 | | SAINT GEORGE | UT | | 10/18/2012 | 0.040 | 5,912 | | | | | | 490,000 | 07/01/2011 |
| 6901509593 | | ELKINS PARK | PA | | 10/18/2012 | 0.040 | 67,400 | | | | | | 425,000 | 08/02/2011 |
| 6901509594 | | PALM HARBOR | FL | | 10/18/2012 | 0.057 | | | | | | | 245,000 | 08/19/2011 |
| 6901509596 | | YORK | PA | | 10/18/2012 | 0.040 | 78,523 | | | | | | 560,000 | 10/11/2011 |
| 6901509635 | | PORTER | IN | | 10/18/2012 | 0.040 | 1,307 | | | | | | 200,000 | 05/07/2011 |
| 6901509637 | | LEESBURG | FL | | 10/18/2012 | 0.040 | 77,219 | | 917 | | | | 192,000 | 04/29/2011 |
| 6901509638 | | WARREN | MI | | 10/18/2012 | 0.054 | 918 | | | | | | 50,000 | 04/21/2011 |
| 6901509639 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 55,546 | | 791 | | | | 435,000 | 05/17/2011 |
| 6901509640 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.053 | 22,739 | | 318 | | | | 226,000 | 05/20/2011 |
| 6901509641 | | NILES | IL | | 10/18/2012 | 0.040 | | | | | | | 296,000 | 04/20/2011 |
| 6901509643 | | GLENDORA | CA | | 10/18/2012 | 0.040 | | | | | | | 544,400 | 07/05/2011 |
| 6901509644 | | BRIDGEPORT | CA | | 10/18/2012 | 0.068 | | | | | | | 275,000 | 06/30/2011 |
| 6901509645 | | CRANSTON | RI | | 10/18/2012 | 0.040 | 139,154 | | | | | | 700,000 | 05/31/2011 |
| 6901509647 | | NEW DURHAM | NH | | 10/18/2012 | 0.040 | 20,697 | | | | | | 206,000 | 07/08/2011 |
| 6901509650 | | FAIRFAX | VA | | 10/18/2012 | 0.040 | 101,366 | | | | | | 690,000 | 08/13/2011 |
| 6901509651 | | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 178,379 | | 1,664 | | | | 300,000 | 09/11/2009 |
| 6901509695 | | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | | | | | 270,000 | 11/08/2010 |
| 6901558001 | | SUNBURY | OH | | 10/18/2012 | 0.040 | | | | | | | 98,000 | 08/31/2009 |
| 6901558002 | | KEESEVILLE | NY | | 10/18/2012 | 0.040 | 8,551 | | | | | | 379,500 | 09/04/2009 |
| 6901558003 | | ARNOLD | MD | | 10/18/2012 | 0.040 | 83,128 | | | | | | 1,200,000 | 09/15/2009 |
| 6901558006 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 495,000 | 08/19/2009 |
| 6901558007 | | HARRISONBURG | VA | | 10/18/2012 | 0.040 | 41,531 | | 732 | | | | 391,500 | 09/04/2009 |
| 6901558014 | | MCKEESPORT | PA | | 10/18/2012 | 0.042 | 53,255 | | 931 | | | | 113,000 | 09/01/2009 |
| 6901558017 | | DUNMORE | PA | | 10/18/2012 | 0.055 | 12,131 | | 218 | | | | 164,000 | 08/21/2009 |
| 6901558019 | | RISING SUN | MD | | 10/18/2012 | 0.040 | 47,472 | | | | | | 465,000 | 08/13/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558021 | | WEST NEWBURY | MA | | 10/18/2012 | 0.044 | 23,917 | | | | | | 270,000 | 09/16/2009 |
| 6901558022 | | DUNMORE | PA | | 10/18/2012 | 0.040 | 341 | | 11 | | | | 337,000 | 08/19/2009 |
| 6901558025 | | POMPANO BEACH | FL | | 10/18/2012 | 0.041 | 39,753 | | 691 | | | | 360,000 | 10/30/2009 |
| 6901558029 | | MORAGA | CA | | 10/18/2012 | 0.047 | 47,817 | | 836 | | | | 850,000 | 09/18/2009 |
| 6901558032 | | BOONTON | NJ | | 10/18/2012 | 0.040 | | | | | | | 359,000 | 08/21/2009 |
| 6901558033 | | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 81,869 | | | | | | 193,000 | 08/31/2009 |
| 6901558036 | | LONG BEACH TOWNSHIP | NJ | | 10/18/2012 | 0.040 | 252,805 | | | | | | 535,000 | 09/18/2009 |
| 6901558042 | | BENTON | AR | | 10/18/2012 | 0.040 | 8,723 | | | | | | 92,000 | 09/30/2009 |
| 6901558043 | | BENTON | AR | | 10/18/2012 | 0.040 | 52,395 | | | | | | 138,500 | 09/03/2009 |
| 6901558045 | | PORT EDWARDS | WI | | 10/18/2012 | 0.040 | 71,283 | | | | | | 132,000 | 10/01/2009 |
| 6901558048 | | CABOT | AR | | 10/18/2012 | 0.040 | | | | | | | 134,800 | 08/27/2009 |
| 6901558051 | | CHICAGO | IL | | 10/18/2012 | 0.040 | | | | | | | 135,000 | 08/19/2009 |
| 6901558053 | | PATERSON | NJ | | 10/18/2012 | 0.040 | 35,400 | | | | | | 255,000 | 12/23/2009 |
| 6901558054 | | THROOP | PA | | 10/18/2012 | 0.058 | 12,822 | | 240 | | | | 160,000 | 08/17/2009 |
| 6901558056 | | DEERBROOK | WI | | 10/18/2012 | 0.040 | 21,406 | | | | | | 260,000 | 09/28/2009 |
| 6901558057 | | WILTON | ME | | 10/18/2012 | 0.040 | 57,468 | | | | | | 96,000 | 08/27/2009 |
| 6901558059 | | QUAKERTOWN | PA | | 10/18/2012 | 0.040 | 40,114 | | | | | | 257,000 | 09/25/2009 |
| 6901558061 | | OMAHA | NE | | 10/18/2012 | 0.040 | | | | | | | 160,244 | 08/28/2009 |
| 6901558062 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 321 | | | | | | 257,000 | 09/08/2009 |
| 6901558063 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 177,000 | 08/31/2009 |
| 6901558067 | | GLENMOORE | PA | | 10/18/2012 | 0.052 | 23,053 | | 401 | | | | 390,000 | 09/29/2009 |
| 6901558070 | | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.045 | 17,117 | | 296 | | | | 300,000 | 09/25/2009 |
| 6901558071 | | FOREST | VA | | 10/18/2012 | 0.040 | 31,484 | | 550 | | | | 400,000 | 09/25/2009 |
| 6901558072 | | DIKE | IA | | 10/18/2012 | 0.040 | 28,093 | | | | | | 203,400 | 09/24/2009 |
| 6901558073 | | MONROEVILLE | PA | | 10/18/2012 | 0.043 | (185) | | 6 | | | | 90,000 | 09/15/2009 |
| 6901558074 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 245,933 | | | | | | 1,750,000 | 10/05/2009 |
| 6901558077 | | TRUMBULL | CT | | 10/18/2012 | 0.040 | | | | | | | 434,000 | 09/02/2009 |
| 6901558081 | | SAN MARINO | CA | | 10/18/2012 | 0.040 | 79,234 | | | | | | 1,025,000 | 10/23/2009 |
| 6901558082 | | LAKE WALES | FL | | 10/18/2012 | 0.040 | | | | | | | 460,000 | 11/03/2009 |
| 6901558084 | | ELLENSBURG | WA | | 10/18/2012 | 0.040 | | | | | | | 560,000 | 09/11/2009 |
| 6901558086 | | MOVILLE | IA | | 10/18/2012 | 0.040 | 89,283 | | | | | | 150,000 | 09/02/2009 |
| 6901558087 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 21,517 | | | | | | 509,000 | 09/18/2009 |
| 6901558089 | | MANASSAS | VA | | 10/18/2012 | 0.040 | 25,802 | | | | | | 209,000 | 08/31/2009 |
| 6901558091 | | WEST CHICAGO | IL | | 10/18/2012 | 0.040 | 63,091 | | | | | | 153,000 | 08/27/2009 |
| 6901558094 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 321,000 | 09/03/2009 |
| 6901558098 | | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | | | | | 140,000 | 08/28/2009 |
| 6901558100 | | NANTUCKET | MA | | 10/18/2012 | 0.040 | | | | | | | 1,350,000 | 10/30/2009 |
| 6901558101 | | MIAMI | FL | | 10/18/2012 | 0.042 | 32,285 | | 636 | | | | 175,000 | 10/29/2009 |
| 6901558111 | | GARDENA | CA | | 10/18/2012 | 0.040 | 57,498 | | | | | | 376,000 | 09/17/2009 |
| 6901558116 | | OLNEY | MD | | 10/18/2012 | 0.040 | | | | | | | 530,000 | 09/21/2009 |
| 6901558120 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 32,235 | | | | | | 267,000 | 09/25/2009 |
| 6901558123 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 327,000 | 09/10/2009 |
| 6901558127 | | LAUREL | MD | | 10/18/2012 | 0.040 | | | | | | | 365,000 | 09/30/2009 |
| 6901558128 | | YOUNGSTOWN | OH | | 10/18/2012 | 0.040 | | | | | | | 63,000 | 09/02/2009 |
| 6901558132 | | RICHMOND | VA | | 10/18/2012 | 0.040 | | | | | | | 238,000 | 09/28/2009 |
| 6901558135 | | WARRENVILLE | IL | | 10/18/2012 | 0.040 | 49,036 | | | | | | 356,000 | 09/10/2009 |
| 6901558138 | | FARGO | ND | | 10/18/2012 | 0.040 | 80,500 | | | | | | 146,000 | 09/16/2009 |
| 6901558139 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | | | | | | | 471,000 | 10/15/2009 |
| 6901558140 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 85,965 | | | | | | 710,000 | 09/25/2009 |
| 6901558141 | | AINSWORTH | IA | | 10/18/2012 | 0.040 | 91,156 | | 1,557 | | | | 212,000 | 10/07/2009 |
| 6901558144 | | CHESTNUT RIDGE | NY | | 10/18/2012 | 0.044 | 48,046 | | | | | | 390,000 | 09/18/2009 |
| 6901558145 | | APEX | NC | | 10/18/2012 | 0.058 | 16,386 | | 218 | | | | 304,000 | 09/21/2009 |
| 6901558148 | | HAMPSHIRE | IL | | 10/18/2012 | 0.040 | | | | | | | 279,000 | 10/02/2009 |
| 6901558154 | | HILLIARD | OH | | 10/18/2012 | 0.041 | 21,769 | | 388 | | | | 270,000 | 09/15/2009 |
| 6901558155 | | MULLICA HILL | NJ | | 10/18/2012 | 0.040 | 22,090 | | 279 | | | | 290,000 | 10/31/2009 |
| 6901558156 | | TRINITY | NC | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 09/30/2009 |
| 6901558157 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 934 | | | | | | 460,000 | 10/26/2009 |
| 6901558158 | | EASTON | PA | | 10/18/2012 | 0.040 | 70,458 | | | | | | 245,000 | 09/24/2009 |
| 6901558159 | | LIVONIA | MI | | 10/18/2012 | 0.040 | 3,160 | | 60 | | | | 118,297 | 10/13/2009 |
| 6901558160 | | WESTBURY | NY | | 10/18/2012 | 0.040 | 148,275 | | | | | | 427,000 | 11/05/2009 |
| 6901558162 | | COLUMBIA | SC | | 10/18/2012 | 0.045 | 43,600 | | 183 | | | | 522,000 | 08/31/2009 |
| 6901558163 | | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 47,865 | | | | | | 217,000 | 09/25/2009 |
| 6901558168 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.043 | 90,892 | | 1,597 | | | | 650,000 | 08/31/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558172 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 100,000 | | | | | | 1,275,000 | 04/01/2010 |
| 6901558174 | | CORVALLIS | OR | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 10/01/2009 |
| 6901558177 | | STILWELL | KS | | 10/18/2012 | 0.040 | | | | | | | 240,325 | 09/15/2009 |
| 6901558180 | | MIAMI | FL | | 10/18/2012 | 0.040 | | | | | | | 173,000 | 09/29/2009 |
| 6901558181 | | EAGLE LAKE | MN | | 10/18/2012 | 0.045 | 709 | | 13 | | | | 220,000 | 09/08/2009 |
| 6901558184 | | CALDWELL | ID | | 10/18/2012 | 0.040 | 27,070 | | 473 | | | | 167,000 | 10/14/2009 |
| 6901558189 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 3,024 | | | | | | 210,000 | 09/30/2009 |
| 6901558190 | | DAMASCUS | MD | | 10/18/2012 | 0.058 | | | | | | | 340,000 | 10/23/2009 |
| 6901558192 | | NOVI | MI | | 10/18/2012 | 0.048 | 30,553 | | 215 | | | | 530,000 | 08/31/2009 |
| 6901558193 | | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 22,360 | | 404 | | | | 228,000 | 09/16/2009 |
| 6901558200 | | GREEN LANE | PA | | 10/18/2012 | 0.040 | 1,290 | | 25 | | | | 258,000 | 10/06/2009 |
| 6901558202 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 18,936 | | | | | | 428,000 | 10/23/2009 |
| 6901558204 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | | | | | 256,000 | 10/30/2009 |
| 6901558207 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 85 | | | | | | 465,000 | 09/14/2009 |
| 6901558208 | | CASSELBERRY | FL | | 10/18/2012 | 0.053 | 21,715 | | 377 | | | | 224,000 | 09/22/2009 |
| 6901558209 | | GRAYSLAKE | IL | | 10/18/2012 | 0.040 | | | | | | | 270,000 | 09/24/2009 |
| 6901558210 | | ENFIELD | CT | | 10/18/2012 | 0.040 | 23,796 | | | | | | 217,000 | 09/14/2009 |
| 6901558211 | | BUCHANAN | MI | | 10/18/2012 | 0.040 | | | | | | | 70,900 | 09/29/2009 |
| 6901558212 | | ROCKY MOUNT | NC | | 10/18/2012 | 0.065 | 9,500 | | 162 | | | | 138,000 | 09/30/2009 |
| 6901558213 | | PALM SPRINGS | CA | | 10/18/2012 | 0.045 | 23,081 | | 395 | | | | 440,000 | 11/17/2009 |
| 6901558214 | | HENDERSON | NC | | 10/18/2012 | 0.040 | 25,814 | | 448 | | | | 211,000 | 09/29/2009 |
| 6901558215 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | (1,603) | | 54 | | | | 240,000 | 09/24/2009 |
| 6901558217 | | LAKE WORTH | FL | | 10/18/2012 | 0.070 | 8,409 | | 151 | | | | 64,000 | 09/24/2009 |
| 6901558222 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 1,225,000 | 10/01/2009 |
| 6901558224 | | MONTEREY | CA | | 10/18/2012 | 0.049 | 69,492 | | 1,189 | | | | 579,100 | 10/07/2009 |
| 6901558226 | | POST FALLS | ID | | 10/18/2012 | 0.040 | | | | | | | 285,000 | 09/29/2009 |
| 6901558227 | | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 10/13/2009 |
| 6901558229 | | ELON | NC | | 10/18/2012 | 0.040 | 5,996 | | | | | | 305,000 | 10/01/2009 |
| 6901558230 | | CENTER VALLEY | PA | | 10/18/2012 | 0.052 | 14,409 | | 250 | | | | 247,000 | 09/30/2009 |
| 6901558231 | | SNOHOMISH | WA | | 10/18/2012 | 0.042 | | | | | | | 550,000 | 10/23/2009 |
| 6901558232 | | SANTA PAULA | CA | | 10/18/2012 | 0.040 | 48,680 | | | | | | 280,000 | 09/30/2009 |
| 6901558233 | | SOUTH HILL | VA | | 10/18/2012 | 0.040 | 13,154 | | | | | | 250,000 | 09/30/2009 |
| 6901558240 | | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 13,944 | | 256 | | | | 880,000 | 09/28/2009 |
| 6901558241 | | ALLEGAN | MI | | 10/18/2012 | 0.040 | 29,315 | | | | | | 83,000 | 09/22/2009 |
| 6901558243 | | CUSTER | WA | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 09/25/2009 |
| 6901558245 | | SOUTH PORTLAND | ME | | 10/18/2012 | 0.045 | 38,236 | | 657 | | | | 199,000 | 10/07/2009 |
| 6901558246 | | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 9,442 | | 162 | | | | 83,000 | 10/19/2009 |
| 6901558247 | | GREEN BAY | WI | | 10/18/2012 | 0.040 | | | | | | | 213,000 | 09/28/2009 |
| 6901558249 | | ACTON | MA | | 10/18/2012 | 0.042 | 46,531 | | 804 | | | | 660,000 | 09/29/2009 |
| 6901558250 | | LAS VEGAS | NV | | 10/18/2012 | 0.065 | | | | | | | 180,000 | 10/15/2009 |
| 6901558255 | | LAFAYETTE | IN | | 10/18/2012 | 0.058 | | | | | | | 112,000 | 09/18/2009 |
| 6901558256 | | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 91,288 | | | | | | 143,000 | 09/29/2009 |
| 6901558257 | | DENVER | CO | | 10/18/2012 | 0.040 | | | | | | | 349,000 | 10/15/2009 |
| 6901558258 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | | | | | | | 202,000 | 10/30/2009 |
| 6901558259 | | PLAISTOW | NH | | 10/18/2012 | 0.040 | (7,232) | | 692 | | | | 349,000 | 09/25/2009 |
| 6901558260 | | ALOHA | OR | | 10/18/2012 | 0.040 | | | | | | | 191,500 | 10/01/2009 |
| 6901558262 | | SAN LEANDRO | CA | | 10/18/2012 | 0.047 | 1,939 | | 67 | | | | 305,000 | 11/12/2009 |
| 6901558263 | | KALAMAZOO | MI | | 10/18/2012 | 0.040 | 38,478 | | 674 | | | | 95,000 | 10/31/2009 |
| 6901558270 | | BRISTOL | CT | | 10/18/2012 | 0.040 | | | | | | | 264,000 | 09/22/2009 |
| 6901558273 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | | | | | 1,150,000 | 10/22/2009 |
| 6901558274 | | WALL | SD | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 10/12/2009 |
| 6901558277 | | BROOKLYN | MI | | 10/18/2012 | 0.040 | 135,261 | | | | | | 265,000 | 10/27/2009 |
| 6901558279 | | WHEATON | IL | | 10/18/2012 | 0.040 | 41,872 | | | | | | 930,000 | 10/23/2009 |
| 6901558280 | | RAPHINE | VA | | 10/18/2012 | 0.041 | 16,440 | | 281 | | | | 238,000 | 10/05/2009 |
| 6901558281 | | DETROIT | MI | | 10/18/2012 | 0.040 | 49,570 | | | | | | 77,000 | 10/02/2009 |
| 6901558284 | | SAHUARITA | AZ | | 10/18/2012 | 0.040 | | | | | | | 192,000 | 10/09/2009 |
| 6901558285 | | PLAINSBORO | NJ | | 10/18/2012 | 0.069 | (112) | | 22 | | | | 132,000 | 09/29/2009 |
| 6901558287 | | NORWELL | MA | | 10/18/2012 | 0.040 | | | | | | | 660,000 | 10/09/2009 |
| 6901558288 | | NORTH MANKATO | MN | | 10/18/2012 | 0.040 | 10,385 | | | | | | 135,000 | 12/03/2009 |
| 6901558295 | | RIVERTON | UT | | 10/18/2012 | 0.040 | 27,000 | | | | | | 208,000 | 09/30/2009 |
| 6901558296 | | OAKLAND | CA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 10/07/2009 |
| 6901558298 | | LAKEWOOD | NJ | | 10/18/2012 | 0.040 | 24,139 | | | | | | 371,000 | 09/29/2009 |
| 6901558299 | | CORTLAND | NY | | 10/18/2012 | 0.040 | 25,467 | | | | | | 210,000 | 09/29/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558304 | | MIAMI | FL | | 10/18/2012 | 0.040 | 24,381 | | | | | | 711,000 | 10/12/2009 |
| 6901558309 | | FRUIT COVE | FL | | 10/18/2012 | 0.040 | 31,757 | | | | | | 223,000 | 10/06/2009 |
| 6901558310 | | FREEPORT | NY | | 10/18/2012 | 0.040 | 120,089 | | 2,027 | | | | 402,500 | 10/30/2009 |
| 6901558312 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 10/07/2009 |
| 6901558315 | | HOFFMAN ESTATES | IL | | 10/18/2012 | 0.040 | 10,253 | | | | | | 301,000 | 10/05/2009 |
| 6901558316 | | DOVER | DE | | 10/18/2012 | 0.040 | 76,835 | | | | | | 162,247 | 11/06/2009 |
| 6901558317 | | PEORIA | AZ | | 10/18/2012 | 0.040 | 675 | | 37 | | | | 70,000 | 10/30/2009 |
| 6901558320 | | ZUNI | VA | | 10/18/2012 | 0.040 | 7,845 | | | | | | 252,000 | 10/08/2009 |
| 6901558321 | | LYMAN | ME | | 10/18/2012 | 0.049 | | | | | | | 270,000 | 11/13/2009 |
| 6901558329 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 308,000 | 10/02/2009 |
| 6901558331 | | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 98,877 | | | | | | 490,000 | 11/02/2009 |
| 6901558332 | | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | 29,996 | | | | | | 630,000 | 11/06/2009 |
| 6901558337 | | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | 95,444 | | | | | | 350,000 | 10/20/2009 |
| 6901558338 | | LONDONDERRY | NH | | 10/18/2012 | 0.051 | 44,232 | | 756 | | | | 406,000 | 10/23/2009 |
| 6901558341 | | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.049 | 28,555 | | | | | | 400,000 | 10/05/2009 |
| 6901558344 | | COON RAPIDS | MN | | 10/18/2012 | 0.044 | | | | | | | 235,000 | 10/26/2009 |
| 6901558345 | | PITTSTOWN | NJ | | 10/18/2012 | 0.040 | 144,550 | | | | | | 521,000 | 10/29/2009 |
| 6901558347 | | POWELL | OH | | 10/18/2012 | 0.040 | 43,213 | | | | | | 306,000 | 10/12/2009 |
| 6901558355 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | (455) | | 14 | | | | 444,000 | 10/23/2009 |
| 6901558358 | | ALLOWAY | NJ | | 10/18/2012 | 0.040 | | | | | | | 165,000 | 10/23/2009 |
| 6901558362 | | GREELEY | CO | | 10/18/2012 | 0.040 | | | | | | | 345,000 | 10/22/2009 |
| 6901558363 | | PACIFIC GROVE | CA | | 10/18/2012 | 0.047 | 33,278 | | 562 | | | | 500,000 | 11/12/2009 |
| 6901558365 | | SYOSSET | NY | | 10/18/2012 | 0.040 | 3,428 | | | | | | 611,000 | 10/21/2009 |
| 6901558368 | | SAFETY HARBOR | FL | | 10/18/2012 | 0.040 | 39,239 | | 708 | | | | 213,000 | 10/03/2009 |
| 6901558370 | | MILILANI | HI | | 10/18/2012 | 0.040 | | | | | | | 710,000 | 10/28/2009 |
| 6901558371 | | ISANTI | MN | | 10/18/2012 | 0.040 | 28,858 | | 506 | | | | 200,000 | 10/28/2009 |
| 6901558372 | | BRIARCLIFF MANOR | NY | | 10/18/2012 | 0.040 | 32,600 | | | | | | 410,000 | 11/05/2009 |
| 6901558375 | | SHOREVIEW | MN | | 10/18/2012 | 0.040 | | | | | | | 259,000 | 10/19/2009 |
| 6901558376 | | DECATUR | GA | | 10/18/2012 | 0.048 | 22,259 | | 378 | | | | 335,000 | 11/25/2009 |
| 6901558379 | | MC LEAN | VA | | 10/18/2012 | 0.040 | | | | | | | 177,000 | 10/20/2009 |
| 6901558380 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | 34,228 | | 559 | | | | 483,900 | 10/07/2009 |
| 6901558381 | | COTOPAXI | CO | | 10/18/2012 | 0.040 | | | | | | | 356,000 | 11/24/2009 |
| 6901558382 | | LIVERMORE | CA | | 10/18/2012 | 0.040 | 1,732 | | 97 | | | | 415,000 | 11/03/2009 |
| 6901558389 | | DEARBORN | MI | | 10/18/2012 | 0.040 | 39,587 | | | | | | 117,046 | 11/16/2009 |
| 6901558390 | | METUCHEN | NJ | | 10/18/2012 | 0.045 | 1,705 | | 63 | | | | 460,000 | 10/30/2009 |
| 6901558391 | | VANCOUVER | WA | | 10/18/2012 | 0.040 | 33,167 | | 570 | | | | 161,000 | 11/18/2009 |
| 6901558392 | | HENDERSON | NV | | 10/18/2012 | 0.042 | 24,775 | | 424 | | | | 143,000 | 10/20/2009 |
| 6901558393 | | CONIFER | CO | | 10/18/2012 | 0.040 | 28,426 | | 488 | | | | 400,000 | 10/09/2009 |
| 6901558395 | | KENNESAW | GA | | 10/18/2012 | 0.066 | 3,037 | | 82 | | | | 133,000 | 11/30/2009 |
| 6901558398 | | JERMYN | PA | | 10/18/2012 | 0.043 | 11,037 | | 190 | | | | 125,000 | 10/23/2009 |
| 6901558403 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | | | | | 226,800 | 10/15/2009 |
| 6901558404 | | MORENO VALLEY | CA | | 10/18/2012 | 0.065 | | | | | | | 110,000 | 10/30/2009 |
| 6901558407 | | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 37,385 | | | | | | 150,000 | 11/19/2009 |
| 6901558408 | | MIAMI | FL | | 10/18/2012 | 0.040 | 2,614 | | 44 | | | | 265,000 | 10/28/2009 |
| 6901558414 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | | | | | | | 192,000 | 10/19/2009 |
| 6901558415 | | HARRISONBURG | VA | | 10/18/2012 | 0.040 | 47,884 | | | | | | 286,000 | 11/24/2009 |
| 6901558417 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 67,988 | | | | | | 273,000 | 12/22/2009 |
| 6901558425 | | STONY BROOK | NY | | 10/18/2012 | 0.040 | 23,131 | | | | | | 530,000 | 10/27/2009 |
| 6901558427 | | MOBILE | AL | | 10/18/2012 | 0.041 | 13,910 | | 247 | | | | 275,000 | 10/27/2009 |
| 6901558428 | | SCOTT TOWNSHIP | PA | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 10/13/2009 |
| 6901558434 | | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 126,037 | | 2,163 | | | | 945,000 | 10/23/2009 |
| 6901558435 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.046 | 31,839 | | 545 | | | | 420,000 | 09/30/2009 |
| 6901558436 | | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | | | | | 314,000 | 10/20/2009 |
| 6901558437 | | SIOUX FALLS | SD | | 10/18/2012 | 0.040 | 45,440 | | | | | | 122,000 | 12/09/2009 |
| 6901558441 | | NEWARK | DE | | 10/18/2012 | 0.045 | 14,797 | | 253 | | | | 356,000 | 11/20/2009 |
| 6901558444 | | ENGLEWOOD | OH | | 10/18/2012 | 0.040 | | | | | | | 84,000 | 10/28/2009 |
| 6901558446 | | TUNKHANNOCK | PA | | 10/18/2012 | 0.042 | 33,026 | | 559 | | | | 312,500 | 10/30/2009 |
| 6901558449 | | DENVER | NC | | 10/18/2012 | 0.049 | 21,231 | | 364 | | | | 309,000 | 11/12/2009 |
| 6901558459 | | COTTAGE GROVE | MN | | 10/18/2012 | 0.040 | | | | | | | 177,000 | 10/28/2009 |
| 6901558461 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 10/26/2009 |
| 6901558462 | | LORIS | SC | | 10/18/2012 | 0.057 | 17,110 | | 287 | | | | 325,000 | 12/16/2009 |
| 6901558463 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 65,719 | | 1,002 | | | | 260,000 | 11/12/2009 |
| 6901558465 | | CARY | NC | | 10/18/2012 | 0.040 | | | | | | | 455,000 | 10/30/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558467 | | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.040 | 19,712 | | | | | | 195,000 | 10/28/2009 |
| 6901558471 | | EARLYSVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 430,000 | 10/21/2009 |
| 6901558472 | | CHICAGO | IL | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 10/27/2009 |
| 6901558474 | | MARLBORO | NY | | 10/18/2012 | 0.040 | 16,881 | | | | | | 270,000 | 11/20/2009 |
| 6901558477 | | BOTHELL | WA | | 10/18/2012 | 0.040 | 6,000 | | | | | | 324,000 | 10/20/2009 |
| 6901558478 | | MARLTON | NJ | | 10/18/2012 | 0.040 | (1,155) | | 35 | | | | 410,000 | 10/26/2009 |
| 6901558480 | | ELIZABETH | CO | | 10/18/2012 | 0.050 | 1,884 | | 49 | | | | 389,000 | 11/05/2009 |
| 6901558482 | | BELLBROOK | OH | | 10/18/2012 | 0.040 | | | | | | | 216,000 | 10/27/2009 |
| 6901558484 | | VENTURA | CA | | 10/18/2012 | 0.040 | | | | | | | 412,300 | 10/22/2009 |
| 6901558486 | | STAMFORD | CT | | 10/18/2012 | 0.040 | 186,612 | | | | | | 627,000 | 10/29/2009 |
| 6901558487 | | MAPLE GLEN | PA | | 10/18/2012 | 0.064 | 4,480 | | 89 | | | | 358,000 | 10/15/2009 |
| 6901558492 | | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 10/28/2009 |
| 6901558494 | | KENSINGTON | CA | | 10/18/2012 | 0.047 | 15,867 | | 123 | | | | 950,000 | 11/05/2009 |
| 6901558496 | | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 111,464 | | | | | | 816,000 | 11/13/2009 |
| 6901558499 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | | | | | | | 578,000 | 11/06/2009 |
| 6901558502 | | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | 160,205 | | 2,705 | | | | 575,000 | 11/24/2009 |
| 6901558506 | | BATON ROUGE | LA | | 10/18/2012 | 0.044 | | | | | | | 220,000 | 10/23/2009 |
| 6901558509 | | PONCHATOULA | LA | | 10/18/2012 | 0.047 | 1,200 | | | | | | 238,000 | 11/25/2009 |
| 6901558510 | | SAUGUS | MA | | 10/18/2012 | 0.040 | | | | | | | 251,000 | 11/09/2009 |
| 6901558515 | | ENCINITAS | CA | | 10/18/2012 | 0.040 | | | | | | | 665,000 | 11/27/2009 |
| 6901558518 | | NORFOLK | VA | | 10/18/2012 | 0.040 | 31,757 | | | | | | 136,000 | 11/10/2009 |
| 6901558519 | | VERNON | NJ | | 10/18/2012 | 0.040 | 146,445 | | 2,452 | | | | 260,000 | 12/01/2009 |
| 6901558520 | | DURHAM | ME | | 10/18/2012 | 0.040 | | | | | | | 292,000 | 11/12/2009 |
| 6901558521 | | HOUMA | LA | | 10/18/2012 | 0.040 | 58,961 | | | | | | 249,000 | 12/08/2009 |
| 6901558522 | | WILMINGTON | DE | | 10/18/2012 | 0.044 | 13,799 | | 231 | | | | 415,000 | 12/19/2009 |
| 6901558525 | | EL CERRITO | CA | | 10/18/2012 | 0.040 | 56,966 | | 911 | | | | 753,000 | 10/27/2009 |
| 6901558527 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 645,700 | 12/21/2009 |
| 6901558528 | | ATLANTA | GA | | 10/18/2012 | 0.052 | 17,678 | | 304 | | | | 286,000 | 11/13/2009 |
| 6901558531 | | MILWAUKIE | OR | | 10/18/2012 | 0.040 | 54,602 | | | | | | 212,000 | 10/26/2009 |
| 6901558535 | | LEWIS CENTER | OH | | 10/18/2012 | 0.052 | 6,814 | | 130 | | | | 262,000 | 11/18/2009 |
| 6901558537 | | ELLINGTON | CT | | 10/18/2012 | 0.040 | 114,271 | | | | | | 368,000 | 10/22/2009 |
| 6901558539 | | MARLBOROUGH | CT | | 10/18/2012 | 0.040 | | | | | | | 225,000 | 11/13/2009 |
| 6901558540 | | SEATTLE | WA | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 11/19/2009 |
| 6901558543 | | ARLINGTON | VA | | 10/18/2012 | 0.042 | 40,630 | | 689 | | | | 500,000 | 11/03/2009 |
| 6901558545 | | WESTERVILLE | OH | | 10/18/2012 | 0.040 | 17,858 | | 311 | | | | 487,000 | 12/11/2009 |
| 6901558546 | | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | 25,306 | | | | | | 123,000 | 11/04/2009 |
| 6901558547 | | WOODSTOCK | IL | | 10/18/2012 | 0.040 | | | | | | | 266,000 | 11/10/2009 |
| 6901558548 | | KINNELON | NJ | | 10/18/2012 | 0.040 | 36,362 | | | | | | 401,000 | 12/28/2009 |
| 6901558550 | | WOODSTOCK | MD | | 10/18/2012 | 0.046 | 31,522 | | 532 | | | | 511,000 | 11/12/2009 |
| 6901558551 | | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | 22,700 | | | | | | 350,000 | 11/12/2009 |
| 6901558553 | | MONTVILLE | NJ | | 10/18/2012 | 0.040 | | | | | | | 574,000 | 11/03/2009 |
| 6901558556 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.043 | 60,311 | | 1,026 | | | | 290,000 | 11/04/2009 |
| 6901558557 | | MASON | OH | | 10/18/2012 | 0.040 | 21,746 | | | | | | 184,000 | 11/06/2009 |
| 6901558558 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 48,902 | | 832 | | | | 1,050,000 | 11/17/2009 |
| 6901558562 | | CABOT | AR | | 10/18/2012 | 0.040 | 49,913 | | 844 | | | | 105,000 | 10/29/2009 |
| 6901558563 | | STATESBORO | GA | | 10/18/2012 | 0.040 | 10,086 | | 185 | | | | 229,000 | 10/27/2009 |
| 6901558564 | | DAYTON | OH | | 10/18/2012 | 0.040 | | | | | | | 239,000 | 11/21/2009 |
| 6901558565 | | STAMFORD | CT | | 10/18/2012 | 0.045 | | | | | | | 812,000 | 12/05/2009 |
| 6901558566 | | FAIRFIELD | IA | | 10/18/2012 | 0.040 | 27,101 | | | | | | 94,000 | 11/09/2009 |
| 6901558569 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 392,000 | 11/16/2009 |
| 6901558570 | | MORRISVILLE | NC | | 10/18/2012 | 0.040 | | | | | | | 321,000 | 12/22/2009 |
| 6901558571 | | TUSCALOOSA | AL | | 10/18/2012 | 0.060 | 1,150 | | 24 | | | | 175,000 | 12/17/2009 |
| 6901558574 | | MARION | IA | | 10/18/2012 | 0.040 | 134,978 | | | | | | 209,000 | 10/30/2009 |
| 6901558580 | | BELMONT | CA | | 10/18/2012 | 0.040 | 95,994 | | | | | | 914,000 | 11/30/2009 |
| 6901558582 | | WOLCOTT | CT | | 10/18/2012 | 0.040 | 74,969 | | | | | | 215,000 | 11/25/2009 |
| 6901558588 | | POTTSTOWN | PA | | 10/18/2012 | 0.041 | | | | | | | 123,000 | 10/29/2009 |
| 6901558594 | | OLD BRIDGE | NJ | | 10/18/2012 | 0.040 | 91,140 | | | | | | 315,000 | 11/17/2009 |
| 6901558597 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 37,531 | | | | | | 1,100,000 | 12/14/2009 |
| 6901558598 | | RAHWAY | NJ | | 10/18/2012 | 0.057 | 12,789 | | 213 | | | | 212,000 | 01/06/2010 |
| 6901558599 | | LIBERTY TOWNSHIP | OH | | 10/18/2012 | 0.058 | 15,978 | | 267 | | | | 184,000 | 12/04/2009 |
| 6901558603 | | BEND | OR | | 10/18/2012 | 0.043 | | | | | | | 360,000 | 12/07/2009 |
| 6901558604 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | | | | | 444,000 | 10/26/2009 |
| 6901558605 | | ROSLINDALE | MA | | 10/18/2012 | 0.044 | | | | | | | 257,772 | 11/03/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558606 | | HOLTSVILLE | NY | | 10/18/2012 | 0.063 | 15,909 | | 271 | | | | 240,000 | 11/10/2009 |
| 6901558608 | | HELENA | AL | | 10/18/2012 | 0.057 | 12,574 | | 217 | | | | 280,000 | 11/23/2009 |
| 6901558609 | | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 24,983 | | | | | | 245,000 | 12/16/2009 |
| 6901558613 | | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | 35,479 | | 653 | | | | 415,000 | 11/23/2009 |
| 6901558617 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 52,758 | | 798 | | | | 910,000 | 12/12/2009 |
| 6901558618 | | MIAMI BEACH | FL | | 10/18/2012 | 0.040 | 78,955 | | 1,335 | | | | 640,000 | 11/20/2009 |
| 6901558619 | | PLAQUEMINE | LA | | 10/18/2012 | 0.054 | 8,700 | | 147 | | | | 166,000 | 12/14/2009 |
| 6901558627 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 249,300 | | | | | | 1,460,000 | 01/04/2010 |
| 6901558628 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | | | | | | | 645,000 | 12/11/2009 |
| 6901558629 | | NORTH WALES | PA | | 10/18/2012 | 0.043 | | | | | | | 210,000 | 12/07/2009 |
| 6901558632 | | FOREST | VA | | 10/18/2012 | 0.040 | 24,713 | | 460 | | | | 388,000 | 12/21/2009 |
| 6901558633 | | DELAWARE CITY | DE | | 10/18/2012 | 0.040 | 36,498 | | 635 | | | | 284,000 | 10/29/2009 |
| 6901558636 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 58,212 | | 1,143 | | | | 750,000 | 11/24/2009 |
| 6901558637 | | CLAYTON | NC | | 10/18/2012 | 0.052 | 18,781 | | 313 | | | | 320,000 | 01/20/2010 |
| 6901558640 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 157,918 | | | | | | 930,000 | 11/25/2009 |
| 6901558641 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 58,070 | | 986 | | | | 640,000 | 02/06/2010 |
| 6901558643 | | NEWTOWN | PA | | 10/18/2012 | 0.040 | 25,450 | | | | | | 618,900 | 10/31/2009 |
| 6901558644 | | SAINT PETERS | MO | | 10/18/2012 | 0.040 | 9,005 | | | | | | 219,605 | 11/30/2009 |
| 6901558645 | | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | | | | | 286,000 | 11/20/2009 |
| 6901558647 | | RENO | NV | | 10/18/2012 | 0.055 | 15,000 | | | | | | 269,000 | 01/15/2010 |
| 6901558648 | | CRESTVIEW | FL | | 10/18/2012 | 0.040 | 37,306 | | 403 | | | | 194,000 | 11/12/2009 |
| 6901558652 | | RENO | NV | | 10/18/2012 | 0.068 | 9,407 | | 159 | | | | 156,000 | 10/31/2009 |
| 6901558654 | | CHASKA | MN | | 10/18/2012 | 0.040 | 9,204 | | 157 | | | | 199,000 | 11/25/2009 |
| 6901558655 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 222,309 | | | | | | 630,000 | 12/17/2009 |
| 6901558656 | | OSWEGO | IL | | 10/18/2012 | 0.058 | 15,976 | | 270 | | | | 171,000 | 11/16/2009 |
| 6901558657 | | LACONIA | NH | | 10/18/2012 | 0.040 | 55,696 | | | | | | 276,000 | 11/09/2009 |
| 6901558658 | | REYNOLDSBURG | OH | | 10/18/2012 | 0.040 | 98,460 | | | | | | 131,000 | 11/12/2009 |
| 6901558661 | | SUN CITY CENTER | FL | | 10/18/2012 | 0.040 | 13,645 | | | | | | 260,000 | 11/27/2009 |
| 6901558662 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | | | | | 532,000 | 12/30/2009 |
| 6901558663 | | PROSPECT | CT | | 10/18/2012 | 0.040 | | | | | | | 346,000 | 11/30/2009 |
| 6901558664 | | IRVINE | CA | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 12/11/2009 |
| 6901558665 | | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.040 | | | | | | | 148,000 | 11/30/2009 |
| 6901558670 | | DELAWARE | OH | | 10/18/2012 | 0.046 | 19,495 | | 334 | | | | 183,000 | 11/19/2009 |
| 6901558673 | | DULUTH | GA | | 10/18/2012 | 0.040 | 16,095 | | | | | | 167,000 | 11/20/2009 |
| 6901558674 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 74,773 | | | | | | 180,000 | 11/21/2009 |
| 6901558675 | | PLEASANT VALLEY | NY | | 10/18/2012 | 0.040 | 55,321 | | | | | | 327,000 | 12/09/2009 |
| 6901558677 | | BALLWIN | MO | | 10/18/2012 | 0.046 | 92,922 | | | | | | 347,000 | 12/16/2009 |
| 6901558678 | | PORTAGE | MI | | 10/18/2012 | 0.040 | 33,271 | | 594 | | | | 90,000 | 12/18/2009 |
| 6901558679 | | NASHVILLE | NC | | 10/18/2012 | 0.066 | 11,052 | | 184 | | | | 133,000 | 12/18/2009 |
| 6901558681 | | LANCASTER | PA | | 10/18/2012 | 0.040 | 5,147 | | | | | | 147,000 | 11/17/2009 |
| 6901558683 | | SCHROEDER | MN | | 10/18/2012 | 0.040 | 72,617 | | 1,242 | | | | 153,000 | 11/25/2009 |
| 6901558686 | | WIMAUMA | FL | | 10/18/2012 | 0.040 | 43,541 | | | | | | 290,000 | 11/25/2009 |
| 6901558687 | | SANDOWN | NH | | 10/18/2012 | 0.040 | 52,692 | | | | | | 231,000 | 12/11/2009 |
| 6901558690 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 745,000 | 12/23/2009 |
| 6901558693 | | SPRINGFIELD | VA | | 10/18/2012 | 0.050 | | | | | | | 362,000 | 11/30/2009 |
| 6901558694 | | SPOKANE | WA | | 10/18/2012 | 0.054 | | | | | | | 274,000 | 12/08/2009 |
| 6901558698 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 165,027 | | | | | | 970,000 | 12/03/2009 |
| 6901558699 | | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 1,392 | | | | | | 300,000 | 12/29/2009 |
| 6901558702 | | NORFOLK | VA | | 10/18/2012 | 0.040 | 5,065 | | | | | | 263,000 | 11/30/2009 |
| 6901558705 | | PARACHUTE | CO | | 10/18/2012 | 0.040 | | | | | | | 695,000 | 12/18/2009 |
| 6901558708 | | ROCHESTER | MI | | 10/18/2012 | 0.040 | 20,595 | | | | | | 132,000 | 11/30/2009 |
| 6901558710 | | PROVO | UT | | 10/18/2012 | 0.049 | 25,016 | | 430 | | | | 405,000 | 11/12/2009 |
| 6901558711 | | FOREST | VA | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 12/30/2009 |
| 6901558712 | | ZEBULON | NC | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 12/09/2009 |
| 6901558714 | | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.058 | 16,086 | | 276 | | | | 180,000 | 11/20/2009 |
| 6901558715 | | WHEATON | IL | | 10/18/2012 | 0.040 | 7,998 | | 153 | | | | 428,000 | 11/23/2009 |
| 6901558717 | | MATTAPAN | MA | | 10/18/2012 | 0.040 | 41,349 | | | | | | 230,000 | 12/18/2009 |
| 6901558719 | | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | | | | | 215,000 | 12/31/2009 |
| 6901558720 | | ORLANDO | FL | | 10/18/2012 | 0.048 | 1,017 | | 26 | | | | 160,000 | 12/10/2009 |
| 6901558722 | | FRIDAY HARBOR | WA | | 10/18/2012 | 0.040 | | | | | | | 277,000 | 12/29/2009 |
| 6901558724 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | | | | | 1,450,000 | 12/21/2009 |
| 6901558725 | | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 12 | | | | | | 447,354 | 11/24/2009 |
| 6901558726 | | HUNTLEY | IL | | 10/18/2012 | 0.040 | 13,252 | | | | | | 298,000 | 11/24/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558729 | | COVINGTON | LA | | 10/18/2012 | 0.040 | 16,801 | | | | | | 400,000 | 12/07/2009 |
| 6901558731 | | WIRTZ | VA | | 10/18/2012 | 0.040 | 83,704 | | 1,399 | | | | 288,000 | 01/13/2010 |
| 6901558732 | | DUNMORE | PA | | 10/18/2012 | 0.058 | 13,969 | | 235 | | | | 240,000 | 01/19/2010 |
| 6901558736 | | OVERLAND PARK | KS | | 10/18/2012 | 0.046 | 32,352 | | 546 | | | | 189,000 | 11/20/2009 |
| 6901558738 | | CHARLOTTE | NC | | 10/18/2012 | 0.045 | 29,614 | | 470 | | | | 164,500 | 02/05/2010 |
| 6901558740 | | AMITY | OR | | 10/18/2012 | 0.040 | 25,359 | | 426 | | | | 440,000 | 12/30/2009 |
| 6901558741 | | MARIETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 278,000 | 12/17/2009 |
| 6901558743 | | LAKE TAPPS | WA | | 10/18/2012 | 0.040 | 15,311 | | 465 | | | | 460,000 | 01/06/2010 |
| 6901558744 | | PALM HARBOR | FL | | 10/18/2012 | 0.057 | 15,863 | | 262 | | | | 70,000 | 01/27/2010 |
| 6901558745 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 104,387 | | | | | | 400,000 | 12/18/2009 |
| 6901558748 | | FOREST | VA | | 10/18/2012 | 0.040 | 94,235 | | | | | | 330,000 | 12/31/2009 |
| 6901558749 | | STUARTS DRAFT | VA | | 10/18/2012 | 0.040 | 2,584 | | 48 | | | | 181,300 | 12/01/2009 |
| 6901558751 | | FLOWERY BRANCH | GA | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 12/07/2009 |
| 6901558752 | | WATERTOWN | CT | | 10/18/2012 | 0.040 | 8,773 | | | | | | 308,000 | 12/16/2009 |
| 6901558753 | | SAUK RAPIDS | MN | | 10/18/2012 | 0.059 | 11,127 | | 196 | | | | 176,000 | 12/14/2009 |
| 6901558754 | | FRAMINGHAM | MA | | 10/18/2012 | 0.040 | 95,898 | | | | | | 890,000 | 01/22/2010 |
| 6901558757 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.047 | | | | | | | 685,000 | 12/14/2009 |
| 6901558766 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 61,555 | | 1,028 | | | | 276,000 | 12/22/2009 |
| 6901558770 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 13,895 | | | | | | 381,000 | 12/07/2009 |
| 6901558775 | | OCONTO FALLS | WI | | 10/18/2012 | 0.054 | | | | | | | 137,000 | 12/17/2009 |
| 6901558783 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 17,563 | | | | | | 179,000 | 12/01/2009 |
| 6901558787 | | HARRISBURG | PA | | 10/18/2012 | 0.040 | 38,003 | | | | | | 275,636 | 03/01/2010 |
| 6901558793 | | DURHAM | NC | | 10/18/2012 | 0.040 | | | | | | | 148,000 | 01/28/2010 |
| 6901558794 | | TAMPA | FL | | 10/18/2012 | 0.040 | 32,318 | | 560 | | | | 151,000 | 11/30/2009 |
| 6901558795 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | 75,197 | | | | | | 159,500 | 12/24/2009 |
| 6901558799 | | FLEMINGTON | NJ | | 10/18/2012 | 0.040 | 49,552 | | | | | | 393,000 | 01/13/2010 |
| 6901558804 | | ANDOVER | MN | | 10/18/2012 | 0.040 | 25,768 | | 440 | | | | 301,000 | 01/26/2010 |
| 6901558805 | | FOREST LAKE | MN | | 10/18/2012 | 0.040 | 35,600 | | | | | | 182,000 | 12/15/2009 |
| 6901558806 | | ASTORIA | OR | | 10/18/2012 | 0.040 | 10,899 | | | | | | 280,000 | 12/18/2009 |
| 6901558810 | | IRVINE | CA | | 10/18/2012 | 0.040 | | | | | | | 854,000 | 12/23/2009 |
| 6901558811 | | REDWOOD CITY | CA | | 10/18/2012 | 0.047 | 30,164 | | 458 | | | | 966,000 | 12/10/2009 |
| 6901558812 | | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | | | | | 375,400 | 11/20/2009 |
| 6901558813 | | ESCONDIDO | CA | | 10/18/2012 | 0.044 | 10,870 | | 182 | | | | 225,000 | 12/04/2009 |
| 6901558814 | | EASTON | PA | | 10/18/2012 | 0.040 | 21,994 | | 389 | | | | 268,840 | 12/09/2009 |
| 6901558815 | | BROUSSARD | LA | | 10/18/2012 | 0.058 | | | | | | | 186,000 | 01/26/2010 |
| 6901558817 | | SOMERSET | NJ | | 10/18/2012 | 0.040 | 48,389 | | | | | | 350,000 | 12/28/2009 |
| 6901558818 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 118,528 | | 1,978 | | | | 515,000 | 12/17/2009 |
| 6901558819 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.058 | 3,017 | | 51 | | | | 225,000 | 12/21/2009 |
| 6901558824 | | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | 107,313 | | | | | | 820,000 | 12/30/2009 |
| 6901558825 | | TAYLORS FALLS | MN | | 10/18/2012 | 0.040 | 57,665 | | | | | | 250,000 | 12/18/2009 |
| 6901558828 | | ELLICOTT CITY | MD | | 10/18/2012 | 0.040 | 16,067 | | 272 | | | | 325,000 | 12/17/2009 |
| 6901558829 | | BREVARD | NC | | 10/18/2012 | 0.040 | | | | | | | 279,000 | 01/15/2010 |
| 6901558830 | | MONROE | NC | | 10/18/2012 | 0.040 | 58,168 | | | | | | 279,000 | 12/30/2009 |
| 6901558833 | | BESSEMER CITY | NC | | 10/18/2012 | 0.040 | | | | | | | 126,400 | 01/29/2010 |
| 6901558835 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 424,400 | 12/07/2009 |
| 6901558837 | | COPLEY | OH | | 10/18/2012 | 0.058 | | | | | | | 305,000 | 12/10/2009 |
| 6901558840 | | SHOREWOOD | MN | | 10/18/2012 | 0.040 | (24) | | | | | | 278,000 | 12/28/2009 |
| 6901558841 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 280,000 | 12/29/2009 |
| 6901558846 | | DE SMET | SD | | 10/18/2012 | 0.040 | 33,925 | | | | | | 140,000 | 01/07/2010 |
| 6901558850 | | SPOKANE | WA | | 10/18/2012 | 0.058 | | | | | | | 310,000 | 12/28/2009 |
| 6901558852 | | SANTA PAULA | CA | | 10/18/2012 | 0.040 | | | | | | | 320,500 | 01/08/2010 |
| 6901558853 | | GLEN GARDNER | NJ | | 10/18/2012 | 0.040 | 243,262 | | 3,926 | | | | 475,000 | 03/12/2010 |
| 6901558854 | | DILLON BEACH | CA | | 10/18/2012 | 0.040 | 52,227 | | 863 | | | | 684,000 | 01/05/2010 |
| 6901558857 | | SEBASTOPOL | CA | | 10/18/2012 | 0.040 | 13,568 | | | | | | 635,000 | 12/23/2009 |
| 6901558860 | | CENTERVILLE | OH | | 10/18/2012 | 0.040 | 36,490 | | | | | | 167,000 | 12/24/2009 |
| 6901558864 | | HILLSBOROUGH | CA | | 10/18/2012 | 0.040 | 128,937 | | | | | | 2,050,000 | 01/05/2010 |
| 6901558867 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 41,967 | | | | | | 237,850 | 12/21/2009 |
| 6901558871 | | WINDHAM | NH | | 10/18/2012 | 0.040 | | | | | | | 617,000 | 12/11/2009 |
| 6901558875 | | PLYMOUTH MEETING | PA | | 10/18/2012 | 0.040 | 81,815 | | | | | | 335,000 | 12/14/2009 |
| 6901558879 | | SANDY | UT | | 10/18/2012 | 0.040 | | | | | | | 317,000 | 01/13/2010 |
| 6901558884 | | DANVILLE | CA | | 10/18/2012 | 0.049 | 58,375 | | 976 | | | | 890,000 | 12/21/2009 |
| 6901558886 | | MOUNT HOOD PARKDALE | OR | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 01/15/2010 |
| 6901558887 | | WALPOLE | MA | | 10/18/2012 | 0.040 | 98,942 | | | | | | 734,000 | 12/28/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901558890 | | MILFORD | CT | | 10/18/2012 | 0.048 | 10,353 | | 161 | | | | 295,218 | 01/23/2010 |
| 6901558893 | | REDFORD | MI | | 10/18/2012 | 0.040 | 37,619 | | 626 | | | | 75,000 | 12/30/2009 |
| 6901558894 | | SILVER SPRING | MD | | 10/18/2012 | 0.043 | 30,313 | | 506 | | | | 580,000 | 12/14/2009 |
| 6901558895 | | ORLANDO | FL | | 10/18/2012 | 0.040 | 49,797 | | | | | | 220,000 | 01/22/2010 |
| 6901558896 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | 40,359 | | | | | | 200,000 | 12/17/2009 |
| 6901558903 | | CARNEY | MI | | 10/18/2012 | 0.040 | 33,489 | | 759 | | | | 135,000 | 12/17/2009 |
| 6901558904 | | VENICE | FL | | 10/18/2012 | 0.040 | 2,266 | | | | | | 155,000 | 12/17/2009 |
| 6901558906 | | COLUMBIA | SC | | 10/18/2012 | 0.049 | 9,055 | | 171 | | | | 430,000 | 01/08/2010 |
| 6901558907 | | HUNTINGDON VALLEY | PA | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 12/31/2009 |
| 6901558908 | | RENO | NV | | 10/18/2012 | 0.040 | | | | | | | 259,962 | 01/21/2010 |
| 6901558909 | | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.040 | 59,709 | | 1,002 | | | | 600,000 | 01/20/2010 |
| 6901558910 | | WESTON | FL | | 10/18/2012 | 0.040 | | | | | | | 463,000 | 12/22/2009 |
| 6901558915 | | MERCER ISLAND | WA | | 10/18/2012 | 0.040 | 14,561 | | | | | | 1,150,000 | 12/30/2009 |
| 6901558918 | | BELLEVUE | WA | | 10/18/2012 | 0.040 | 302,291 | | 1,292 | | | | 620,000 | 02/16/2010 |
| 6901558919 | | MAULDIN | SC | | 10/18/2012 | 0.056 | 14,947 | | 253 | | | | 174,000 | 01/04/2010 |
| 6901558920 | | MOBILE | AL | | 10/18/2012 | 0.040 | 50,325 | | 1,213 | | | | 700,000 | 03/25/2010 |
| 6901558922 | | SEATTLE | WA | | 10/18/2012 | 0.040 | 426,337 | | | | | | 960,000 | 01/29/2010 |
| 6901558923 | | IRONS | MI | | 10/18/2012 | 0.040 | 7,595 | | | | | | 180,000 | 02/03/2010 |
| 6901558924 | | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | 59,000 | | 975 | | | | 307,500 | 01/11/2010 |
| 6901558925 | | STILLWATER | MN | | 10/18/2012 | 0.040 | | | | | | | 305,000 | 01/29/2010 |
| 6901558926 | | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | 384,941 | | | | | | 860,000 | 01/29/2010 |
| 6901558928 | | LIBERTY | MO | | 10/18/2012 | 0.040 | | | | | | | 180,724 | 12/21/2009 |
| 6901558929 | | GLENMONT | NY | | 10/18/2012 | 0.040 | | | | | | | 176,000 | 01/15/2010 |
| 6901558930 | | IONE | CA | | 10/18/2012 | 0.040 | 56,322 | | | | | | 210,000 | 01/08/2010 |
| 6901558932 | | NORTH BRANCH | MN | | 10/18/2012 | 0.040 | 3,788 | | | | | | 311,000 | 12/11/2009 |
| 6901558935 | | LYNDEN | WA | | 10/18/2012 | 0.040 | 26,912 | | | | | | 351,012 | 01/12/2010 |
| 6901558936 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 187,346 | | | | | | 890,000 | 01/09/2010 |
| 6901558938 | | UNIONDALE | PA | | 10/18/2012 | 0.040 | 38,493 | | | | | | 534,900 | 02/05/2010 |
| 6901558941 | | DES MOINES | IA | | 10/18/2012 | 0.040 | 67,861 | | | | | | 145,329 | 12/17/2009 |
| 6901558942 | | SOUTH BEND | IN | | 10/18/2012 | 0.040 | 13,491 | | 236 | | | | 103,000 | 01/14/2010 |
| 6901558943 | | SAINT PAUL | MN | | 10/18/2012 | 0.061 | 18,514 | | 306 | | | | 250,000 | 01/20/2010 |
| 6901558946 | | ISLAMORADA | FL | | 10/18/2012 | 0.040 | | | | | | | 560,000 | 02/05/2010 |
| 6901558947 | | CARY | NC | | 10/18/2012 | 0.040 | 36,225 | | 611 | | | | 486,000 | 01/15/2010 |
| 6901558949 | | CRYSTAL | MN | | 10/18/2012 | 0.040 | 13,483 | | | | | | 219,771 | 01/05/2010 |
| 6901558950 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 12/30/2009 |
| 6901558951 | | SACRAMENTO | CA | | 10/18/2012 | 0.047 | | | | | | | 370,000 | 12/16/2009 |
| 6901558952 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 113,738 | | | | | | 244,597 | 01/11/2010 |
| 6901558955 | | SOUTH LYON | MI | | 10/18/2012 | 0.047 | | | | | | | 212,000 | 01/20/2010 |
| 6901558956 | | LEBANON | NH | | 10/18/2012 | 0.040 | 63,554 | | 1,037 | | | | 394,000 | 01/29/2010 |
| 6901558957 | | AUSTIN | MN | | 10/18/2012 | 0.040 | 80,517 | | 1,317 | | | | 318,000 | 02/04/2010 |
| 6901558961 | | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.066 | 6,285 | | 109 | | | | 590,000 | 01/20/2010 |
| 6901558965 | | TRUMBULL | CT | | 10/18/2012 | 0.040 | 62,836 | | | | | | 325,000 | 01/16/2010 |
| 6901558966 | | TALLAHASSEE | FL | | 10/18/2012 | 0.040 | 82,216 | | | | | | 305,000 | 01/08/2010 |
| 6901558967 | | LAWRENCE | KS | | 10/18/2012 | 0.064 | 5,734 | | 95 | | | | 147,000 | 01/22/2010 |
| 6901558974 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 95,962 | | | | | | 174,450 | 02/03/2010 |
| 6901558976 | | SPICER | MN | | 10/18/2012 | 0.040 | 6,808 | | | | | | 290,000 | 01/15/2010 |
| 6901558978 | | CARY | NC | | 10/18/2012 | 0.040 | 25,597 | | | | | | 467,000 | 12/29/2009 |
| 6901558979 | | OCEAN CITY | MD | | 10/18/2012 | 0.040 | 63,310 | | | | | | 298,000 | 02/24/2010 |
| 6901558981 | | ROCHESTER | MN | | 10/18/2012 | 0.040 | 16,456 | | | | | | 820,000 | 12/21/2009 |
| 6901558982 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | 16,337 | | | | | | 677,600 | 01/29/2010 |
| 6901558986 | | MIAMI | FL | | 10/18/2012 | 0.049 | | | | | | | 199,000 | 02/18/2010 |
| 6901558988 | | DUNDEE | IL | | 10/18/2012 | 0.052 | 26,608 | | 438 | | | | 458,000 | 01/28/2010 |
| 6901558989 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 62,041 | | | | | | 664,000 | 01/29/2010 |
| 6901558990 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.043 | 15,830 | | | | | | 726,600 | 01/22/2010 |
| 6901558992 | | TIGARD | OR | | 10/18/2012 | 0.040 | | | | | | | 281,900 | 12/28/2009 |
| 6901558996 | | BESSEMER | AL | | 10/18/2012 | 0.066 | | | | | | | 224,000 | 12/28/2009 |
| 6901558998 | | BUCKLEY | MI | | 10/18/2012 | 0.040 | 9,930 | | | | | | 179,000 | 02/05/2010 |
| 6901558999 | | SAINT JAMES | LA | | 10/18/2012 | 0.040 | 48,558 | | | | | | 165,000 | 01/27/2010 |
| 6901559001 | | MCHENRY | IL | | 10/18/2012 | 0.048 | 33,701 | | 560 | | | | 455,000 | 12/30/2009 |
| 6901559002 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 02/09/2010 |
| 6901559003 | | LITTLE EGG HARBOR | NJ | | 10/18/2012 | 0.040 | 65,144 | | | | | | 330,000 | 01/27/2010 |
| 6901559006 | | ROGERS | MN | | 10/18/2012 | 0.046 | 2,806 | | 78 | | | | 250,000 | 01/30/2010 |
| 6901559007 | | LARAMIE | WY | | 10/18/2012 | 0.040 | 44,506 | | | | | | 239,000 | 01/29/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559010 | | BOCA RATON | FL | | 10/18/2012 | 0.049 | 19,516 | | 324 | | | | 530,000 | 01/15/2010 |
| 6901559011 | | VENICE | FL | | 10/18/2012 | 0.040 | | | | | | | 328,000 | 12/17/2009 |
| 6901559017 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | | | | | | | 120,000 | 01/29/2010 |
| 6901559018 | | CHASKA | MN | | 10/18/2012 | 0.040 | 3,464 | | 67 | | | | 166,000 | 02/01/2010 |
| 6901559022 | | OXNARD | CA | | 10/18/2012 | 0.040 | 66,997 | | | | | | 238,000 | 01/27/2010 |
| 6901559027 | | FARMINGTON | MI | | 10/18/2012 | 0.050 | | | | | | | 172,000 | 01/08/2010 |
| 6901559029 | | SIMI VALLEY | CA | | 10/18/2012 | 0.048 | 13,885 | | 230 | | | | 525,000 | 03/04/2010 |
| 6901559033 | | CHESTER SPRINGS | PA | | 10/18/2012 | 0.040 | 32,821 | | | | | | 545,000 | 01/22/2010 |
| 6901559034 | | FOUNTAIN INN | SC | | 10/18/2012 | 0.040 | 67,010 | | | | | | 204,000 | 01/19/2010 |
| 6901559036 | | BOLTON | MA | | 10/18/2012 | 0.040 | 63,611 | | 1,043 | | | | 650,000 | 02/12/2010 |
| 6901559038 | | HAVERTOWN | PA | | 10/18/2012 | 0.058 | 13,406 | | 219 | | | | 290,000 | 02/05/2010 |
| 6901559039 | | GRIMESLAND | NC | | 10/18/2012 | 0.065 | | | | | | | 175,000 | 04/29/2010 |
| 6901559044 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | | | | | | | 179,000 | 01/26/2010 |
| 6901559047 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 161,482 | | | | | | 870,000 | 01/21/2010 |
| 6901559049 | | DALY CITY | CA | | 10/18/2012 | 0.047 | | | | | | | 545,000 | 01/12/2010 |
| 6901559053 | | BELLMORE | NY | | 10/18/2012 | 0.057 | | | | | | | 400,000 | 01/28/2010 |
| 6901559060 | | WAKEFIELD | RI | | 10/18/2012 | 0.040 | 36,662 | | 953 | | | | 619,000 | 03/31/2010 |
| 6901559063 | | MATTHEWS | NC | | 10/18/2012 | 0.040 | 10,128 | | | | | | 427,000 | 02/02/2010 |
| 6901559064 | | MONTGOMERY | IL | | 10/18/2012 | 0.052 | 30,117 | | 493 | | | | 212,000 | 02/09/2010 |
| 6901559066 | | LUDLOW | MA | | 10/18/2012 | 0.040 | | | | | | | 344,000 | 02/26/2010 |
| 6901559070 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 859,000 | 03/02/2010 |
| 6901559072 | | LONG BEACH | NY | | 10/18/2012 | 0.041 | 182,441 | | | | | | 640,000 | 02/11/2010 |
| 6901559073 | | CHARLESTOWN | MA | | 10/18/2012 | 0.051 | | | | | | | 435,000 | 01/27/2010 |
| 6901559074 | | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.040 | | | | | | | 189,000 | 02/05/2010 |
| 6901559076 | | PORTLAND | OR | | 10/18/2012 | 0.041 | | | | | | | 317,500 | 02/10/2010 |
| 6901559080 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 25,076 | | | | | | 430,000 | 01/21/2010 |
| 6901559081 | | KENSINGTON | CT | | 10/18/2012 | 0.040 | 6,096 | | 102 | | | | 274,000 | 03/19/2010 |
| 6901559083 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 40,391 | | | | | | 377,000 | 01/20/2010 |
| 6901559084 | | CANASTOTA | NY | | 10/18/2012 | 0.040 | 47,437 | | | | | | 87,630 | 01/15/2010 |
| 6901559085 | | OXFORD | MI | | 10/18/2012 | 0.040 | 13,122 | | 269 | | | | 148,000 | 02/09/2010 |
| 6901559086 | | HAMPTON | VA | | 10/18/2012 | 0.040 | 9,218 | | | | | | 180,000 | 02/11/2010 |
| 6901559090 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 80,374 | | 1,337 | | | | 680,000 | 02/09/2010 |
| 6901559091 | | WESTERVILLE | OH | | 10/18/2012 | 0.058 | 15,514 | | 258 | | | | 293,000 | 01/20/2010 |
| 6901559096 | | WICHITA | KS | | 10/18/2012 | 0.040 | 94,929 | | | | | | 350,000 | 03/04/2010 |
| 6901559103 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 714,000 | 01/29/2010 |
| 6901559104 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 152,429 | | 2,488 | | | | 300,000 | 02/22/2010 |
| 6901559105 | | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.061 | 28,460 | | 459 | | | | 452,000 | 02/25/2010 |
| 6901559106 | | ALEXANDRIA | VA | | 10/18/2012 | 0.047 | 24,987 | | | | | | 383,000 | 02/25/2010 |
| 6901559107 | | CONWAY | AR | | 10/18/2012 | 0.040 | | | | | | | 318,000 | 02/01/2010 |
| 6901559109 | | DIX HILLS | NY | | 10/18/2012 | 0.045 | (1,738) | | 51 | | | | 529,060 | 01/30/2010 |
| 6901559112 | | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | 45,815 | | | | | | 182,000 | 02/26/2010 |
| 6901559114 | | PHOENIX | AZ | | 10/18/2012 | 0.059 | | | | | | | 169,900 | 02/11/2010 |
| 6901559115 | | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 02/13/2010 |
| 6901559121 | | LAFAYETTE HILL | PA | | 10/18/2012 | 0.040 | 35,341 | | | | | | 267,000 | 02/26/2010 |
| 6901559123 | | HERNANDO | FL | | 10/18/2012 | 0.040 | 33,886 | | | | | | 227,000 | 01/28/2010 |
| 6901559124 | | HAMMONTON | NJ | | 10/18/2012 | 0.040 | 50,466 | | 513 | | | | 404,000 | 05/12/2010 |
| 6901559126 | | ROCKAWAY | NJ | | 10/18/2012 | 0.040 | | | | | | | 306,242 | 02/11/2010 |
| 6901559127 | | EASTAMPTON | NJ | | 10/18/2012 | 0.057 | | | | | | | 255,000 | 02/05/2010 |
| 6901559128 | | MADISON | FL | | 10/18/2012 | 0.040 | 18,432 | | | | | | 89,000 | 01/29/2010 |
| 6901559130 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 116 | | 5 | | | | 940,000 | 01/20/2010 |
| 6901559133 | | STEINHATCHEE | FL | | 10/18/2012 | 0.040 | 83,731 | | | | | | 450,000 | 02/23/2010 |
| 6901559138 | | ENOLA | PA | | 10/18/2012 | 0.058 | 8,812 | | 144 | | | | 290,000 | 01/29/2010 |
| 6901559141 | | LENEXA | KS | | 10/18/2012 | 0.040 | 27,075 | | 448 | | | | 224,000 | 01/29/2010 |
| 6901559143 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | | | | | | | 250,000 | 02/18/2010 |
| 6901559148 | | MARION | IA | | 10/18/2012 | 0.040 | 5,277 | | | | | | 111,707 | 02/19/2010 |
| 6901559150 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 69,275 | | | | | | 153,000 | 03/10/2010 |
| 6901559151 | | SAN LEANDRO | CA | | 10/18/2012 | 0.049 | | | | | | | 505,000 | 03/13/2010 |
| 6901559152 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 108,429 | | 1,770 | | | | 1,575,000 | 02/11/2010 |
| 6901559155 | | BAINBRIDGE ISLAND | WA | | 10/18/2012 | 0.040 | 80,799 | | | | | | 414,308 | 03/19/2010 |
| 6901559157 | | LAS VEGAS | NV | | 10/18/2012 | 0.068 | | | | | | | 214,000 | 04/07/2010 |
| 6901559158 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 820,000 | 01/29/2010 |
| 6901559159 | | PENSACOLA | FL | | 10/18/2012 | 0.040 | | | | | | | 297,000 | 01/29/2010 |
| 6901559161 | | BUCHANAN | NY | | 10/18/2012 | 0.040 | | | | | | | 430,000 | 02/12/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559162 | | FURLONG | PA | | 10/18/2012 | 0.040 | 44,928 | | 728 | | | | 630,000 | 03/15/2010 |
| 6901559163 | | MORAGA | CA | | 10/18/2012 | 0.049 | 72,515 | | 1,207 | | | | 825,000 | 02/01/2010 |
| 6901559165 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 119,976 | | | | | | 864,000 | 02/27/2010 |
| 6901559166 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 91,067 | | | | | | 389,778 | 02/08/2010 |
| 6901559167 | | TROY | MI | | 10/18/2012 | 0.040 | 3,256 | | | | | | 187,000 | 02/10/2010 |
| 6901559168 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | | | | | 144,970 | 02/16/2010 |
| 6901559170 | | ROCHESTER | MN | | 10/18/2012 | 0.058 | 17,602 | | 282 | | | | 158,000 | 03/29/2010 |
| 6901559172 | | SEATTLE | WA | | 10/18/2012 | 0.040 | | | | | | | 480,000 | 02/19/2010 |
| 6901559177 | | ARNOLD | CA | | 10/18/2012 | 0.040 | | | | | | | 209,000 | 03/15/2010 |
| 6901559180 | | PENSACOLA | FL | | 10/18/2012 | 0.061 | | | | | | | 154,000 | 02/16/2010 |
| 6901559182 | | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 576,000 | 04/01/2010 |
| 6901559184 | | LITTLETON | CO | | 10/18/2012 | 0.040 | 91,616 | | | | | | 247,000 | 02/19/2010 |
| 6901559185 | | LAKESIDE | CA | | 10/18/2012 | 0.040 | 28,628 | | | | | | 312,000 | 02/12/2010 |
| 6901559187 | | LINTHICUM | MD | | 10/18/2012 | 0.040 | 16,305 | | | | | | 287,000 | 03/22/2010 |
| 6901559188 | | HILLSBOROUGH | NC | | 10/18/2012 | 0.043 | | | | | | | 231,000 | 03/11/2010 |
| 6901559189 | | FOREST | VA | | 10/18/2012 | 0.054 | 1,921 | | 78 | | | | 320,000 | 02/17/2010 |
| 6901559190 | | APPOMATTOX | VA | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 03/15/2010 |
| 6901559191 | | SPARKS | NV | | 10/18/2012 | 0.047 | 9,312 | | 152 | | | | 248,000 | 03/16/2010 |
| 6901559193 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | | | | | 975,000 | 03/17/2010 |
| 6901559194 | | AURORA | IL | | 10/18/2012 | 0.040 | | | | | | | 520,000 | 02/24/2010 |
| 6901559195 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 22,241 | | 322 | | | | 443,000 | 02/17/2010 |
| 6901559197 | | SOUTH MILWAUKEE | WI | | 10/18/2012 | 0.040 | 16,386 | | 264 | | | | 176,000 | 03/30/2010 |
| 6901559200 | | WAUKESHA | WI | | 10/18/2012 | 0.040 | 11,056 | | | | | | 270,000 | 02/24/2010 |
| 6901559201 | | SHADY SIDE | MD | | 10/18/2012 | 0.040 | | | | | | | 705,000 | 02/25/2010 |
| 6901559204 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | | | | | 496,000 | 02/12/2010 |
| 6901559207 | | NEW MILFORD | CT | | 10/18/2012 | 0.040 | 24,500 | | | | | | 302,000 | 02/26/2010 |
| 6901559208 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | 198,634 | | | | | | 415,000 | 02/25/2010 |
| 6901559210 | | REDMOND | WA | | 10/18/2012 | 0.050 | 20,596 | | 334 | | | | 642,700 | 03/11/2010 |
| 6901559211 | | ROWLEY | MA | | 10/18/2012 | 0.040 | | | | | | | 291,000 | 03/23/2010 |
| 6901559213 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | | | | | 563,000 | 02/05/2010 |
| 6901559214 | | CARPINTERIA | CA | | 10/18/2012 | 0.040 | 98,977 | | | | | | 825,000 | 04/23/2010 |
| 6901559215 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 21,834 | | 353 | | | | 148,000 | 02/27/2010 |
| 6901559216 | | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 570,000 | 02/26/2010 |
| 6901559217 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 87,053 | | 1,420 | | | | 1,550,000 | 04/09/2010 |
| 6901559218 | | NORTH VENICE | FL | | 10/18/2012 | 0.040 | | | | | | | 249,000 | 02/27/2010 |
| 6901559219 | | WAIPAHU | HI | | 10/18/2012 | 0.040 | | | | | | | 568,000 | 02/26/2010 |
| 6901559220 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 92,647 | | 1,499 | | | | 690,000 | 03/31/2010 |
| 6901559224 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 88,850 | | | | | | 1,200,000 | 02/25/2010 |
| 6901559231 | | FORT MYERS | FL | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 03/15/2010 |
| 6901559233 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 102,512 | | | | | | 265,000 | 03/17/2010 |
| 6901559235 | | BATON ROUGE | LA | | 10/18/2012 | 0.057 | 8,550 | | 140 | | | | 130,000 | 03/26/2010 |
| 6901559237 | | SUN CITY | AZ | | 10/18/2012 | 0.040 | 73,041 | | 1,198 | | | | 152,000 | 02/26/2010 |
| 6901559238 | | MILPITAS | CA | | 10/18/2012 | 0.044 | 56,899 | | 928 | | | | 507,000 | 02/27/2010 |
| 6901559240 | | BRONX | NY | | 10/18/2012 | 0.040 | 13,500 | | | | | | 325,000 | 02/25/2010 |
| 6901559241 | | EPHRATA | PA | | 10/18/2012 | 0.040 | 49,655 | | | | | | 215,460 | 03/11/2010 |
| 6901559249 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 43,062 | | | | | | 352,000 | 03/30/2010 |
| 6901559252 | | VERO BEACH | FL | | 10/18/2012 | 0.040 | 58,670 | | 963 | | | | 179,000 | 02/22/2010 |
| 6901559255 | | HENDERSON | NV | | 10/18/2012 | 0.043 | 24,800 | | | | | | 287,000 | 03/26/2010 |
| 6901559256 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | | | | | | | 287,000 | 04/14/2010 |
| 6901559257 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 36,726 | | | | | | 182,000 | 02/16/2010 |
| 6901559259 | | APEX | NC | | 10/18/2012 | 0.066 | 2,127 | | 40 | | | | 123,000 | 03/11/2010 |
| 6901559260 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 363,000 | 03/26/2010 |
| 6901559261 | | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.044 | 108,501 | | 1,751 | | | | 900,000 | 03/10/2010 |
| 6901559263 | | BEAR | DE | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 02/26/2010 |
| 6901559271 | | CANON CITY | CO | | 10/18/2012 | 0.040 | 27,810 | | 100 | | | | 212,000 | 03/16/2010 |
| 6901559272 | | NIPOMO | CA | | 10/18/2012 | 0.040 | | | | | | | 302,900 | 03/10/2010 |
| 6901559274 | | TAYLORS | SC | | 10/18/2012 | 0.040 | | | | | | | 166,000 | 03/23/2010 |
| 6901559276 | | HOT SPRINGS VILLAGE | AR | | 10/18/2012 | 0.040 | | | | | | | 332,500 | 03/05/2010 |
| 6901559277 | | YARDLEY | PA | | 10/18/2012 | 0.040 | 18,708 | | | | | | 239,000 | 03/18/2010 |
| 6901559280 | | FORT MYERS | FL | | 10/18/2012 | 0.048 | 25,646 | | | | | | 282,000 | 03/31/2010 |
| 6901559281 | | WESTMORELAND | NH | | 10/18/2012 | 0.040 | 44,676 | | | | | | 155,000 | 03/19/2010 |
| 6901559282 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 35,751 | | 603 | | | | 295,500 | 02/24/2010 |
| 6901559286 | | BLOOMFIELD HILLS | MI | | 10/18/2012 | 0.040 | | | | | | | 520,000 | 03/26/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559290 | | MURFREESBORO | TN | | 10/18/2012 | 0.040 | 55,133 | | 890 | | | | 208,000 | 03/18/2010 |
| 6901559291 | | BRADENTON | FL | | 10/18/2012 | 0.040 | 20,588 | | 351 | | | | 148,419 | 03/01/2010 |
| 6901559293 | | RICHFIELD SPRINGS | NY | | 10/18/2012 | 0.053 | 45,374 | | 734 | | | | 750,000 | 03/17/2010 |
| 6901559296 | | EMERALD HILLS | CA | | 10/18/2012 | 0.040 | 159,947 | | 2,499 | | | | 1,710,000 | 06/07/2010 |
| 6901559300 | | SIMI VALLEY | CA | | 10/18/2012 | 0.043 | 19,339 | | | | | | 504,100 | 03/04/2010 |
| 6901559301 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 60,470 | | 977 | | | | 360,000 | 02/26/2010 |
| 6901559303 | | MONUMENT | CO | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 03/29/2010 |
| 6901559306 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | | | | | | | 712,000 | 03/08/2010 |
| 6901559309 | | UPPER ARLINGTON | OH | | 10/18/2012 | 0.043 | 148,920 | | 2,425 | | | | 760,000 | 04/01/2010 |
| 6901559311 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 38,761 | | | | | | 775,000 | 04/06/2010 |
| 6901559314 | | STORMVILLE | NY | | 10/18/2012 | 0.040 | 36,887 | | | | | | 374,000 | 04/05/2010 |
| 6901559315 | | ADRIAN | MI | | 10/18/2012 | 0.054 | 15,311 | | | | | | 141,000 | 04/28/2010 |
| 6901559319 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.067 | 5,176 | | 94 | | | | 200,000 | 03/15/2010 |
| 6901559326 | | NORCO | LA | | 10/18/2012 | 0.044 | 45,717 | | | | | | 239,000 | 05/03/2010 |
| 6901559327 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 96,223 | | | | | | 566,000 | 04/15/2010 |
| 6901559329 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 287,664 | | 4,571 | | | | 1,100,000 | 05/12/2010 |
| 6901559330 | | CORTE MADERA | CA | | 10/18/2012 | 0.040 | | | | | | | 915,000 | 03/29/2010 |
| 6901559331 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | | | | | 163,093 | 04/08/2010 |
| 6901559334 | | CAMAS | WA | | 10/18/2012 | 0.040 | | | | | | | 246,000 | 02/26/2010 |
| 6901559335 | | PALM CITY | FL | | 10/18/2012 | 0.040 | 70,462 | | | | | | 135,000 | 05/25/2010 |
| 6901559337 | | RAVENSWOOD | WV | | 10/18/2012 | 0.040 | 41,521 | | | | | | 134,000 | 03/18/2010 |
| 6901559338 | | MAPLE GROVE | MN | | 10/18/2012 | 0.062 | 12,423 | | 207 | | | | 164,273 | 03/25/2010 |
| 6901559340 | | SOUTHAMPTON | PA | | 10/18/2012 | 0.040 | 90,884 | | | | | | 252,000 | 03/12/2010 |
| 6901559341 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | | | | | 1,085,000 | 03/19/2010 |
| 6901559342 | | GARDEN GROVE | CA | | 10/18/2012 | 0.051 | | | | | | | 519,000 | 03/05/2010 |
| 6901559345 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 54,809 | | | | | | 1,000,000 | 04/12/2010 |
| 6901559349 | | HUNTINGTON BAY | NY | | 10/18/2012 | 0.040 | 77,768 | | | | | | 725,000 | 05/05/2010 |
| 6901559352 | | CHARLOTTE | NC | | 10/18/2012 | 0.052 | 5,155 | | 84 | | | | 254,000 | 03/31/2010 |
| 6901559354 | | NORTH WALES | PA | | 10/18/2012 | 0.040 | 60,048 | | | | | | 350,000 | 04/15/2010 |
| 6901559355 | | COUPEVILLE | WA | | 10/18/2012 | 0.040 | 430 | | | | | | 600,000 | 04/02/2010 |
| 6901559356 | | MCHENRY | IL | | 10/18/2012 | 0.040 | 111,601 | | | | | | 275,000 | 03/22/2010 |
| 6901559359 | | NORWOOD YOUNG AMERICA | MN | | 10/18/2012 | 0.059 | 17,122 | | 280 | | | | 180,000 | 03/15/2010 |
| 6901559362 | | WINDSOR | CO | | 10/18/2012 | 0.040 | | | | | | | 507,000 | 04/06/2010 |
| 6901559363 | | GIG HARBOR | WA | | 10/18/2012 | 0.040 | 71,292 | | | | | | 390,000 | 04/13/2010 |
| 6901559369 | | PHILO | CA | | 10/18/2012 | 0.053 | | | | | | | 510,000 | 03/19/2010 |
| 6901559370 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 93,395 | | 1,491 | | | | 196,960 | 03/30/2010 |
| 6901559373 | | PROVIDENCE | RI | | 10/18/2012 | 0.040 | 34,913 | | | | | | 580,000 | 03/31/2010 |
| 6901559374 | | HUEYTOWN | AL | | 10/18/2012 | 0.053 | 21,095 | | | | | | 185,000 | 04/30/2010 |
| 6901559376 | | BATTLE GROUND | WA | | 10/18/2012 | 0.040 | | | | | | | 484,000 | 04/28/2010 |
| 6901559377 | | TWAIN HARTE | CA | | 10/18/2012 | 0.040 | 90,282 | | 1,445 | | | | 375,000 | 04/21/2010 |
| 6901559379 | | WAYLAND | MI | | 10/18/2012 | 0.041 | 21,575 | | | | | | 90,000 | 03/19/2010 |
| 6901559380 | | BELOIT | WI | | 10/18/2012 | 0.040 | | | | | | | 180,075 | 03/19/2010 |
| 6901559383 | | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 11,951 | | | | | | 585,000 | 03/22/2010 |
| 6901559385 | | BONITA SPRINGS | FL | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 03/26/2010 |
| 6901559386 | | HUTCHINSON | MN | | 10/18/2012 | 0.040 | 72,901 | | 1,197 | | | | 180,000 | 03/26/2010 |
| 6901559391 | | DUBUQUE | IA | | 10/18/2012 | 0.059 | | | | | | | 206,900 | 04/20/2010 |
| 6901559395 | | WOODLAND | CA | | 10/18/2012 | 0.040 | | | | | | | 233,000 | 03/15/2010 |
| 6901559397 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.067 | | | | | | | 279,000 | 04/26/2010 |
| 6901559401 | | DENVER | IA | | 10/18/2012 | 0.040 | | | | | | | 312,293 | 03/17/2010 |
| 6901559402 | | LEAWOOD | KS | | 10/18/2012 | 0.040 | 33,987 | | 1,000 | | | | 481,000 | 06/16/2010 |
| 6901559405 | | RAPID CITY | SD | | 10/18/2012 | 0.040 | 9,229 | | | | | | 152,000 | 03/30/2010 |
| 6901559407 | | LINCOLN | CA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 04/19/2010 |
| 6901559408 | | MURRIETA | CA | | 10/18/2012 | 0.055 | 1,054 | | 21 | | | | 250,000 | 04/08/2010 |
| 6901559411 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | 8,285 | | | | | | 156,787 | 04/02/2010 |
| 6901559412 | | HAVERHILL | MA | | 10/18/2012 | 0.040 | | | | | | | 198,000 | 05/27/2010 |
| 6901559413 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.053 | 20,683 | | 258 | | | | 332,672 | 03/19/2010 |
| 6901559415 | | TUCSON | AZ | | 10/18/2012 | 0.048 | 4,132 | | 70 | | | | 173,500 | 03/29/2010 |
| 6901559416 | | UNION DALE | PA | | 10/18/2012 | 0.040 | | | | | | | 395,000 | 04/30/2010 |
| 6901559417 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 10,859 | | | | | | 769,000 | 04/30/2010 |
| 6901559418 | | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | 10,568 | | | | | | 700,000 | 04/19/2010 |
| 6901559421 | | POMPTON PLAINS | NJ | | 10/18/2012 | 0.040 | 28,148 | | | | | | 288,000 | 04/01/2010 |
| 6901559422 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 42,128 | | | | | | 266,308 | 03/31/2010 |
| 6901559423 | | MATTHEWS | NC | | 10/18/2012 | 0.040 | 22,712 | | | | | | 205,000 | 03/31/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559424 | | VENTURA | CA | | 10/18/2012 | 0.040 | | | | | | | 210,000 | 03/31/2010 |
| 6901559425 | | ATHENS | OH | | 10/18/2012 | 0.040 | 3,700 | | | | | | 316,000 | 04/01/2010 |
| 6901559427 | | CARY | NC | | 10/18/2012 | 0.066 | | | | | | | 188,000 | 05/13/2010 |
| 6901559432 | | OTHELLO | WA | | 10/18/2012 | 0.040 | 28,642 | | 454 | | | | 127,700 | 04/30/2010 |
| 6901559434 | | MANORVILLE | NY | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 04/19/2010 |
| 6901559437 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 38,208 | | 405 | | | | 266,316 | 04/08/2010 |
| 6901559439 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 112,144 | | | | | | 1,250,000 | 05/20/2010 |
| 6901559440 | | BOSTON | MA | | 10/18/2012 | 0.047 | | | | | | | 425,000 | 08/16/2010 |
| 6901559441 | | VICTORIA | MN | | 10/18/2012 | 0.040 | | | | | | | 570,000 | 04/21/2010 |
| 6901559445 | | TRUSSVILLE | AL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 04/08/2010 |
| 6901559446 | | GREY EAGLE | MN | | 10/18/2012 | 0.040 | 6,048 | | | | | | 256,000 | 04/27/2010 |
| 6901559447 | | PITTSTON | PA | | 10/18/2012 | 0.040 | 9,500 | | | | | | 318,000 | 04/15/2010 |
| 6901559448 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 169,980 | | | | | | 675,000 | 04/26/2009 |
| 6901559452 | | WINDOM | MN | | 10/18/2012 | 0.059 | 11,005 | | 190 | | | | 175,000 | 04/14/2010 |
| 6901559455 | | UNIVERSITY CITY | MO | | 10/18/2012 | 0.040 | 11,026 | | | | | | 341,091 | 04/08/2010 |
| 6901559456 | | LONE TREE | CO | | 10/18/2012 | 0.040 | | | | | | | 459,000 | 06/11/2010 |
| 6901559458 | | WILLMAR | MN | | 10/18/2012 | 0.043 | 26,742 | | 488 | | | | 265,000 | 03/29/2010 |
| 6901559465 | | NEWPORT NEWS | VA | | 10/18/2012 | 0.066 | 991 | | 27 | | | | 141,000 | 04/01/2010 |
| 6901559466 | | MADISON | WI | | 10/18/2012 | 0.040 | 38,772 | | | | | | 265,000 | 04/15/2010 |
| 6901559467 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 4,821 | | 81 | | | | 366,000 | 04/30/2010 |
| 6901559470 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | | | | | 190,000 | 06/02/2010 |
| 6901559471 | | FRIENDSHIP | WI | | 10/18/2012 | 0.057 | 1,459 | | 42 | | | | 278,000 | 05/27/2010 |
| 6901559473 | | LOCKPORT | NY | | 10/18/2012 | 0.040 | 52,708 | | | | | | 96,263 | 04/16/2010 |
| 6901559478 | | LELAND | NC | | 10/18/2012 | 0.040 | | | | | | | 238,000 | 05/06/2010 |
| 6901559480 | | CORDOVA | TN | | 10/18/2012 | 0.040 | | | | | | | 194,513 | 04/12/2010 |
| 6901559481 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 2,839 | | | | | | 253,000 | 04/08/2010 |
| 6901559482 | | LONDONDERRY | NH | | 10/18/2012 | 0.040 | 37,434 | | | | | | 207,000 | 05/04/2010 |
| 6901559483 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 04/22/2010 |
| 6901559484 | | WESTHAMPTON BEACH | NY | | 10/18/2012 | 0.040 | 48,710 | | 848 | | | | 630,000 | 04/05/2010 |
| 6901559486 | | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 142,128 | | | | | | 455,900 | 04/02/2010 |
| 6901559489 | | SOUTHPORT | NC | | 10/18/2012 | 0.040 | 35,206 | | 556 | | | | 585,200 | 04/28/2010 |
| 6901559491 | | DOUGLASVILLE | GA | | 10/18/2012 | 0.054 | 1,611 | | 34 | | | | 197,000 | 04/27/2010 |
| 6901559493 | | ROSEMOUNT | MN | | 10/18/2012 | 0.056 | 20,825 | | 344 | | | | 293,000 | 04/26/2010 |
| 6901559498 | | MILFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 312,000 | 04/16/2010 |
| 6901559499 | | GEORGETOWN | MS | | 10/18/2012 | 0.040 | 6,396 | | | | | | 190,000 | 04/22/2010 |
| 6901559505 | | BALTIMORE | MD | | 10/18/2012 | 0.040 | 74,126 | | 1,202 | | | | 710,000 | 05/05/2010 |
| 6901559507 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | | | | | 175,000 | 04/29/2010 |
| 6901559509 | | PINE GROVE | CA | | 10/18/2012 | 0.040 | 48,454 | | | | | | 371,000 | 04/23/2010 |
| 6901559511 | | WILSON | NY | | 10/18/2012 | 0.040 | 96,532 | | | | | | 285,000 | 05/17/2010 |
| 6901559513 | | STAUNTON | VA | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 04/27/2010 |
| 6901559515 | | AMES | IA | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 04/06/2010 |
| 6901559516 | | BOLINGBROOK | IL | | 10/18/2012 | 0.044 | 1,200 | | | | | | 247,000 | 05/03/2010 |
| 6901559517 | | WHIPPANY | NJ | | 10/18/2012 | 0.040 | 132 | | | | | | 545,000 | 05/26/2010 |
| 6901559519 | | ANAHEIM | CA | | 10/18/2012 | 0.040 | 17,186 | | | | | | 361,000 | 04/16/2010 |
| 6901559521 | | WILDWOOD | MO | | 10/18/2012 | 0.040 | | | | | | | 270,000 | 04/30/2010 |
| 6901559523 | | APPLE VALLEY | CA | | 10/18/2012 | 0.047 | | | | | | | 197,000 | 04/29/2010 |
| 6901559525 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 960,000 | 04/30/2010 |
| 6901559529 | | EARLYSVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 429,000 | 04/28/2010 |
| 6901559530 | | SOUTH BEND | IN | | 10/18/2012 | 0.040 | 25,058 | | | | | | 168,000 | 04/29/2010 |
| 6901559535 | | ROLLING MDWS | IL | | 10/18/2012 | 0.040 | 7,281 | | 150 | | | | 435,000 | 04/27/2010 |
| 6901559537 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 522,000 | 04/30/2010 |
| 6901559540 | | SUMMERVILLE | SC | | 10/18/2012 | 0.042 | 9,023 | | 155 | | | | 185,000 | 05/12/2010 |
| 6901559541 | | HANOVER | PA | | 10/18/2012 | 0.040 | 64,490 | | | | | | 224,933 | 04/29/2010 |
| 6901559543 | | OAKDALE | CT | | 10/18/2012 | 0.040 | 139,287 | | | | | | 225,000 | 04/22/2010 |
| 6901559544 | | DAVIE | FL | | 10/18/2012 | 0.040 | 57,917 | | | | | | 680,000 | 04/12/2010 |
| 6901559547 | | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | | | | | | | 347,000 | 05/04/2010 |
| 6901559551 | | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 05/03/2010 |
| 6901559552 | | WESTBURY | NY | | 10/18/2012 | 0.040 | 963 | | | | | | 648,614 | 04/17/2010 |
| 6901559553 | | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | 23,140 | | | | | | 418,000 | 04/23/2010 |
| 6901559554 | | WATERBURY | CT | | 10/18/2012 | 0.066 | 10,616 | | 170 | | | | 179,000 | 05/05/2010 |
| 6901559557 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 216,890 | | 3,426 | | | | 630,000 | 05/06/2010 |
| 6901559562 | | RYE | CO | | 10/18/2012 | 0.040 | 35,544 | | | | | | 265,000 | 05/13/2010 |
| 6901559565 | | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 18,049 | | 4,549 | | | | 2,550,000 | 05/04/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559566 | | TULSA | OK | | 10/18/2012 | 0.040 | 64,011 | | 1,011 | | | | 167,400 | 04/27/2010 |
| 6901559568 | | FARMINGDALE | NY | | 10/18/2012 | 0.040 | 124,527 | | | | | | 205,000 | 07/16/2010 |
| 6901559571 | | DALTON | MA | | 10/18/2012 | 0.040 | 91,135 | | | | | | 153,000 | 04/29/2010 |
| 6901559573 | | HARRISON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 124,160 | | | | | | 275,000 | 05/19/2010 |
| 6901559574 | | JACKSON | NJ | | 10/18/2012 | 0.040 | 43,988 | | | | | | 428,000 | 04/19/2010 |
| 6901559575 | | GRAY | LA | | 10/18/2012 | 0.040 | 50,814 | | | | | | 505,000 | 05/27/2010 |
| 6901559579 | | MORELAND HILLS | OH | | 10/18/2012 | 0.040 | 395,500 | | | | | | 775,000 | 07/29/2010 |
| 6901559581 | | OSHKOSH | WI | | 10/18/2012 | 0.040 | 10,571 | | | | | | 369,700 | 05/11/2010 |
| 6901559583 | | TROUTDALE | OR | | 10/18/2012 | 0.040 | | | | | | | 324,000 | 05/25/2010 |
| 6901559584 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 409,000 | 05/18/2010 |
| 6901559586 | | FAIRFIELD | CT | | 10/18/2012 | 0.050 | 17,309 | | 256 | | | | 675,000 | 05/28/2010 |
| 6901559587 | | HAMMOND | LA | | 10/18/2012 | 0.056 | 16,083 | | 255 | | | | 318,000 | 05/28/2010 |
| 6901559589 | | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 28,071 | | | | | | 335,000 | 05/01/2010 |
| 6901559590 | | TULSA | OK | | 10/18/2012 | 0.040 | | | | | | | 204,000 | 04/26/2010 |
| 6901559597 | | SANTA ANA | CA | | 10/18/2012 | 0.055 | 10,990 | | | | | | 458,000 | 05/28/2010 |
| 6901559598 | | WILLMAR | MN | | 10/18/2012 | 0.040 | 52,360 | | | | | | 148,000 | 04/30/2010 |
| 6901559599 | | PARKER | CO | | 10/18/2012 | 0.040 | 50,082 | | | | | | 440,000 | 04/30/2010 |
| 6901559600 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | | | | | 128,000 | 05/06/2010 |
| 6901559603 | | HERCULES | CA | | 10/18/2012 | 0.040 | | | | | | | 341,000 | 05/13/2010 |
| 6901559606 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 218,000 | 05/17/2010 |
| 6901559607 | | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | | | | | 222,000 | 05/15/2010 |
| 6901559609 | | HOLLIS | NH | | 10/18/2012 | 0.040 | 54,858 | | 873 | | | | 565,000 | 05/20/2010 |
| 6901559610 | | VALLEY STREAM | NY | | 10/18/2012 | 0.055 | | | | | | | 395,500 | 05/25/2010 |
| 6901559611 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 25,998 | | | | | | 370,000 | 06/29/2010 |
| 6901559612 | | EASTHAM | MA | | 10/18/2012 | 0.040 | | | | | | | 624,000 | 04/30/2010 |
| 6901559613 | | HUDSON | NH | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 05/07/2010 |
| 6901559614 | | RUSSELLVILLE | AR | | 10/18/2012 | 0.043 | 15,630 | | 254 | | | | 268,000 | 04/30/2010 |
| 6901559617 | | CAMARILLO | CA | | 10/18/2012 | 0.044 | 26,214 | | 525 | | | | 407,000 | 05/15/2010 |
| 6901559620 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 739 | | | | | | 483,000 | 05/26/2010 |
| 6901559622 | | JACKSONVILLE | FL | | 10/18/2012 | 0.065 | | | | | | | 153,000 | 04/09/2010 |
| 6901559623 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.040 | 10,042 | | | | | | 657,000 | 05/17/2010 |
| 6901559624 | | BEDFORD | NH | | 10/18/2012 | 0.040 | 1,194 | | 25 | | | | 307,600 | 04/22/2010 |
| 6901559627 | | MISHAWAKA | IN | | 10/18/2012 | 0.040 | 104,577 | | | | | | 295,000 | 04/30/2010 |
| 6901559628 | | HAMILTON | OH | | 10/18/2012 | 0.040 | 11,685 | | | | | | 106,000 | 04/30/2010 |
| 6901559629 | | OCEAN BEACH | NY | | 10/18/2012 | 0.040 | 250,000 | | | | | | 650,000 | 06/03/2010 |
| 6901559635 | | OSHKOSH | WI | | 10/18/2012 | 0.040 | 36,396 | | | | | | 79,000 | 05/13/2010 |
| 6901559637 | | RANSOMVILLE | NY | | 10/18/2012 | 0.040 | | | | | | | 421,400 | 05/20/2010 |
| 6901559639 | | GILFORD | NH | | 10/18/2012 | 0.040 | (460) | | 13 | | | | 345,000 | 05/03/2010 |
| 6901559641 | | BRIGHAM CITY | UT | | 10/18/2012 | 0.043 | | | | | | | 425,000 | 06/09/2010 |
| 6901559646 | | FOSTER CITY | CA | | 10/18/2012 | 0.040 | 96,333 | | | | | | 988,400 | 05/14/2010 |
| 6901559647 | | FREEPORT | NY | | 10/18/2012 | 0.040 | 41,820 | | | | | | 404,400 | 05/18/2010 |
| 6901559648 | | MANASSAS | VA | | 10/18/2012 | 0.040 | 47,236 | | | | | | 330,500 | 05/10/2010 |
| 6901559651 | | NORTH PALM BEACH | FL | | 10/18/2012 | 0.040 | 53,711 | | 839 | | | | 120,000 | 06/11/2010 |
| 6901559654 | | MADISON | WI | | 10/18/2012 | 0.044 | | | | | | | 172,400 | 05/28/2010 |
| 6901559657 | | NORTH CALDWELL | NJ | | 10/18/2012 | 0.041 | | | | | | | 579,000 | 04/29/2010 |
| 6901559658 | | NORTH BALDWIN | NY | | 10/18/2012 | 0.040 | | | | | | | 314,700 | 04/30/2010 |
| 6901559663 | | LOUISVILLE | KY | | 10/18/2012 | 0.067 | 8,796 | | 141 | | | | 131,000 | 05/26/2010 |
| 6901559667 | | VERONA | WI | | 10/18/2012 | 0.040 | 21,004 | | | | | | 136,400 | 05/21/2010 |
| 6901559669 | | CENTENNIAL | CO | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 05/17/2010 |
| 6901559672 | | AUBURN | NH | | 10/18/2012 | 0.040 | 9,789 | | | | | | 291,000 | 06/18/2010 |
| 6901559679 | | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | 52,125 | | | | | | 242,000 | 05/11/2010 |
| 6901559683 | | MINEOLA | NY | | 10/18/2012 | 0.040 | | | | | | | 401,800 | 05/27/2010 |
| 6901559684 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 711,000 | 05/06/2010 |
| 6901559686 | | NORTH YARMOUTH | ME | | 10/18/2012 | 0.040 | 40,933 | | 492 | | | | 400,000 | 05/21/2010 |
| 6901559687 | | WINFIELD | IL | | 10/18/2012 | 0.040 | 56,490 | | 819 | | | | 516,000 | 06/28/2010 |
| 6901559689 | | APPLETON | NY | | 10/18/2012 | 0.040 | 10,849 | | | | | | 65,000 | 06/22/2010 |
| 6901559692 | | GOLETA | CA | | 10/18/2012 | 0.040 | 30,531 | | | | | | 325,500 | 05/31/2010 |
| 6901559694 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | | | | | | | 115,400 | 06/07/2010 |
| 6901559695 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 05/29/2010 |
| 6901559697 | | OYSTER BAY | NY | | 10/18/2012 | 0.040 | 16,510 | | 271 | | | | 1,050,000 | 07/24/2010 |
| 6901559698 | | TULSA | OK | | 10/18/2012 | 0.040 | 97,151 | | | | | | 426,600 | 05/12/2010 |
| 6901559701 | | INDIANOLA | IA | | 10/18/2012 | 0.040 | 936 | | | | | | 205,000 | 04/28/2010 |
| 6901559702 | | CHARLOTTE | NC | | 10/18/2012 | 0.043 | | | | | | | 130,000 | 05/26/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559704 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 5,528 | | | | | | 343,500 | 05/26/2010 |
| 6901559705 | | ARDEN HILLS | MN | | 10/18/2012 | 0.040 | | | | | | | 184,000 | 05/07/2010 |
| 6901559709 | | KANSAS CITY | MO | | 10/18/2012 | 0.043 | 8,320 | | 121 | | | | 590,000 | 05/21/2010 |
| 6901559710 | | HEREFORD | AZ | | 10/18/2012 | 0.043 | 36,247 | | 580 | | | | 364,000 | 05/21/2010 |
| 6901559712 | | WAVERLY | VA | | 10/18/2012 | 0.040 | 49,871 | | | | | | 210,000 | 05/21/2010 |
| 6901559715 | | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 74,293 | | | | | | 270,000 | 06/10/2010 |
| 6901559716 | | WEBSTER | NY | | 10/18/2012 | 0.040 | 70,060 | | | | | | 234,000 | 05/27/2010 |
| 6901559720 | | BRAINTREE | MA | | 10/18/2012 | 0.040 | 14,604 | | | | | | 324,000 | 06/14/2010 |
| 6901559722 | | GLENDORA | CA | | 10/18/2012 | 0.040 | 12,928 | | | | | | 310,200 | 06/04/2010 |
| 6901559726 | | NEWARK | NY | | 10/18/2012 | 0.040 | 27,428 | | | | | | 92,000 | 05/28/2010 |
| 6901559728 | | WHEATON | IL | | 10/18/2012 | 0.040 | 48,401 | | | | | | 450,000 | 06/24/2010 |
| 6901559729 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 4,940 | | | | | | 252,000 | 05/25/2010 |
| 6901559731 | | PLAINFIELD | IL | | 10/18/2012 | 0.040 | 30,814 | | | | | | 225,000 | 06/14/2010 |
| 6901559733 | | VANCOUVER | WA | | 10/18/2012 | 0.055 | 8,618 | | 138 | | | | 229,000 | 05/28/2010 |
| 6901559734 | | PATERSON | NJ | | 10/18/2012 | 0.040 | 95,118 | | 1,517 | | | | 219,000 | 06/02/2010 |
| 6901559735 | | PENINSULA | OH | | 10/18/2012 | 0.046 | 43,527 | | 687 | | | | 343,000 | 05/15/2010 |
| 6901559736 | | TRUMBULL | CT | | 10/18/2012 | 0.040 | 64,207 | | | | | | 440,000 | 06/04/2010 |
| 6901559737 | | DULUTH | MN | | 10/18/2012 | 0.040 | 77,842 | | | | | | 145,200 | 05/20/2010 |
| 6901559738 | | AUBURN | CA | | 10/18/2012 | 0.040 | 65,704 | | | | | | 290,200 | 06/11/2010 |
| 6901559739 | | DUMFRIES | VA | | 10/18/2012 | 0.040 | 55,182 | | | | | | 295,000 | 05/26/2010 |
| 6901559740 | | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | 19,090 | | 315 | | | | 351,600 | 05/26/2010 |
| 6901559741 | | SAINT JAMES | NY | | 10/18/2012 | 0.040 | 92,022 | | 1,314 | | | | 775,000 | 05/25/2010 |
| 6901559743 | | RUDOLPH | WI | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 06/08/2010 |
| 6901559745 | | OJAI | CA | | 10/18/2012 | 0.040 | 30,865 | | | | | | 426,700 | 05/24/2010 |
| 6901559746 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 437,000 | 06/04/2010 |
| 6901559747 | | BOISE | ID | | 10/18/2012 | 0.045 | | | | | | | 330,000 | 05/19/2010 |
| 6901559748 | | IRVINE | CA | | 10/18/2012 | 0.040 | 31,605 | | | | | | 500,000 | 05/14/2010 |
| 6901559749 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 423,000 | 08/02/2010 |
| 6901559750 | | WINTER SPRINGS | FL | | 10/18/2012 | 0.040 | | | | | | | 235,000 | 05/17/2010 |
| 6901559753 | | WAYLAND | MA | | 10/18/2012 | 0.040 | | | | | | | 715,000 | 09/03/2010 |
| 6901559754 | | DURHAM | NC | | 10/18/2012 | 0.040 | | | | | | | 170,000 | 05/27/2010 |
| 6901559757 | | MOLLUSK | VA | | 10/18/2012 | 0.040 | 38,041 | | | | | | 185,000 | 06/25/2010 |
| 6901559759 | | XENIA | OH | | 10/18/2012 | 0.056 | 11,843 | | 188 | | | | 247,000 | 05/24/2010 |
| 6901559760 | | LAYTON | UT | | 10/18/2012 | 0.049 | 13,122 | | 215 | | | | 232,000 | 05/28/2010 |
| 6901559761 | | BASKING RIDGE | NJ | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 06/29/2010 |
| 6901559762 | | TUALATIN | OR | | 10/18/2012 | 0.040 | | | | | | | 282,000 | 05/29/2010 |
| 6901559763 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.040 | (8,362) | | 232 | | | | 694,000 | 05/27/2010 |
| 6901559769 | | HASTINGS | MN | | 10/18/2012 | 0.040 | 48,260 | | | | | | 400,000 | 06/12/2010 |
| 6901559770 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.049 | 17,661 | | 160 | | | | 162,000 | 05/28/2010 |
| 6901559771 | | MILTON | PA | | 10/18/2012 | 0.040 | 4,982 | | | | | | 174,800 | 05/28/2010 |
| 6901559774 | | BATAVIA | IL | | 10/18/2012 | 0.040 | 138,572 | | 2,085 | | | | 275,000 | 07/02/2010 |
| 6901559775 | | SEYMOUR | CT | | 10/18/2012 | 0.040 | 52,202 | | | | | | 330,000 | 05/28/2010 |
| 6901559777 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 15,000 | | | | | | 942,400 | 05/24/2010 |
| 6901559779 | | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | | | | | 378,600 | 07/29/2010 |
| 6901559780 | | MADISON | WI | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 06/18/2010 |
| 6901559786 | | SOUTHWEST RANCHES | FL | | 10/18/2012 | 0.040 | 57,629 | | 902 | | | | 635,000 | 05/28/2010 |
| 6901559790 | | WILLMAR | MN | | 10/18/2012 | 0.040 | 4,893 | | | | | | 151,000 | 06/21/2010 |
| 6901559794 | | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | | | | | | | 490,000 | 06/08/2010 |
| 6901559798 | | EAST HARTFORD | CT | | 10/18/2012 | 0.042 | 13,066 | | | | | | 65,000 | 05/27/2010 |
| 6901559801 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.049 | 7,598 | | 102 | | | | 252,000 | 05/26/2010 |
| 6901559810 | | LEVITTOWN | NY | | 10/18/2012 | 0.040 | 135,889 | | | | | | 425,000 | 06/15/2010 |
| 6901559813 | | NEW YORK | NY | | 10/18/2012 | 0.040 | 192,208 | | | | | | 1,238,000 | 07/12/2010 |
| 6901559814 | | COON RAPIDS | MN | | 10/18/2012 | 0.040 | 19,059 | | | | | | 137,000 | 06/03/2010 |
| 6901559815 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | | | | | 266,000 | 06/11/2010 |
| 6901559816 | | GLENDALE | WI | | 10/18/2012 | 0.041 | 43,714 | | | | | | 183,500 | 06/17/2010 |
| 6901559817 | | ARVADA | CO | | 10/18/2012 | 0.040 | 91,476 | | 1,444 | | | | 700,000 | 06/04/2010 |
| 6901559819 | | SANTA FE | NM | | 10/18/2012 | 0.040 | 51,693 | | 815 | | | | 645,000 | 06/23/2010 |
| 6901559821 | | OUTING | MN | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 06/10/2010 |
| 6901559825 | | CARLSBAD | CA | | 10/18/2012 | 0.040 | 81,792 | | 1,278 | | | | 515,000 | 06/09/2010 |
| 6901559827 | | MIAMI | FL | | 10/18/2012 | 0.040 | | | | | | | 186,000 | 06/24/2010 |
| 6901559831 | | SAINT CHARLES | MO | | 10/18/2012 | 0.041 | 2,948 | | 686 | | | | 569,000 | 07/15/2010 |
| 6901559832 | | CHULA VISTA | CA | | 10/18/2012 | 0.040 | | | | | | | 380,000 | 06/18/2010 |
| 6901559833 | | OYSTER BAY | NY | | 10/18/2012 | 0.040 | 228,722 | | | | | | 2,000,000 | 06/09/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559834 | | DOVER | DE | | 10/18/2012 | 0.040 | | | | | | | 312,000 | 05/28/2010 |
| 6901559835 | | HOMER | NY | | 10/18/2012 | 0.040 | 39,613 | | | | | | 120,000 | 06/18/2010 |
| 6901559838 | | BETHLEHEM | PA | | 10/18/2012 | 0.040 | 4,075 | | 63 | | | | 158,000 | 08/24/2010 |
| 6901559839 | | HICKORY | NC | | 10/18/2012 | 0.040 | 121,241 | | | | | | 300,000 | 06/02/2010 |
| 6901559840 | | ATHERTON | CA | | 10/18/2012 | 0.040 | 147,655 | | 2,308 | | | | 1,400,000 | 06/29/2010 |
| 6901559841 | | PLYMOUTH | IN | | 10/18/2012 | 0.040 | 14,413 | | | | | | 240,000 | 05/29/2010 |
| 6901559842 | | BLUE BELL | PA | | 10/18/2012 | 0.040 | 33,425 | | | | | | 530,000 | 07/02/2010 |
| 6901559848 | | MELROSE | MA | | 10/18/2012 | 0.040 | 74,723 | | | | | | 244,200 | 05/27/2010 |
| 6901559849 | | SPENCER | OH | | 10/18/2012 | 0.040 | | | | | | | 210,000 | 06/25/2010 |
| 6901559851 | | NORCROSS | GA | | 10/18/2012 | 0.040 | 24,927 | | | | | | 361,200 | 05/26/2010 |
| 6901559853 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 17,327 | | | | | | 870,000 | 09/17/2010 |
| 6901559855 | | CANON CITY | CO | | 10/18/2012 | 0.040 | | | | | | | 168,000 | 06/10/2010 |
| 6901559857 | | HOUMA | LA | | 10/18/2012 | 0.040 | 17,834 | | | | | | 228,000 | 05/28/2010 |
| 6901559860 | | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | | | | | | | 198,200 | 06/21/2010 |
| 6901559863 | | WELLINGTON | FL | | 10/18/2012 | 0.047 | 9,370 | | 156 | | | | 188,000 | 06/24/2010 |
| 6901559864 | | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | 1,651 | | 123 | | | | 202,300 | 05/28/2010 |
| 6901559865 | | SALISBURY | NC | | 10/18/2012 | 0.040 | 4,891 | | | | | | 213,000 | 06/29/2010 |
| 6901559866 | | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | 26,463 | | | | | | 266,000 | 06/15/2010 |
| 6901559868 | | RAHWAY | NJ | | 10/18/2012 | 0.040 | | | | | | | 285,000 | 06/15/2010 |
| 6901559869 | | WINSTON SALEM | NC | | 10/18/2012 | 0.040 | 31,963 | | | | | | 202,000 | 06/09/2010 |
| 6901559870 | | WEBSTER | NY | | 10/18/2012 | 0.040 | 111,695 | | | | | | 204,800 | 06/29/2010 |
| 6901559873 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 32,975 | | | | | | 325,000 | 06/16/2010 |
| 6901559876 | | PARKERS PR | MN | | 10/18/2012 | 0.040 | 79,870 | | | | | | 118,800 | 06/30/2010 |
| 6901559877 | | GLENCOE | MN | | 10/18/2012 | 0.040 | 77,956 | | | | | | 280,000 | 06/11/2010 |
| 6901559879 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 21,378 | | | | | | 494,000 | 05/29/2010 |
| 6901559880 | | ORINDA | CA | | 10/18/2012 | 0.040 | 22,300 | | | | | | 1,375,500 | 05/28/2010 |
| 6901559881 | | WILMINGTON | DE | | 10/18/2012 | 0.055 | 22,157 | | | | | | 390,000 | 07/15/2010 |
| 6901559882 | | WESTON | FL | | 10/18/2012 | 0.040 | | | | | | | 255,000 | 06/21/2010 |
| 6901559883 | | TINLEY PARK | IL | | 10/18/2012 | 0.040 | 76,848 | | | | | | 319,200 | 06/30/2010 |
| 6901559884 | | WATERTOWN | MN | | 10/18/2012 | 0.040 | | | | | | | 155,000 | 06/22/2010 |
| 6901559885 | | MARGATE | FL | | 10/18/2012 | 0.040 | 25,474 | | 396 | | | | 122,000 | 07/23/2010 |
| 6901559887 | | HARRISONVILLE | MO | | 10/18/2012 | 0.067 | 10,282 | | 159 | | | | 166,000 | 06/30/2010 |
| 6901559889 | | WILMETTE | IL | | 10/18/2012 | 0.046 | 7,598 | | 131 | | | | 353,000 | 06/28/2010 |
| 6901559891 | | ROSE CITY | MI | | 10/18/2012 | 0.040 | 20,665 | | | | | | 140,000 | 10/27/2010 |
| 6901559894 | | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 39,994 | | | | | | 407,000 | 06/03/2010 |
| 6901559895 | | GREENSBORO | NC | | 10/18/2012 | 0.052 | 788 | | 58 | | | | 381,200 | 06/10/2010 |
| 6901559896 | | CHEYENNE | WY | | 10/18/2012 | 0.040 | 76,937 | | | | | | 360,000 | 06/16/2010 |
| 6901559897 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 750,000 | 06/15/2010 |
| 6901559901 | | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | | | | | | | 188,000 | 06/17/2010 |
| 6901559903 | | WAMPUM | PA | | 10/18/2012 | 0.055 | 28,083 | | 439 | | | | 130,000 | 06/15/2010 |
| 6901559904 | | ALLENTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 221,000 | 06/04/2010 |
| 6901559905 | | LITTLETON | CO | | 10/18/2012 | 0.040 | 22,736 | | | | | | 230,000 | 06/17/2010 |
| 6901559906 | | ROCKBURY | CT | | 10/18/2012 | 0.040 | | | | | | | 560,000 | 07/22/2010 |
| 6901559907 | | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | | | | | 227,600 | 06/23/2010 |
| 6901559908 | | MOORPARK | CA | | 10/18/2012 | 0.040 | 30,864 | | 338 | | | | 594,000 | 06/11/2010 |
| 6901559911 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | | | | | 119,000 | 06/08/2010 |
| 6901559912 | | STURGIS | MI | | 10/18/2012 | 0.040 | 66,394 | | | | | | 122,000 | 06/17/2010 |
| 6901559913 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | | | | | 975,000 | 06/25/2010 |
| 6901559914 | | E NORTHPORT | NY | | 10/18/2012 | 0.040 | | | | | | | 590,000 | 06/17/2010 |
| 6901559915 | | VENTURA | CA | | 10/18/2012 | 0.040 | | | | | | | 485,000 | 06/12/2010 |
| 6901559917 | | NORTH POTOMAC | MD | | 10/18/2012 | 0.040 | 123,349 | | 1,924 | | | | 776,000 | 06/28/2010 |
| 6901559920 | | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 28,094 | | | | | | 130,000 | 06/21/2010 |
| 6901559921 | | MARION | SC | | 10/18/2012 | 0.043 | | | | | | | 225,000 | 06/30/2010 |
| 6901559923 | | BROOKFIELD | MA | | 10/18/2012 | 0.052 | 20,000 | | | | | | 465,000 | 07/23/2010 |
| 6901559924 | | MARION | IN | | 10/18/2012 | 0.044 | 24,736 | | | | | | 110,000 | 06/21/2010 |
| 6901559925 | | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.040 | 59,446 | | | | | | 308,287 | 12/06/2010 |
| 6901559930 | | REDMOND | WA | | 10/18/2012 | 0.040 | 11,905 | | 236 | | | | 505,000 | 06/18/2010 |
| 6901559931 | | OMAHA | NE | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 06/21/2010 |
| 6901559933 | | DAYTON | OH | | 10/18/2012 | 0.040 | 32,660 | | | | | | 171,800 | 06/22/2010 |
| 6901559936 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 20,619 | | 319 | | | | 224,000 | 06/29/2010 |
| 6901559937 | | TOWER | MN | | 10/18/2012 | 0.040 | 37,111 | | | | | | 880,000 | 08/16/2010 |
| 6901559941 | | OWASSO | OK | | 10/18/2012 | 0.040 | 9,299 | | | | | | 153,000 | 07/23/2010 |
| 6901559942 | | SAINT AMANT | LA | | 10/18/2012 | 0.040 | | | | | | | 208,000 | 06/16/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901559945 | | GLENDALE | CA | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 06/30/2010 |
| 6901559946 | | MOUNT ARLINGTON | NJ | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 07/23/2010 |
| 6901559947 | | WOODLAND PARK | CO | | 10/18/2012 | 0.059 | | | | | | | 208,000 | 06/30/2010 |
| 6901559948 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 9,339 | | | | | | 306,000 | 06/15/2010 |
| 6901559949 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 73,493 | | 1,161 | | | | 354,000 | 06/18/2010 |
| 6901559951 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 89,000 | | | | | | 279,900 | 06/29/2010 |
| 6901559952 | | NORWALK | CT | | 10/18/2012 | 0.040 | 19,500 | | | | | | 585,000 | 07/15/2010 |
| 6901559955 | | ALLENTOWN | PA | | 10/18/2012 | 0.045 | 16,091 | | 256 | | | | 293,000 | 06/11/2010 |
| 6901559958 | | SHELTON | CT | | 10/18/2012 | 0.040 | 44,945 | | | | | | 409,700 | 06/30/2010 |
| 6901559963 | | HARTSVILLE | SC | | 10/18/2012 | 0.040 | 20,116 | | | | | | 318,000 | 07/23/2010 |
| 6901559965 | | BLAINE | MN | | 10/18/2012 | 0.040 | 17,847 | | | | | | 188,000 | 06/25/2010 |
| 6901559966 | | SALINAS | CA | | 10/18/2012 | 0.040 | 15,600 | | | | | | 652,800 | 06/16/2010 |
| 6901559967 | | WAYZATA | MN | | 10/18/2012 | 0.040 | 129,856 | | | | | | 718,000 | 06/11/2010 |
| 6901559968 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 39,962 | | | | | | 610,000 | 07/28/2010 |
| 6901559970 | | VINE GROVE | KY | | 10/18/2012 | 0.040 | 90,151 | | 1,409 | | | | 190,000 | 06/30/2010 |
| 6901559972 | | DESTREHAN | LA | | 10/18/2012 | 0.042 | 47,718 | | | | | | 262,000 | 06/22/2010 |
| 6901559974 | | FOLSOM | CA | | 10/18/2012 | 0.040 | 16,791 | | 270 | | | | 291,200 | 06/21/2010 |
| 6901559976 | | CLARKS GREEN | PA | | 10/18/2012 | 0.040 | 10,207 | | | | | | 169,000 | 07/30/2010 |
| 6901559980 | | VAIL | AZ | | 10/18/2012 | 0.040 | 28,749 | | 458 | | | | 345,000 | 06/24/2010 |
| 6901559981 | | MORAGA | CA | | 10/18/2012 | 0.044 | 29,383 | | 409 | | | | 861,200 | 07/20/2010 |
| 6901559982 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | 21,239 | | 344 | | | | 223,800 | 06/17/2010 |
| 6901559985 | | RICHMOND HILL | GA | | 10/18/2012 | 0.048 | 56,196 | | 869 | | | | 299,400 | 07/09/2010 |
| 6901559986 | | OXFORD | PA | | 10/18/2012 | 0.058 | | | | | | | 322,000 | 08/30/2010 |
| 6901559988 | | NIANTIC | CT | | 10/18/2012 | 0.040 | 33,133 | | | | | | 195,000 | 06/17/2010 |
| 6901559991 | | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | 24,663 | | | | | | 277,000 | 07/30/2010 |
| 6901559993 | | CLAY CENTER | KS | | 10/18/2012 | 0.040 | | | | | | | 126,000 | 07/08/2010 |
| 6901559996 | | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 116,780 | | | | | | 295,000 | 08/20/2010 |
| 6901559997 | | POTOMAC | MD | | 10/18/2012 | 0.040 | 56,662 | | | | | | 636,000 | 06/25/2010 |
| 6901559999 | | OWASSO | OK | | 10/18/2012 | 0.056 | | | 7,386 | | | | 295,000 | 05/28/2010 |
| 6901560001 | | IOWA CITY | IA | | 10/18/2012 | 0.040 | 13,241 | | | | | | 186,000 | 06/22/2010 |
| 6901560002 | | CHATTANOOGA | TN | | 10/18/2012 | 0.046 | 15,278 | | 147 | | | | 132,500 | 06/28/2010 |
| 6901560004 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.049 | 37,672 | | | | | | 103,400 | 06/22/2010 |
| 6901560006 | | LANSING | MI | | 10/18/2012 | 0.040 | 35,899 | | | | | | 210,700 | 06/12/2010 |
| 6901560009 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 46,635 | | | | | | 800,000 | 07/28/2010 |
| 6901560010 | | MALVERNE | NY | | 10/18/2012 | 0.040 | 12,635 | | | | | | 359,000 | 07/22/2010 |
| 6901560011 | | COPIAGUE | NY | | 10/18/2012 | 0.055 | 22,093 | | 346 | | | | 475,000 | 07/28/2010 |
| 6901560016 | | TULSA | OK | | 10/18/2012 | 0.040 | 67,219 | | | | | | 159,000 | 06/29/2010 |
| 6901560017 | | EUGENE | OR | | 10/18/2012 | 0.040 | 99,693 | | | | | | 499,000 | 08/04/2010 |
| 6901560020 | | CUTLER BAY | FL | | 10/18/2012 | 0.040 | 7,352 | | | | | | 193,000 | 07/06/2010 |
| 6901560022 | | LIBERTY TOWNSHIP | OH | | 10/18/2012 | 0.040 | | | | | | | 217,300 | 06/28/2010 |
| 6901560023 | | GROSSE POINTE | MI | | 10/18/2012 | 0.058 | | | | | | | 336,300 | 07/26/2010 |
| 6901560025 | | LINCOLN CITY | OR | | 10/18/2012 | 0.040 | 83,285 | | | | | | 775,000 | 07/28/2010 |
| 6901560030 | | RISING SUN | MD | | 10/18/2012 | 0.040 | 27,354 | | | | | | 182,000 | 07/27/2010 |
| 6901560034 | | BATON ROUGE | LA | | 10/18/2012 | 0.053 | 28,977 | | 296 | | | | 178,500 | 07/09/2010 |
| 6901560035 | | BETHLEHEM | PA | | 10/18/2012 | 0.040 | | | | | | | 384,700 | 08/11/2010 |
| 6901560036 | | BRUNSWICK | OH | | 10/18/2012 | 0.040 | 60,025 | | 935 | | | | 130,000 | 07/09/2010 |
| 6901560037 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 118,650 | | | | | | 1,170,000 | 06/30/2010 |
| 6901560038 | | ROCKFORD | IL | | 10/18/2012 | 0.040 | 6,807 | | 121 | | | | 171,900 | 07/02/2010 |
| 6901560039 | | TROY | OH | | 10/18/2012 | 0.040 | | | | | | | 140,000 | 07/01/2010 |
| 6901560041 | | TICONDEROGA | NY | | 10/18/2012 | 0.040 | 61,494 | | | | | | 130,000 | 06/21/2010 |
| 6901560042 | | CLOVIS | CA | | 10/18/2012 | 0.040 | | | | | | | 240,500 | 08/09/2010 |
| 6901560046 | | SCHOOLCRAFT | MI | | 10/18/2012 | 0.040 | 94,187 | | | | | | 151,000 | 07/12/2010 |
| 6901560047 | | IOWA CITY | IA | | 10/18/2012 | 0.042 | 26,507 | | 425 | | | | 351,400 | 07/06/2010 |
| 6901560050 | | NAZARETH | PA | | 10/18/2012 | 0.040 | 82,299 | | | | | | 294,800 | 07/16/2010 |
| 6901560056 | | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 145,810 | | | | | | 750,000 | 07/23/2010 |
| 6901560058 | | PRAIRIEVILLE | LA | | 10/18/2012 | 0.044 | 9,210 | | | | | | 375,000 | 08/04/2010 |
| 6901560059 | | PONCHATOULA | LA | | 10/18/2012 | 0.040 | | | | | | | 185,000 | 07/28/2010 |
| 6901560060 | | GUM SPRING | VA | | 10/18/2012 | 0.057 | 5,643 | | 134 | | | | 175,000 | 07/16/2010 |
| 6901560065 | | BELLINGHAM | WA | | 10/18/2012 | 0.040 | 109,271 | | | | | | 594,000 | 08/12/2010 |
| 6901560069 | | OLD GREENWICH | CT | | 10/18/2012 | 0.040 | | | | | | | 795,000 | 07/12/2010 |
| 6901560070 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | 33,030 | | | | | | 222,920 | 06/30/2010 |
| 6901560072 | | BLAINE | WA | | 10/18/2012 | 0.054 | 14,703 | | | | | | 486,700 | 07/16/2010 |
| 6901560074 | | OCEAN | NJ | | 10/18/2012 | 0.040 | 62,864 | | | | | | 335,000 | 07/12/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560075 | | RIO RICO | AZ | | 10/18/2012 | 0.040 | 57,770 | | 789 | | | | 650,000 | 07/20/2010 |
| 6901560076 | | DAVIS | CA | | 10/18/2012 | 0.040 | 24,998 | | | | | | 553,100 | 07/16/2010 |
| 6901560079 | | LAURYS STATION | PA | | 10/18/2012 | 0.040 | 72,780 | | | | | | 268,000 | 07/19/2010 |
| 6901560083 | | GRESHAM | OR | | 10/18/2012 | 0.040 | 7,417 | | 119 | | | | 262,000 | 07/01/2010 |
| 6901560084 | | CANASTOTA | NY | | 10/18/2012 | 0.040 | 30,000 | | | | | | 166,000 | 08/20/2010 |
| 6901560086 | | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 85,987 | | | | | | 509,000 | 07/19/2010 |
| 6901560089 | | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 29,121 | | 457 | | | | 221,000 | 07/14/2010 |
| 6901560090 | | GLEN ARBOR | MI | | 10/18/2012 | 0.040 | 39,992 | | | | | | 855,000 | 08/16/2010 |
| 6901560095 | | UNION | KY | | 10/18/2012 | 0.059 | 15,097 | | 240 | | | | 267,500 | 07/08/2010 |
| 6901560096 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 42,553 | | | | | | 234,000 | 06/29/2010 |
| 6901560099 | | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.050 | (211) | | 6 | | | | 217,000 | 07/08/2010 |
| 6901560101 | | BLOOMINGTON | MN | | 10/18/2012 | 0.061 | (1,808) | | 50 | | | | 361,300 | 06/28/2010 |
| 6901560105 | | COWETA | OK | | 10/18/2012 | 0.040 | 140,000 | | | | | | 330,000 | 07/30/2010 |
| 6901560106 | | WILBRAHAM | MA | | 10/18/2012 | 0.040 | 22,517 | | 354 | | | | 489,000 | 07/22/2010 |
| 6901560111 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 835,000 | 06/30/2010 |
| 6901560113 | | CANASTOTA | NY | | 10/18/2012 | 0.055 | 20,478 | | 320 | | | | 125,000 | 06/25/2010 |
| 6901560114 | | TACOMA | WA | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 06/30/2010 |
| 6901560115 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 365,900 | 08/14/2010 |
| 6901560116 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.050 | 15,743 | | 251 | | | | 555,000 | 06/30/2010 |
| 6901560124 | | WILMINGTON | DE | | 10/18/2012 | 0.055 | 2,400 | | | | | | 340,000 | 09/28/2010 |
| 6901560125 | | DETROIT LAKES | MN | | 10/18/2012 | 0.040 | 31,800 | | | | | | 395,000 | 07/29/2010 |
| 6901560127 | | AUBURN | WA | | 10/18/2012 | 0.040 | | | | | | | 159,000 | 07/22/2010 |
| 6901560129 | | PROVIDENCE FORGE | VA | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 08/20/2010 |
| 6901560131 | | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 61,333 | | 1,009 | | | | 136,000 | 07/23/2010 |
| 6901560132 | | EASTON | PA | | 10/18/2012 | 0.066 | 10,987 | | 168 | | | | 232,000 | 07/29/2010 |
| 6901560133 | | WEST NEWBURY | MA | | 10/18/2012 | 0.040 | 21,320 | | 335 | | | | 495,000 | 07/28/2010 |
| 6901560135 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 11,178 | | | | | | 302,000 | 07/19/2010 |
| 6901560136 | | MICKLETON | NJ | | 10/18/2012 | 0.057 | 11,046 | | 49 | | | | 400,000 | 07/30/2010 |
| 6901560138 | | MADISON | WI | | 10/18/2012 | 0.040 | 5,551 | | | | | | 219,100 | 07/08/2010 |
| 6901560139 | | DE FOREST | WI | | 10/18/2012 | 0.040 | | | | | | | 216,700 | 06/28/2010 |
| 6901560140 | | LINDSBORG | KS | | 10/18/2012 | 0.040 | 40,198 | | | | | | 195,000 | 08/28/2010 |
| 6901560143 | | BENTLEYVILLE | OH | | 10/18/2012 | 0.040 | 72,034 | | 1,113 | | | | 710,000 | 09/10/2010 |
| 6901560145 | | MIAMI | FL | | 10/18/2012 | 0.040 | 38,813 | | 239 | | | | 560,000 | 08/10/2010 |
| 6901560147 | | CHARLESTON | SC | | 10/18/2012 | 0.040 | 31,984 | | | | | | 208,300 | 07/29/2010 |
| 6901560149 | | ALTADENA | CA | | 10/18/2012 | 0.040 | 16,055 | | | | | | 495,000 | 08/05/2010 |
| 6901560150 | | LULING | LA | | 10/18/2012 | 0.058 | 18,281 | | 283 | | | | 170,000 | 08/24/2010 |
| 6901560152 | | ROLLING MDWS | IL | | 10/18/2012 | 0.040 | | | | | | | 178,000 | 06/30/2010 |
| 6901560158 | | DULUTH | GA | | 10/18/2012 | 0.057 | | | | | | | 154,000 | 08/03/2010 |
| 6901560160 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | | | | | 199,100 | 07/30/2010 |
| 6901560161 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 730,000 | 07/22/2010 |
| 6901560162 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 87,479 | | 1,307 | | | | 670,000 | 08/30/2010 |
| 6901560164 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 45,652 | | | | | | 208,300 | 06/30/2010 |
| 6901560165 | | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 39,667 | | 607 | | | | 560,000 | 07/31/2010 |
| 6901560168 | | ASHEVILLE | NC | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 09/28/2010 |
| 6901560169 | | ROCKLIN | CA | | 10/18/2012 | 0.040 | 20,369 | | 316 | | | | 235,000 | 07/27/2010 |
| 6901560170 | | READING | PA | | 10/18/2012 | 0.040 | 36,366 | | 572 | | | | 163,000 | 07/22/2010 |
| 6901560171 | | FOLSOM | CA | | 10/18/2012 | 0.040 | 37,553 | | 607 | | | | 352,000 | 07/27/2010 |
| 6901560172 | | CUPERTINO | CA | | 10/18/2012 | 0.040 | 5,495 | | | | | | 701,000 | 07/21/2010 |
| 6901560174 | | RESERVE | LA | | 10/18/2012 | 0.040 | | | | | | | 155,000 | 10/22/2010 |
| 6901560176 | | PLEASANT GROVE | AL | | 10/18/2012 | 0.040 | | | | | | | 142,000 | 08/25/2010 |
| 6901560178 | | CUPERTINO | CA | | 10/18/2012 | 0.046 | 4,750 | | 828 | | | | 570,000 | 08/24/2010 |
| 6901560182 | | PORT CHARLOTTE | FL | | 10/18/2012 | 0.040 | 30,156 | | | | | | 90,000 | 07/19/2010 |
| 6901560184 | | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | 21,399 | | | | | | 252,000 | 08/19/2010 |
| 6901560186 | | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | | | | | | | 535,000 | 09/23/2010 |
| 6901560188 | | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 1,425,000 | 07/27/2010 |
| 6901560191 | | PRINCETON | MN | | 10/18/2012 | 0.040 | | | | | | | 149,000 | 07/14/2010 |
| 6901560196 | | ELMSFORD | NY | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 07/19/2010 |
| 6901560197 | | MACHESNEY PARK | IL | | 10/18/2012 | 0.040 | 18,752 | | 295 | | | | 142,400 | 07/29/2010 |
| 6901560198 | | LAPLATA | MD | | 10/18/2012 | 0.040 | 20,840 | | | | | | 295,000 | 07/07/2010 |
| 6901560199 | | OTHELLO | WA | | 10/18/2012 | 0.040 | 53,537 | | | | | | 214,000 | 08/10/2010 |
| 6901560202 | | STURGEON BAY | WI | | 10/18/2012 | 0.046 | | | | | | | 227,000 | 08/11/2010 |
| 6901560207 | | CORAOPOLIS | PA | | 10/18/2012 | 0.040 | 54,554 | | | | | | 275,000 | 08/24/2010 |
| 6901560208 | | BATON ROUGE | LA | | 10/18/2012 | 0.040 | | | | | | | 270,000 | 07/27/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560211 | | LOCKPORT | NY | | 10/18/2012 | 0.040 | 32,224 | | .493 | | | | 102,000 | 08/25/2010 |
| 6901560212 | | CARY | NC | | 10/18/2012 | 0.045 | 786 | | 13 | | | | 527,000 | 07/26/2010 |
| 6901560214 | | WATERLOO | IA | | 10/18/2012 | 0.065 | | | | | | | 152,500 | 07/27/2010 |
| 6901560215 | | BALDWIN | NY | | 10/18/2012 | 0.040 | 71,006 | | 1,065 | | | | 423,300 | 10/25/2010 |
| 6901560217 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 38,398 | | | | | | 1,800,000 | 07/31/2010 |
| 6901560218 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 07/23/2010 |
| 6901560219 | | SHARPSBURG | GA | | 10/18/2012 | 0.040 | 19,288 | | 298 | | | | 159,000 | 07/15/2010 |
| 6901560220 | | DULUTH | MN | | 10/18/2012 | 0.040 | 43,287 | | | | | | 132,000 | 08/02/2010 |
| 6901560221 | | ORO VALLEY | AZ | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 08/03/2010 |
| 6901560222 | | SANTA ROSA BEACH | FL | | 10/18/2012 | 0.040 | 54,312 | | 843 | | | | 743,000 | 08/31/2010 |
| 6901560223 | | SUMMERVILLE | SC | | 10/18/2012 | 0.040 | 9,372 | | | | | | 210,300 | 08/26/2010 |
| 6901560227 | | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 22,120 | | | | | | 400,000 | 08/04/2010 |
| 6901560228 | | WALPOLE | MA | | 10/18/2012 | 0.040 | | | | | | | 317,000 | 07/31/2010 |
| 6901560234 | | BUFFALO | NY | | 10/18/2012 | 0.040 | | | | | | | 77,000 | 07/30/2010 |
| 6901560235 | | GRAND ISLAND | NY | | 10/18/2012 | 0.040 | 29,545 | | | | | | 180,000 | 07/29/2010 |
| 6901560237 | | ANOKA | MN | | 10/18/2012 | 0.049 | 27,350 | | 419 | | | | 130,300 | 07/30/2010 |
| 6901560238 | | KENOSHA | WI | | 10/18/2012 | 0.040 | 37,976 | | | | | | 150,000 | 07/30/2010 |
| 6901560244 | | PERRYSBURG | OH | | 10/18/2012 | 0.040 | | | | | | | 288,000 | 07/29/2010 |
| 6901560246 | | DYER | IN | | 10/18/2012 | 0.040 | | | | | | | 263,000 | 07/12/2010 |
| 6901560248 | | MARIETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 135,000 | 08/30/2010 |
| 6901560249 | | LEAWOOD | KS | | 10/18/2012 | 0.040 | 19,583 | | | | | | 275,300 | 08/02/2010 |
| 6901560250 | | BASSETT | CA | | 10/18/2012 | 0.040 | 49,592 | | 767 | | | | 310,000 | 07/16/2010 |
| 6901560251 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 11,897 | | | | | | 564,000 | 08/26/2010 |
| 6901560252 | | NEWNAN | GA | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 07/30/2010 |
| 6901560256 | | ROHNERT PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 362,600 | 07/28/2010 |
| 6901560258 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 07/30/2010 |
| 6901560259 | | TROY | MI | | 10/18/2012 | 0.040 | 40,000 | | | | | | 214,000 | 07/22/2010 |
| 6901560261 | | TREYNOR | IA | | 10/18/2012 | 0.048 | 72,352 | | 1,114 | | | | 445,000 | 07/22/2010 |
| 6901560262 | | MAITLAND | FL | | 10/18/2012 | 0.040 | 31,989 | | 489 | | | | 185,000 | 07/28/2010 |
| 6901560264 | | WARRINGTON | PA | | 10/18/2012 | 0.040 | 9,432 | | | | | | 530,000 | 07/23/2010 |
| 6901560267 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 720,000 | 09/01/2010 |
| 6901560268 | | ELMHURST | IL | | 10/18/2012 | 0.040 | | | | | | | 765,000 | 08/26/2010 |
| 6901560271 | | CUPERTINO | CA | | 10/18/2012 | 0.040 | 118,723 | | 1,951 | | | | 990,000 | 08/31/2010 |
| 6901560272 | | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 3,139 | | 59 | | | | 128,700 | 08/24/2010 |
| 6901560273 | | DARIEN | CT | | 10/18/2012 | 0.040 | 1,695 | | 25 | | | | 762,000 | 01/20/2011 |
| 6901560274 | | EAST HAVEN | CT | | 10/18/2012 | 0.040 | 44,659 | | 690 | | | | 272,900 | 07/23/2010 |
| 6901560278 | | KENDALL PARK | NJ | | 10/18/2012 | 0.040 | | | | | | | 335,000 | 07/31/2010 |
| 6901560279 | | WESTMORELAND | NH | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 08/19/2010 |
| 6901560280 | | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | | | | | | | 605,500 | 09/27/2010 |
| 6901560281 | | BLAINE | MN | | 10/18/2012 | 0.040 | 40,422 | | | | | | 218,000 | 09/02/2010 |
| 6901560283 | | DANIA BEACH | FL | | 10/18/2012 | 0.040 | 30,820 | | | | | | 103,000 | 08/13/2010 |
| 6901560284 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 09/02/2010 |
| 6901560285 | | ELMONT | NY | | 10/18/2012 | 0.040 | 59,400 | | | | | | 274,000 | 11/19/2010 |
| 6901560286 | | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.040 | 100,000 | | | | | | 350,000 | 10/04/2010 |
| 6901560287 | | MARIETTA | GA | | 10/18/2012 | 0.042 | 35,113 | | 537 | | | | 601,000 | 08/10/2010 |
| 6901560289 | | CLEARWATER | FL | | 10/18/2012 | 0.040 | 29,290 | | 487 | | | | 119,000 | 07/27/2010 |
| 6901560290 | | FALCON HEIGHTS | MN | | 10/18/2012 | 0.040 | 58,806 | | | | | | 244,700 | 07/23/2010 |
| 6901560292 | | MILWAUKEE | WI | | 10/18/2012 | 0.040 | | | | | | | 212,000 | 07/28/2010 |
| 6901560294 | | DARBYDALE | OH | | 10/18/2012 | 0.040 | 7,743 | | | | | | 314,000 | 08/26/2010 |
| 6901560296 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 16,652 | | | | | | 248,900 | 09/15/2010 |
| 6901560297 | | CARMEL | CA | | 10/18/2012 | 0.040 | 146,909 | | 2,224 | | | | 1,200,000 | 09/08/2010 |
| 6901560299 | | DALY CITY | CA | | 10/18/2012 | 0.040 | 32,018 | | | | | | 475,000 | 07/23/2010 |
| 6901560301 | | MORICHES | NY | | 10/18/2012 | 0.040 | 55,811 | | | | | | 290,000 | 07/29/2010 |
| 6901560302 | | EUSTIS | FL | | 10/18/2012 | 0.040 | 8,353 | | 194 | | | | 280,000 | 07/29/2010 |
| 6901560306 | | ISSAQUAH | WA | | 10/18/2012 | 0.040 | 1,992 | | | | | | 572,700 | 07/29/2010 |
| 6901560310 | | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | | | | | 270,000 | 08/26/2010 |
| 6901560311 | | PLYMOUTH | MN | | 10/18/2012 | 0.044 | 37,496 | | 574 | | | | 256,000 | 07/30/2010 |
| 6901560312 | | INGLESIDE | IL | | 10/18/2012 | 0.040 | 7,856 | | | | | | 131,000 | 11/19/2010 |
| 6901560314 | | CONCORD | NC | | 10/18/2012 | 0.040 | 22,906 | | 365 | | | | 278,000 | 07/30/2010 |
| 6901560316 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,260,000 | 08/02/2010 |
| 6901560320 | | MORGAN HILL | CA | | 10/18/2012 | 0.040 | 30,650 | | | | | | 311,000 | 08/11/2010 |
| 6901560321 | | CANAAN | VT | | 10/18/2012 | 0.047 | 300 | | | | | | 96,000 | 08/27/2010 |
| 6901560322 | | ARMADA | MI | | 10/18/2012 | 0.040 | 70,040 | | | | | | 179,000 | 09/10/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560323 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | | | | | | | 1,000,000 | 08/20/2010 |
| 6901560324 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 46,387 | | | | | | 840,000 | 08/31/2010 |
| 6901560325 | | CORTLAND | NY | | 10/18/2012 | 0.040 | 30,589 | | 473 | | | | 77,900 | 07/30/2010 |
| 6901560326 | | GULF BREEZE | FL | | 10/18/2012 | 0.040 | 44,590 | | 687 | | | | 218,200 | 08/25/2010 |
| 6901560330 | | AMHERST | VA | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 07/31/2010 |
| 6901560331 | | DAMASCUS | OR | | 10/18/2012 | 0.040 | 9,587 | | | | | | 495,000 | 08/19/2010 |
| 6901560333 | | FORT THOMAS | KY | | 10/18/2012 | 0.060 | | | | | | | 137,000 | 08/30/2010 |
| 6901560334 | | MILLEDGEVILLE | GA | | 10/18/2012 | 0.040 | 75,455 | | 1,137 | | | | 715,000 | 10/06/2010 |
| 6901560335 | | SHELTON | CT | | 10/18/2012 | 0.040 | 19,997 | | | | | | 350,000 | 08/03/2010 |
| 6901560336 | | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 43,440 | | | | | | 302,500 | 10/22/2010 |
| 6901560337 | | PALMETTO BAY | FL | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 08/07/2010 |
| 6901560338 | | PASADENA | CA | | 10/18/2012 | 0.040 | 79,983 | | | | | | 700,000 | 09/16/2010 |
| 6901560339 | | BLANDON | PA | | 10/18/2012 | 0.040 | 74,173 | | | | | | 209,000 | 08/26/2010 |
| 6901560340 | | GRAYSLAKE | IL | | 10/18/2012 | 0.040 | 56,253 | | | | | | 436,000 | 08/20/2010 |
| 6901560344 | | HILLSBORO | OR | | 10/18/2012 | 0.040 | 3,966 | | 38 | | | | 225,000 | 08/18/2010 |
| 6901560348 | | MONMOUTH BEACH | NJ | | 10/18/2012 | 0.040 | 26,075 | | | | | | 640,000 | 08/03/2010 |
| 6901560351 | | MANORVILLE | NY | | 10/18/2012 | 0.040 | 35,976 | | | | | | 343,600 | 08/23/2010 |
| 6901560353 | | SAINT CHARLES | IL | | 10/18/2012 | 0.053 | 24,470 | | 376 | | | | 560,000 | 08/17/2010 |
| 6901560354 | | LEAWOOD | KS | | 10/18/2012 | 0.040 | 18,960 | | | | | | 265,000 | 08/26/2010 |
| 6901560355 | | WHEATON | IL | | 10/18/2012 | 0.040 | | | | | | | 471,000 | 08/04/2010 |
| 6901560356 | | CORONADO | CA | | 10/18/2012 | 0.040 | 297,807 | | | | | | 1,125,000 | 09/30/2010 |
| 6901560357 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 29,600 | | | | | | 356,000 | 08/31/2010 |
| 6901560362 | | SUNNYVALE | CA | | 10/18/2012 | 0.043 | 23,153 | | | | | | 610,000 | 09/29/2010 |
| 6901560363 | | SAN MARINO | CA | | 10/18/2012 | 0.040 | 243,938 | | | | | | 1,150,000 | 12/10/2010 |
| 6901560365 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 730,000 | 08/19/2010 |
| 6901560366 | | TULSA | OK | | 10/18/2012 | 0.040 | 56,218 | | | | | | 200,000 | 08/31/2010 |
| 6901560368 | | MINNETONKA | MN | | 10/18/2012 | 0.040 | 112,598 | | | | | | 328,800 | 08/23/2010 |
| 6901560374 | | CHICAGO | IL | | 10/18/2012 | 0.041 | 2,681 | | 62 | | | | 400,000 | 09/02/2010 |
| 6901560375 | | FERNANDINA BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 262,000 | 08/02/2010 |
| 6901560378 | | YORBA LINDA | CA | | 10/18/2012 | 0.040 | 58,225 | | | | | | 622,000 | 12/21/2010 |
| 6901560379 | | CONSHOHOCKEN | PA | | 10/18/2012 | 0.045 | 53,470 | | 818 | | | | 442,100 | 09/20/2010 |
| 6901560381 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 91,904 | | | | | | 484,000 | 09/22/2010 |
| 6901560384 | | ORONO | MN | | 10/18/2012 | 0.040 | | | | | | | 669,000 | 10/22/2010 |
| 6901560388 | | GORHAM | ME | | 10/18/2012 | 0.040 | 26,154 | | | | | | 288,000 | 08/23/2010 |
| 6901560389 | | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 14,906 | | | | | | 214,000 | 08/11/2010 |
| 6901560393 | | RICE | MN | | 10/18/2012 | 0.050 | 733 | | 18 | | | | 161,000 | 09/01/2010 |
| 6901560396 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 08/20/2010 |
| 6901560397 | | SARATOGA | CA | | 10/18/2012 | 0.040 | 62,026 | | | | | | 1,413,000 | 08/25/2010 |
| 6901560398 | | ELK RIVER | MN | | 10/18/2012 | 0.051 | 30,801 | | 410 | | | | 280,000 | 08/30/2010 |
| 6901560399 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 110,549 | | | | | | 275,000 | 09/17/2010 |
| 6901560402 | | AMELIA ISLAND | FL | | 10/18/2012 | 0.040 | | | | | | | 275,000 | 09/08/2010 |
| 6901560405 | | NESHKORO | WI | | 10/18/2012 | 0.040 | 9,592 | | | | | | 170,000 | 08/24/2010 |
| 6901560406 | | QUINCY | IL | | 10/18/2012 | 0.054 | 15,234 | | 169 | | | | 112,000 | 10/18/2010 |
| 6901560408 | | WAKE FOREST | NC | | 10/18/2012 | 0.054 | 4,129 | | 68 | | | | 230,000 | 08/27/2010 |
| 6901560410 | | NEWPORT | TN | | 10/18/2012 | 0.040 | 149,990 | | | | | | 230,000 | 09/13/2010 |
| 6901560413 | | ELK RIVER | MN | | 10/18/2012 | 0.055 | 11,500 | | | | | | 230,000 | 08/31/2010 |
| 6901560414 | | GLENSIDE | PA | | 10/18/2012 | 0.040 | | | | | | | 307,900 | 08/16/2010 |
| 6901560415 | | DEARBORN HEIGHTS | MI | | 10/18/2012 | 0.040 | 16,317 | | 167 | | | | 188,000 | 10/01/2010 |
| 6901560418 | | WEST LINN | OR | | 10/18/2012 | 0.040 | 49,016 | | | | | | 693,000 | 08/27/2010 |
| 6901560420 | | DAVENPORT | IA | | 10/18/2012 | 0.040 | 42,696 | | | | | | 159,000 | 08/26/2010 |
| 6901560421 | | FITCHBURG | WI | | 10/18/2012 | 0.040 | | | | | | | 299,000 | 08/27/2010 |
| 6901560423 | | OSSINING | NY | | 10/18/2012 | 0.040 | 7,793 | | 127 | | | | 466,800 | 10/11/2010 |
| 6901560427 | | RESEDA | CA | | 10/18/2012 | 0.040 | 90,578 | | | | | | 245,000 | 10/27/2010 |
| 6901560429 | | BEACHWOOD | OH | | 10/18/2012 | 0.051 | 30,433 | | 388 | | | | 373,000 | 08/10/2010 |
| 6901560430 | | PLEASANT PRAIRIE | WI | | 10/18/2012 | 0.040 | 19,000 | | | | | | 205,000 | 09/23/2010 |
| 6901560434 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 11,669 | | | | | | 864,900 | 08/26/2010 |
| 6901560435 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | | | | | 206,300 | 08/27/2010 |
| 6901560438 | | KNOXVILLE | TN | | 10/18/2012 | 0.058 | | | | | | | 257,600 | 09/28/2010 |
| 6901560441 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | 7,767 | | 125 | | | | 329,100 | 09/13/2010 |
| 6901560442 | | SOUTH BRUNSWICK | NJ | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 09/15/2010 |
| 6901560443 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 24,354 | | | | | | 1,290,000 | 08/27/2010 |
| 6901560448 | | SAN MARINO | CA | | 10/18/2012 | 0.040 | 124,268 | | | | | | 2,000,000 | 09/30/2010 |
| 6901560452 | | MYERSVILLE | MD | | 10/18/2012 | 0.040 | | | | | | | 427,000 | 08/31/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560454 | | HEALDSBURG | CA | | 10/18/2012 | 0.058 | 11,208 | | 181 | | | | 400,000 | 08/23/2010 |
| 6901560455 | | KIMBERLING CITY | MO | | 10/18/2012 | 0.040 | 59,613 | | | | | | 140,000 | 10/21/2010 |
| 6901560456 | | OSHKOSH | WI | | 10/18/2012 | 0.040 | 10,475 | | | | | | 122,000 | 09/16/2010 |
| 6901560457 | | LOWER BURRELL | PA | | 10/18/2012 | 0.040 | 11,960 | | | | | | 104,000 | 08/26/2010 |
| 6901560459 | | MIAMI | FL | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 08/30/2010 |
| 6901560460 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 720,000 | 09/15/2010 |
| 6901560461 | | RENO | NV | | 10/18/2012 | 0.040 | | | | | | | 275,000 | 08/23/2010 |
| 6901560462 | | SUNNYVALE | CA | | 10/18/2012 | 0.060 | | | | | | | 328,000 | 09/30/2010 |
| 6901560464 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 750,000 | 08/31/2010 |
| 6901560465 | | MICHIGAN CITY | IN | | 10/18/2012 | 0.040 | 64,078 | | | | | | 160,000 | 08/20/2010 |
| 6901560469 | | RENO | NV | | 10/18/2012 | 0.059 | 14,413 | | 186 | | | | 275,000 | 10/11/2010 |
| 6901560471 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 09/23/2010 |
| 6901560473 | | SCITUATE | MA | | 10/18/2012 | 0.040 | 77,995 | | 1,195 | | | | 682,000 | 08/25/2010 |
| 6901560474 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | 41,999 | | | | | | 875,000 | 08/12/2010 |
| 6901560475 | | OXFORD | NJ | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 09/10/2010 |
| 6901560477 | | PENSACOLA | FL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 09/24/2010 |
| 6901560478 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 400,000 | 10/16/2010 |
| 6901560482 | | LINCOLN | NE | | 10/18/2012 | 0.040 | 71,578 | | | | | | 550,000 | 09/30/2010 |
| 6901560484 | | HOT SPRINGS | AR | | 10/18/2012 | 0.040 | | | | | | | 475,000 | 08/20/2010 |
| 6901560492 | | SHOREWOOD | WI | | 10/18/2012 | 0.040 | 21,409 | | | | | | 151,600 | 08/30/2010 |
| 6901560493 | | YAKIMA | WA | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 09/20/2010 |
| 6901560496 | | RANSOMVILLE | NY | | 10/18/2012 | 0.040 | 26,119 | | | | | | 185,000 | 08/28/2010 |
| 6901560499 | | WONDER LAKE | IL | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 12/16/2010 |
| 6901560500 | | WINSTON SALEM | NC | | 10/18/2012 | 0.040 | 14,999 | | | | | | 229,000 | 08/28/2010 |
| 6901560501 | | ALTA LOMA | CA | | 10/18/2012 | 0.040 | 20,961 | | 325 | | | | 298,000 | 08/25/2010 |
| 6901560502 | | GAITHERSBURG | MD | | 10/18/2012 | 0.040 | 74,306 | | | | | | 295,000 | 09/20/2010 |
| 6901560503 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 257,434 | | | | | | 1,195,000 | 09/07/2010 |
| 6901560504 | | WALLA WALLA | WA | | 10/18/2012 | 0.040 | 16,570 | | | | | | 215,000 | 09/03/2010 |
| 6901560507 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 36,541 | | 280 | | | | 650,000 | 10/20/2010 |
| 6901560508 | | GOWANDA | NY | | 10/18/2012 | 0.040 | 24,688 | | 373 | | | | 80,000 | 09/28/2010 |
| 6901560511 | | HARWICH | MA | | 10/18/2012 | 0.040 | 4,461 | | 157 | | | | 311,000 | 08/31/2010 |
| 6901560512 | | HOWELL | MI | | 10/18/2012 | 0.040 | 13,328 | | | | | | 160,000 | 08/31/2010 |
| 6901560513 | | WESTHAMPTON | NY | | 10/18/2012 | 0.040 | 59,960 | | 948 | | | | 865,000 | 10/13/2010 |
| 6901560514 | | HARRISBURG | PA | | 10/18/2012 | 0.040 | 109,153 | | | | | | 164,000 | 09/06/2010 |
| 6901560515 | | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 49,383 | | | | | | 495,000 | 09/23/2010 |
| 6901560517 | | INDIO | CA | | 10/18/2012 | 0.040 | 8,599 | | | | | | 313,000 | 08/19/2010 |
| 6901560518 | | BRIDGEWATER | NJ | | 10/18/2012 | 0.040 | 288,000 | | | | | | 525,000 | 08/31/2010 |
| 6901560519 | | ALDAN | PA | | 10/18/2012 | 0.040 | 22,455 | | 340 | | | | 170,000 | 09/17/2010 |
| 6901560521 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 11,964 | | | | | | 683,000 | 09/27/2010 |
| 6901560522 | | CRYSTAL LAKE | IL | | 10/18/2012 | 0.046 | 38,184 | | 588 | | | | 287,000 | 08/27/2010 |
| 6901560528 | | EMERALD HILLS | CA | | 10/18/2012 | 0.040 | 86,089 | | 1,319 | | | | 1,395,000 | 09/18/2010 |
| 6901560530 | | ISSAQUAH | WA | | 10/18/2012 | 0.040 | | | | | | | 475,000 | 09/22/2010 |
| 6901560531 | | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 14,468 | | | | | | 150,000 | 09/08/2010 |
| 6901560533 | | SAINT CLAIR | MI | | 10/18/2012 | 0.040 | 38,566 | | | | | | 76,000 | 10/22/2010 |
| 6901560534 | | CORTLAND MANOR | NY | | 10/18/2012 | 0.040 | | | | | | | 380,800 | 09/13/2010 |
| 6901560535 | | ST JOHNS | FL | | 10/18/2012 | 0.040 | | | | | | | 380,400 | 08/30/2010 |
| 6901560538 | | WALPOLE | MA | | 10/18/2012 | 0.040 | | | | | | | 379,200 | 09/01/2010 |
| 6901560539 | | LANSDALE | PA | | 10/18/2012 | 0.054 | | | | | | | 514,000 | 10/11/2010 |
| 6901560541 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.045 | 9,573 | | 148 | | | | 313,000 | 09/17/2010 |
| 6901560542 | | ROCKLIN | CA | | 10/18/2012 | 0.040 | 33,068 | | | | | | 281,000 | 11/15/2010 |
| 6901560544 | | ELMHURST | IL | | 10/18/2012 | 0.052 | | | | | | | 370,000 | 11/24/2010 |
| 6901560545 | | MILLVILLE | UT | | 10/18/2012 | 0.058 | 26,313 | | | | | | 169,000 | 08/20/2010 |
| 6901560547 | | GULF BREEZE | FL | | 10/18/2012 | 0.061 | 4,104 | | 29 | | | | 251,000 | 08/31/2010 |
| 6901560548 | | ALEXANDRIA | MN | | 10/18/2012 | 0.040 | | | | | | | 600,000 | 09/28/2010 |
| 6901560550 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 10/22/2010 |
| 6901560552 | | SAINT CHARLES | MN | | 10/18/2012 | 0.040 | 21,025 | | 345 | | | | 140,000 | 10/01/2010 |
| 6901560553 | | W DES MOINES | IA | | 10/18/2012 | 0.040 | 18,713 | | | | | | 198,000 | 10/15/2010 |
| 6901560554 | | LANCASTER | OH | | 10/18/2012 | 0.040 | 8,042 | | 47 | | | | 219,500 | 10/21/2010 |
| 6901560555 | | LAKE MARY | FL | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 08/28/2010 |
| 6901560560 | | NEW YORK | NY | | 10/18/2012 | 0.040 | | | | | | | 1,375,000 | 10/06/2010 |
| 6901560561 | | AVONDALE ESTATES | GA | | 10/18/2012 | 0.040 | 24,531 | | 318 | | | | 398,000 | 10/12/2010 |
| 6901560562 | | SWARTHMORE | PA | | 10/18/2012 | 0.040 | 25,079 | | | | | | 224,300 | 10/15/2010 |
| 6901560563 | | ATLANTA | GA | | 10/18/2012 | 0.040 | | | | | | | 470,000 | 08/24/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560571 | | COLLIERVILLE | TN | | 10/18/2012 | 0.045 | (827) | | 48 | | | | 508,000 | 09/14/2010 |
| 6901560572 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 186,140 | | | | | | 550,000 | 09/20/2010 |
| 6901560574 | | MIAMI | FL | | 10/18/2012 | 0.040 | 6,462 | | | | | | 147,000 | 09/17/2010 |
| 6901560575 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 600,000 | 09/17/2010 |
| 6901560576 | | VINEYARD HAVEN | MA | | 10/18/2012 | 0.040 | | | | | | | 949,671 | 01/14/2011 |
| 6901560577 | | HIGHLAND PARK | NJ | | 10/18/2012 | 0.040 | 20,647 | | | | | | 357,000 | 10/21/2010 |
| 6901560578 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 108,600 | | | | | | 255,000 | 10/05/2010 |
| 6901560582 | | WAYNE | IL | | 10/18/2012 | 0.042 | | | | | | | 454,000 | 10/18/2010 |
| 6901560583 | | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 21,010 | | 322 | | | | 155,000 | 09/30/2010 |
| 6901560584 | | MASSILLON | OH | | 10/18/2012 | 0.040 | 93,820 | | | | | | 140,000 | 10/05/2010 |
| 6901560587 | | BATON ROUGE | LA | | 10/18/2012 | 0.040 | | | | | | | 262,000 | 09/08/2010 |
| 6901560590 | | CONYNGHAM | PA | | 10/18/2012 | 0.040 | | | | | | | 180,000 | 11/22/2010 |
| 6901560593 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 22,000 | | | | | | 212,000 | 08/31/2010 |
| 6901560597 | | ALOHA | OR | | 10/18/2012 | 0.040 | 39,490 | | | | | | 204,800 | 09/07/2010 |
| 6901560599 | | HURON | SD | | 10/18/2012 | 0.064 | 13,563 | | 207 | | | | 225,000 | 09/01/2010 |
| 6901560601 | | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 515,000 | 09/10/2010 |
| 6901560603 | | PLEASANT HILL | CA | | 10/18/2012 | 0.040 | 62,256 | | 1,087 | | | | 669,000 | 10/22/2010 |
| 6901560604 | | EAGAN | MN | | 10/18/2012 | 0.040 | 79,293 | | | | | | 354,000 | 08/31/2010 |
| 6901560606 | | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 74,531 | | | | | | 242,000 | 08/31/2010 |
| 6901560609 | | MADISON | FL | | 10/18/2012 | 0.040 | 15,639 | | | | | | 226,000 | 10/21/2010 |
| 6901560611 | | CANAAN | VT | | 10/18/2012 | 0.043 | 19,957 | | 311 | | | | 85,000 | 10/13/2010 |
| 6901560612 | | AUSTIN | MN | | 10/18/2012 | 0.040 | 2,701 | | | | | | 235,300 | 10/28/2010 |
| 6901560615 | | ORION | MI | | 10/18/2012 | 0.058 | 8,169 | | 124 | | | | 110,000 | 11/23/2010 |
| 6901560616 | | SOUTH BEND | IN | | 10/18/2012 | 0.040 | | | | | | | 105,000 | 10/07/2010 |
| 6901560617 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | | | | | | | 450,000 | 09/08/2010 |
| 6901560618 | | DEERFIELD | NH | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 11/12/2010 |
| 6901560620 | | WILMINGTON | DE | | 10/18/2012 | 0.045 | 33,905 | | 525 | | | | 368,000 | 09/29/2010 |
| 6901560627 | | BUFFALO GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 565,000 | 09/27/2010 |
| 6901560631 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 230,058 | | | | | | 585,000 | 10/26/2010 |
| 6901560632 | | AMISSVILLE | VA | | 10/18/2012 | 0.052 | 16,000 | | 236 | | | | 327,400 | 08/30/2010 |
| 6901560634 | | HOLLY SPRINGS | NC | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 08/19/2010 |
| 6901560636 | | CLEVELAND | OH | | 10/18/2012 | 0.040 | | | | | | | 75,000 | 09/07/2010 |
| 6901560637 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 77,982 | | 1,195 | | | | 675,000 | 08/19/2010 |
| 6901560638 | | WOLCOTT | CT | | 10/18/2012 | 0.066 | 13,420 | | 199 | | | | 183,900 | 08/28/2010 |
| 6901560640 | | BEAVERTON | OR | | 10/18/2012 | 0.050 | 31,255 | | 468 | | | | 314,000 | 10/22/2010 |
| 6901560642 | | WEST NEWFIELD | ME | | 10/18/2012 | 0.040 | 88,609 | | | | | | 267,000 | 09/29/2010 |
| 6901560644 | | CAMPBELL | CA | | 10/18/2012 | 0.052 | 6,495 | | 120 | | | | 528,600 | 10/26/2010 |
| 6901560648 | | NEWARK | DE | | 10/18/2012 | 0.040 | 64,479 | | | | | | 231,200 | 08/31/2010 |
| 6901560650 | | EAST WINDSOR | NJ | | 10/18/2012 | 0.057 | 9,249 | | | | | | 325,000 | 09/02/2010 |
| 6901560651 | | OAK LAWN | IL | | 10/18/2012 | 0.040 | 26,657 | | | | | | 178,000 | 11/06/2010 |
| 6901560654 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 376,200 | 09/02/2010 |
| 6901560656 | | HATFIELD | PA | | 10/18/2012 | 0.040 | | | | | | | 366,700 | 08/27/2010 |
| 6901560657 | | GREER | SC | | 10/18/2012 | 0.040 | | | | | | | 255,000 | 11/10/2010 |
| 6901560660 | | DES PLAINES | IL | | 10/18/2012 | 0.040 | | | | | | | 377,700 | 09/08/2010 |
| 6901560662 | | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | | | | | 740,000 | 08/30/2010 |
| 6901560663 | | DAYTON | OH | | 10/18/2012 | 0.040 | 86,270 | | | | | | 154,000 | 09/16/2010 |
| 6901560665 | | FALL CREEK | WI | | 10/18/2012 | 0.041 | 10,385 | | 163 | | | | 275,000 | 09/29/2010 |
| 6901560669 | | LAUREL | MD | | 10/18/2012 | 0.045 | 14,810 | | 273 | | | | 523,000 | 10/22/2010 |
| 6901560671 | | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | | | | | 185,300 | 10/28/2010 |
| 6901560672 | | GRESHAM | OR | | 10/18/2012 | 0.054 | | | | | | | 360,000 | 09/24/2010 |
| 6901560673 | | NORTH ANDOVER | MA | | 10/18/2012 | 0.040 | | | | | | | 275,000 | 09/24/2010 |
| 6901560675 | | WESTPHALIA | KS | | 10/18/2012 | 0.046 | 10,016 | | | | | | 115,000 | 10/08/2010 |
| 6901560676 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 24,935 | | 385 | | | | 200,000 | 10/14/2010 |
| 6901560677 | | HERNANDO | FL | | 10/18/2012 | 0.040 | 17,157 | | 448 | | | | 245,000 | 08/26/2010 |
| 6901560678 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 60,051 | | | | | | 1,160,000 | 08/27/2010 |
| 6901560679 | | STRATFORD | NJ | | 10/18/2012 | 0.051 | 2,923 | | 46 | | | | 227,000 | 10/15/2010 |
| 6901560680 | | JUNEAU | AK | | 10/18/2012 | 0.040 | | | | | | | 354,000 | 11/23/2010 |
| 6901560681 | | MORTON GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 330,000 | 11/13/2010 |
| 6901560682 | | ASHEBORO | NC | | 10/18/2012 | 0.040 | 23,231 | | | | | | 188,000 | 10/28/2010 |
| 6901560684 | | ASHBURN | VA | | 10/18/2012 | 0.040 | 12,739 | | | | | | 362,000 | 09/16/2010 |
| 6901560686 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 32,208 | | | | | | 210,000 | 09/29/2010 |
| 6901560687 | | HOUMA | LA | | 10/18/2012 | 0.040 | 24,115 | | | | | | 150,400 | 09/21/2010 |
| 6901560688 | | PALOS VERDES PENINSU | CA | | 10/18/2012 | 0.040 | 17,310 | | | | | | 944,800 | 11/19/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560693 | | EAST ROCKAWAY | NY | | 10/18/2012 | 0.044 | 50,000 | | | | | | 377,700 | 11/29/2010 |
| 6901560694 | | HORNICK | IA | | 10/18/2012 | 0.040 | 79,307 | | | | | | 225,000 | 09/23/2010 |
| 6901560695 | | PARKERS PR | MN | | 10/18/2012 | 0.045 | 3,539 | | 52 | | | | 140,000 | 10/25/2010 |
| 6901560696 | | LAND O' LAKES | FL | | 10/18/2012 | 0.067 | 9,715 | | 150 | | | | 150,000 | 09/16/2010 |
| 6901560697 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 265,800 | 09/17/2010 |
| 6901560699 | | EAST MORICHES | NY | | 10/18/2012 | 0.040 | 75,000 | | | | | | 830,000 | 09/29/2010 |
| 6901560700 | | KNOXVILLE | TN | | 10/18/2012 | 0.040 | 42,058 | | | | | | 337,000 | 09/30/2010 |
| 6901560701 | | MOUNT ARLINGTON | NJ | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 10/28/2010 |
| 6901560704 | | WOODSTOCK | IL | | 10/18/2012 | 0.040 | 2,847 | | 44 | | | | 148,000 | 11/04/2010 |
| 6901560705 | | TEQUESTA | FL | | 10/18/2012 | 0.040 | | | | | | | 630,000 | 11/10/2010 |
| 6901560709 | | BAY VILLAGE | OH | | 10/18/2012 | 0.040 | 72,978 | | | | | | 247,000 | 10/20/2010 |
| 6901560710 | | BEMENT | IL | | 10/18/2012 | 0.040 | 19,510 | | | | | | 212,500 | 10/14/2010 |
| 6901560712 | | MORRISTON | FL | | 10/18/2012 | 0.040 | | | | | | | 580,000 | 11/24/2010 |
| 6901560714 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 773,000 | 10/22/2010 |
| 6901560716 | | EDGARTOWN | MA | | 10/18/2012 | 0.040 | | | | | | | 1,250,000 | 11/04/2010 |
| 6901560718 | | CLOVER | SC | | 10/18/2012 | 0.040 | | | | | | | 318,000 | 09/14/2010 |
| 6901560721 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | | | | | 1,400,000 | 10/04/2010 |
| 6901560725 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 4,257 | | | | | | 250,000 | 09/17/2010 |
| 6901560727 | | EL GRANADA | CA | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 09/30/2010 |
| 6901560728 | | IRONTON | MN | | 10/18/2012 | 0.040 | 11,342 | | | | | | 193,000 | 10/29/2010 |
| 6901560732 | | WESTFORD | MA | | 10/18/2012 | 0.040 | | | | | | | 492,000 | 12/03/2010 |
| 6901560733 | | NEW HOPE | MN | | 10/18/2012 | 0.040 | 9,201 | | | | | | 233,000 | 09/28/2010 |
| 6901560734 | | MORRISVILLE | PA | | 10/18/2012 | 0.040 | 17,061 | | | | | | 258,000 | 10/19/2010 |
| 6901560738 | | MERCER ISLAND | WA | | 10/18/2012 | 0.040 | 32,866 | | | | | | 649,300 | 09/30/2010 |
| 6901560742 | | SEATTLE | WA | | 10/18/2012 | 0.040 | 14,941 | | | | | | 649,600 | 10/12/2010 |
| 6901560744 | | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 58,937 | | | | | | 511,000 | 10/12/2010 |
| 6901560745 | | WARSAW | NY | | 10/18/2012 | 0.040 | 34,714 | | | | | | 121,000 | 10/25/2010 |
| 6901560748 | | FOSTER CITY | CA | | 10/18/2012 | 0.040 | | | | | | | 1,100,000 | 09/10/2010 |
| 6901560750 | | REDMOND | WA | | 10/18/2012 | 0.040 | | | | | | | 299,000 | 09/16/2010 |
| 6901560751 | | CHRISTIANA | DE | | 10/18/2012 | 0.040 | 18,681 | | 295 | | | | 254,300 | 09/17/2010 |
| 6901560757 | | LOOMIS | CA | | 10/18/2012 | 0.040 | 14,272 | | | | | | 260,000 | 10/27/2010 |
| 6901560758 | | PRESCOTT | AZ | | 10/18/2012 | 0.040 | 28,957 | | | | | | 495,000 | 01/04/2011 |
| 6901560761 | | SUFFIELD | CT | | 10/18/2012 | 0.040 | 3,301 | | 60 | | | | 255,000 | 09/27/2010 |
| 6901560763 | | SEVEN FIELDS | PA | | 10/18/2012 | 0.040 | | | | | | | 345,900 | 10/19/2010 |
| 6901560764 | | CREAM RIDGE | NJ | | 10/18/2012 | 0.066 | | | | | | | 395,000 | 10/20/2010 |
| 6901560766 | | ALLENTOWN | PA | | 10/18/2012 | 0.040 | 28,646 | | 434 | | | | 125,000 | 09/24/2010 |
| 6901560767 | | LINDENHURST | NY | | 10/18/2012 | 0.040 | 41,256 | | | | | | 296,000 | 09/23/2010 |
| 6901560770 | | TULSA | OK | | 10/18/2012 | 0.040 | 84,333 | | | | | | 166,000 | 09/29/2010 |
| 6901560775 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | 6,000 | | | | | | 245,000 | 10/14/2010 |
| 6901560776 | | CHARLOTTE | NC | | 10/18/2012 | 0.058 | 15,666 | | 261 | | | | 440,000 | 10/01/2010 |
| 6901560779 | | PASADENA | CA | | 10/18/2012 | 0.040 | 143,813 | | | | | | 635,000 | 09/29/2010 |
| 6901560780 | | MIDDLETON | WI | | 10/18/2012 | 0.054 | | | | | | | 226,000 | 10/15/2010 |
| 6901560781 | | CALABASAS | CA | | 10/18/2012 | 0.040 | 43,473 | | 651 | | | | 610,000 | 10/28/2010 |
| 6901560786 | | BROOKFIELD | WI | | 10/18/2012 | 0.040 | | | | | | | 214,400 | 10/25/2010 |
| 6901560787 | | GILBERTSVILLE | PA | | 10/18/2012 | 0.040 | 6,527 | | | | | | 283,200 | 10/18/2010 |
| 6901560788 | | SOUTH BOSTON | MA | | 10/18/2012 | 0.040 | 3,929 | | | | | | 338,000 | 11/30/2010 |
| 6901560793 | | PLANT CITY | FL | | 10/18/2012 | 0.040 | 15,250 | | | | | | 196,000 | 10/22/2010 |
| 6901560795 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 49,499 | | | | | | 781,400 | 10/27/2010 |
| 6901560797 | | VALLEY GLEN | CA | | 10/18/2012 | 0.040 | 24,450 | | | | | | 330,000 | 11/19/2010 |
| 6901560800 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | | | | | | | 482,000 | 09/24/2010 |
| 6901560801 | | TUSTIN | CA | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 10/18/2010 |
| 6901560804 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.042 | 36,558 | | 554 | | | | 182,000 | 09/30/2010 |
| 6901560810 | | SAN FERNANDO | CA | | 10/18/2012 | 0.040 | | | | | | | 295,000 | 12/02/2010 |
| 6901560813 | | GAVIOTA | CA | | 10/18/2012 | 0.040 | 4,822 | | | | | | 466,000 | 11/22/2010 |
| 6901560814 | | SOUTH RIDING | VA | | 10/18/2012 | 0.040 | | | | | | | 503,000 | 10/29/2010 |
| 6901560816 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | | | | | | | 781,000 | 11/05/2010 |
| 6901560817 | | ALGOOD | TN | | 10/18/2012 | 0.067 | 9,475 | | 138 | | | | 115,800 | 01/07/2011 |
| 6901560818 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | | | | | 485,600 | 11/30/2010 |
| 6901560820 | | MIAMI | FL | | 10/18/2012 | 0.040 | 5,400 | | | | | | 155,000 | 10/19/2010 |
| 6901560821 | | VALENCIA | CA | | 10/18/2012 | 0.051 | 15,510 | | 259 | | | | 371,000 | 10/13/2010 |
| 6901560824 | | WEST DES MOINES | IA | | 10/18/2012 | 0.040 | 71,356 | | | | | | 214,200 | 10/28/2010 |
| 6901560825 | | OAKFIELD | NY | | 10/18/2012 | 0.040 | 33,878 | | | | | | 89,200 | 10/30/2010 |
| 6901560827 | | PUNTA GORDA | FL | | 10/18/2012 | 0.040 | 26,080 | | | | | | 480,000 | 12/27/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560829 | | WEST SENECA | NY | | 10/18/2012 | 0.040 | 73,098 | | | | | | 175,000 | 11/03/2010 |
| 6901560831 | | PALATINE | IL | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 09/29/2010 |
| 6901560835 | | GREENSBORO | NC | | 10/18/2012 | 0.040 | 1,391 | | 26 | | | | 280,000 | 11/04/2010 |
| 6901560836 | | PENSACOLA | FL | | 10/18/2012 | 0.040 | 175,237 | | | | | | 260,000 | 10/18/2010 |
| 6901560837 | | EASTON | PA | | 10/18/2012 | 0.040 | 7,791 | | | | | | 135,000 | 10/14/2010 |
| 6901560838 | | WILLMAR | MN | | 10/18/2012 | 0.040 | 16,904 | | | | | | 176,000 | 10/15/2010 |
| 6901560839 | | TERRELL | NC | | 10/18/2012 | 0.040 | 22,841 | | | | | | 475,000 | 11/01/2010 |
| 6901560841 | | SANBORN | NY | | 10/18/2012 | 0.040 | 76,235 | | | | | | 327,000 | 12/20/2010 |
| 6901560843 | | TEMPLE TERRACE | FL | | 10/18/2012 | 0.040 | | | | | | | 276,000 | 10/20/2010 |
| 6901560845 | | MIDDLETON | WI | | 10/18/2012 | 0.040 | | | | | | | 165,300 | 10/06/2010 |
| 6901560846 | | WHITEFISH | WI | | 10/18/2012 | 0.040 | 42,458 | | | | | | 228,600 | 09/28/2010 |
| 6901560847 | | BEAR | DE | | 10/18/2012 | 0.040 | 44,498 | | | | | | 345,000 | 11/04/2010 |
| 6901560848 | | LITTLETON | NC | | 10/18/2012 | 0.040 | 11,393 | | | | | | 600,000 | 09/30/2010 |
| 6901560849 | | DAVIDSONVILLE | MD | | 10/18/2012 | 0.040 | 115,377 | | | | | | 691,000 | 11/05/2010 |
| 6901560851 | | WICHITA | KS | | 10/18/2012 | 0.044 | (1,223) | | 33 | | | | 143,000 | 10/13/2010 |
| 6901560852 | | OAK HILL | VA | | 10/18/2012 | 0.040 | | | | | | | 618,000 | 11/16/2010 |
| 6901560854 | | SAN RAMON | CA | | 10/18/2012 | 0.040 | 279,336 | | | | | | 825,000 | 11/12/2010 |
| 6901560855 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 24,671 | | | | | | 775,000 | 12/08/2010 |
| 6901560856 | | SAINT FRANCIS | WI | | 10/18/2012 | 0.040 | 39,743 | | | | | | 114,000 | 10/25/2010 |
| 6901560858 | | GREENLAWN | NY | | 10/18/2012 | 0.040 | | | | | | | 352,000 | 10/26/2010 |
| 6901560861 | | HOFFMAN EST | IL | | 10/18/2012 | 0.040 | | | | | | | 317,000 | 12/23/2010 |
| 6901560862 | | LACONIA | NH | | 10/18/2012 | 0.040 | 4,601 | | 112 | | | | 345,000 | 01/14/2011 |
| 6901560864 | | COON RAPIDS | MN | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 10/28/2010 |
| 6901560866 | | BERKELEY | IL | | 10/18/2012 | 0.040 | 6,104 | | | | | | 149,500 | 10/19/2010 |
| 6901560869 | | SUN PRAIRIE | WI | | 10/18/2012 | 0.041 | 65,396 | | | | | | 272,000 | 01/12/2011 |
| 6901560871 | | SOUTH SALEM | NY | | 10/18/2012 | 0.040 | 37,993 | | 575 | | | | 600,000 | 10/26/2010 |
| 6901560873 | | SAN GERONIMO | CA | | 10/18/2012 | 0.040 | 45,177 | | 664 | | | | 610,000 | 12/17/2010 |
| 6901560874 | | DULUTH | MN | | 10/18/2012 | 0.040 | 50,072 | | | | | | 181,500 | 11/23/2010 |
| 6901560877 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | 40,968 | | 634 | | | | 560,000 | 11/01/2010 |
| 6901560879 | | ENFIELD | CT | | 10/18/2012 | 0.060 | | | | | | | 222,100 | 12/17/2010 |
| 6901560881 | | MARION | IA | | 10/18/2012 | 0.056 | | | | | | | 221,000 | 10/28/2010 |
| 6901560882 | | MONTEREY | CA | | 10/18/2012 | 0.040 | | | | | | | 465,000 | 11/10/2010 |
| 6901560883 | | DENVER | IA | | 10/18/2012 | 0.040 | 22,371 | | 361 | | | | 189,000 | 12/01/2010 |
| 6901560885 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 10,324 | | | | | | 592,900 | 11/17/2010 |
| 6901560888 | | LAKEVILLE | MN | | 10/18/2012 | 0.058 | 23,650 | | 341 | | | | 350,000 | 02/17/2011 |
| 6901560890 | | GILROY | CA | | 10/18/2012 | 0.040 | 16,482 | | | | | | 445,000 | 12/28/2010 |
| 6901560893 | | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.040 | 62,000 | | | | | | 425,000 | 10/27/2010 |
| 6901560894 | | LOUISVILLE | KY | | 10/18/2012 | 0.055 | | | | | | | 107,000 | 12/14/2010 |
| 6901560896 | | VIENNA | VA | | 10/18/2012 | 0.040 | | | | | | | 580,000 | 11/24/2010 |
| 6901560898 | | FOREST LAKE | MN | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 11/22/2010 |
| 6901560901 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 107,532 | | 1,564 | | | | 800,000 | 01/14/2011 |
| 6901560902 | | GAINESVILLE | GA | | 10/18/2012 | 0.040 | 42,994 | | | | | | 134,000 | 10/27/2010 |
| 6901560903 | | SANTA CLARITA | CA | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 12/09/2010 |
| 6901560904 | | TAMPA | FL | | 10/18/2012 | 0.040 | 15,004 | | 237 | | | | 145,000 | 11/15/2010 |
| 6901560906 | | BLUFFTON | SC | | 10/18/2012 | 0.040 | 89,097 | | | | | | 458,000 | 11/16/2010 |
| 6901560907 | | KIRKLAND | WA | | 10/18/2012 | 0.041 | 49,273 | | | | | | 726,000 | 10/14/2010 |
| 6901560909 | | FOND DU LAC | WI | | 10/18/2012 | 0.040 | 3,149 | | | | | | 121,600 | 01/11/2011 |
| 6901560911 | | GLEN HEAD | NY | | 10/18/2012 | 0.040 | 24,383 | | 362 | | | | 581,000 | 10/29/2010 |
| 6901560913 | | JUPITER | FL | | 10/18/2012 | 0.040 | 79,152 | | | | | | 168,500 | 11/23/2010 |
| 6901560915 | | WOBURN | MA | | 10/18/2012 | 0.061 | 19,367 | | 257 | | | | 427,200 | 12/28/2010 |
| 6901560920 | | ROSEVILLE | CA | | 10/18/2012 | 0.040 | 15,633 | | | | | | 280,000 | 12/06/2010 |
| 6901560922 | | OAK PARK | IL | | 10/18/2012 | 0.040 | 44,473 | | | | | | 380,000 | 12/02/2010 |
| 6901560923 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 138,595 | | | | | | 675,000 | 10/29/2010 |
| 6901560925 | | WARREN | OH | | 10/18/2012 | 0.040 | 21,088 | | | | | | 92,000 | 10/29/2010 |
| 6901560927 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 31,243 | | | | | | 1,500,000 | 11/23/2010 |
| 6901560929 | | COATESVILLE | IN | | 10/18/2012 | 0.067 | 2,132 | | 39 | | | | 114,000 | 12/07/2010 |
| 6901560930 | | MINOCQUA | WI | | 10/18/2012 | 0.040 | | | | | | | 365,000 | 12/10/2010 |
| 6901560931 | | SODDY DAISY | TN | | 10/18/2012 | 0.040 | 34,558 | | | | | | 355,000 | 11/16/2010 |
| 6901560932 | | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | | | | | 228,400 | 12/08/2010 |
| 6901560935 | | SAN CARLOS | CA | | 10/18/2012 | 0.040 | 15,687 | | | | | | 850,000 | 11/23/2010 |
| 6901560940 | | OVERLAND PARK | KS | | 10/18/2012 | 0.056 | | | | | | | 218,600 | 02/18/2011 |
| 6901560941 | | SAVAGE | MN | | 10/18/2012 | 0.040 | 20,080 | | | | | | 284,000 | 10/25/2010 |
| 6901560942 | | HERNANDO | FL | | 10/18/2012 | 0.040 | | | | | | | 313,500 | 12/31/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901560946 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 38,858 | | 493 | | | | 560,000 | 12/15/2010 |
| 6901560947 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.040 | 53,000 | | | | | | 181,800 | 03/31/2011 |
| 6901560948 | | WILLIAMSVILLE | NY | | 10/18/2012 | 0.042 | | | | | | | 100,000 | 11/03/2010 |
| 6901560950 | | RALEIGH | NC | | 10/18/2012 | 0.064 | | | | | | | 335,000 | 10/23/2010 |
| 6901560953 | | SHOAL CREEK | AL | | 10/18/2012 | 0.040 | 29,882 | | | | | | 525,000 | 03/10/2011 |
| 6901560955 | | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 19,676 | | | | | | 129,000 | 11/12/2010 |
| 6901560957 | | PORTLAND | OR | | 10/18/2012 | 0.040 | | | | | | | 251,000 | 11/10/2010 |
| 6901560959 | | REDMOND | WA | | 10/18/2012 | 0.040 | | | | | | | 458,100 | 11/18/2010 |
| 6901560960 | | SINGER ISLAND | FL | | 10/18/2012 | 0.040 | 23,341 | | | | | | 460,000 | 11/13/2010 |
| 6901560963 | | RACINE | WI | | 10/18/2012 | 0.040 | | | | | | | 105,000 | 10/29/2010 |
| 6901560964 | | MIDLAND PARK | NJ | | 10/18/2012 | 0.040 | 47,836 | | | | | | 465,000 | 11/08/2010 |
| 6901560966 | | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | | | | | 206,200 | 11/23/2010 |
| 6901560971 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 87,843 | | 1,205 | | | | 786,000 | 12/29/2010 |
| 6901560973 | | TIBURON | CA | | 10/18/2012 | 0.040 | 235,139 | | | | | | 1,300,000 | 12/21/2010 |
| 6901560975 | | NEW PRAGUE | MN | | 10/18/2012 | 0.040 | 26,284 | | | | | | 220,600 | 12/28/2010 |
| 6901560978 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | | | | | | | 211,000 | 01/18/2011 |
| 6901560980 | | ASHLAND | MA | | 10/18/2012 | 0.040 | | | | | | | 393,000 | 11/30/2010 |
| 6901560983 | | LOMITA | CA | | 10/18/2012 | 0.040 | 20,836 | | | | | | 548,700 | 02/03/2011 |
| 6901560984 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | | | | | | | 323,300 | 11/18/2010 |
| 6901560988 | | CENTREVILLE | MD | | 10/18/2012 | 0.040 | 48,305 | | | | | | 388,000 | 11/15/2010 |
| 6901560989 | | N TONAWANDA | NY | | 10/18/2012 | 0.040 | | | | | | | 253,200 | 11/19/2010 |
| 6901560994 | | GREENSBORO | NC | | 10/18/2012 | 0.042 | | | | | | | 250,000 | 01/21/2011 |
| 6901560996 | | MAITLAND | FL | | 10/18/2012 | 0.040 | 27,254 | | 395 | | | | 290,000 | 01/31/2011 |
| 6901560998 | | BELVEDERE | CA | | 10/18/2012 | 0.040 | | | | | | | 971,900 | 12/04/2010 |
| 6901560999 | | FLORISSANT | MO | | 10/18/2012 | 0.048 | | | | | | | 114,000 | 12/27/2010 |
| 6901561000 | | EDWARDS | CO | | 10/18/2012 | 0.040 | 83,302 | | | | | | 700,000 | 12/21/2010 |
| 6901561001 | | SAN RAFAEL | CA | | 10/18/2012 | 0.044 | 5,786 | | 107 | | | | 655,600 | 12/22/2010 |
| 6901561002 | | HAMPTON | NH | | 10/18/2012 | 0.053 | 20,335 | | 304 | | | | 503,000 | 11/19/2010 |
| 6901561003 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 348,000 | 11/22/2010 |
| 6901561005 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 14,756 | | | | | | 528,000 | 11/24/2010 |
| 6901561008 | | E NORTHPORT | NY | | 10/18/2012 | 0.040 | | | | | | | 480,000 | 12/11/2010 |
| 6901561011 | | DAYTONA BEACH SHORES | FL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 12/06/2010 |
| 6901561012 | | ASTON | PA | | 10/18/2012 | 0.040 | | | | | | | 346,700 | 01/20/2011 |
| 6901561013 | | SOUTH BEND | IN | | 10/18/2012 | 0.067 | 12,296 | | 181 | | | | 115,000 | 12/13/2010 |
| 6901561014 | | VACHERIE | LA | | 10/18/2012 | 0.040 | 18,078 | | | | | | 180,000 | 11/23/2010 |
| 6901561015 | | BOXBOROUGH | MA | | 10/18/2012 | 0.040 | | | | | | | 615,100 | 12/10/2010 |
| 6901561017 | | SPRING VALLEY | NY | | 10/18/2012 | 0.040 | 85,247 | | | | | | 460,000 | 12/06/2010 |
| 6901561020 | | APOLLO BEACH | FL | | 10/18/2012 | 0.040 | 47,945 | | | | | | 214,000 | 11/29/2010 |
| 6901561021 | | ALTADENA | CA | | 10/18/2012 | 0.040 | 12,959 | | 200 | | | | 1,008,000 | 01/01/2011 |
| 6901561022 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 12/14/2010 |
| 6901561024 | | SAINT CLOUD | FL | | 10/18/2012 | 0.040 | | | | | | | 107,000 | 12/09/2010 |
| 6901561026 | | MIAMI | FL | | 10/18/2012 | 0.040 | 261 | | | | | | 490,000 | 11/29/2010 |
| 6901561027 | | PEORIA | AZ | | 10/18/2012 | 0.040 | 24,583 | | | | | | 151,000 | 02/11/2011 |
| 6901561028 | | SAINT PAUL PARK | MN | | 10/18/2012 | 0.047 | 20,174 | | | | | | 165,000 | 01/12/2011 |
| 6901561030 | | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.040 | 10,818 | | | | | | 374,000 | 01/13/2011 |
| 6901561033 | | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 43,520 | | | | | | 233,100 | 12/10/2010 |
| 6901561034 | | W DES MOINES | IA | | 10/18/2012 | 0.040 | 9,747 | | 11 | | | | 430,000 | 01/31/2011 |
| 6901561035 | | FOLLY BEACH | SC | | 10/18/2012 | 0.040 | 191,290 | | | | | | 600,000 | 01/26/2011 |
| 6901561037 | | NORWOOD YOUNG AMERICA | MN | | 10/18/2012 | 0.040 | 88,944 | | | | | | 441,000 | 12/01/2010 |
| 6901561041 | | ROGERSVILLE | MO | | 10/18/2012 | 0.040 | 16,879 | | | | | | 270,500 | 01/12/2011 |
| 6901561043 | | BRAINERD | MN | | 10/18/2012 | 0.051 | 54,074 | | | | | | 380,000 | 12/06/2010 |
| 6901561045 | | READING | MA | | 10/18/2012 | 0.040 | 2,329 | | | | | | 785,000 | 01/20/2011 |
| 6901561046 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 3,885 | | 64 | | | | 505,000 | 12/23/2010 |
| 6901561048 | | PLAINFIELD | IL | | 10/18/2012 | 0.058 | 16,379 | | 238 | | | | 197,600 | 01/24/2011 |
| 6901561050 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 20,623 | | | | | | 415,000 | 12/22/2010 |
| 6901561051 | | DOYLESTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 950,000 | 12/22/2010 |
| 6901561052 | | HARVEYS LAKE | PA | | 10/18/2012 | 0.040 | 47,500 | | | | | | 550,000 | 12/27/2010 |
| 6901561053 | | MOUNTAIN TOP | PA | | 10/18/2012 | 0.040 | 47,920 | | | | | | 300,000 | 12/28/2010 |
| 6901561054 | | NEWARK | DE | | 10/18/2012 | 0.040 | | | | | | | 448,100 | 11/24/2010 |
| 6901561055 | | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | | | | | 1,307,000 | 11/24/2010 |
| 6901561056 | | NEWARK | DE | | 10/18/2012 | 0.040 | | | | | | | 192,000 | 12/02/2010 |
| 6901561058 | | PALM COAST | FL | | 10/18/2012 | 0.040 | 51,270 | | 768 | | | | 190,000 | 12/08/2010 |
| 6901561059 | | CAMARILLO | CA | | 10/18/2012 | 0.047 | 31,324 | | 461 | | | | 496,000 | 12/17/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561061 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | 15,000 | | | | | | 923,300 | 11/10/2010 |
| 6901561063 | | NASHVILLE | TN | | 10/18/2012 | 0.040 | 73,787 | | | | | | 242,100 | 12/17/2010 |
| 6901561064 | | UNIONVILLE | CT | | 10/18/2012 | 0.040 | 79,384 | | 1,194 | | | | 455,000 | 12/30/2010 |
| 6901561065 | | FISHERS | IN | | 10/18/2012 | 0.050 | (548) | | 14 | | | | 146,000 | 12/08/2010 |
| 6901561066 | | ACTON | MA | | 10/18/2012 | 0.040 | 3,671 | | 78 | | | | 550,000 | 12/10/2010 |
| 6901561070 | | LOUISVILLE | KY | | 10/18/2012 | 0.051 | 1,661 | | | | | | 189,000 | 11/29/2010 |
| 6901561071 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | | | | | | | 605,400 | 11/15/2010 |
| 6901561074 | | NORRISTOWN | PA | | 10/18/2012 | 0.040 | 1,647 | | | | | | 380,000 | 12/08/2010 |
| 6901561075 | | CORAL GABLES | FL | | 10/18/2012 | 0.040 | 20,000 | | | | | | 620,000 | 11/30/2010 |
| 6901561082 | | CONTINENTAL | OH | | 10/18/2012 | 0.040 | 35,816 | | | | | | 88,000 | 12/09/2010 |
| 6901561083 | | BELLBROOK | OH | | 10/18/2012 | 0.040 | 30,755 | | 447 | | | | 283,100 | 01/10/2011 |
| 6901561084 | | BISHOP | CA | | 10/18/2012 | 0.052 | 7,339 | | 108 | | | | 404,900 | 11/30/2010 |
| 6901561085 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 562,800 | 01/11/2011 |
| 6901561086 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 306 | | | | | | 905,000 | 11/19/2010 |
| 6901561093 | | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | 47,370 | | 693 | | | | 510,000 | 02/04/2011 |
| 6901561094 | | BARTLETT | TN | | 10/18/2012 | 0.040 | | | | | | | 309,000 | 12/17/2010 |
| 6901561095 | | CHARLESTON | SC | | 10/18/2012 | 0.040 | 31,666 | | | | | | 328,000 | 11/24/2010 |
| 6901561098 | | HAWTHORNE | CA | | 10/18/2012 | 0.040 | 2,248 | | 49 | | | | 500,000 | 11/19/2010 |
| 6901561101 | | PLANTATION | FL | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 01/07/2011 |
| 6901561103 | | BRADEN RIVER | FL | | 10/18/2012 | 0.057 | | | | | | | 152,000 | 12/14/2010 |
| 6901561104 | | ALGONQUIN | IL | | 10/18/2012 | 0.040 | 60,235 | | 886 | | | | 194,000 | 01/26/2011 |
| 6901561105 | | WESTERLY | RI | | 10/18/2012 | 0.040 | 50,692 | | | | | | 664,000 | 12/22/2010 |
| 6901561109 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 12,026 | | | | | | 102,000 | 02/08/2011 |
| 6901561112 | | DELRAY BEACH | FL | | 10/18/2012 | 0.061 | 1,264 | | | | | | 52,500 | 12/21/2010 |
| 6901561115 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 118,277 | | 1,731 | | | | 740,000 | 12/28/2010 |
| 6901561116 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 21,158 | | 317 | | | | 60,000 | 12/07/2010 |
| 6901561118 | | LIVERMORE | CA | | 10/18/2012 | 0.040 | | | | | | | 794,000 | 01/10/2011 |
| 6901561119 | | PORT ANGELES | WA | | 10/18/2012 | 0.040 | 22,700 | | | | | | 380,000 | 12/21/2010 |
| 6901561121 | | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 03/15/2011 |
| 6901561122 | | HADDON HEIGHTS | NJ | | 10/18/2012 | 0.049 | 22,280 | | 364 | | | | 310,000 | 12/21/2010 |
| 6901561125 | | GREENACRES | FL | | 10/18/2012 | 0.040 | 34,400 | | | | | | 107,100 | 01/05/2011 |
| 6901561126 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 15,197 | | | | | | 1,030,000 | 01/14/2011 |
| 6901561128 | | HICKORY | NC | | 10/18/2012 | 0.040 | | | | | | | 301,300 | 12/20/2010 |
| 6901561131 | | BOULDER | CO | | 10/18/2012 | 0.040 | | | | | | | 634,000 | 12/13/2010 |
| 6901561132 | | AMITYVILLE | NY | | 10/18/2012 | 0.040 | 90,333 | | | | | | 337,100 | 01/19/2011 |
| 6901561137 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,500,000 | 12/30/2010 |
| 6901561138 | | COATESVILLE | PA | | 10/18/2012 | 0.040 | 6,949 | | | | | | 242,000 | 01/05/2011 |
| 6901561139 | | RAPID CITY | SD | | 10/18/2012 | 0.046 | 29,437 | | 432 | | | | 365,100 | 01/13/2011 |
| 6901561141 | | CHAPEL HILL | NC | | 10/18/2012 | 0.040 | | | | | | | 458,300 | 12/31/2010 |
| 6901561142 | | CHISAGO CITY | MN | | 10/18/2012 | 0.040 | 102,240 | | | | | | 470,000 | 01/03/2011 |
| 6901561143 | | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 37,552 | | | | | | 122,000 | 12/10/2010 |
| 6901561146 | | SPRING HILL | TN | | 10/18/2012 | 0.040 | | | | | | | 208,000 | 12/17/2010 |
| 6901561147 | | ROCKWELL | NC | | 10/18/2012 | 0.045 | | | | | | | 470,000 | 12/16/2010 |
| 6901561148 | | AMERICAN FORK | UT | | 10/18/2012 | 0.050 | 17,290 | | 254 | | | | 188,000 | 12/08/2010 |
| 6901561153 | | FLORENCE | MA | | 10/18/2012 | 0.040 | 32,763 | | | | | | 351,000 | 02/15/2011 |
| 6901561154 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | | | | | 153,000 | 12/13/2010 |
| 6901561155 | | CARROLLTON | GA | | 10/18/2012 | 0.040 | 49,534 | | | | | | 250,000 | 01/04/2011 |
| 6901561156 | | DEXTER | MI | | 10/18/2012 | 0.040 | | | | | | | 273,000 | 01/05/2011 |
| 6901561158 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 01/22/2011 |
| 6901561159 | | YPSILANTI | MI | | 10/18/2012 | 0.040 | 129,012 | | | | | | 242,500 | 12/29/2010 |
| 6901561161 | | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | | | | | 218,000 | 02/04/2011 |
| 6901561163 | | JUNEAU | AK | | 10/18/2012 | 0.040 | 21,747 | | | | | | 430,000 | 12/29/2010 |
| 6901561164 | | ANDERSON | SC | | 10/18/2012 | 0.057 | | | | | | | 357,400 | 12/13/2010 |
| 6901561168 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 63,971 | | 940 | | | | 928,200 | 12/11/2010 |
| 6901561170 | | BUFFALO | NY | | 10/18/2012 | 0.044 | | | | | | | 56,000 | 01/13/2011 |
| 6901561172 | | WARWICK | RI | | 10/18/2012 | 0.040 | 40,663 | | | | | | 152,000 | 01/27/2011 |
| 6901561174 | | LORAIN | OH | | 10/18/2012 | 0.040 | 27,351 | | | | | | 110,000 | 02/10/2011 |
| 6901561176 | | KEY LARGO | FL | | 10/18/2012 | 0.040 | | | | | | | 410,000 | 02/14/2011 |
| 6901561177 | | FRIENDSHIP | WI | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 12/10/2010 |
| 6901561180 | | POWELL | OH | | 10/18/2012 | 0.040 | 29,686 | | | | | | 163,000 | 12/27/2010 |
| 6901561181 | | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 40,039 | | 585 | | | | 730,000 | 12/28/2010 |
| 6901561185 | | YORK | NE | | 10/18/2012 | 0.040 | 48,785 | | | | | | 72,000 | 12/23/2010 |
| 6901561189 | | LINCOLN PARK | NJ | | 10/18/2012 | 0.040 | | | | | | | 363,000 | 12/30/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561190 | | SLEEP HOLLOW | IL | | 10/18/2012 | 0.040 | | | | | | | 315,000 | 12/20/2010 |
| 6901561194 | | EASTCHESTER | NY | | 10/18/2012 | 0.040 | 66,646 | | 988 | | | | 700,000 | 12/04/2010 |
| 6901561196 | | CARSON CITY | NV | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 12/23/2010 |
| 6901561199 | | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 35,065 | | | | | | 1,075,000 | 01/07/2011 |
| 6901561201 | | ASHBURN | VA | | 10/18/2012 | 0.047 | 29,902 | | | | | | 483,000 | 01/27/2011 |
| 6901561202 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 3,169 | | | | | | 875,000 | 12/27/2010 |
| 6901561203 | | LAWRENCE | KS | | 10/18/2012 | 0.040 | 15,536 | | | | | | 300,000 | 01/20/2011 |
| 6901561204 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 1,021 | | | | | | 600,000 | 12/27/2010 |
| 6901561205 | | WESTERLY | RI | | 10/18/2012 | 0.040 | | | | | | | 281,000 | 01/10/2011 |
| 6901561207 | | TAMPA | FL | | 10/18/2012 | 0.040 | 9,912 | | | | | | 200,200 | 12/23/2010 |
| 6901561210 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 25,680 | | | | | | 142,000 | 01/19/2011 |
| 6901561214 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | | | | | | | 179,000 | 12/27/2010 |
| 6901561215 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.044 | 62,657 | | 948 | | | | 760,000 | 12/24/2010 |
| 6901561216 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 99,741 | | | | | | 309,000 | 11/29/2010 |
| 6901561218 | | EATONTON | GA | | 10/18/2012 | 0.040 | 17,997 | | | | | | 319,000 | 12/16/2010 |
| 6901561220 | | NEWARK | DE | | 10/18/2012 | 0.043 | | | | | | | 203,000 | 01/10/2011 |
| 6901561221 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 855,400 | 12/17/2010 |
| 6901561224 | | CHARLOTTE | NC | | 10/18/2012 | 0.045 | 18,818 | | 88 | | | | 286,000 | 12/23/2010 |
| 6901561228 | | WOLCOTT | NY | | 10/18/2012 | 0.044 | 28,537 | | | | | | 72,000 | 01/31/2011 |
| 6901561229 | | WALBRIDGE | OH | | 10/18/2012 | 0.040 | 32,283 | | | | | | 115,000 | 01/18/2011 |
| 6901561231 | | KANSAS CITY | MO | | 10/18/2012 | 0.044 | 7,459 | | 140 | | | | 158,000 | 12/30/2010 |
| 6901561232 | | MENTOR | OH | | 10/18/2012 | 0.040 | 58,400 | | | | | | 135,000 | 12/29/2010 |
| 6901561233 | | SOUTH EL MONTE | CA | | 10/18/2012 | 0.040 | 129,788 | | | | | | 470,000 | 01/07/2011 |
| 6901561235 | | REEDSVILLE | PA | | 10/18/2012 | 0.040 | 17,377 | | | | | | 140,000 | 01/31/2011 |
| 6901561236 | | NORTH BERWICK | ME | | 10/18/2012 | 0.040 | 1,752 | | | | | | 320,000 | 01/06/2011 |
| 6901561238 | | TULSA | OK | | 10/18/2012 | 0.040 | 113,904 | | | | | | 277,800 | 01/12/2011 |
| 6901561242 | | FLORENCE | NJ | | 10/18/2012 | 0.040 | 46,000 | | | | | | 228,100 | 12/20/2010 |
| 6901561244 | | SAN JOSE | CA | | 10/18/2012 | 0.065 | 5,628 | | 83 | | | | 350,000 | 03/28/2011 |
| 6901561247 | | WELLINGTON | FL | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 12/22/2010 |
| 6901561248 | | WALLINGFORD | CT | | 10/18/2012 | 0.043 | | | | | | | 292,900 | 12/23/2010 |
| 6901561249 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | 16,153 | | | | | | 360,000 | 01/24/2011 |
| 6901561251 | | ROXBURY | CT | | 10/18/2012 | 0.040 | | | | | | | 1,350,000 | 03/25/2011 |
| 6901561252 | | SPRINGVILLE | AL | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 01/04/2011 |
| 6901561253 | | MESA | AZ | | 10/18/2012 | 0.040 | 54,619 | | | | | | 578,000 | 01/26/2011 |
| 6901561255 | | TONAWANDA | NY | | 10/18/2012 | 0.040 | 10,064 | | | | | | 101,000 | 01/03/2011 |
| 6901561257 | | ALLISON PARK | PA | | 10/18/2012 | 0.040 | 83,020 | | | | | | 137,000 | 12/21/2010 |
| 6901561259 | | BROWNSBURG | IN | | 10/18/2012 | 0.040 | 459,901 | | | | | | 1,100,000 | 01/12/2011 |
| 6901561260 | | SARTELL | MN | | 10/18/2012 | 0.059 | | | | | | | 382,000 | 12/31/2010 |
| 6901561261 | | MILFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 323,700 | 01/11/2011 |
| 6901561262 | | CEDAR FALLS | IA | | 10/18/2012 | 0.040 | 17,467 | | | | | | 120,400 | 12/22/2010 |
| 6901561263 | | MASSAPEQUA | NY | | 10/18/2012 | 0.058 | 21,163 | | 311 | | | | 346,700 | 02/24/2011 |
| 6901561265 | | UPPER CHICHESTER | PA | | 10/18/2012 | 0.040 | | | | | | | 326,000 | 01/05/2011 |
| 6901561266 | | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | | | | | 603,000 | 01/27/2011 |
| 6901561267 | | FAIRHOPE | AL | | 10/18/2012 | 0.040 | | | | | | | 250,000 | 02/21/2011 |
| 6901561269 | | CAPE MAY COURT HOUSE | NJ | | 10/18/2012 | 0.040 | 13,470 | | | | | | 249,000 | 12/29/2010 |
| 6901561272 | | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | 164,594 | | | | | | 674,000 | 01/21/2011 |
| 6901561273 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 31,707 | | 461 | | | | 177,000 | 12/30/2010 |
| 6901561274 | | CHELMSFORD | MA | | 10/18/2012 | 0.040 | 55,065 | | | | | | 357,000 | 01/14/2011 |
| 6901561276 | | AUGUSTA | KS | | 10/18/2012 | 0.040 | 116,212 | | 1,693 | | | | 520,000 | 12/29/2010 |
| 6901561278 | | PINE | CO | | 10/18/2012 | 0.040 | 47,363 | | | | | | 600,000 | 02/28/2011 |
| 6901561279 | | MIAMI | FL | | 10/18/2012 | 0.040 | 20,000 | | | | | | 690,000 | 01/10/2011 |
| 6901561280 | | PHOENIXVILLE | PA | | 10/18/2012 | 0.042 | 19,639 | | 314 | | | | 401,000 | 02/09/2011 |
| 6901561281 | | ORANGE | CT | | 10/18/2012 | 0.040 | | | | | | | 386,000 | 12/28/2010 |
| 6901561284 | | MOORESVILLE | NC | | 10/18/2012 | 0.040 | | | | | | | 412,000 | 01/03/2011 |
| 6901561285 | | MENDOTA HEIGHTS | MN | | 10/18/2012 | 0.040 | | | | | | | 455,000 | 01/05/2011 |
| 6901561288 | | ZEELAND | MI | | 10/18/2012 | 0.040 | 59,825 | | | | | | 205,000 | 01/27/2011 |
| 6901561289 | | SUN PRAIRIE | WI | | 10/18/2012 | 0.040 | | | | | | | 277,000 | 12/29/2010 |
| 6901561290 | | COLUMBIA | SC | | 10/18/2012 | 0.040 | 123,627 | | | | | | 250,000 | 12/30/2010 |
| 6901561291 | | N CHARLESTON | SC | | 10/18/2012 | 0.066 | 10,705 | | 156 | | | | 208,000 | 01/14/2011 |
| 6901561293 | | UNIVERSITY HEIGHTS | OH | | 10/18/2012 | 0.040 | | | | | | | 154,000 | 01/13/2011 |
| 6901561294 | | PACE | FL | | 10/18/2012 | 0.070 | | | | | | | 121,000 | 01/05/2011 |
| 6901561300 | | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | | | | | 282,000 | 01/19/2011 |
| 6901561301 | | WOODBURY | MN | | 10/18/2012 | 0.040 | 76,966 | | | | | | 335,300 | 01/24/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561303 | | CARY | NC | | 10/18/2012 | 0.040 | 7,855 | | | | | | 233,000 | 01/06/2011 |
| 6901561305 | | ROCHESTER | MN | | 10/18/2012 | 0.040 | 138,000 | | | | | | 236,000 | 01/27/2011 |
| 6901561306 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 540,000 | 02/11/2011 |
| 6901561309 | | BATON ROUGE | LA | | 10/18/2012 | 0.067 | 8,758 | | 129 | | | | 206,000 | 02/09/2011 |
| 6901561310 | | NEW CITY | NY | | 10/18/2012 | 0.040 | (2) | | | | | | 1,200,000 | 01/07/2011 |
| 6901561311 | | BATAVIA | IL | | 10/18/2012 | 0.040 | | | | | | | 371,800 | 02/12/2011 |
| 6901561314 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 30,454 | | | | | | 270,000 | 01/25/2011 |
| 6901561315 | | MILFORD | MA | | 10/18/2012 | 0.040 | 34,866 | | 511 | | | | 357,200 | 01/13/2011 |
| 6901561317 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | 38,210 | | | | | | 690,000 | 01/28/2011 |
| 6901561320 | | WATERLOO | IA | | 10/18/2012 | 0.040 | | | | | | | 99,055 | 01/04/2011 |
| 6901561321 | | STAMFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 01/28/2011 |
| 6901561324 | | PIEDMONT | CA | | 10/18/2012 | 0.047 | 2,811 | | 101 | | | | 884,900 | 12/28/2010 |
| 6901561325 | | LOMBARD | IL | | 10/18/2012 | 0.040 | 32,513 | | | | | | 186,000 | 12/30/2010 |
| 6901561327 | | NORTH BERWICK | ME | | 10/18/2012 | 0.040 | 32,721 | | | | | | 195,000 | 01/18/2011 |
| 6901561328 | | OAKLAND | CA | | 10/18/2012 | 0.047 | 69,337 | | | | | | 825,000 | 01/07/2011 |
| 6901561330 | | SAN DIEGO | CA | | 10/18/2012 | 0.053 | 16,940 | | | | | | 430,000 | 01/21/2011 |
| 6901561331 | | GREENVILLE | ME | | 10/18/2012 | 0.053 | 8,879 | | 138 | | | | 220,000 | 01/24/2011 |
| 6901561332 | | LONG BEACH | CA | | 10/18/2012 | 0.040 | 53,062 | | 772 | | | | 625,000 | 01/08/2011 |
| 6901561333 | | ALMA | CO | | 10/18/2012 | 0.040 | 61,721 | | 889 | | | | 330,000 | 02/22/2011 |
| 6901561334 | | TUCSON | AZ | | 10/18/2012 | 0.040 | 8,614 | | 136 | | | | 251,000 | 01/13/2011 |
| 6901561340 | | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 49,282 | | | | | | 443,000 | 12/29/2010 |
| 6901561342 | | AIRMONT | NY | | 10/18/2012 | 0.040 | | | | | | | 850,000 | 02/25/2011 |
| 6901561344 | | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 25,267 | | | | | | 635,000 | 02/11/2011 |
| 6901561349 | | WINTERVILLE | NC | | 10/18/2012 | 0.040 | 18,152 | | | | | | 180,000 | 12/29/2010 |
| 6901561351 | | CLAYTON | NC | | 10/18/2012 | 0.040 | 74,509 | | | | | | 470,900 | 01/28/2011 |
| 6901561353 | | CEDAR FALLS | IA | | 10/18/2012 | 0.040 | 21,641 | | | | | | 95,900 | 02/21/2011 |
| 6901561354 | | SNOHOMISH | WA | | 10/18/2012 | 0.040 | 63,436 | | 892 | | | | 610,400 | 12/30/2010 |
| 6901561355 | | SAN DIEGO | CA | | 10/18/2012 | 0.049 | | | | | | | 915,000 | 01/28/2011 |
| 6901561356 | | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 01/06/2011 |
| 6901561357 | | MINEOLA | NY | | 10/18/2012 | 0.040 | 88,120 | | | | | | 427,000 | 02/11/2011 |
| 6901561358 | | BETHPAGE | NY | | 10/18/2012 | 0.049 | 11,281 | | 137 | | | | 371,000 | 01/29/2011 |
| 6901561362 | | LOVELAND | CO | | 10/18/2012 | 0.044 | 265 | | 28 | | | | 438,000 | 01/04/2011 |
| 6901561364 | | MEMPHIS | TN | | 10/18/2012 | 0.040 | | | | | | | 265,000 | 12/31/2010 |
| 6901561371 | | MAHOPAC | NY | | 10/18/2012 | 0.048 | | | | | | | 475,000 | 02/07/2011 |
| 6901561372 | | BRIGHTWATERS | NY | | 10/18/2012 | 0.046 | 6,923 | | 104 | | | | 460,000 | 01/18/2011 |
| 6901561373 | | MEADOW VISTA | CA | | 10/18/2012 | 0.040 | 2,855 | | | | | | 215,000 | 01/03/2011 |
| 6901561374 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 25,821 | | | | | | 190,000 | 01/13/2011 |
| 6901561376 | | JOHNSTON | IA | | 10/18/2012 | 0.040 | 42,450 | | | | | | 235,000 | 01/10/2011 |
| 6901561378 | | REHOBOTH | DE | | 10/18/2012 | 0.040 | | | | | | | 250,000 | 01/21/2011 |
| 6901561380 | | FAIRFIELD | CT | | 10/18/2012 | 0.045 | 53,360 | | 781 | | | | 355,000 | 01/04/2011 |
| 6901561382 | | MOORESVILLE | NC | | 10/18/2012 | 0.044 | 44,933 | | | | | | 165,000 | 02/11/2011 |
| 6901561384 | | HENDERSON | NV | | 10/18/2012 | 0.040 | 131,895 | | 1,927 | | | | 265,000 | 01/24/2011 |
| 6901561385 | | ALTADENA | CA | | 10/18/2012 | 0.040 | | | | | | | 605,000 | 01/27/2011 |
| 6901561386 | | ATLANTA | GA | | 10/18/2012 | 0.040 | | | | | | | 224,000 | 02/18/2011 |
| 6901561387 | | KANSAS CITY | KS | | 10/18/2012 | 0.069 | (189) | | 17 | | | | 100,000 | 02/09/2011 |
| 6901561391 | | NORWELL | MA | | 10/18/2012 | 0.067 | 15,000 | | | | | | 468,000 | 02/05/2011 |
| 6901561393 | | LAKE CITY | FL | | 10/18/2012 | 0.040 | 43,258 | | 648 | | | | 122,000 | 12/21/2010 |
| 6901561394 | | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | | | | | | | 444,000 | 01/25/2011 |
| 6901561396 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 11,180 | | 186 | | | | 405,000 | 03/14/2011 |
| 6901561399 | | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 1,000 | | | | | | 259,000 | 02/05/2011 |
| 6901561400 | | RICHMOND | VA | | 10/18/2012 | 0.040 | | | | | | | 228,000 | 02/01/2011 |
| 6901561401 | | MAULDIN | SC | | 10/18/2012 | 0.040 | 59,469 | | 866 | | | | 119,000 | 01/07/2011 |
| 6901561402 | | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | | | | | 131,000 | 02/17/2011 |
| 6901561404 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 88,150 | | | | | | 870,800 | 01/13/2011 |
| 6901561410 | | LOMBARD | IL | | 10/18/2012 | 0.040 | 48,000 | | | | | | 243,300 | 01/14/2011 |
| 6901561412 | | BROKEN ARROW | OK | | 10/18/2012 | 0.052 | 14,387 | | 212 | | | | 153,500 | 01/27/2011 |
| 6901561414 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 113,948 | | | | | | 680,000 | 01/19/2011 |
| 6901561415 | | CARSON | CA | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 01/18/2011 |
| 6901561416 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 133,000 | | | | | | 575,000 | 01/31/2011 |
| 6901561417 | | MAITLAND | FL | | 10/18/2012 | 0.050 | | | | | | | 282,000 | 02/08/2011 |
| 6901561418 | | AURORA | CO | | 10/18/2012 | 0.040 | 140,932 | | | | | | 444,000 | 01/24/2011 |
| 6901561421 | | OXNARD | CA | | 10/18/2012 | 0.044 | 26,548 | | 598 | | | | 930,000 | 02/11/2011 |
| 6901561423 | | BROOKLINE | MA | | 10/18/2012 | 0.042 | | | | | | | 335,000 | 02/08/2011 |

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Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561425 | | VESPER | WI | | 10/18/2012 | 0.040 | 28,065 | | | | | | 140,000 | 02/24/2011 |
| 6901561426 | | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | 98,406 | | | | | | 209,000 | 01/06/2011 |
| 6901561428 | | OAK PARK | IL | | 10/18/2012 | 0.040 | 130,478 | | | | | | 397,000 | 01/11/2011 |
| 6901561429 | | DELRAY BEACH | FL | | 10/18/2012 | 0.040 | 16,268 | | 203 | | | | 348,000 | 01/17/2011 |
| 6901561431 | | VACHERIE | LA | | 10/18/2012 | 0.040 | 7,378 | | | | | | 156,000 | 02/04/2011 |
| 6901561432 | | IRVINE | CA | | 10/18/2012 | 0.040 | | | | | | | 680,000 | 01/14/2011 |
| 6901561433 | | POWELL | OH | | 10/18/2012 | 0.040 | 15,719 | | | | | | 610,000 | 02/09/2011 |
| 6901561435 | | MIAMI | FL | | 10/18/2012 | 0.040 | 41,829 | | | | | | 205,000 | 02/24/2011 |
| 6901561437 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | | | | | 292,800 | 02/02/2011 |
| 6901561439 | | GREENSBORO | NC | | 10/18/2012 | 0.040 | | | | | | | 96,000 | 01/20/2011 |
| 6901561440 | | TEQUESTA | FL | | 10/18/2012 | 0.040 | 4,419 | | | | | | 175,000 | 02/11/2011 |
| 6901561443 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 02/11/2011 |
| 6901561445 | | BEACHWOOD | OH | | 10/18/2012 | 0.040 | 59,729 | | 780 | | | | 245,000 | 02/11/2011 |
| 6901561447 | | FLORENCE | SC | | 10/18/2012 | 0.040 | | | | | | | 191,700 | 02/25/2011 |
| 6901561449 | | BROOKLINE | MA | | 10/18/2012 | 0.040 | | | | | | | 770,000 | 02/19/2011 |
| 6901561451 | | CHESTERFIELD | NJ | | 10/18/2012 | 0.040 | 10,770 | | | | | | 420,000 | 02/07/2011 |
| 6901561453 | | WARNER ROBINS | GA | | 10/18/2012 | 0.066 | 11,527 | | 156 | | | | 131,000 | 01/14/2011 |
| 6901561454 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.049 | 17,798 | | 262 | | | | 251,000 | 01/28/2011 |
| 6901561456 | | PORTSMOUTH | VA | | 10/18/2012 | 0.040 | 28,482 | | | | | | 261,000 | 02/17/2011 |
| 6901561458 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | | | | | 875,000 | 02/15/2011 |
| 6901561460 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 81,149 | | | | | | 774,100 | 01/18/2011 |
| 6901561462 | | EAGAN | MN | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 02/17/2011 |
| 6901561463 | | GRAND RAPIDS | MI | | 10/18/2012 | 0.040 | 145,750 | | | | | | 208,000 | 01/27/2011 |
| 6901561464 | | SAVAGE | MN | | 10/18/2012 | 0.040 | 104,377 | | | | | | 270,000 | 02/01/2011 |
| 6901561466 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 282,400 | 02/08/2011 |
| 6901561469 | | HAMILTON | MI | | 10/18/2012 | 0.040 | 295 | | | | | | 225,000 | 01/18/2011 |
| 6901561472 | | FRANKTOWN | CO | | 10/18/2012 | 0.040 | | | | | | | 252,800 | 02/02/2011 |
| 6901561475 | | PASADENA | CA | | 10/18/2012 | 0.040 | 30,648 | | | | | | 690,000 | 01/28/2011 |
| 6901561478 | | SAN ANSELMO | CA | | 10/18/2012 | 0.056 | 27,455 | | 398 | | | | 750,000 | 02/09/2011 |
| 6901561479 | | DADE CITY | FL | | 10/18/2012 | 0.040 | | | | | | | 388,000 | 02/03/2011 |
| 6901561481 | | BRADENTON | FL | | 10/18/2012 | 0.040 | | | | | | | 255,000 | 03/18/2011 |
| 6901561482 | | BARRINGTON | NJ | | 10/18/2012 | 0.040 | 9,500 | | 139 | | | | 217,500 | 02/15/2011 |
| 6901561483 | | COLUMBUS | OH | | 10/18/2012 | 0.050 | 4,731 | | 81 | | | | 160,000 | 02/10/2011 |
| 6901561484 | | UNIONVILLE | CT | | 10/18/2012 | 0.040 | 25,590 | | | | | | 305,000 | 02/11/2011 |
| 6901561485 | | URBANA | IL | | 10/18/2012 | 0.041 | 29,274 | | | | | | 210,000 | 01/28/2011 |
| 6901561496 | | VALRICO | FL | | 10/18/2012 | 0.040 | | | | | | | 182,000 | 01/21/2011 |
| 6901561497 | | LEXINGTON | SC | | 10/18/2012 | 0.040 | 48,963 | | | | | | 163,000 | 02/12/2011 |
| 6901561498 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 119,105 | | | | | | 675,000 | 02/04/2011 |
| 6901561499 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.041 | 19,294 | | 295 | | | | 775,000 | 02/11/2011 |
| 6901561501 | | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | 389,001 | | | | | | 1,200,000 | 02/09/2011 |
| 6901561503 | | GERMANTOWN | TN | | 10/18/2012 | 0.040 | 44,109 | | | | | | 625,400 | 01/28/2011 |
| 6901561504 | | NEW ROCHELLE | NY | | 10/18/2012 | 0.046 | 24,166 | | 222 | | | | 915,000 | 02/09/2011 |
| 6901561505 | | ZIONSVILLE | IN | | 10/18/2012 | 0.046 | 30,140 | | 445 | | | | 471,700 | 02/07/2011 |
| 6901561506 | | YARMOUTH | ME | | 10/18/2012 | 0.040 | | | | | | | 222,000 | 02/18/2011 |
| 6901561507 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | | | | | 307,500 | 02/04/2011 |
| 6901561508 | | LONE TREE | CO | | 10/18/2012 | 0.040 | | | | | | | 344,000 | 02/16/2011 |
| 6901561509 | | CO SPGS | CO | | 10/18/2012 | 0.040 | | | | | | | 266,800 | 04/04/2011 |
| 6901561511 | | WANTAGH | NY | | 10/18/2012 | 0.040 | | | | | | | 510,000 | 03/08/2011 |
| 6901561512 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 13,315 | | 195 | | | | 200,000 | 02/01/2011 |
| 6901561514 | | MADISON | WI | | 10/18/2012 | 0.040 | 65,085 | | | | | | 244,600 | 02/23/2011 |
| 6901561515 | | REDWOOD CITY | CA | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 02/19/2011 |
| 6901561517 | | PENSACOLA | FL | | 10/18/2012 | 0.040 | 16,190 | | 259 | | | | 192,000 | 02/01/2011 |
| 6901561519 | | AUBURN TWP | OH | | 10/18/2012 | 0.040 | | | | | | | 267,000 | 01/28/2011 |
| 6901561520 | | CANNON FALLS | MN | | 10/18/2012 | 0.049 | 34,907 | | 561 | | | | 550,000 | 03/02/2011 |
| 6901561521 | | DUBLIN | OH | | 10/18/2012 | 0.040 | 3,012 | | | | | | 345,000 | 01/31/2011 |
| 6901561522 | | LAKEWOOD | CA | | 10/18/2012 | 0.040 | 65,769 | | | | | | 382,900 | 02/01/2011 |
| 6901561524 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 5,791 | | 125 | | | | 592,000 | 02/05/2011 |
| 6901561525 | | PUTNEY | VT | | 10/18/2012 | 0.040 | 48,681 | | | | | | 341,530 | 02/16/2011 |
| 6901561526 | | MILL VALLEY | CA | | 10/18/2012 | 0.052 | 62,196 | | 907 | | | | 1,005,000 | 01/27/2011 |
| 6901561527 | | LAKELAND | FL | | 10/18/2012 | 0.040 | 208,244 | | | | | | 578,000 | 02/07/2011 |
| 6901561529 | | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 376,605 | | | | | | 2,142,000 | 03/03/2011 |
| 6901561530 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 180,000 | | | | | | 925,000 | 02/28/2011 |
| 6901561535 | | PLANTSVILLE | CT | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 03/02/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561538 | | SUMMIT | NJ | | 10/18/2012 | 0.040 | 343,280 | | | | | | 1,500,000 | 02/28/2011 |
| 6901561540 | | MINNETRISTA | MN | | 10/18/2012 | 0.040 | 90,428 | | | | | | 309,000 | 02/01/2011 |
| 6901561542 | | BEAR | DE | | 10/18/2012 | 0.040 | | | | | | | 312,100 | 02/04/2011 |
| 6901561544 | | GILBERT | AZ | | 10/18/2012 | 0.040 | | | | | | | 189,000 | 02/11/2011 |
| 6901561547 | | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.040 | 33,096 | | | | | | 260,000 | 03/25/2011 |
| 6901561550 | | BOISE | ID | | 10/18/2012 | 0.040 | 9,657 | | | | | | 165,000 | 04/27/2011 |
| 6901561552 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 12,967 | | 342 | | | | 612,000 | 03/04/2011 |
| 6901561553 | | AUBURN | CA | | 10/18/2012 | 0.047 | | | | | | | 277,700 | 02/08/2011 |
| 6901561555 | | ALFRED | ME | | 10/18/2012 | 0.040 | 15,900 | | | | | | 178,000 | 03/04/2011 |
| 6901561558 | | SOUTH AMBOY | NJ | | 10/18/2012 | 0.040 | 95,950 | | | | | | 267,000 | 03/02/2011 |
| 6901561562 | | GRAND ISLAND | NY | | 10/18/2012 | 0.040 | 54,009 | | | | | | 250,000 | 02/25/2011 |
| 6901561565 | | CONCORD | CA | | 10/18/2012 | 0.044 | 78,214 | | 1,132 | | | | 390,300 | 02/03/2011 |
| 6901561566 | | NOVATO | CA | | 10/18/2012 | 0.040 | 8,982 | | | | | | 295,000 | 03/31/2011 |
| 6901561568 | | RALEIGH | NC | | 10/18/2012 | 0.060 | 11,869 | | 191 | | | | 392,500 | 02/28/2011 |
| 6901561569 | | ROYERSFORD | PA | | 10/18/2012 | 0.055 | 29,870 | | 431 | | | | 410,000 | 02/04/2011 |
| 6901561570 | | CHICAGO | IL | | 10/18/2012 | 0.046 | | | | | | | 355,000 | 02/26/2011 |
| 6901561571 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 111,781 | | | | | | 765,000 | 02/28/2011 |
| 6901561573 | | TULSA | OK | | 10/18/2012 | 0.061 | 2,465 | | 63 | | | | 258,000 | 02/24/2011 |
| 6901561574 | | MIAMI | FL | | 10/18/2012 | 0.040 | 158,999 | | | | | | 230,000 | 02/25/2011 |
| 6901561577 | | CENTENNIAL | CO | | 10/18/2012 | 0.040 | 322,583 | | | | | | 734,000 | 02/28/2011 |
| 6901561578 | | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 44,364 | | | | | | 219,500 | 03/23/2011 |
| 6901561579 | | CHELAN | WA | | 10/18/2012 | 0.040 | 49,680 | | | | | | 310,000 | 01/28/2011 |
| 6901561580 | | LEWISTON | ME | | 10/18/2012 | 0.040 | 144,122 | | | | | | 435,000 | 03/03/2011 |
| 6901561582 | | HOLLISTON | MA | | 10/18/2012 | 0.040 | 10,100 | | | | | | 439,900 | 03/25/2011 |
| 6901561584 | | COSTA MESA | CA | | 10/18/2012 | 0.040 | 33,459 | | | | | | 390,700 | 02/28/2011 |
| 6901561585 | | LEAVENWORTH | WA | | 10/18/2012 | 0.040 | | | | | | | 269,000 | 02/11/2011 |
| 6901561586 | | SURFSIDE BEACH | SC | | 10/18/2012 | 0.040 | 29,727 | | | | | | 91,500 | 02/17/2011 |
| 6901561590 | | SILVER SPRING | MD | | 10/18/2012 | 0.041 | 185,196 | | 2,646 | | | | 330,000 | 03/23/2011 |
| 6901561591 | | PONCHATOULA | LA | | 10/18/2012 | 0.040 | 72,395 | | | | | | 340,000 | 03/28/2011 |
| 6901561594 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 30,019 | | 414 | | | | 514,000 | 03/09/2011 |
| 6901561595 | | WAKE FOREST | NC | | 10/18/2012 | 0.040 | | | | | | | 314,200 | 02/08/2011 |
| 6901561599 | | WEST ORANGE | NJ | | 10/18/2012 | 0.040 | | | | | | | 227,500 | 03/11/2011 |
| 6901561600 | | APPLETON | WI | | 10/18/2012 | 0.040 | 46,372 | | | | | | 237,300 | 02/03/2011 |
| 6901561601 | | AUBURN | CA | | 10/18/2012 | 0.044 | (746) | | 47 | | | | 308,000 | 02/23/2011 |
| 6901561603 | | SANTA ANA | CA | | 10/18/2012 | 0.040 | 133,572 | | | | | | 550,000 | 02/22/2011 |
| 6901561606 | | SYLVANIA | OH | | 10/18/2012 | 0.040 | 13,791 | | | | | | 286,000 | 03/01/2011 |
| 6901561608 | | KIRKLAND | WA | | 10/18/2012 | 0.040 | 227,563 | | 3,290 | | | | 975,000 | 02/16/2011 |
| 6901561611 | | BANNING | CA | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 03/24/2011 |
| 6901561614 | | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 41,470 | | | | | | 232,300 | 04/08/2011 |
| 6901561615 | | ALTADENA | CA | | 10/18/2012 | 0.040 | 10,347 | | | | | | 460,000 | 03/16/2011 |
| 6901561617 | | RAMSEY | MN | | 10/18/2012 | 0.040 | | | | | | | 540,000 | 03/07/2011 |
| 6901561620 | | SAMMAMISH | WA | | 10/18/2012 | 0.040 | | | | | | | 440,000 | 03/07/2011 |
| 6901561624 | | EL CAJON | CA | | 10/18/2012 | 0.040 | | | | | | | 511,300 | 03/01/2011 |
| 6901561626 | | TULSA | OK | | 10/18/2012 | 0.040 | 53,828 | | | | | | 213,000 | 02/22/2011 |
| 6901561628 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 34,264 | | | | | | 185,800 | 02/10/2011 |
| 6901561629 | | JACKSONVILLE | FL | | 10/18/2012 | 0.044 | 25,627 | | 367 | | | | 57,000 | 03/31/2011 |
| 6901561632 | | ADVANCE | NC | | 10/18/2012 | 0.040 | | | | | | | 555,000 | 03/17/2011 |
| 6901561633 | | DALEVILLE | VA | | 10/18/2012 | 0.049 | | | | | | | 290,000 | 03/28/2011 |
| 6901561634 | | PORT HUENEME | CA | | 10/18/2012 | 0.040 | 2,223 | | | | | | 235,000 | 03/25/2011 |
| 6901561635 | | BORING | OR | | 10/18/2012 | 0.040 | | | | | | | 402,000 | 03/16/2011 |
| 6901561636 | | NOVATO | CA | | 10/18/2012 | 0.053 | 10,019 | | 147 | | | | 448,700 | 02/28/2011 |
| 6901561638 | | ORCHARD PARK | NY | | 10/18/2012 | 0.040 | 8,357 | | | | | | 160,000 | 02/09/2011 |
| 6901561639 | | DECATUR | GA | | 10/18/2012 | 0.040 | 21,600 | | | | | | 310,000 | 03/04/2011 |
| 6901561642 | | DES MOINES | IA | | 10/18/2012 | 0.040 | 16,995 | | | | | | 142,000 | 03/24/2011 |
| 6901561643 | | YPSILANTI | MI | | 10/18/2012 | 0.040 | 64,510 | | | | | | 138,000 | 03/15/2011 |
| 6901561644 | | TINLEY PARK | IL | | 10/18/2012 | 0.040 | 19,978 | | | | | | 222,500 | 05/20/2011 |
| 6901561645 | | WOODLAND HILLS | CA | | 10/18/2012 | 0.044 | 42,519 | | 611 | | | | 487,700 | 03/14/2011 |
| 6901561646 | | VENTURA | CA | | 10/18/2012 | 0.040 | 14,008 | | | | | | 417,000 | 02/23/2011 |
| 6901561647 | | REEDLEY | CA | | 10/18/2012 | 0.040 | 206,612 | | | | | | 375,000 | 03/25/2011 |
| 6901561648 | | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.053 | 15,952 | | 238 | | | | 472,000 | 02/25/2011 |
| 6901561649 | | SALEM | SC | | 10/18/2012 | 0.040 | 74,032 | | | | | | 850,000 | 03/25/2011 |
| 6901561650 | | MOUNT PLEASANT | SC | | 10/18/2012 | 0.051 | 20,068 | | 287 | | | | 288,000 | 04/19/2011 |
| 6901561652 | | NAPOLEONVILLE | LA | | 10/18/2012 | 0.040 | 88,463 | | | | | | 349,000 | 02/28/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561654 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 705,000 | 03/04/2011 |
| 6901561655 | | JEFFERSON | SD | | 10/18/2012 | 0.040 | 36,986 | | 556 | | | | 120,000 | 03/14/2011 |
| 6901561658 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 150,000 | | | | | | 2,200,000 | 04/26/2011 |
| 6901561659 | | LUTHERVILLE | MD | | 10/18/2012 | 0.040 | 129,029 | | | | | | 273,000 | 02/28/2011 |
| 6901561661 | | WINDHAM | NH | | 10/18/2012 | 0.040 | 54,463 | | | | | | 459,500 | 04/11/2011 |
| 6901561662 | | SHOREWOOD | MN | | 10/18/2012 | 0.043 | 21,938 | | 317 | | | | 368,000 | 04/12/2011 |
| 6901561666 | | DOVER | NJ | | 10/18/2012 | 0.040 | 48,739 | | | | | | 296,000 | 03/15/2011 |
| 6901561669 | | BOLINGBROOK | IL | | 10/18/2012 | 0.040 | 44,800 | | | | | | 181,000 | 03/10/2011 |
| 6901561671 | | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 119,027 | | | | | | 413,100 | 03/23/2011 |
| 6901561674 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 8,430 | | 126 | | | | 238,500 | 02/21/2011 |
| 6901561675 | | NORTH READING | MA | | 10/18/2012 | 0.040 | 96,754 | | | | | | 605,600 | 03/12/2011 |
| 6901561676 | | NORTH WALES | PA | | 10/18/2012 | 0.040 | 64,287 | | | | | | 307,000 | 03/30/2011 |
| 6901561677 | | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 8,508 | | | | | | 1,033,500 | 02/24/2011 |
| 6901561680 | | SAN JOSE | CA | | 10/18/2012 | 0.044 | 12,853 | | 686 | | | | 943,000 | 04/04/2011 |
| 6901561681 | | HOUMA | LA | | 10/18/2012 | 0.040 | 26,807 | | | | | | 239,000 | 02/22/2011 |
| 6901561684 | | MISSOULA | MT | | 10/18/2012 | 0.043 | 167,528 | | | | | | 1,250,000 | 04/20/2011 |
| 6901561687 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | | | | | 598,300 | 03/23/2011 |
| 6901561689 | | WELLINGTON | FL | | 10/18/2012 | 0.040 | 99,850 | | | | | | 1,100,000 | 03/22/2011 |
| 6901561690 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 38,475 | | | | | | 1,200,000 | 03/25/2011 |
| 6901561691 | | GARDEN CITY | KS | | 10/18/2012 | 0.040 | 101,036 | | | | | | 137,300 | 04/25/2011 |
| 6901561693 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 990,000 | 03/29/2011 |
| 6901561694 | | DUNKIRK | NY | | 10/18/2012 | 0.040 | 27,692 | | | | | | 380,000 | 05/23/2011 |
| 6901561697 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 8,689 | | | | | | 790,000 | 03/21/2011 |
| 6901561698 | | RAMSEY | NJ | | 10/18/2012 | 0.042 | | | | | | | 522,000 | 03/19/2011 |
| 6901561699 | | SOMERSET | NJ | | 10/18/2012 | 0.040 | 82,367 | | | | | | 285,700 | 04/29/2011 |
| 6901561701 | | SANTA ANA | CA | | 10/18/2012 | 0.040 | 46,502 | | | | | | 345,000 | 03/16/2011 |
| 6901561702 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 65,083 | | | | | | 636,400 | 04/15/2011 |
| 6901561703 | | FOUNTAIN HILLS | AZ | | 10/18/2012 | 0.040 | 256,965 | | | | | | 915,000 | 05/16/2011 |
| 6901561704 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 20,111 | | | | | | 440,000 | 03/30/2011 |
| 6901561709 | | MADISON | WI | | 10/18/2012 | 0.040 | 43,982 | | | | | | 135,000 | 04/26/2011 |
| 6901561711 | | WESTCHESTER | CA | | 10/18/2012 | 0.040 | 20,004 | | | | | | 733,500 | 02/24/2011 |
| 6901561715 | | FLORENCE | KY | | 10/18/2012 | 0.040 | 45,492 | | | | | | 202,700 | 03/03/2011 |
| 6901561716 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 76,015 | | | | | | 1,250,000 | 05/11/2011 |
| 6901561717 | | GREEN BAY | WI | | 10/18/2012 | 0.040 | | | | | | | 179,500 | 03/28/2011 |
| 6901561719 | | TOWACO | NJ | | 10/18/2012 | 0.040 | | | | | | | 370,700 | 03/18/2011 |
| 6901561720 | | MILLERSVILLE | MD | | 10/18/2012 | 0.040 | 24,765 | | | | | | 599,350 | 03/10/2011 |
| 6901561721 | | FARMINGTON | UT | | 10/18/2012 | 0.040 | 87,759 | | | | | | 272,400 | 02/25/2011 |
| 6901561722 | | HERALD | CA | | 10/18/2012 | 0.040 | 212,797 | | | | | | 311,000 | 03/31/2011 |
| 6901561727 | | GROSSE POINTE PARK | MI | | 10/18/2012 | 0.040 | 26,548 | | | | | | 207,000 | 03/31/2011 |
| 6901561728 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 8,083 | | 135 | | | | 418,000 | 03/14/2011 |
| 6901561729 | | MENTOR | OH | | 10/18/2012 | 0.040 | | | | | | | 245,300 | 04/07/2011 |
| 6901561731 | | CHATHAM | MA | | 10/18/2012 | 0.040 | 35,034 | | 508 | | | | 1,773,500 | 04/13/2011 |
| 6901561733 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 31,484 | | 447 | | | | 739,600 | 03/31/2011 |
| 6901561734 | | SANTA CRUZ | CA | | 10/18/2012 | 0.052 | 30,253 | | 443 | | | | 510,700 | 03/25/2011 |
| 6901561735 | | FARMINGTON | CT | | 10/18/2012 | 0.040 | 59,803 | | | | | | 368,000 | 03/18/2011 |
| 6901561736 | | DANVILLE | VA | | 10/18/2012 | 0.040 | 22,102 | | | | | | 117,500 | 03/25/2011 |
| 6901561737 | | LAUREL | MD | | 10/18/2012 | 0.056 | 24,648 | | | | | | 365,000 | 03/09/2011 |
| 6901561738 | | KINGSTON | TN | | 10/18/2012 | 0.040 | 127,028 | | | | | | 289,000 | 03/28/2011 |
| 6901561739 | | CLEVELAND | OH | | 10/18/2012 | 0.040 | | | | | | | 550,000 | 03/18/2011 |
| 6901561741 | | PORT JEFFERSON | NY | | 10/18/2012 | 0.040 | 30,478 | | | | | | 485,000 | 04/19/2011 |
| 6901561742 | | BILLERICA | MA | | 10/18/2012 | 0.054 | 16,237 | | | | | | 344,000 | 03/31/2011 |
| 6901561743 | | TAMPA | FL | | 10/18/2012 | 0.040 | 17,636 | | | | | | 131,000 | 03/24/2011 |
| 6901561745 | | BARTLETT | IL | | 10/18/2012 | 0.040 | | | | | | | 269,000 | 03/15/2011 |
| 6901561747 | | ALBANY | OR | | 10/18/2012 | 0.040 | | | | | | | 325,000 | 02/22/2011 |
| 6901561749 | | ST ANTHONY | MN | | 10/18/2012 | 0.040 | 37,138 | | | | | | 625,000 | 05/13/2011 |
| 6901561751 | | PALATINE | IL | | 10/18/2012 | 0.040 | 14,618 | | 166 | | | | 469,800 | 03/17/2011 |
| 6901561752 | | ROSEVILLE | CA | | 10/18/2012 | 0.040 | 97,567 | | | | | | 335,000 | 03/25/2011 |
| 6901561754 | | SOUTH MILWAUKEE | WI | | 10/18/2012 | 0.040 | | | | | | | 157,000 | 02/28/2011 |
| 6901561755 | | ELK GROVE | CA | | 10/18/2012 | 0.040 | 11,533 | | 177 | | | | 192,000 | 03/10/2011 |
| 6901561757 | | DUBUQUE | IA | | 10/18/2012 | 0.040 | 56,609 | | | | | | 108,000 | 03/31/2011 |
| 6901561759 | | WILMINGTON | DE | | 10/18/2012 | 0.045 | | | | | | | 281,500 | 03/24/2011 |
| 6901561760 | | SHREVEPORT | LA | | 10/18/2012 | 0.053 | 12,501 | | 169 | | | | 223,000 | 03/25/2011 |
| 6901561762 | | ANAHEIM | CA | | 10/18/2012 | 0.040 | 61,788 | | | | | | 327,000 | 03/01/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561763 | | WAUWATOSA | WI | | 10/18/2012 | 0.040 | | | | | | | 218,000 | 03/29/2011 |
| 6901561764 | | DANVILLE | CA | | 10/18/2012 | 0.040 | 60,167 | | | | | | 1,850,000 | 03/30/2011 |
| 6901561767 | | STEVENSVILLE | MI | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 05/20/2011 |
| 6901561768 | | FAIRFAX | VA | | 10/18/2012 | 0.040 | 18,542 | | | | | | 322,000 | 03/21/2011 |
| 6901561770 | | COVINA | CA | | 10/18/2012 | 0.044 | 48,372 | | 684 | | | | 300,000 | 03/30/2011 |
| 6901561771 | | MOUNT OLIVER | PA | | 10/18/2012 | 0.053 | 26,728 | | | | | | 35,000 | 04/01/2011 |
| 6901561772 | | THONOTOSASSA | FL | | 10/18/2012 | 0.040 | 96,621 | | 1,365 | | | | 189,000 | 04/11/2011 |
| 6901561773 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 2,976 | | | | | | 282,000 | 03/23/2011 |
| 6901561776 | | WACONIA | MN | | 10/18/2012 | 0.041 | 18,998 | | 304 | | | | 194,100 | 03/09/2011 |
| 6901561778 | | MIAMI | FL | | 10/18/2012 | 0.040 | 87,461 | | | | | | 437,000 | 07/06/2011 |
| 6901561779 | | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | 25,214 | | 366 | | | | 450,400 | 03/31/2011 |
| 6901561780 | | YORKTOWN | VA | | 10/18/2012 | 0.040 | 230,300 | | | | | | 540,000 | 03/31/2011 |
| 6901561781 | | SHERRILL | NY | | 10/18/2012 | 0.056 | 7,406 | | 106 | | | | 120,000 | 04/25/2011 |
| 6901561783 | | NIAGARA FALLS | NY | | 10/18/2012 | 0.040 | 104,317 | | | | | | 152,000 | 05/17/2011 |
| 6901561785 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | 62,237 | | 776 | | | | 996,000 | 04/04/2011 |
| 6901561788 | | RIVES | TN | | 10/18/2012 | 0.050 | 8,897 | | | | | | 127,000 | 04/20/2011 |
| 6901561791 | | GAITHERSBURG | MD | | 10/18/2012 | 0.041 | 115,632 | | 1,602 | | | | 565,000 | 06/06/2011 |
| 6901561793 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 57,778 | | | | | | 330,000 | 03/11/2011 |
| 6901561794 | | FITCHBURG | WI | | 10/18/2012 | 0.040 | 42,584 | | | | | | 171,800 | 03/17/2011 |
| 6901561795 | | STERLING HEIGHTS | MI | | 10/18/2012 | 0.048 | | | | | | | 129,000 | 03/24/2011 |
| 6901561796 | | DETROIT | MI | | 10/18/2012 | 0.040 | | | | | | | 312,000 | 03/08/2011 |
| 6901561799 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 29,277 | | | | | | 189,000 | 04/13/2011 |
| 6901561800 | | HARVEY | LA | | 10/18/2012 | 0.040 | 22,456 | | | | | | 165,000 | 04/29/2011 |
| 6901561801 | | LIMINGTON | ME | | 10/18/2012 | 0.040 | 95,000 | | | | | | 310,000 | 04/09/2011 |
| 6901561802 | | CORBETT | OR | | 10/18/2012 | 0.040 | 66,020 | | | | | | 371,000 | 05/17/2011 |
| 6901561803 | | RIVERSIDE | CT | | 10/18/2012 | 0.040 | 16,400 | | | | | | 1,430,000 | 04/05/2011 |
| 6901561806 | | WAVERLY | IA | | 10/18/2012 | 0.050 | | | | | | | 143,000 | 03/29/2011 |
| 6901561807 | | WALLOWA | OR | | 10/18/2012 | 0.040 | 217 | | | | | | 412,000 | 04/15/2011 |
| 6901561810 | | JOHNSON | NE | | 10/18/2012 | 0.061 | 9,907 | | 141 | | | | 111,000 | 04/14/2011 |
| 6901561812 | | CARLISLE | PA | | 10/18/2012 | 0.040 | 154,646 | | | | | | 330,000 | 07/27/2011 |
| 6901561813 | | RIDGEFIELD | CT | | 10/18/2012 | 0.040 | 139,832 | | | | | | 640,000 | 03/30/2011 |
| 6901561815 | | SAN JOSE | CA | | 10/18/2012 | 0.052 | 17,524 | | 221 | | | | 650,000 | 04/25/2011 |
| 6901561816 | | RANDOLPH | NJ | | 10/18/2012 | 0.040 | 12,400 | | | | | | 539,400 | 04/27/2011 |
| 6901561817 | | SALEM | OR | | 10/18/2012 | 0.040 | 21,900 | | | | | | 195,000 | 04/01/2011 |
| 6901561818 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 64,744 | | | | | | 764,300 | 04/28/2011 |
| 6901561819 | | HONOLULU | HI | | 10/18/2012 | 0.040 | 63,934 | | | | | | 620,000 | 04/22/2011 |
| 6901561820 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | | | | | 590,000 | 03/31/2011 |
| 6901561821 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.067 | 11,567 | | 188 | | | | 167,000 | 04/16/2011 |
| 6901561823 | | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 1,646 | | 63 | | | | 293,800 | 04/12/2011 |
| 6901561826 | | HALLIEFORD | VA | | 10/18/2012 | 0.040 | 289,500 | | | | | | 400,000 | 04/15/2011 |
| 6901561828 | | MAINEVILLE | OH | | 10/18/2012 | 0.040 | 66,025 | | | | | | 164,400 | 04/01/2011 |
| 6901561829 | | RED LION | PA | | 10/18/2012 | 0.050 | 12,648 | | | | | | 212,000 | 03/28/2011 |
| 6901561830 | | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 50,704 | | | | | | 149,000 | 05/24/2011 |
| 6901561831 | | BETHPAGE | NY | | 10/18/2012 | 0.048 | 16,707 | | 231 | | | | 400,000 | 05/20/2011 |
| 6901561834 | | THOMSON | GA | | 10/18/2012 | 0.040 | 150,000 | | | | | | 229,800 | 03/25/2011 |
| 6901561835 | | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 14,750 | | | | | | 134,000 | 03/29/2011 |
| 6901561838 | | FORT MEYERS | FL | | 10/18/2012 | 0.040 | 127,760 | | | | | | 186,400 | 05/03/2011 |
| 6901561839 | | COPLEY | OH | | 10/18/2012 | 0.040 | | | | | | | 309,600 | 03/31/2011 |
| 6901561840 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 68,582 | | 399 | | | | 712,000 | 04/06/2011 |
| 6901561841 | | WESTFIELD | NJ | | 10/18/2012 | 0.040 | 14,048 | | 69 | | | | 414,000 | 05/04/2011 |
| 6901561843 | | INDIAN TRAIL | NC | | 10/18/2012 | 0.060 | 12,271 | | 177 | | | | 176,000 | 05/25/2011 |
| 6901561847 | | FAIR OAKS | CA | | 10/18/2012 | 0.047 | 822 | | 17 | | | | 380,000 | 07/20/2011 |
| 6901561849 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 18,694 | | | | | | 430,000 | 05/06/2011 |
| 6901561851 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 122,153 | | | | | | 700,000 | 04/22/2011 |
| 6901561852 | | VIROQUA | WI | | 10/18/2012 | 0.040 | 100,582 | | | | | | 130,400 | 03/31/2011 |
| 6901561854 | | ORINDA | CA | | 10/18/2012 | 0.040 | 22,291 | | | | | | 2,200,000 | 04/15/2011 |
| 6901561855 | | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 16,980 | | 170 | | | | 776,100 | 05/02/2011 |
| 6901561857 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 48,764 | | | | | | 137,400 | 03/30/2011 |
| 6901561858 | | BELLEAIR | FL | | 10/18/2012 | 0.047 | 135,751 | | 1,921 | | | | 310,097 | 04/28/2011 |
| 6901561861 | | WINFIELD | IL | | 10/18/2012 | 0.040 | | | | | | | 585,000 | 05/27/2011 |
| 6901561864 | | LA FOLLETTE | TN | | 10/18/2012 | 0.045 | | | | | | | 271,000 | 05/26/2011 |
| 6901561865 | | CARSON | CA | | 10/18/2012 | 0.040 | 65,276 | | | | | | 273,000 | 03/28/2011 |
| 6901561867 | | DOVER | DE | | 10/18/2012 | 0.049 | 12,786 | | 195 | | | | 265,000 | 04/05/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561868 | | PORT ORCHARD | WA | | 10/18/2012 | 0.040 | 62,398 | | 901 | | | | 186,000 | 04/07/2011 |
| 6901561871 | | ELMHURST | IL | | 10/18/2012 | 0.040 | | | | | | | 844,600 | 06/13/2011 |
| 6901561874 | | PULASKI | WI | | 10/18/2012 | 0.040 | 697 | | | | | | 225,000 | 05/04/2011 |
| 6901561875 | | CLIVE | IA | | 10/18/2012 | 0.040 | 32,982 | | | | | | 185,000 | 03/31/2011 |
| 6901561878 | | WOODLAND | CA | | 10/18/2012 | 0.047 | | | | | | | 217,500 | 04/18/2011 |
| 6901561886 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 20,230 | | | | | | 392,400 | 04/08/2011 |
| 6901561887 | | VANCOUVER | WA | | 10/18/2012 | 0.040 | 16,790 | | 235 | | | | 200,000 | 05/26/2011 |
| 6901561888 | | MASON | OH | | 10/18/2012 | 0.040 | 83,000 | | | | | | 168,000 | 03/24/2011 |
| 6901561890 | | FITZGERALD | GA | | 10/18/2012 | 0.040 | 86,764 | | | | | | 318,000 | 04/29/2011 |
| 6901561893 | | BOLINGBROOK | IL | | 10/18/2012 | 0.040 | | | | | | | 198,000 | 05/23/2011 |
| 6901561894 | | KANSAS CITY | MO | | 10/18/2012 | 0.046 | 31,589 | | 358 | | | | 162,500 | 05/12/2011 |
| 6901561895 | | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 50,497 | | | | | | 157,000 | 04/20/2011 |
| 6901561896 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 17,964 | | | | | | 395,000 | 05/10/2011 |
| 6901561898 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | | | | | | | 752,700 | 04/15/2011 |
| 6901561900 | | LAMBERTVILLE | NJ | | 10/18/2012 | 0.040 | 42,129 | | | | | | 518,138 | 03/30/2011 |
| 6901561902 | | ORANGE PARK | FL | | 10/18/2012 | 0.040 | 28,954 | | | | | | 241,000 | 04/22/2011 |
| 6901561903 | | HOLMES | PA | | 10/18/2012 | 0.040 | | | | | | | 203,600 | 03/29/2011 |
| 6901561905 | | TULSA | OK | | 10/18/2012 | 0.040 | 32,234 | | | | | | 181,000 | 05/27/2011 |
| 6901561907 | | PARMA | OH | | 10/18/2012 | 0.046 | | | | | | | 81,000 | 05/06/2011 |
| 6901561910 | | PLEASANTON | CA | | 10/18/2012 | 0.047 | 6,469 | | 92 | | | | 860,000 | 04/27/2011 |
| 6901561911 | | YORK | PA | | 10/18/2012 | 0.045 | 41,405 | | 603 | | | | 170,000 | 04/30/2011 |
| 6901561912 | | FOREST LAKE | MN | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 05/13/2011 |
| 6901561913 | | BRONX | NY | | 10/18/2012 | 0.040 | 95,333 | | | | | | 367,000 | 04/20/2011 |
| 6901561914 | | THE VILLAGES | FL | | 10/18/2012 | 0.055 | 5,024 | | 75 | | | | 235,000 | 04/20/2011 |
| 6901561917 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 46,320 | | | | | | 538,000 | 04/06/2011 |
| 6901561919 | | OAKLAND | CA | | 10/18/2012 | 0.047 | 5,570 | | 120 | | | | 837,600 | 04/20/2011 |
| 6901561920 | | ALLENTOWN | NJ | | 10/18/2012 | 0.040 | | | | | | | 346,500 | 04/15/2011 |
| 6901561921 | | WESTWOOD | MA | | 10/18/2012 | 0.040 | | | | | | | 567,000 | 04/15/2011 |
| 6901561923 | | TORRANCE | CA | | 10/18/2012 | 0.040 | 116,986 | | | | | | 630,000 | 03/30/2011 |
| 6901561925 | | EUGENE | OR | | 10/18/2012 | 0.040 | 60,431 | | 861 | | | | 380,000 | 04/13/2011 |
| 6901561927 | | MANCHESTER | CT | | 10/18/2012 | 0.040 | 88,242 | | | | | | 150,000 | 05/20/2011 |
| 6901561928 | | CHESTER SPRINGS | PA | | 10/18/2012 | 0.040 | 23,407 | | | | | | 624,200 | 04/01/2011 |
| 6901561929 | | PLEASANT HILL | CA | | 10/18/2012 | 0.047 | 22,695 | | 345 | | | | 475,000 | 04/21/2011 |
| 6901561930 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 46,207 | | | | | | 725,000 | 05/02/2011 |
| 6901561933 | | FORT COLLINS | CO | | 10/18/2012 | 0.040 | 100,250 | | | | | | 240,400 | 04/04/2011 |
| 6901561934 | | BOISE | ID | | 10/18/2012 | 0.041 | 15,205 | | 245 | | | | 185,000 | 04/28/2011 |
| 6901561935 | | GLEN ELLYN | IL | | 10/18/2012 | 0.054 | 12,928 | | 170 | | | | 288,000 | 04/20/2011 |
| 6901561936 | | IDAHO FALLS | ID | | 10/18/2012 | 0.061 | 8,938 | | 136 | | | | 400,000 | 04/22/2011 |
| 6901561938 | | CLEARWATER | FL | | 10/18/2012 | 0.040 | 50,977 | | | | | | 173,000 | 04/06/2011 |
| 6901561939 | | DECATUR | GA | | 10/18/2012 | 0.049 | 11,008 | | 76 | | | | 378,400 | 04/25/2011 |
| 6901561943 | | DURANTS NECK | NC | | 10/18/2012 | 0.040 | 24,999 | | | | | | 530,000 | 04/11/2011 |
| 6901561944 | | MIDDLETOWN | DE | | 10/18/2012 | 0.040 | 128,797 | | 1,819 | | | | 269,000 | 05/12/2011 |
| 6901561945 | | NEW YORK | NY | | 10/18/2012 | 0.040 | 40,998 | | | | | | 480,000 | 06/09/2011 |
| 6901561948 | | BELLMORE | NY | | 10/18/2012 | 0.040 | 33,335 | | | | | | 473,500 | 03/30/2011 |
| 6901561949 | | JACKSONVILE | FL | | 10/18/2012 | 0.057 | | | | | | | 179,000 | 03/31/2011 |
| 6901561950 | | JACKSONVILLE | FL | | 10/18/2012 | 0.055 | 24,267 | | 343 | | | | 82,000 | 04/27/2011 |
| 6901561952 | | TEMECULA | CA | | 10/18/2012 | 0.040 | 49,363 | | | | | | 256,000 | 05/19/2011 |
| 6901561953 | | MIDDLETON | WI | | 10/18/2012 | 0.040 | 1,499 | | | | | | 495,000 | 06/24/2011 |
| 6901561955 | | MEDFORD | MA | | 10/18/2012 | 0.040 | 4,092 | | | | | | 503,000 | 05/27/2011 |
| 6901561957 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 137,000 | | | | | | 1,050,000 | 04/26/2011 |
| 6901561958 | | HOMOSASSA | FL | | 10/18/2012 | 0.043 | 80,398 | | 1,137 | | | | 230,000 | 04/11/2011 |
| 6901561959 | | AURORA | CO | | 10/18/2012 | 0.040 | 58,501 | | | | | | 630,000 | 04/25/2011 |
| 6901561960 | | BURKE | VA | | 10/18/2012 | 0.040 | 27,613 | | | | | | 469,800 | 04/14/2011 |
| 6901561963 | | KNOXVILLE | TN | | 10/18/2012 | 0.040 | 11,215 | | | | | | 385,000 | 04/22/2011 |
| 6901561967 | | TUJUNGA | CA | | 10/18/2012 | 0.062 | 12,442 | | 178 | | | | 283,900 | 03/31/2011 |
| 6901561971 | | MIDDLEBORO | MA | | 10/18/2012 | 0.041 | 33,816 | | | | | | 232,000 | 05/20/2011 |
| 6901561976 | | NEWFANE | NY | | 10/18/2012 | 0.040 | 76,785 | | | | | | 130,000 | 04/28/2011 |
| 6901561977 | | WINTER SPRINGS | FL | | 10/18/2012 | 0.040 | 7,295 | | 103 | | | | 205,000 | 04/22/2011 |
| 6901561979 | | WEST GROVE | PA | | 10/18/2012 | 0.040 | | | | | | | 359,000 | 03/30/2011 |
| 6901561980 | | POTOMAC | MD | | 10/18/2012 | 0.040 | 37,212 | | | | | | 725,000 | 05/19/2011 |
| 6901561981 | | YORK | NE | | 10/18/2012 | 0.040 | 46,191 | | | | | | 140,000 | 05/04/2011 |
| 6901561984 | | BETHESDA | MD | | 10/18/2012 | 0.040 | 124,995 | | 691 | | | | 801,000 | 05/06/2011 |
| 6901561985 | | PARK RIDGE | IL | | 10/18/2012 | 0.040 | | | | | | | 408,000 | 04/29/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901561987 | | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 298,526 | | | | | | 520,000 | 05/18/2011 |
| 6901561988 | | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 101,122 | | | | | | 208,000 | 04/25/2011 |
| 6901561989 | | SAHUARITA | AZ | | 10/18/2012 | 0.040 | 34,519 | | | | | | 325,000 | 04/28/2011 |
| 6901561991 | | WASHINGTON | PA | | 10/18/2012 | 0.040 | | | | | | | 300,299 | 04/25/2011 |
| 6901561992 | | ARLINGTON | MA | | 10/18/2012 | 0.051 | 6,967 | | 96 | | | | 451,000 | 04/26/2011 |
| 6901561994 | | BARRINGTON | IL | | 10/18/2012 | 0.040 | 26,865 | | | | | | 432,000 | 04/25/2011 |
| 6901561996 | | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 44,155 | | | | | | 248,000 | 05/10/2011 |
| 6901561998 | | FORT MILL | SC | | 10/18/2012 | 0.040 | | | | | | | 216,300 | 04/05/2010 |
| 6901562000 | | DOYLESTOWN | PA | | 10/18/2012 | 0.040 | 26,846 | | | | | | 491,000 | 05/13/2011 |
| 6901562002 | | MALVERNE | NY | | 10/18/2012 | 0.058 | 10,555 | | 70 | | | | 395,000 | 06/29/2011 |
| 6901562003 | | FAIR PLAY | CA | | 10/18/2012 | 0.040 | 37,502 | | | | | | 380,000 | 05/26/2011 |
| 6901562005 | | ALGONQUIN | IL | | 10/18/2012 | 0.040 | | | | | | | 258,000 | 06/27/2011 |
| 6901562006 | | NORWALK | CT | | 10/18/2012 | 0.040 | | | | | | | 311,000 | 05/25/2011 |
| 6901562008 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 22,300 | | | | | | 483,000 | 05/07/2011 |
| 6901562010 | | OJAI | CA | | 10/18/2012 | 0.040 | | | | | | | 425,500 | 06/08/2011 |
| 6901562012 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.043 | | | | | | | 560,000 | 04/25/2011 |
| 6901562014 | | DELAND | FL | | 10/18/2012 | 0.040 | | | | | | | 180,000 | 04/29/2011 |
| 6901562015 | | BELFAIR | WA | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 06/06/2011 |
| 6901562016 | | ANDOVER | MA | | 10/18/2012 | 0.040 | 80,985 | | | | | | 1,000,000 | 04/21/2011 |
| 6901562017 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | | | | | 296,000 | 04/20/2011 |
| 6901562020 | | PORT EDWARDS | WI | | 10/18/2012 | 0.040 | 2,881 | | | | | | 147,000 | 05/16/2011 |
| 6901562021 | | RAMSEY | NJ | | 10/18/2012 | 0.045 | | | | | | | 488,000 | 04/29/2011 |
| 6901562022 | | MCMINNVILLE | OR | | 10/18/2012 | 0.040 | 12,373 | | | | | | 175,000 | 04/28/2011 |
| 6901562028 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 60,661 | | | | | | 383,700 | 05/27/2010 |
| 6901562029 | | SALINAS | CA | | 10/18/2012 | 0.040 | | | | | | | 259,000 | 06/08/2011 |
| 6901562031 | | GRASS VALLEY | CA | | 10/18/2012 | 0.044 | 10,472 | | 161 | | | | 575,000 | 04/26/2011 |
| 6901562032 | | CULVER CITY | CA | | 10/18/2012 | 0.040 | 52,235 | | 730 | | | | 550,000 | 05/30/2011 |
| 6901562034 | | ALAMO | CA | | 10/18/2012 | 0.040 | 60,494 | | 847 | | | | 962,800 | 05/16/2011 |
| 6901562035 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 73,602 | | 1,030 | | | | 785,000 | 04/28/2011 |
| 6901562039 | | GLASTONBURY | CT | | 10/18/2012 | 0.040 | 78,142 | | | | | | 682,000 | 05/06/2011 |
| 6901562043 | | JUNEAU | AK | | 10/18/2012 | 0.040 | 199,179 | | 2,663 | | | | 373,000 | 05/27/2011 |
| 6901562045 | | PLATTSMOUTH | NE | | 10/18/2012 | 0.040 | 69,209 | | | | | | 209,700 | 05/07/2011 |
| 6901562046 | | GREENSBORO | NC | | 10/18/2012 | 0.045 | | | | | | | 252,200 | 04/15/2011 |
| 6901562051 | | NEW LENOX | IL | | 10/18/2012 | 0.040 | 149,500 | | | | | | 242,900 | 05/13/2011 |
| 6901562053 | | FARIBAULT | MN | | 10/18/2012 | 0.040 | 78,825 | | 1,117 | | | | 150,000 | 04/26/2011 |
| 6901562054 | | MIAMI | FL | | 10/18/2012 | 0.040 | | | | | | | 285,000 | 04/21/2011 |
| 6901562057 | | RESEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 300,000 | 04/22/2011 |
| 6901562061 | | WESTMONT | IL | | 10/18/2012 | 0.040 | | | | | | | 335,000 | 04/29/2011 |
| 6901562062 | | PENNSVILLE | NJ | | 10/18/2012 | 0.040 | 26,675 | | | | | | 160,000 | 04/19/2011 |
| 6901562064 | | TROY | MI | | 10/18/2012 | 0.040 | 24,280 | | | | | | 270,000 | 05/04/2011 |
| 6901562068 | | MEDINA | NY | | 10/18/2012 | 0.041 | 14,050 | | | | | | 58,400 | 05/12/2011 |
| 6901562070 | | SOUTH HAVEN | MS | | 10/18/2012 | 0.040 | 32,383 | | | | | | 287,300 | 04/29/2011 |
| 6901562071 | | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 92,969 | | | | | | 214,000 | 04/22/2011 |
| 6901562072 | | ST. FRANCISVILLE | LA | | 10/18/2012 | 0.040 | 64,301 | | | | | | 250,000 | 05/07/2011 |
| 6901562073 | | MILLBRAE | CA | | 10/18/2012 | 0.052 | 50,445 | | 706 | | | | 895,500 | 04/29/2011 |
| 6901562075 | | TULSA | OK | | 10/18/2012 | 0.042 | 59,690 | | | | | | 145,000 | 07/12/2011 |
| 6901562078 | | MILTON | MA | | 10/18/2012 | 0.040 | 6,698 | | | | | | 527,000 | 05/02/2011 |
| 6901562081 | | WEBSTER | NH | | 10/18/2012 | 0.040 | 70,400 | | | | | | 212,000 | 05/25/2011 |
| 6901562083 | | ROGERS | MN | | 10/18/2012 | 0.045 | | | | | | | 289,000 | 05/31/2011 |
| 6901562084 | | SANTA PAULA | CA | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 05/13/2011 |
| 6901562085 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 550,000 | 05/26/2011 |
| 6901562087 | | CHICAGO | IL | | 10/18/2012 | 0.040 | | | | | | | 704,000 | 05/27/2011 |
| 6901562088 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | 174,677 | | | | | | 900,000 | 06/06/2011 |
| 6901562091 | | HAMPSTEAD | NC | | 10/18/2012 | 0.040 | 9,542 | | | | | | 302,000 | 05/26/2011 |
| 6901562092 | | ARLINGTON | MA | | 10/18/2012 | 0.051 | 30,756 | | 423 | | | | 626,100 | 04/29/2011 |
| 6901562093 | | HUNTERSVILLE | NC | | 10/18/2012 | 0.040 | 66,192 | | | | | | 385,000 | 04/22/2011 |
| 6901562095 | | CROSS HILL | SC | | 10/18/2012 | 0.040 | 31,772 | | | | | | 243,000 | 05/24/2011 |
| 6901562096 | | CRYSTAL | MN | | 10/18/2012 | 0.050 | | | | | | | 143,000 | 04/18/2011 |
| 6901562098 | | SEATTLE | WA | | 10/18/2012 | 0.045 | 49,696 | | | | | | 560,000 | 05/25/2011 |
| 6901562102 | | YORK | PA | | 10/18/2012 | 0.040 | | | | | | | 165,300 | 04/30/2011 |
| 6901562105 | | NAZARETH | PA | | 10/18/2012 | 0.040 | 62,426 | | | | | | 425,800 | 04/29/2011 |
| 6901562106 | | VAN NUYS | CA | | 10/18/2012 | 0.047 | | | | | | | 440,000 | 06/08/2011 |
| 6901562108 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 34,118 | | | | | | 313,200 | 04/22/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562109 | | STRATFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 345,000 | 05/05/2011 |
| 6901562111 | | DOUGLAS | AK | | 10/18/2012 | 0.040 | 37,572 | | | | | | 270,000 | 06/03/2011 |
| 6901562112 | | SEVERN | MD | | 10/18/2012 | 0.040 | 84,605 | | | | | | 372,000 | 06/14/2011 |
| 6901562113 | | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 44,495 | | | | | | 255,000 | 06/06/2011 |
| 6901562117 | | DRUMS | PA | | 10/18/2012 | 0.040 | 67,406 | | | | | | 150,000 | 06/09/2011 |
| 6901562118 | | AUDUBON | NJ | | 10/18/2012 | 0.040 | 94,089 | | | | | | 173,300 | 05/27/2011 |
| 6901562119 | | SANTA ROSA | CA | | 10/18/2012 | 0.062 | 17,884 | | 255 | | | | 328,900 | 05/25/2011 |
| 6901562120 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | | | | | 132,500 | 07/18/2011 |
| 6901562121 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 205,000 | 05/24/2011 |
| 6901562123 | | LA CANADA FLINTRIDGE | CA | | 10/18/2012 | 0.040 | 66,680 | | | | | | 887,000 | 05/27/2011 |
| 6901562127 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 648,800 | 05/23/2011 |
| 6901562128 | | OAKDALE | MN | | 10/18/2012 | 0.040 | | | | | | | 198,000 | 04/30/2011 |
| 6901562130 | | ELECTRIC CITY | WA | | 10/18/2012 | 0.040 | 28,729 | | | | | | 130,000 | 05/13/2011 |
| 6901562135 | | OREGON | WI | | 10/18/2012 | 0.040 | 141,647 | | | | | | 200,000 | 07/05/2011 |
| 6901562137 | | WYANDOTTE | MI | | 10/18/2012 | 0.040 | 34,323 | | | | | | 55,000 | 05/13/2011 |
| 6901562142 | | RAMSEY | NJ | | 10/18/2012 | 0.040 | | | | | | | 840,000 | 06/28/2011 |
| 6901562144 | | STONE LAKE | WI | | 10/18/2012 | 0.040 | | | | | | | 297,000 | 06/14/2011 |
| 6901562147 | | OWINGS MILLS | MD | | 10/18/2012 | 0.040 | 47,108 | | | | | | 190,900 | 04/29/2011 |
| 6901562149 | | MOUNT WOLF | PA | | 10/18/2012 | 0.045 | 25,543 | | 375 | | | | 194,900 | 04/21/2011 |
| 6901562153 | | JUPITER | FL | | 10/18/2012 | 0.040 | 29,379 | | | | | | 675,000 | 06/02/2011 |
| 6901562154 | | CLIVE | IA | | 10/18/2012 | 0.040 | 16,114 | | | | | | 324,000 | 04/27/2011 |
| 6901562156 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 217,165 | | 3,009 | | | | 454,000 | 06/07/2011 |
| 6901562157 | | LOS ANGELES | CA | | 10/18/2012 | 0.047 | 41,303 | | 582 | | | | 400,000 | 04/30/2011 |
| 6901562158 | | MIDVALE | UT | | 10/18/2012 | 0.040 | 111,000 | | | | | | 257,500 | 04/29/2011 |
| 6901562160 | | HAMBURG | NY | | 10/18/2012 | 0.040 | 14,897 | | | | | | 235,000 | 05/26/2011 |
| 6901562161 | | CORAL SPRINGS | FL | | 10/18/2012 | 0.055 | 24,604 | | 349 | | | | 313,000 | 05/19/2011 |
| 6901562163 | | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | | | | | | | 307,000 | 06/07/2011 |
| 6901562164 | | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | 1,010 | | | | | | 277,439 | 05/06/2011 |
| 6901562166 | | ANAHEIM | CA | | 10/18/2012 | 0.040 | 175,000 | | | | | | 351,300 | 05/20/2011 |
| 6901562170 | | FERNDALE | WA | | 10/18/2012 | 0.040 | 77,230 | | | | | | 361,000 | 04/29/2011 |
| 6901562172 | | GREEN BAY | WI | | 10/18/2012 | 0.040 | 32,061 | | | | | | 136,000 | 05/24/2011 |
| 6901562173 | | ORANGE PARK | FL | | 10/18/2012 | 0.040 | 31,747 | | | | | | 150,000 | 05/27/2011 |
| 6901562175 | | EL SEGUNDO | CA | | 10/18/2012 | 0.040 | | | | | | | 717,900 | 05/24/2011 |
| 6901562176 | | SANFORD | FL | | 10/18/2012 | 0.057 | 18,775 | | | | | | 81,000 | 06/13/2011 |
| 6901562179 | | BROOKSVILLE | FL | | 10/18/2012 | 0.040 | 65,477 | | | | | | 440,000 | 05/27/2011 |
| 6901562184 | | GARDEN CITY | ID | | 10/18/2012 | 0.052 | 8,643 | | 124 | | | | 177,300 | 05/25/2011 |
| 6901562185 | | BOZEMAN | MT | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 05/18/2011 |
| 6901562189 | | NORTH OAKS | MN | E | 10/18/2012 | 0.040 | 19,814 | | | | | | 1,100,000 | 05/27/2011 |
| 6901562192 | | WOODBRIDGE | VA | | 10/18/2012 | 0.040 | 38,186 | | | | | | 244,000 | 05/12/2011 |
| 6901562194 | | BALTIMORE | MD | | 10/18/2012 | 0.040 | 42,500 | | | | | | 340,700 | 05/27/2011 |
| 6901562195 | | SAN DIEGO | CA | | 10/18/2012 | 0.041 | 20,501 | | 253 | | | | 545,000 | 05/27/2011 |
| 6901562199 | | HOUMA | LA | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 04/29/2011 |
| 6901562200 | | SACRAMENTO | CA | | 10/18/2012 | 0.051 | | | | | | | 397,000 | 05/05/2011 |
| 6901562201 | | PEORIA | AZ | | 10/18/2012 | 0.066 | 2,780 | | | | | | 125,000 | 05/23/2011 |
| 6901562202 | | CHANDLER | AZ | | 10/18/2012 | 0.040 | 27,500 | | | | | | 110,000 | 05/26/2011 |
| 6901562205 | | BELMONT | NH | | 10/18/2012 | 0.040 | 67,547 | | | | | | 370,000 | 05/19/2011 |
| 6901562206 | | WEBSTER | MN | | 10/18/2012 | 0.049 | | | | | | | 480,000 | 05/26/2011 |
| 6901562208 | | HAMPTON BAYS | NY | | 10/18/2012 | 0.040 | 89,708 | | | | | | 426,000 | 04/29/2011 |
| 6901562209 | | TWO RIVERS | WI | | 10/18/2012 | 0.040 | 15,358 | | | | | | 114,200 | 05/14/2011 |
| 6901562210 | | WESTPORT | CT | | 10/18/2012 | 0.040 | 11,952 | | | | | | 590,000 | 05/23/2011 |
| 6901562211 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 64,996 | | | | | | 247,900 | 05/16/2011 |
| 6901562213 | | LAKELAND | FL | | 10/18/2012 | 0.040 | | | | | | | 189,000 | 05/09/2011 |
| 6901562214 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 495,532 | | | | | | 1,100,000 | 05/25/2011 |
| 6901562215 | | ALBERT LEA | MN | | 10/18/2012 | 0.040 | 100,036 | | | | | | 234,000 | 05/26/2011 |
| 6901562217 | | WOODRUFF | WI | | 10/18/2012 | 0.040 | | | | | | | 395,000 | 05/20/2011 |
| 6901562219 | | ROSENDALE | NY | | 10/18/2012 | 0.044 | 38,571 | | | | | | 257,700 | 06/17/2011 |
| 6901562220 | | MASSAPEQUA | NY | | 10/18/2012 | 0.040 | 74,657 | | | | | | 475,000 | 05/31/2011 |
| 6901562221 | | SCARSDALE | NY | | 10/18/2012 | 0.040 | 23,921 | | | | | | 925,000 | 05/27/2011 |
| 6901562223 | | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | | | | | | | 95,000 | 05/28/2011 |
| 6901562226 | | SAMMAMISH | WA | | 10/18/2012 | 0.052 | 17,206 | | 224 | | | | 628,000 | 05/25/2011 |
| 6901562227 | | WHITEHALL | MT | | 10/18/2012 | 0.040 | 100,050 | | | | | | 299,000 | 06/28/2011 |
| 6901562229 | | ROXBURY | CT | | 10/18/2012 | 0.040 | 224,500 | | | | | | 449,000 | 06/17/2011 |
| 6901562230 | | NORCO | CA | | 10/18/2012 | 0.040 | | | | | | | 278,000 | 06/23/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562233 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.041 | | | | | | | 145,000 | 05/13/2011 |
| 6901562234 | | KAPOLEI | HI | | 10/18/2012 | 0.040 | 38,891 | | | | | | 548,000 | 06/06/2011 |
| 6901562235 | | BOISE | ID | | 10/18/2012 | 0.041 | 136,880 | | 1,897 | | | | 252,000 | 06/13/2011 |
| 6901562238 | | STUYVESANT | NY | | 10/18/2012 | 0.040 | 47,157 | | | | | | 267,500 | 05/25/2011 |
| 6901562239 | | IDA GROVE | IA | | 10/18/2012 | 0.040 | 26,926 | | | | | | 90,000 | 06/20/2011 |
| 6901562241 | | BLAINE | MN | | 10/18/2012 | 0.040 | 702 | | | | | | 144,000 | 05/18/2011 |
| 6901562242 | | MENLO PARK | CA | | 10/18/2012 | 0.040 | 250,000 | | | | | | 2,500,000 | 05/27/2011 |
| 6901562243 | | MURRAY | UT | | 10/18/2012 | 0.040 | 88,411 | | | | | | 268,500 | 05/27/2011 |
| 6901562244 | | ELMHURST | IL | | 10/18/2012 | 0.067 | 8,875 | | 123 | | | | 370,000 | 06/04/2011 |
| 6901562246 | | PACIFICA | CA | | 10/18/2012 | 0.040 | 147,895 | | | | | | 720,000 | 05/31/2011 |
| 6901562247 | | SAN JOSE | CA | | 10/18/2012 | 0.060 | 18,581 | | | | | | 345,000 | 06/13/2011 |
| 6901562248 | | CHINO HILLS | CA | | 10/18/2012 | 0.040 | | | | | | | 437,100 | 07/08/2011 |
| 6901562251 | | SEATTLE | WA | | 10/18/2012 | 0.042 | 36,251 | | 647 | | | | 855,000 | 05/09/2011 |
| 6901562252 | | MIAMI | FL | | 10/18/2012 | 0.040 | 137,498 | | | | | | 365,000 | 05/26/2011 |
| 6901562253 | | MENASHA | WI | | 10/18/2012 | 0.061 | | | | | | | 147,400 | 05/24/2011 |
| 6901562255 | | RUSSIAVILLE | IN | | 10/18/2012 | 0.046 | 46,584 | | 661 | | | | 187,000 | 06/07/2011 |
| 6901562256 | | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | | | | | 157,400 | 05/24/2011 |
| 6901562258 | | GILROY | CA | | 10/18/2012 | 0.040 | 34,308 | | | | | | 385,000 | 07/27/2011 |
| 6901562260 | | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | 12,513 | | | | | | 202,000 | 05/24/2011 |
| 6901562262 | | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 28,494 | | | | | | 361,500 | 06/09/2011 |
| 6901562263 | | OCEAN VIEW | NJ | | 10/18/2012 | 0.040 | 92,208 | | | | | | 319,000 | 05/21/2011 |
| 6901562265 | | SYLVANIA | OH | | 10/18/2012 | 0.040 | 38,199 | | | | | | 210,000 | 05/27/2011 |
| 6901562266 | | SOUTH WINDSOR | CT | | 10/18/2012 | 0.066 | 1,984 | | 34 | | | | 325,000 | 07/18/2011 |
| 6901562268 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | | | | | 716,000 | 05/26/2011 |
| 6901562269 | | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | 0.040 | 41,773 | | | | | | 480,000 | 06/13/2011 |
| 6901562273 | | BROWNSBORO | AL | | 10/18/2012 | 0.040 | | | | | | | 327,400 | 05/20/2011 |
| 6901562275 | | RIVERDALE | NJ | | 10/18/2012 | 0.040 | 28,784 | | 405 | | | | 296,000 | 05/23/2011 |
| 6901562279 | | OMAHA | NE | | 10/18/2012 | 0.067 | 3,986 | | | | | | 198,500 | 06/01/2011 |
| 6901562280 | | JOHNSTOWN | CO | | 10/18/2012 | 0.053 | 15,519 | | 215 | | | | 250,000 | 06/22/2011 |
| 6901562281 | | DYER | IN | | 10/18/2012 | 0.040 | | | | | | | 475,000 | 06/02/2011 |
| 6901562283 | | TULSA | OK | | 10/18/2012 | 0.063 | 111 | | 2 | | | | 215,000 | 06/08/2011 |
| 6901562285 | | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 11,090 | | | | | | 155,000 | 05/31/2011 |
| 6901562286 | | DANVILLE | CA | | 10/18/2012 | 0.044 | 33,528 | | 469 | | | | 950,000 | 05/26/2011 |
| 6901562288 | | EL CERRITO | CA | | 10/18/2012 | 0.047 | | | | | | | 740,000 | 06/03/2011 |
| 6901562291 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 89,325 | | 1,228 | | | | 700,000 | 06/29/2011 |
| 6901562292 | | COTTAGE GROVE | MN | | 10/18/2012 | 0.053 | (173) | | 4 | | | | 328,000 | 05/31/2011 |
| 6901562293 | | WESTVILLE | IL | | 10/18/2012 | 0.043 | 12,203 | | 162 | | | | 153,400 | 06/20/2011 |
| 6901562295 | | WICHITA | KS | | 10/18/2012 | 0.040 | 40,797 | | | | | | 140,000 | 05/20/2011 |
| 6901562299 | | EYNON | PA | | 10/18/2012 | 0.040 | 35,286 | | | | | | 326,500 | 06/15/2011 |
| 6901562301 | | JACKSON | NH | | 10/18/2012 | 0.044 | 12,960 | | 182 | | | | 332,000 | 06/27/2011 |
| 6901562304 | | MEDFORD | MA | | 10/18/2012 | 0.040 | 32,327 | | | | | | 277,000 | 06/15/2011 |
| 6901562306 | | MENDHAM | NJ | | 10/18/2012 | 0.040 | 780 | | | | | | 978,300 | 05/20/2011 |
| 6901562307 | | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | | | | | | | 2,900,000 | 09/01/2011 |
| 6901562311 | | HERALD | CA | | 10/18/2012 | 0.040 | | | | | | | 155,000 | 06/10/2011 |
| 6901562313 | | VACAVILLE | CA | | 10/18/2012 | 0.040 | 66,534 | | | | | | 244,000 | 06/03/2011 |
| 6901562314 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 7,123 | | | | | | 575,000 | 05/27/2011 |
| 6901562316 | | SURPRISE | AZ | | 10/18/2012 | 0.040 | 19,285 | | | | | | 195,000 | 06/10/2011 |
| 6901562318 | | GARNETT VALLEY | PA | | 10/18/2012 | 0.043 | | | | | | | 513,000 | 06/10/2011 |
| 6901562320 | | OWINGS MILLS | MD | | 10/18/2012 | 0.040 | 81,003 | | 1,165 | | | | 900,000 | 05/25/2011 |
| 6901562321 | | WINNSBORO | SC | | 10/18/2012 | 0.040 | 33,400 | | | | | | 95,000 | 05/31/2011 |
| 6901562322 | | BROOKLINE | MA | | 10/18/2012 | 0.040 | | | | | | | 950,000 | 07/13/2011 |
| 6901562324 | | NOVATO | CA | | 10/18/2012 | 0.040 | 166,516 | | | | | | 1,000,000 | 06/08/2011 |
| 6901562326 | | CAYUGA | NY | | 10/18/2012 | 0.040 | 121,237 | | | | | | 236,000 | 06/07/2011 |
| 6901562327 | | PINCKNEY | MI | | 10/18/2012 | 0.051 | 26,379 | | 373 | | | | 271,000 | 06/14/2011 |
| 6901562328 | | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | | | | | | | 68,000 | 08/26/2011 |
| 6901562331 | | FRANKTOWN | CO | | 10/18/2012 | 0.040 | 97,391 | | | | | | 350,000 | 06/15/2011 |
| 6901562335 | | PALOS VERDES ESTATES | CA | | 10/18/2012 | 0.040 | 144,016 | | | | | | 1,235,000 | 05/31/2011 |
| 6901562336 | | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | | | | | 313,000 | 06/28/2011 |
| 6901562337 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 54,677 | | 773 | | | | 225,000 | 06/25/2011 |
| 6901562338 | | RIDGEWAY | SC | | 10/18/2012 | 0.040 | 117,343 | | | | | | 293,000 | 06/25/2011 |
| 6901562339 | | LITTLE EGG HARBOUR | NJ | | 10/18/2012 | 0.040 | 24,493 | | | | | | 465,000 | 06/03/2011 |
| 6901562340 | | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 55,885 | | 767 | | | | 875,000 | 06/28/2011 |
| 6901562343 | | SHREVEPORT | LA | | 10/18/2012 | 0.040 | 77,929 | | | | | | 156,000 | 06/10/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562344 | | MONUMENT | CO | | 10/18/2012 | 0.040 | | | | | | | 363,200 | 05/25/2011 |
| 6901562345 | | VICTOR | NY | | 10/18/2012 | 0.040 | | | | | | | 480,000 | 05/27/2011 |
| 6901562347 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 348,000 | 06/06/2011 |
| 6901562348 | | BURNSVILLE | MN | | 10/18/2012 | 0.061 | 14,981 | | 210 | | | | 210,000 | 06/17/2011 |
| 6901562351 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 15,190 | | | | | | 267,300 | 05/31/2011 |
| 6901562352 | | CELEBRATION | FL | | 10/18/2012 | 0.049 | | | | | | | 570,200 | 06/10/2011 |
| 6901562354 | | GENEVA | IL | | 10/18/2012 | 0.040 | | | | | | | 483,000 | 05/31/2011 |
| 6901562355 | | HADDON HEIGHTS | NJ | | 10/18/2012 | 0.040 | | | | | | | 263,000 | 05/20/2011 |
| 6901562356 | | WAXHAW | NC | | 10/18/2012 | 0.040 | 3,376 | | 57 | | | | 265,000 | 06/09/2011 |
| 6901562357 | | DADE CITY | FL | | 10/18/2012 | 0.040 | 11,303 | | | | | | 325,000 | 06/13/2011 |
| 6901562359 | | FRANKLIN | TN | | 10/18/2012 | 0.054 | 27,978 | | 396 | | | | 430,000 | 06/30/2011 |
| 6901562360 | | SAN MARTIN | CA | | 10/18/2012 | 0.040 | 1,853 | | | | | | 573,600 | 08/24/2011 |
| 6901562362 | | BEAVERCREEK | OH | | 10/18/2012 | 0.041 | 24,126 | | | | | | 195,100 | 06/15/2011 |
| 6901562364 | | ST. PAUL | MN | | 10/18/2012 | 0.040 | 13,640 | | | | | | 296,000 | 08/06/2011 |
| 6901562367 | | PAULINA | LA | | 10/18/2012 | 0.042 | 32,262 | | 447 | | | | 217,000 | 06/10/2011 |
| 6901562371 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | | | | | | | 432,750 | 06/30/2011 |
| 6901562372 | | WICHITA | KS | | 10/18/2012 | 0.040 | 74,766 | | | | | | 138,000 | 06/02/2011 |
| 6901562373 | | WATERLOO | IA | | 10/18/2012 | 0.059 | 1,189 | | 57 | | | | 132,900 | 05/26/2011 |
| 6901562376 | | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 38,111 | | | | | | 376,000 | 06/03/2011 |
| 6901562377 | | DACULA | GA | | 10/18/2012 | 0.040 | 72,368 | | | | | | 241,100 | 05/26/2011 |
| 6901562380 | | CABLE | WI | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 07/28/2011 |
| 6901562381 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 24,255 | | 364 | | | | 226,000 | 05/27/2011 |
| 6901562384 | | PLACITAS | NM | | 10/18/2012 | 0.040 | | | | | | | 560,500 | 07/15/2011 |
| 6901562385 | | LAKELAND | MN | | 10/18/2012 | 0.040 | 53,835 | | | | | | 222,400 | 06/22/2011 |
| 6901562387 | | ALBANY | OR | | 10/18/2012 | 0.040 | 14,573 | | | | | | 200,000 | 05/27/2011 |
| 6901562389 | | PLYMOUTH | IN | | 10/18/2012 | 0.061 | | | | | | | 170,000 | 05/27/2011 |
| 6901562390 | | LEHI | UT | | 10/18/2012 | 0.060 | 16,157 | | 226 | | | | 250,000 | 06/17/2011 |
| 6901562391 | | ROCKWOOD | MI | | 10/18/2012 | 0.040 | | | | | | | 176,000 | 05/31/2011 |
| 6901562392 | | RAMONA | CA | | 10/18/2012 | 0.040 | 23,887 | | | | | | 510,000 | 06/23/2011 |
| 6901562395 | | SUNNYVALE | CA | | 10/18/2012 | 0.052 | 41,108 | | 580 | | | | 710,000 | 06/01/2011 |
| 6901562397 | | SPOKANE | WA | | 10/18/2012 | 0.040 | 44,878 | | | | | | 135,000 | 07/22/2011 |
| 6901562399 | | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 48,377 | | | | | | 350,900 | 06/16/2011 |
| 6901562401 | | KATONAH | NY | | 10/18/2012 | 0.044 | | | | | | | 575,000 | 06/20/2011 |
| 6901562402 | | HILLSDALE | NJ | | 10/18/2012 | 0.040 | 48,721 | | | | | | 372,000 | 06/30/2011 |
| 6901562404 | | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | | | | | 572,000 | 06/10/2011 |
| 6901562405 | | WILMINGTON | DE | | 10/18/2012 | 0.054 | 12,203 | | 109 | | | | 43,000 | 06/29/2011 |
| 6901562406 | | CLINTON | CT | | 10/18/2012 | 0.040 | 88,772 | | | | | | 334,000 | 06/28/2011 |
| 6901562407 | | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | | | | | | | 1,900,000 | 06/17/2011 |
| 6901562408 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 34,011 | | 477 | | | | 550,000 | 06/23/2011 |
| 6901562410 | | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.040 | 22,600 | | | | | | 288,000 | 06/20/2011 |
| 6901562412 | | STILLWATER | MN | | 10/18/2012 | 0.040 | 69,362 | | | | | | 235,000 | 06/10/2011 |
| 6901562414 | | WEST SACRAMENTO | CA | | 10/18/2012 | 0.040 | | | | | | | 256,900 | 07/06/2011 |
| 6901562417 | | LEXINGTON | SC | | 10/18/2012 | 0.040 | 7,105 | | 107 | | | | 340,000 | 06/17/2011 |
| 6901562418 | | DEXTER | MI | | 10/18/2012 | 0.040 | 81,750 | | | | | | 218,000 | 07/22/2011 |
| 6901562419 | | WINTHROP | WA | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 07/26/2011 |
| 6901562420 | | IDAHO FALLS | ID | | 10/18/2012 | 0.055 | 4,754 | | 56 | | | | 331,000 | 06/20/2011 |
| 6901562421 | | ALPHARETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 230,200 | 10/14/2011 |
| 6901562422 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 7,022 | | | | | | 247,000 | 06/10/2011 |
| 6901562423 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 05/23/2011 |
| 6901562426 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 12,651 | | | | | | 397,000 | 06/16/2011 |
| 6901562430 | | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 32,835 | | | | | | 215,000 | 06/11/2011 |
| 6901562433 | | PAINSVILLE | OH | | 10/18/2012 | 0.043 | 17,406 | | 239 | | | | 207,000 | 06/23/2011 |
| 6901562434 | | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.040 | 12,764 | | | | | | 340,000 | 06/10/2011 |
| 6901562442 | | KAILUA KONA | HI | | 10/18/2012 | 0.040 | 1,016 | | | | | | 328,000 | 06/21/2011 |
| 6901562443 | | HOUMA | LA | | 10/18/2012 | 0.040 | 64,931 | | | | | | 231,300 | 06/23/2011 |
| 6901562446 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 127,754 | | 1,754 | | | | 2,000,000 | 07/08/2011 |
| 6901562449 | | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 27,623 | | | | | | 445,000 | 06/10/2011 |
| 6901562451 | | MADISON | WI | | 10/18/2012 | 0.057 | 10,031 | | | | | | 175,000 | 08/05/2011 |
| 6901562452 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 5,362 | | | | | | 145,000 | 06/10/2011 |
| 6901562454 | | OMAHA | NE | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 07/05/2011 |
| 6901562456 | | HEALDSBURG | CA | | 10/18/2012 | 0.040 | 25,308 | | | | | | 875,000 | 06/29/2011 |
| 6901562462 | | FRUIT COVE | FL | | 10/18/2012 | 0.064 | 9,055 | | 163 | | | | 229,000 | 06/10/2011 |
| 6901562463 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 52,050 | | | | | | 725,000 | 08/03/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562465 | | ORLAND HILLS | IL | | 10/18/2012 | 0.050 | 7,376 | | 103 | | | | 200,000 | 06/29/2011 |
| 6901562468 | | OMAHA | NE | | 10/18/2012 | 0.045 | 13,508 | | 185 | | | | 145,000 | 08/08/2011 |
| 6901562473 | | WOODLAND HILLS | CA | | 10/18/2012 | 0.040 | | | | | | | 877,000 | 07/18/2011 |
| 6901562474 | | GARDEN GROVE | CA | | 10/18/2012 | 0.040 | 6,815 | | | | | | 305,000 | 06/09/2011 |
| 6901562476 | | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 49,399 | | | | | | 390,000 | 06/23/2011 |
| 6901562477 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 285,000 | | | | | | 485,000 | 06/24/2011 |
| 6901562485 | | HAVERHILL | MA | | 10/18/2012 | 0.040 | 79,093 | | | | | | 190,000 | 06/29/2011 |
| 6901562487 | | BALDWIN | NY | | 10/18/2012 | 0.053 | 25,729 | | 358 | | | | 380,000 | 07/16/2011 |
| 6901562488 | | KALAMAZOO | MI | | 10/18/2012 | 0.040 | | | | | | | 195,000 | 07/08/2011 |
| 6901562489 | | ALAMO | CA | | 10/18/2012 | 0.040 | 138,480 | | | | | | 1,150,000 | 06/27/2011 |
| 6901562490 | | E PALO ALTO | CA | | 10/18/2012 | 0.040 | 166,529 | | | | | | 1,255,000 | 07/08/2011 |
| 6901562491 | | GRANDVIEW | MO | | 10/18/2012 | 0.049 | 22,320 | | 307 | | | | 81,500 | 06/28/2011 |
| 6901562494 | | KOSCIUSKO | MS | | 10/18/2012 | 0.040 | | | | | | | 225,000 | 06/24/2011 |
| 6901562496 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 57,011 | | | | | | 450,000 | 06/30/2011 |
| 6901562498 | | SEDONA | AZ | | 10/18/2012 | 0.040 | 33,453 | | | | | | 310,120 | 06/15/2011 |
| 6901562499 | | STRATFORD | CT | | 10/18/2012 | 0.040 | 138,522 | | | | | | 557,500 | 06/30/2011 |
| 6901562500 | | SEDONA | AZ | | 10/18/2012 | 0.040 | | | | | | | 599,900 | 07/29/2011 |
| 6901562501 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 29,097 | | | | | | 344,000 | 06/22/2011 |
| 6901562502 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 521,550 | 06/20/2011 |
| 6901562505 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 1,030,000 | 06/29/2011 |
| 6901562508 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 37,741 | | | | | | 285,000 | 06/30/2011 |
| 6901562509 | | ANAHEIM | CA | | 10/18/2012 | 0.059 | 14,927 | | 206 | | | | 722,000 | 06/28/2011 |
| 6901562510 | | STORRS MANSFIELD | CT | | 10/18/2012 | 0.040 | 5,314 | | | | | | 230,000 | 07/25/2011 |
| 6901562511 | | FAIRLAWN | OH | | 10/18/2012 | 0.051 | | | | | | | 177,000 | 07/22/2011 |
| 6901562512 | | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | | | | | | | 284,000 | 06/22/2011 |
| 6901562513 | | REDONDO BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 875,000 | 07/15/2011 |
| 6901562516 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 600,000 | 07/08/2011 |
| 6901562519 | | AVENTURA | FL | | 10/18/2012 | 0.040 | 153,154 | | | | | | 400,000 | 07/15/2011 |
| 6901562523 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.064 | 15,024 | | 210 | | | | 422,000 | 06/30/2011 |
| 6901562524 | | CAMPBELL | CA | | 10/18/2012 | 0.040 | | | | | | | 875,000 | 07/25/2011 |
| 6901562527 | | BOCA RATON | FL | | 10/18/2012 | 0.060 | 6,391 | | 89 | | | | 155,000 | 07/11/2011 |
| 6901562528 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 22,500 | | | | | | 110,000 | 08/12/2011 |
| 6901562530 | | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 49,549 | | | | | | 120,000 | 08/11/2011 |
| 6901562532 | | OAK FOREST | IL | | 10/18/2012 | 0.061 | 16,258 | | 223 | | | | 214,000 | 07/06/2011 |
| 6901562534 | | LEMONT | IL | | 10/18/2012 | 0.046 | 21,133 | | | | | | 305,000 | 06/28/2011 |
| 6901562535 | | JACKSONVILLE | FL | | 10/18/2012 | 0.070 | 3,811 | | 138 | | | | 206,000 | 07/07/2011 |
| 6901562537 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | | | | | 295,000 | 07/12/2011 |
| 6901562539 | | COLESVILLE | MD | | 10/18/2012 | 0.040 | | | | | | | 435,000 | 09/13/2011 |
| 6901562541 | | BUTLER | NJ | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 07/14/2011 |
| 6901562544 | | HIAWASSEE | GA | | 10/18/2012 | 0.040 | 35,540 | | 517 | | | | 106,600 | 07/12/2011 |
| 6901562545 | | BROOKFIELD | IL | | 10/18/2012 | 0.058 | 1,358 | | 13 | | | | 200,000 | 07/15/2011 |
| 6901562547 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 29,100 | | | | | | 590,000 | 07/21/2011 |
| 6901562548 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 33,223 | | | | | | 915,000 | 07/07/2011 |
| 6901562550 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 520,000 | 07/25/2011 |
| 6901562551 | | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | | | | | 206,000 | 06/29/2011 |
| 6901562552 | | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | | | | | 455,000 | 07/20/2011 |
| 6901562553 | | WACHULA | FL | | 10/18/2012 | 0.040 | 25,624 | | | | | | 150,000 | 07/07/2011 |
| 6901562555 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 248,995 | | | | | | 495,000 | 08/17/2011 |
| 6901562556 | | DENVER | CO | | 10/18/2012 | 0.040 | 13,721 | | | | | | 335,000 | 07/19/2011 |
| 6901562559 | | ANOKA | MN | | 10/18/2012 | 0.040 | 8,672 | | | | | | 140,800 | 06/30/2011 |
| 6901562560 | | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 39,653 | | 570 | | | | 780,000 | 06/23/2011 |
| 6901562562 | | ELK GROVE | CA | | 10/18/2012 | 0.047 | 12,579 | | 178 | | | | 160,000 | 06/29/2011 |
| 6901562563 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 30,000 | | | | | | 860,000 | 06/28/2011 |
| 6901562565 | | MAGNOLIA SPRINGS | AL | | 10/18/2012 | 0.040 | 38,711 | | | | | | 195,000 | 07/01/2011 |
| 6901562567 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 27,374 | | | | | | 225,000 | 06/30/2011 |
| 6901562568 | | HASLETT | MI | | 10/18/2012 | 0.040 | | | | | | | 135,000 | 06/21/2011 |
| 6901562571 | | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 08/15/2011 |
| 6901562576 | | LA CRESCENTA | CA | | 10/18/2012 | 0.040 | | | | | | | 535,000 | 07/27/2011 |
| 6901562577 | | MIDDLE HADDAM | CT | | 10/18/2012 | 0.061 | 6,990 | | 106 | | | | 430,000 | 07/08/2011 |
| 6901562579 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 12,846 | | 187 | | | | 328,000 | 07/12/2011 |
| 6901562580 | | DENVER | CO | | 10/18/2012 | 0.040 | | | | | | | 481,000 | 06/22/2011 |
| 6901562581 | | UNION CITY | TN | | 10/18/2012 | 0.040 | 45,182 | | | | | | 108,900 | 07/07/2011 |
| 6901562583 | | LAKE OZARK | MO | | 10/18/2012 | 0.040 | | | | | | | 199,000 | 06/23/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562585 | | GRAND RAPIDS | MN | | 10/18/2012 | 0.040 | 59,632 | | | | | | 125,000 | 08/24/2011 |
| 6901562586 | | BENSALEM | PA | | 10/18/2012 | 0.040 | 9,841 | | | | | | 205,000 | 07/18/2011 |
| 6901562588 | | PHILADELPHIA | PA | | 10/18/2012 | 0.048 | 37,384 | | | | | | 240,000 | 07/26/2011 |
| 6901562589 | | MARSHALL | MN | | 10/18/2012 | 0.040 | 870 | | | | | | 185,000 | 06/24/2011 |
| 6901562590 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | | | | | 443,000 | 07/15/2011 |
| 6901562591 | | SARASOTA | FL | | 10/18/2012 | 0.040 | 44,637 | | | | | | 146,500 | 07/11/2011 |
| 6901562594 | | BROOKFIELD | CT | | 10/18/2012 | 0.055 | | | | | | | 310,000 | 07/25/2011 |
| 6901562598 | | OLNEY | MD | | 10/18/2012 | 0.042 | 62,848 | | 863 | | | | 265,000 | 07/07/2011 |
| 6901562601 | | FRIES | VA | | 10/18/2012 | 0.040 | 129,640 | | | | | | 214,000 | 07/05/2011 |
| 6901562602 | | SCHAUMBURG | IL | | 10/18/2012 | 0.043 | | | | | | | 505,000 | 07/22/2011 |
| 6901562604 | | INGLEWOOD | CA | | 10/18/2012 | 0.040 | 18,624 | | | | | | 422,000 | 07/15/2011 |
| 6901562607 | | ROANOKE | VA | | 10/18/2012 | 0.055 | 1,505 | | 28 | | | | 155,000 | 08/26/2011 |
| 6901562608 | | PONCA CITY | OK | | 10/18/2012 | 0.054 | 23,393 | | | | | | 217,000 | 07/01/2011 |
| 6901562610 | | GRANADA HILLS | CA | | 10/18/2012 | 0.053 | 2,977 | | 47 | | | | 462,000 | 06/30/2011 |
| 6901562611 | | HUDSON | WI | | 10/18/2012 | 0.040 | 127,088 | | | | | | 600,000 | 06/22/2011 |
| 6901562613 | | WILMINGTON | DE | | 10/18/2012 | 0.040 | 19,261 | | | | | | 101,000 | 07/05/2011 |
| 6901562615 | | BURLINGAME | CA | | 10/18/2012 | 0.040 | | | | | | | 830,000 | 07/26/2011 |
| 6901562617 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 21,174 | | 302 | | | | 780,000 | 07/05/2011 |
| 6901562619 | | HASBROUCK HEIGHTS | NJ | | 10/18/2012 | 0.040 | 43,784 | | | | | | 470,000 | 07/19/2011 |
| 6901562620 | | SADDLEBROOKE | AZ | | 10/18/2012 | 0.040 | 50,880 | | | | | | 195,000 | 06/27/2011 |
| 6901562623 | | HOMEWOOD | IL | | 10/18/2012 | 0.040 | 10,800 | | | | | | 172,000 | 07/29/2011 |
| 6901562624 | | PORT READING | NJ | | 10/18/2012 | 0.040 | 48,443 | | | | | | 198,000 | 06/28/2011 |
| 6901562626 | | MADEIRA BEACH | FL | | 10/18/2012 | 0.040 | | | | | | | 343,500 | 07/20/2011 |
| 6901562627 | | BORREGO SPRINGS | CA | | 10/18/2012 | 0.040 | 49,444 | | | | | | 120,000 | 07/14/2011 |
| 6901562634 | | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 36,491 | | | | | | 390,000 | 07/01/2011 |
| 6901562635 | | MONTVILLE | NJ | | 10/18/2012 | 0.040 | 82,704 | | 1,137 | | | | 460,000 | 07/14/2011 |
| 6901562638 | | SARONA | WI | | 10/18/2012 | 0.040 | 116,300 | | | | | | 255,000 | 08/12/2011 |
| 6901562641 | | STILWELL | KS | | 10/18/2012 | 0.040 | 18,394 | | 292 | | | | 203,000 | 06/27/2011 |
| 6901562642 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 07/08/2011 |
| 6901562643 | | CLOVIS | CA | | 10/18/2012 | 0.040 | | | | | | | 357,000 | 07/12/2011 |
| 6901562645 | | MESA | AZ | | 10/18/2012 | 0.040 | 38,989 | | | | | | 318,000 | 07/25/2011 |
| 6901562650 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 115,904 | | | | | | 1,040,000 | 07/11/2011 |
| 6901562652 | | CHEVY CHASE | MD | | 10/18/2012 | 0.040 | 362 | | | | | | 1,600,000 | 09/23/2011 |
| 6901562656 | | WESLEY CHAPEL | FL | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 07/01/2011 |
| 6901562659 | | ANDALE | KS | | 10/18/2012 | 0.040 | | | | | | | 447,000 | 07/22/2011 |
| 6901562662 | | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 74,863 | | | | | | 315,000 | 07/16/2011 |
| 6901562665 | | AVON LAKE | OH | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 06/16/2011 |
| 6901562667 | | BELMONT | CA | | 10/18/2012 | 0.040 | 74,386 | | | | | | 603,000 | 07/20/2011 |
| 6901562670 | | LONG BEACH | CA | | 10/18/2012 | 0.054 | 17,847 | | 248 | | | | 385,000 | 07/21/2011 |
| 6901562671 | | JUNEAU | AK | | 10/18/2012 | 0.040 | 33,576 | | | | | | 308,000 | 07/28/2011 |
| 6901562673 | | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | 126,300 | | | | | | 850,000 | 07/13/2011 |
| 6901562679 | | ORO VALLEY | AZ | | 10/18/2012 | 0.043 | | | | | | | 232,000 | 06/30/2011 |
| 6901562683 | | CLARENDON HILLS | IL | | 10/18/2012 | 0.040 | 99,998 | | | | | | 580,000 | 07/28/2011 |
| 6901562685 | | OSHKOSH | WI | | 10/18/2012 | 0.040 | | | | | | | 166,000 | 08/08/2011 |
| 6901562686 | | PACE | FL | | 10/18/2012 | 0.040 | 19,699 | | | | | | 440,000 | 07/28/2011 |
| 6901562687 | | WEST LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 605,000 | 07/20/2011 |
| 6901562690 | | GRAFTON | MA | | 10/18/2012 | 0.040 | 85,425 | | | | | | 660,000 | 07/21/2011 |
| 6901562692 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 129,744 | | | | | | 720,000 | 07/15/2011 |
| 6901562695 | | LINCOLN | NE | | 10/18/2012 | 0.040 | | | | | | | 259,000 | 07/19/2011 |
| 6901562696 | | FANWOOD | NJ | | 10/18/2012 | 0.040 | 69,535 | | | | | | 475,000 | 08/08/2011 |
| 6901562697 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 6,967 | | | | | | 450,000 | 07/18/2011 |
| 6901562699 | | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 139,519 | | | | | | 190,000 | 07/20/2011 |
| 6901562701 | | BURBANK | CA | | 10/18/2012 | 0.040 | 10,828 | | | | | | 562,000 | 06/30/2011 |
| 6901562703 | | HOCKESSIN | DE | | 10/18/2012 | 0.040 | | | | | | | 354,000 | 07/30/2011 |
| 6901562707 | | NORFOLK | MA | | 10/18/2012 | 0.046 | 22,286 | | 210 | | | | 412,000 | 07/28/2011 |
| 6901562708 | | VENICE | FL | | 10/18/2012 | 0.040 | | | | | | | 255,000 | 07/29/2011 |
| 6901562710 | | ELMER | NJ | | 10/18/2012 | 0.041 | 180,855 | | 2,500 | | | | 360,000 | 07/28/2011 |
| 6901562711 | | SOMERSET | NJ | | 10/18/2012 | 0.049 | 9,646 | | 153 | | | | 375,000 | 07/25/2011 |
| 6901562713 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 13,227 | | | | | | 230,000 | 07/25/2011 |
| 6901562714 | | HEMET | CA | | 10/18/2012 | 0.047 | 1,366 | | 27 | | | | 246,000 | 07/25/2011 |
| 6901562717 | | CHIPPEWA FALLS | WI | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 07/08/2011 |
| 6901562720 | | CROSSVILLE | TN | | 10/18/2012 | 0.040 | | | | | | | 175,000 | 09/09/2011 |
| 6901562722 | | HOOVER | AL | | 10/18/2012 | 0.040 | 20,154 | | | | | | 580,000 | 07/29/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562725 | | PRESCOTT | AZ | | 10/18/2012 | 0.040 | | | | | | | 420,000 | 07/15/2011 |
| 6901562726 | | SHOAL CREEK | AL | | 10/18/2012 | 0.040 | 18,406 | | 181 | | | | 1,070,000 | 09/01/2011 |
| 6901562727 | | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | 71,921 | | | | | | 365,000 | 08/02/2011 |
| 6901562728 | | MERRIMAC | MA | | 10/18/2012 | 0.040 | 48,301 | | | | | | 321,000 | 08/16/2011 |
| 6901562730 | | REDONDO BEACH | CA | | 10/18/2012 | 0.040 | | | | | | | 858,000 | 09/12/2011 |
| 6901562731 | | NORTH BEND | WA | | 10/18/2012 | 0.042 | 74,345 | | 1,006 | | | | 307,000 | 09/14/2011 |
| 6901562732 | | GURNEE | IL | | 10/18/2012 | 0.042 | 13,714 | | | | | | 70,000 | 08/16/2011 |
| 6901562733 | | CAMBRIDGE | OH | | 10/18/2012 | 0.040 | 43,600 | | | | | | 94,000 | 09/12/2011 |
| 6901562735 | | PIKE | NH | | 10/18/2012 | 0.040 | 49,564 | | | | | | 207,400 | 07/29/2011 |
| 6901562736 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | 27,947 | | 385 | | | | 750,358 | 08/16/2011 |
| 6901562740 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 20,747 | | | | | | 206,000 | 07/26/2011 |
| 6901562741 | | HILLSIDE | IL | | 10/18/2012 | 0.040 | 74,918 | | | | | | 175,000 | 08/08/2011 |
| 6901562742 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 45,834 | | | | | | 580,000 | 07/28/2011 |
| 6901562743 | | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 17,392 | | | | | | 149,500 | 07/20/2011 |
| 6901562744 | | NANUET | NY | | 10/18/2012 | 0.040 | 21,587 | | | | | | 375,000 | 08/05/2011 |
| 6901562746 | | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 07/19/2011 |
| 6901562747 | | WATERFORD | MI | | 10/18/2012 | 0.048 | 9,879 | | 189 | | | | 351,000 | 10/05/2011 |
| 6901562748 | | WINCHESTER | MA | | 10/18/2012 | 0.040 | | | | | | | 607,000 | 07/29/2011 |
| 6901562749 | | MAPLEWOOD | MN | | 10/18/2012 | 0.040 | 23,183 | | | | | | 147,000 | 07/13/2011 |
| 6901562750 | | BOCA RATON | FL | | 10/18/2012 | 0.040 | 149,726 | | | | | | 355,000 | 08/31/2011 |
| 6901562752 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 47,998 | | 661 | | | | 810,000 | 08/04/2011 |
| 6901562755 | | AVILA BEACH | CA | | 10/18/2012 | 0.040 | 105,907 | | 1,481 | | | | 970,000 | 07/27/2011 |
| 6901562759 | | CHELSEA | MI | | 10/18/2012 | 0.064 | 2,688 | | 67 | | | | 264,000 | 07/22/2011 |
| 6901562764 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | 61,710 | | | | | | 1,350,000 | 08/19/2011 |
| 6901562765 | | PASADENA | CA | | 10/18/2012 | 0.040 | 96,538 | | | | | | 655,000 | 07/19/2011 |
| 6901562766 | | BEND | OR | | 10/18/2012 | 0.040 | | | | | | | 1,100,000 | 07/27/2011 |
| 6901562767 | | LEHIGH ACRES | FL | | 10/18/2012 | 0.056 | 26,265 | | 361 | | | | 420,000 | 07/22/2011 |
| 6901562768 | | ASTON | PA | | 10/18/2012 | 0.045 | 15,202 | | 226 | | | | 348,000 | 08/05/2011 |
| 6901562769 | | TULSA | OK | | 10/18/2012 | 0.051 | 27,034 | | 430 | | | | 222,000 | 09/02/2011 |
| 6901562771 | | SMITHTOWN | NY | | 10/18/2012 | 0.044 | 34,577 | | | | | | 500,000 | 07/13/2011 |
| 6901562773 | | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 55,067 | | | | | | 181,000 | 07/27/2011 |
| 6901562774 | | NAUGATUCK | CT | | 10/18/2012 | 0.040 | 6,121 | | | | | | 212,000 | 07/08/2011 |
| 6901562775 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 54,789 | | | | | | 900,000 | 07/20/2011 |
| 6901562778 | | SHOREWOOD | WI | | 10/18/2012 | 0.040 | | | | | | | 149,500 | 08/11/2011 |
| 6901562781 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | | | | | 330,000 | 07/21/2011 |
| 6901562785 | | MARSHALL | MN | | 10/18/2012 | 0.049 | 36,576 | | 505 | | | | 340,000 | 07/28/2011 |
| 6901562786 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 4,676 | | 71 | | | | 284,000 | 07/26/2011 |
| 6901562787 | | BEDMINSTER | NJ | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 07/28/2011 |
| 6901562788 | | WEST HOLLYWOOD | CA | | 10/18/2012 | 0.040 | 39,997 | | | | | | 625,000 | 08/12/2011 |
| 6901562790 | | COCKEYSVILLE | MD | | 10/18/2012 | 0.040 | | | | | | | 369,000 | 07/14/2011 |
| 6901562791 | | ATLANTIC CITY | NJ | | 10/18/2012 | 0.040 | | | | | | | 210,000 | 09/15/2011 |
| 6901562792 | | WARRENVILLE | IL | | 10/18/2012 | 0.054 | | | | | | | 250,000 | 08/09/2011 |
| 6901562794 | | UNIONTOWN | OH | | 10/18/2012 | 0.040 | 50,597 | | | | | | 182,000 | 08/04/2011 |
| 6901562795 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 08/06/2011 |
| 6901562797 | | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.040 | 11,179 | | | | | | 190,000 | 07/18/2011 |
| 6901562798 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 26,357 | | | | | | 365,000 | 09/01/2011 |
| 6901562800 | | DES PLAINES | IL | | 10/18/2012 | 0.040 | 4,239 | | | | | | 245,000 | 08/12/2011 |
| 6901562802 | | RALEIGH | NC | | 10/18/2012 | 0.040 | 34,322 | | 471 | | | | 278,000 | 08/04/2011 |
| 6901562804 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 116,000 | | | | | | 145,000 | 08/11/2011 |
| 6901562806 | | HOLBROOK | NY | | 10/18/2012 | 0.053 | 23,309 | | 282 | | | | 370,000 | 07/28/2011 |
| 6901562808 | | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | | | | | 190,000 | 07/25/2011 |
| 6901562809 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 99,295 | | | | | | 470,000 | 08/15/2011 |
| 6901562810 | | COSTA MESA | CA | | 10/18/2012 | 0.040 | 84,040 | | | | | | 690,000 | 08/02/2011 |
| 6901562812 | | MACOMB | MI | | 10/18/2012 | 0.040 | 7,638 | | 109 | | | | 125,000 | 08/03/2011 |
| 6901562813 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | | | | | 230,000 | 08/11/2011 |
| 6901562814 | | VICTOR | NY | | 10/18/2012 | 0.040 | 30,128 | | 422 | | | | 260,000 | 08/05/2011 |
| 6901562816 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 141,515 | | | | | | 1,500,000 | 09/23/2011 |
| 6901562817 | | HOT SPRINGS VILLAGE | AR | | 10/18/2012 | 0.040 | 7,674 | | | | | | 325,000 | 07/29/2011 |
| 6901562819 | | BLAIRSVILLE | GA | | 10/18/2012 | 0.040 | 64,056 | | | | | | 256,800 | 08/16/2011 |
| 6901562822 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 99,077 | | | | | | 405,000 | 07/28/2011 |
| 6901562824 | | LAWTON | MI | | 10/18/2012 | 0.040 | 41,896 | | | | | | 320,000 | 08/04/2011 |
| 6901562826 | | SENECA | SC | | 10/18/2012 | 0.045 | | | | | | | 444,000 | 08/03/2011 |
| 6901562827 | | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 149,504 | | | | | | 397,000 | 09/20/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562832 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 4,405 | | | | | | 196,000 | 08/03/2011 |
| 6901562835 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 226,462 | | | | | | 1,430,000 | 09/08/2011 |
| 6901562837 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | 71,593 | | | | | | 620,000 | 10/07/2011 |
| 6901562838 | | WEST CHESTER | OH | | 10/18/2012 | 0.040 | (10,076) | | 240 | | | | 195,000 | 09/15/2011 |
| 6901562840 | | LITTLETON | CO | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 08/02/2011 |
| 6901562842 | | MELBOURNE BEACH | FL | | 10/18/2012 | 0.040 | 176,881 | | | | | | 430,000 | 07/26/2011 |
| 6901562844 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.068 | 9,045 | | 124 | | | | 144,000 | 07/29/2011 |
| 6901562848 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 76,891 | | | | | | 420,000 | 08/04/2011 |
| 6901562849 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 122,028 | | 1,718 | | | | 750,000 | 08/02/2011 |
| 6901562850 | | BETHANY | CT | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 08/25/2011 |
| 6901562851 | | MENOMONEE FALLS | WI | | 10/18/2012 | 0.040 | 23,690 | | | | | | 169,000 | 08/05/2011 |
| 6901562852 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 18,506 | | 52 | | | | 600,000 | 08/16/2011 |
| 6901562853 | | SOQUEL | CA | | 10/18/2012 | 0.040 | 80,112 | | | | | | 1,275,000 | 08/05/2011 |
| 6901562856 | | VERNON HILLS | IL | | 10/18/2012 | 0.040 | 240,000 | | | | | | 400,000 | 09/02/2011 |
| 6901562858 | | MC LEAN | VA | | 10/18/2012 | 0.040 | 5,000 | | 85 | | | | 985,000 | 09/28/2011 |
| 6901562859 | | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | | | | | 539,000 | 08/10/2011 |
| 6901562861 | | YORBA LINDA | CA | | 10/18/2012 | 0.040 | 15,234 | | 194 | | | | 910,000 | 08/03/2011 |
| 6901562862 | | OLATHE | KS | | 10/18/2012 | 0.048 | 47,869 | | 651 | | | | 322,000 | 08/08/2011 |
| 6901562863 | | BOONTON | NJ | | 10/18/2012 | 0.040 | 17,759 | | | | | | 900,000 | 07/29/2011 |
| 6901562864 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | | | | | 215,000 | 07/29/2011 |
| 6901562865 | | GAITHERSBERG | MD | | 10/18/2012 | 0.040 | 35,740 | | | | | | 390,000 | 08/05/2011 |
| 6901562867 | | MONROE | NC | | 10/18/2012 | 0.040 | 88,345 | | | | | | 184,000 | 08/30/2011 |
| 6901562868 | | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 15,000 | | | | | | 930,000 | 08/19/2011 |
| 6901562871 | | ST. LOUIS | MO | | 10/18/2012 | 0.040 | 16,712 | | | | | | 347,000 | 08/15/2011 |
| 6901562872 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 312 | | | | | | 185,000 | 08/16/2011 |
| 6901562874 | | CLOVIS | CA | | 10/18/2012 | 0.040 | 8,064 | | | | | | 258,000 | 08/02/2011 |
| 6901562875 | | HICKSVILLE | NY | | 10/18/2012 | 0.040 | 38,565 | | | | | | 335,000 | 08/18/2011 |
| 6901562877 | | BANGOR | PA | | 10/18/2012 | 0.053 | 21,659 | | 284 | | | | 267,000 | 08/19/2011 |
| 6901562879 | | WISCONSIN RAPIDS | WI | | 10/18/2012 | 0.040 | 12,500 | | | | | | 140,000 | 08/11/2011 |
| 6901562881 | | SAN JOSE | CA | | 10/18/2012 | 0.055 | 7,084 | | 102 | | | | 545,000 | 08/24/2011 |
| 6901562885 | | MELROSE | MA | | 10/18/2012 | 0.040 | 50,760 | | 693 | | | | 464,000 | 08/02/2011 |
| 6901562886 | | SAN CARLOS | CA | | 10/18/2012 | 0.043 | (1,514) | | 41 | | | | 820,000 | 08/27/2011 |
| 6901562888 | | CHICAGO | IL | | 10/18/2012 | 0.047 | 19,372 | | 223 | | | | 155,000 | 08/13/2011 |
| 6901562889 | | HARRISON | OH | | 10/18/2012 | 0.040 | 37,120 | | | | | | 170,000 | 08/19/2011 |
| 6901562891 | | THIBODAUX | LA | | 10/18/2012 | 0.040 | 46,267 | | | | | | 325,000 | 08/09/2011 |
| 6901562892 | | MENLO PARK | CA | | 10/18/2012 | 0.040 | 439,682 | | | | | | 1,700,000 | 10/07/2011 |
| 6901562894 | | LITTLETON | CO | | 10/18/2012 | 0.040 | | | | | | | 730,000 | 08/13/2011 |
| 6901562897 | | HILLSBORO BEACH | FL | | 10/18/2012 | 0.040 | 149,042 | | | | | | 310,000 | 08/18/2011 |
| 6901562899 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 35,021 | | | | | | 355,000 | 08/13/2011 |
| 6901562902 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | | | | | | | 550,000 | 08/26/2011 |
| 6901562905 | | GILBERTVILLE | IA | | 10/18/2012 | 0.040 | | | | | | | 178,000 | 08/16/2011 |
| 6901562906 | | YORBA LINDA | CA | | 10/18/2012 | 0.040 | | | | | | | 590,000 | 08/03/2011 |
| 6901562907 | | MONUMENT | CO | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 07/29/2011 |
| 6901562908 | | PORTAGE | IN | | 10/18/2012 | 0.040 | 12,884 | | | | | | 142,000 | 09/23/2011 |
| 6901562909 | | COLUMBIA | MD | | 10/18/2012 | 0.040 | 50,845 | | | | | | 370,000 | 08/08/2011 |
| 6901562911 | | LAGRANGE | OH | | 10/18/2012 | 0.055 | 13,983 | | 174 | | | | 280,000 | 09/14/2011 |
| 6901562913 | | ST LOUIS | MO | | 10/18/2012 | 0.040 | 100,085 | | | | | | 141,000 | 08/31/2011 |
| 6901562914 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 62,933 | | | | | | 692,000 | 08/15/2011 |
| 6901562917 | | FAIRFAX | VA | | 10/18/2012 | 0.045 | 37,684 | | 533 | | | | 566,000 | 08/22/2011 |
| 6901562919 | | CHICO | CA | | 10/18/2012 | 0.040 | 4,610 | | | | | | 225,000 | 08/19/2011 |
| 6901562920 | | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | | | | | 150,000 | 08/31/2011 |
| 6901562922 | | CUMMING | GA | | 10/18/2012 | 0.040 | 21,000 | | | | | | 395,000 | 09/07/2011 |
| 6901562923 | | MILROY | MN | | 10/18/2012 | 0.043 | 11,551 | | 191 | | | | 265,000 | 08/25/2011 |
| 6901562924 | | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 38,045 | | | | | | 529,000 | 10/17/2011 |
| 6901562925 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 13,409 | | | | | | 1,264,000 | 08/29/2011 |
| 6901562926 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 72,812 | | | | | | 475,000 | 08/16/2011 |
| 6901562927 | | TAYLORSVILLE | NC | | 10/18/2012 | 0.040 | 15,000 | | | | | | 650,000 | 09/07/2011 |
| 6901562929 | | ALBERTSON | NY | | 10/18/2012 | 0.040 | 60,226 | | 822 | | | | 690,000 | 09/29/2011 |
| 6901562933 | | WAINSCOTT | NY | | 10/18/2012 | 0.040 | 239,356 | | | | | | 2,825,000 | 08/15/2011 |
| 6901562934 | | BELMONT | MA | | 10/18/2012 | 0.040 | 13,417 | | | | | | 372,000 | 09/16/2011 |
| 6901562935 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 6,838 | | 113 | | | | 999,000 | 09/02/2011 |
| 6901562936 | | BLOOMFIELD | IA | | 10/18/2012 | 0.040 | 112,608 | | | | | | 202,000 | 09/15/2011 |
| 6901562938 | | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 137,043 | | | | | | 312,000 | 09/01/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901562939 | | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.047 | 27,549 | | 379 | | | | 895,000 | 08/30/2011 |
| 6901562940 | | VALHALLA | NY | | 10/18/2012 | 0.040 | 34,000 | | | | | | 570,000 | 08/16/2011 |
| 6901562946 | | PASADENA | CA | | 10/18/2012 | 0.040 | | | | | | | 595,000 | 08/24/2011 |
| 6901562947 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 13,188 | | | | | | 303,000 | 08/19/2011 |
| 6901562949 | | OCEANSIDE | NY | | 10/18/2012 | 0.040 | 379,182 | | | | | | 730,000 | 08/16/2011 |
| 6901562950 | | MILLSTONE TWP | NJ | | 10/18/2012 | 0.045 | | | | | | | 475,000 | 08/24/2011 |
| 6901562951 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 30,043 | | | | | | 320,000 | 11/09/2011 |
| 6901562953 | | SAINT CLOUD | MN | | 10/18/2012 | 0.067 | 8,895 | | 135 | | | | 125,000 | 09/09/2011 |
| 6901562955 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 792 | | | | | | 1,400,000 | 09/29/2011 |
| 6901562957 | | OCOEE | FL | | 10/18/2012 | 0.064 | 18,643 | | 255 | | | | 286,000 | 08/31/2011 |
| 6901562958 | | VICTOR | CO | | 10/18/2012 | 0.040 | (12,721) | | 303 | | | | 82,000 | 09/24/2011 |
| 6901562966 | | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 40,041 | | | | | | 149,500 | 10/06/2011 |
| 6901562969 | | CORONADO | CA | | 10/18/2012 | 0.040 | 158,511 | | | | | | 1,400,000 | 09/29/2011 |
| 6901562971 | | PARMA | OH | | 10/18/2012 | 0.044 | 31,843 | | 430 | | | | 165,000 | 09/14/2011 |
| 6901562972 | | GAYLORD | MN | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 08/31/2011 |
| 6901562975 | | HARRISBURG | PA | | 10/18/2012 | 0.040 | | | | | | | 394,000 | 08/25/2011 |
| 6901562977 | | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 32,550 | | | | | | 450,000 | 08/27/2011 |
| 6901562981 | | ROSEMOUNT | MN | | 10/18/2012 | 0.040 | | | | | | | 170,000 | 09/15/2011 |
| 6901562983 | | BERKELEY | CA | | 10/18/2012 | 0.040 | 150,000 | | | | | | 955,000 | 09/01/2011 |
| 6901562984 | | EAGAN | MN | | 10/18/2012 | 0.040 | | | | | | | 215,000 | 09/27/2011 |
| 6901562986 | | HUTCHINSON | KS | | 10/18/2012 | 0.045 | 69,411 | | 946 | | | | 158,000 | 08/30/2011 |
| 6901562987 | | LA GRANGE PARK | IL | | 10/18/2012 | 0.040 | | | | | | | 620,000 | 10/20/2011 |
| 6901562988 | | CHAPEL HILL | NC | | 10/18/2012 | 0.044 | | | | | | | 360,000 | 09/03/2011 |
| 6901562990 | | WESTWOOD | NJ | | 10/18/2012 | 0.040 | 39,392 | | | | | | 470,000 | 09/15/2011 |
| 6901562993 | | GREENVILLE | SC | | 10/18/2012 | 0.040 | 40,244 | | | | | | 202,000 | 09/08/2011 |
| 6901562995 | | POWELL | OH | | 10/18/2012 | 0.051 | 17,179 | | 207 | | | | 220,000 | 08/25/2011 |
| 6901562996 | | CANTON | GA | | 10/18/2012 | 0.052 | | | | | | | 311,000 | 09/13/2011 |
| 6901562997 | | EDINA | MN | | 10/18/2012 | 0.040 | | | | | | | 1,160,000 | 09/08/2011 |
| 6901562999 | | BUFFALO | NY | | 10/18/2012 | 0.056 | 6,483 | | 108 | | | | 120,000 | 09/02/2011 |
| 6901563002 | | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 36,224 | | 580 | | | | 710,000 | 08/29/2011 |
| 6901563005 | | CHINA GROVE | NC | | 10/18/2012 | 0.050 | | | | | | | 398,000 | 09/20/2011 |
| 6901563006 | | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 09/22/2011 |
| 6901563008 | | BOCA RATON | FL | | 10/18/2012 | 0.042 | 216,452 | | 2,917 | | | | 420,000 | 09/26/2011 |
| 6901563009 | | WEST BABYLON | NY | | 10/18/2012 | 0.053 | | | | | | | 330,000 | 10/07/2011 |
| 6901563010 | | GLENVIEW | IL | | 10/18/2012 | 0.040 | 173,988 | | 2,366 | | | | 865,000 | 08/31/2011 |
| 6901563011 | | ODESSA | FL | | 10/18/2012 | 0.040 | 90,552 | | | | | | 360,000 | 09/16/2011 |
| 6901563013 | | COLONIA | NJ | | 10/18/2012 | 0.040 | 27,705 | | 1,705 | | | | 568,000 | 10/13/2011 |
| 6901563021 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 8,484 | | | | | | 510,000 | 09/22/2011 |
| 6901563023 | | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | 77,807 | | | | | | 512,000 | 09/16/2011 |
| 6901563024 | | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | | | | | | | 441,000 | 10/20/2011 |
| 6901563025 | | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 150,989 | | | | | | 330,000 | 09/19/2011 |
| 6901563026 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 48,513 | | | | | | 85,000 | 09/29/2011 |
| 6901563028 | | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | | | | | 272,000 | 09/29/2011 |
| 6901563029 | | EDINA | MN | | 10/18/2012 | 0.040 | 49,859 | | | | | | 375,000 | 09/30/2011 |
| 6901563032 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 09/26/2011 |
| 6901563033 | | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 54,375 | | | | | | 248,000 | 09/16/2011 |
| 6901563034 | | BEND | OR | | 10/18/2012 | 0.040 | 48,537 | | | | | | 225,000 | 09/15/2011 |
| 6901563035 | | OAK LAWN | IL | | 10/18/2012 | 0.040 | 68,274 | | 914 | | | | 286,000 | 10/20/2011 |
| 6901563036 | | MELBOURNE | FL | | 10/18/2012 | 0.040 | 132,518 | | | | | | 190,990 | 09/15/2011 |
| 6901563039 | | PALMER | PA | | 10/18/2012 | 0.040 | 7,073 | | | | | | 231,974 | 10/26/2011 |
| 6901563040 | | WAREHAM | MA | | 10/18/2012 | 0.044 | 40,189 | | | | | | 335,000 | 10/27/2011 |
| 6901563041 | | MILWAUKIE | OR | | 10/18/2012 | 0.040 | 24,035 | | | | | | 204,000 | 09/09/2011 |
| 6901563042 | | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | 275,448 | | | | | | 975,000 | 12/14/2011 |
| 6901563043 | | BATON ROUGE | LA | | 10/18/2012 | 0.040 | | | | | | | 204,000 | 09/29/2011 |
| 6901563045 | | KEITHVILLE | LA | | 10/18/2012 | 0.040 | 3,203 | | | | | | 268,000 | 09/23/2011 |
| 6901563047 | | ASHBURN | VA | | 10/18/2012 | 0.040 | 39,443 | | | | | | 485,000 | 09/29/2011 |
| 6901563048 | | RIVERVALE | NJ | | 10/18/2012 | 0.040 | 13,613 | | | | | | 360,000 | 09/20/2011 |
| 6901563049 | | MANORVILLE | NY | | 10/18/2012 | 0.040 | 154,598 | | | | | | 320,000 | 10/01/2011 |
| 6901563050 | | LEMONT | IL | | 10/18/2012 | 0.040 | | | | | | | 538,000 | 10/05/2011 |
| 6901563052 | | PORTSMOUTH | OH | | 10/18/2012 | 0.040 | | | | | | | 135,000 | 09/30/2011 |
| 6901563054 | | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 64,199 | | | | | | 1,325,000 | 10/17/2011 |
| 6901563057 | | GULF BREEZE | FL | | 10/18/2012 | 0.040 | 11,885 | | 160 | | | | 370,000 | 10/08/2011 |
| 6901563058 | | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 55,062 | | 754 | | | | 124,000 | 09/21/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6901563064 | | SAN JOSE | CA | | 10/18/2012 | 0.043 | 83,910 | | 1,105 | | | | 760,000 | 10/27/2011 |
| 6901563066 | | WALLINGFORD | CT | | 10/18/2012 | 0.040 | 14,417 | | | | | | 277,000 | 09/30/2011 |
| 6901563067 | | ALPHARETTA | GA | | 10/18/2012 | 0.040 | | | | | | | 355,000 | 11/14/2011 |
| 6901563069 | | WORTHINGTON | OH | | 10/18/2012 | 0.040 | | | | | | | 285,000 | 09/30/2011 |
| 6901563071 | | PEMBROOKE PINES | FL | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 09/27/2011 |
| 6901563073 | | TUJUNGA | CA | | 10/18/2012 | 0.040 | 56,734 | | | | | | 650,000 | 10/10/2011 |
| 6901563075 | | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 84,123 | | | | | | 158,400 | 11/17/2011 |
| 6901563076 | | HILLSBOROUGH | NJ | | 10/18/2012 | 0.040 | | | | | | | 605,000 | 09/28/2011 |
| 6901563078 | | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 28,095 | | | | | | 180,000 | 10/04/2011 |
| 6901563079 | | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 46,423 | | | | | | 348,000 | 10/03/2011 |
| 6901563080 | | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | | | | | 675,000 | 09/29/2011 |
| 6901563084 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 10,211 | | 82 | | | | 985,000 | 09/28/2011 |
| 6901563092 | | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 10/08/2011 |
| 6901563095 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,150,000 | 10/26/2011 |
| 6901563096 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 440,000 | 10/06/2011 |
| 6901563097 | | TEQUESTA | FL | | 10/18/2012 | 0.040 | 22,181 | | | | | | 190,000 | 10/28/2011 |
| 6901563098 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | | | | | | | 164,000 | 10/18/2011 |
| 6901563101 | | COALINGA | CA | | 10/18/2012 | 0.040 | 10,938 | | | | | | 110,000 | 11/04/2011 |
| 6901563104 | | DEPOE BAY | OR | | 10/18/2012 | 0.043 | 18,744 | | 254 | | | | 315,000 | 10/05/2011 |
| 6901563105 | | ENCINO | CA | | 10/18/2012 | 0.040 | | | | | | | 600,000 | 10/07/2011 |
| 6901563106 | | OJAI | CA | | 10/18/2012 | 0.040 | 41,173 | | | | | | 389,000 | 10/11/2011 |
| 6901563109 | | BELLINGHAM | MA | | 10/18/2012 | 0.069 | | | | | | | 270,000 | 09/26/2011 |
| 6901563112 | | MIDDLETOWN | DE | | 10/18/2012 | 0.042 | 19,109 | | 294 | | | | 441,000 | 10/07/2011 |
| 6901563113 | | TAMPA | FL | | 10/18/2012 | 0.040 | 34,359 | | 475 | | | | 480,000 | 10/18/2011 |
| 6901563114 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 710,000 | 10/07/2011 |
| 6901563115 | | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | | | | | 505,000 | 10/22/2011 |
| 6901563116 | | SAN JOSE | CA | | 10/18/2012 | 0.043 | 16,516 | | 233 | | | | 915,000 | 10/11/2011 |
| 6901563118 | | SAINT AUGUSTINE | FL | | 10/18/2012 | 0.059 | 19,792 | | 262 | | | | 330,000 | 11/19/2011 |
| 6901563119 | | CINCINNATI | OH | | 10/18/2012 | 0.040 | 48,440 | | | | | | 166,000 | 10/06/2011 |
| 6901563120 | | BAINBRIDGE ISLAND | WA | | 10/18/2012 | 0.040 | 62,913 | | | | | | 470,000 | 10/25/2011 |
| 6901563122 | | PAUMA VALLEY | CA | | 10/18/2012 | 0.040 | 94,020 | | | | | | 725,000 | 10/14/2011 |
| 6901563127 | | MILWAUKEE | WI | | 10/18/2012 | 0.061 | | | | | | | 120,000 | 10/17/2011 |
| 6901563129 | | HACKETTSTOWN | NJ | | 10/18/2012 | 0.040 | | | | | | | 347,000 | 10/20/2011 |
| 6901563132 | | BEAVERTON | OR | | 10/18/2012 | 0.040 | 28,756 | | | | | | 328,000 | 10/07/2011 |
| 6901563134 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 36,923 | | | | | | 209,000 | 09/29/2011 |
| 6901563135 | | HOLLIS | NH | | 10/18/2012 | 0.040 | 69,781 | | | | | | 435,000 | 10/27/2011 |
| 6901563137 | | FLOWOOD | MS | | 10/18/2012 | 0.060 | | | | | | | 151,000 | 10/26/2011 |
| 6901563138 | | KAUKAUNA | WI | | 10/18/2012 | 0.040 | 122,175 | | | | | | 316,800 | 10/27/2011 |
| 6901563140 | | BRADENTON | FL | | 10/18/2012 | 0.040 | 38,312 | | 512 | | | | 75,000 | 10/22/2011 |
| 6901563142 | | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 162,000 | | | | | | 395,000 | 10/13/2011 |
| 6901563143 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 119,867 | | | | | | 1,200,000 | 10/31/2011 |
| 6901563146 | | SPRINGFIELD | NJ | | 10/18/2012 | 0.040 | 46,365 | | | | | | 364,000 | 11/01/2011 |
| 6901563147 | | WETUMPKA | AL | | 10/18/2012 | 0.040 | 24,293 | | | | | | 205,000 | 10/14/2011 |
| 6901563149 | | PORTLAND | OR | | 10/18/2012 | 0.055 | 15,191 | | 206 | | | | 386,000 | 10/14/2011 |
| 6901563150 | | MAZOMANIE | WI | | 10/18/2012 | 0.040 | | | | | | | 303,000 | 12/16/2011 |
| 7005178301 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 709,533 | | | | | | 1,025,000 | 09/02/2009 |
| 7005178335 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 17,670 | | | | | | 350,000 | 09/18/2009 |
| 7005178350 | | MESA | AZ | | 10/24/2012 | 0.035 | 24,189 | | | | | | 175,000 | 09/16/2009 |
| 7005663245 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 446,301 | | | | | | 815,000 | 09/11/2009 |
| 7005663260 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 1,376,636 | | | | | | 1,850,000 | 10/08/2009 |
| 7005663302 | | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 888,429 | | | | | | 1,275,000 | 09/23/2009 |
| 7005663328 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 153,297 | | | | | | 354,000 | 10/06/2009 |
| 7005663344 | | WILLIAMS | AZ | | 10/24/2012 | 0.035 | 184,893 | | | | | | 275,000 | 09/22/2009 |
| 7005663377 | | YUMA | AZ | | 10/24/2012 | 0.035 | 97,686 | | | | | | 160,000 | 09/18/2009 |
| 7005663401 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 508,010 | | | | | | 725,000 | 09/16/2009 |
| 7005663427 | | CIRCLE PINES | MN | | 10/24/2012 | 0.035 | 47,487 | | | | | | 221,000 | 09/19/2009 |
| 7005663443 | | TACOMA | WA | | 10/24/2012 | 0.035 | 86,966 | | | | | | 275,000 | 09/28/2009 |
| 7005663468 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 445,517 | | | | | | 632,000 | 09/30/2009 |
| 7005663492 | | LEMOORE | CA | | 10/24/2012 | 0.035 | | | | | | | 305,000 | 09/26/2009 |
| 7005663518 | | ESCONDIDO | CA | | 10/24/2012 | 0.035 | 133,528 | | | | | | 415,000 | 10/07/2009 |
| 7005663575 | | MORAGA | CA | | 10/24/2012 | 0.035 | 656,392 | | | | | | 830,000 | 08/19/2009 |
| 7005663609 | | CORONA | CA | | 10/24/2012 | 0.035 | 374,195 | | | | | | 820,000 | 10/22/2009 |
| 7005663625 | | CAVE CREEK | AZ | | 10/24/2012 | 0.035 | 880,260 | | | | | | 1,400,000 | 10/18/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005663641 | | PARKER | CO | | 10/24/2012 | 0.035 | 62,820 | | | | | | 225,000 | 10/21/2009 |
| 7005663666 | | POWAY | CA | | 10/24/2012 | 0.035 | 248,209 | | | | | | 370,000 | 10/11/2009 |
| 7005663708 | | WHEAT RIDGE | CO | | 10/24/2012 | 0.035 | 201,777 | | | | | | 312,000 | 10/15/2009 |
| 7005663757 | | EAGLE | CO | | 10/24/2012 | 0.035 | 730,207 | | | | | | 975,000 | 10/22/2009 |
| 7005663773 | | YUMA | AZ | | 10/24/2012 | 0.035 | 261,068 | | | | | | 355,000 | 10/29/2009 |
| 7005663799 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 228,717 | | | | | | 455,000 | 11/03/2009 |
| 7005663831 | | LAKE TAPPS | WA | | 10/24/2012 | 0.035 | 298,309 | | | | | | 500,000 | 10/16/2009 |
| 7005663864 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 166,193 | | | | | | 412,000 | 10/20/2009 |
| 7005663880 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 847,649 | | | | | | 2,500,000 | 11/06/2009 |
| 7005663914 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 505,877 | | | | | | 640,000 | 10/27/2009 |
| 7005663963 | | FREMONT | CA | | 10/24/2012 | 0.035 | 334,233 | | | | | | 600,000 | 10/29/2009 |
| 7005663989 | | GLENDALE | AZ | | 10/24/2012 | 0.035 | 317,212 | | | | | | 452,000 | 08/19/2009 |
| 7005663997 | | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.035 | 479,157 | | | | | | 974,000 | 11/07/2009 |
| 7005664037 | | ENCINITAS | CA | | 10/24/2012 | 0.035 | 839,758 | | | | | | 1,900,000 | 10/27/2009 |
| 7005664045 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 207,505 | | | | | | 910,000 | 10/19/2009 |
| 7005664052 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 387,307 | | | | | | 1,125,000 | 10/15/2009 |
| 7005664110 | | BOULDER | CO | | 10/24/2012 | 0.035 | 208,080 | | | | | | 431,000 | 11/17/2009 |
| 7005664177 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 321,817 | | | | | | 460,000 | 11/10/2009 |
| 7005664185 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 152,023 | | | | | | 205,000 | 10/29/2009 |
| 7005664219 | | WESTMINSTER | CO | | 10/24/2012 | 0.035 | 81,498 | | | | | | 196,000 | 11/18/2009 |
| 7005675322 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.035 | 1,073,280 | | | | | | 1,450,000 | 10/02/2009 |
| 7005675330 | | SCOTTS VALLEY | CA | | 10/24/2012 | 0.035 | 588,009 | | | | | | 945,000 | 11/11/2009 |
| 7005675348 | | MESA | AZ | | 10/24/2012 | 0.035 | 562,577 | | | | | | 1,200,000 | 11/17/2009 |
| 7005675363 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 108,589 | | | | | | 800,000 | 11/13/2009 |
| 7005675389 | | GOLDEN | CO | | 10/24/2012 | 0.035 | 120,793 | | | | | | 455,000 | 11/17/2009 |
| 7005675405 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 9,550 | | | | | | 590,000 | 09/16/2009 |
| 7005675447 | | YUMA | AZ | | 10/24/2012 | 0.035 | 90,536 | | | | | | 325,000 | 11/09/2009 |
| 7005675454 | | TACOMA | WA | | 10/24/2012 | 0.035 | 249,451 | | | | | | 358,000 | 11/28/2009 |
| 7005675470 | | KENT | WA | | 10/24/2012 | 0.035 | 39,466 | | | | | | 235,000 | 12/05/2009 |
| 7005675512 | | ALISO VIEJO | CA | | 10/24/2012 | 0.035 | 59,497 | | | | | | 450,000 | 12/01/2009 |
| 7005675538 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 1,086,439 | | | | | | 1,700,000 | 11/30/2009 |
| 7005675553 | | AHWAHNEE | CA | | 10/24/2012 | 0.035 | 485,203 | | | | | | 680,000 | 11/20/2009 |
| 7005675579 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 54,060 | | | | | | 1,155,000 | 12/07/2009 |
| 7005675595 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 206,776 | | | | | | 370,000 | 11/19/2009 |
| 7005675611 | | NORTHGLENN | CO | | 10/24/2012 | 0.035 | 92,345 | | | | | | 196,000 | 11/24/2009 |
| 7005675637 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 460,274 | | | | | | 1,055,000 | 12/03/2009 |
| 7005675652 | | ENCINITAS | CA | | 10/24/2012 | 0.035 | 914,572 | | | | | | 1,900,000 | 12/09/2009 |
| 7005675694 | | MORAGA | CA | | 10/24/2012 | 0.035 | 348,129 | | | | | | 975,000 | 10/28/2009 |
| 7005675736 | | EDEN PRAIRIE | MN | | 10/24/2012 | 0.035 | 147,028 | | | | | | 255,000 | 12/10/2009 |
| 7005675751 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 33,849 | | | | | | 300,000 | 12/01/2009 |
| 7005675819 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 8,112 | | | | | | 9,750,000 | 12/05/2009 |
| 7005675835 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 717,412 | | | | | | 1,650,000 | 11/27/2009 |
| 7005675850 | | LIVERMORE | CO | | 10/24/2012 | 0.035 | 93,468 | | | | | | 260,000 | 11/30/2009 |
| 7005675892 | | NORTHGLENN | CO | | 10/24/2012 | 0.035 | 139,138 | | | | | | 189,000 | 11/17/2009 |
| 7005675900 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 107,353 | | | | | | 240,000 | 12/16/2009 |
| 7005675926 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 60,624 | | | | | | 335,000 | 12/16/2009 |
| 7005675942 | | TUSCON | AZ | | 10/24/2012 | 0.035 | 690,032 | | | | | | 1,330,000 | 12/19/2009 |
| 7005675967 | | VAN NUYS | CA | | 10/24/2012 | 0.035 | 160,191 | | | | | | 347,500 | 11/23/2009 |
| 7005676015 | | THORNTON | CO | | 10/24/2012 | 0.035 | 122,837 | | | | | | 204,000 | 12/22/2009 |
| 7005676023 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | | | | | | | 275,000 | 12/07/2009 |
| 7005676031 | | ARVADA | CO | | 10/24/2012 | 0.035 | 62,142 | | | | | | 172,000 | 12/11/2009 |
| 7005676049 | | ARVADA | CO | | 10/24/2012 | 0.035 | 259,438 | | | | | | 442,000 | 12/11/2009 |
| 7005676072 | | THORNTON | CO | | 10/24/2012 | 0.035 | 120,741 | | | | | | 207,000 | 12/09/2009 |
| 7005676098 | | EAGLE | CO | | 10/24/2012 | 0.035 | 951,844 | | | | | | 1,400,000 | 11/16/2009 |
| 7005676114 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 317,638 | | | | | | 925,000 | 11/10/2009 |
| 7005676130 | | BRIGHTON | CO | | 10/24/2012 | 0.035 | 168,167 | | | | | | 230,000 | 12/11/2009 |
| 7005676171 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 171,003 | | | | | | 320,000 | 11/12/2009 |
| 7005676197 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 58,169 | | | | | | 205,000 | 11/27/2009 |
| 7005676213 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 131,098 | | | | | | 670,000 | 12/03/2009 |
| 7005676239 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 77,693 | | | | | | 630,000 | 11/27/2009 |
| 7005676296 | | ROLLING HILLS ESTAT. | CA | | 10/24/2012 | 0.035 | 7,540 | | | | | | 2,150,000 | 12/24/2010 |
| 7005691394 | | SPANAWAY | WA | | 10/24/2012 | 0.035 | 153,580 | | | | | | 330,000 | 10/17/2009 |
| 7005691410 | | DENVER | CO | | 10/24/2012 | 0.035 | 204,196 | | | | | | 355,000 | 12/18/2009 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005691436 | | DENVER | CO | | 10/24/2012 | 0.035 | 173,730 | | | | | | 450,000 | 12/17/2009 |
| 7005691451 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 1,233,845 | | | | | | 1,950,000 | 12/28/2010 |
| 7005691485 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 382,052 | | | | | | 530,000 | 12/24/2009 |
| 7005691501 | | EL DORADO HILLS | CA | | 10/24/2012 | 0.035 | 609,413 | | | | | | 1,100,000 | 12/11/2009 |
| 7005691527 | | AURORA | CO | | 10/24/2012 | 0.035 | 79,250 | | | | | | 213,000 | 12/23/2009 |
| 7005691543 | | DENVER | CO | | 10/24/2012 | 0.035 | 475,073 | | | | | | 750,000 | 11/30/2009 |
| 7005691568 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 396,233 | | | | | | 1,600,000 | 12/18/2009 |
| 7005691618 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | | | | | | | 950,000 | 11/30/2009 |
| 7005691634 | | BENNETT | CO | | 10/24/2012 | 0.035 | 140,916 | | | | | | 245,000 | 01/10/2010 |
| 7005691758 | | DENVER | CO | | 10/24/2012 | 0.035 | 174,189 | | | | | | 320,000 | 12/22/2010 |
| 7005691766 | | FALLBROOK | CA | | 10/24/2012 | 0.035 | 300,822 | | | | | | 690,000 | 12/18/2009 |
| 7005691774 | | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 61,395 | | | | | | 595,000 | 12/29/2009 |
| 7005691790 | | OAKLAND | CA | | 10/24/2012 | 0.035 | 7,321 | | | | | | 337,000 | 12/31/2009 |
| 7005691832 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 811,936 | | | | | | 1,100,000 | 12/16/2009 |
| 7005691840 | | NORTHGLENN | CO | | 10/24/2012 | 0.035 | 83,817 | | | | | | 235,000 | 01/07/2010 |
| 7005691865 | | SANTA MONICA | CA | | 10/24/2012 | 0.035 | 333,824 | | | | | | 725,000 | 11/27/2009 |
| 7005691881 | | COMMERCE CITY | CO | | 10/24/2012 | 0.035 | 174,257 | | | | | | 240,000 | 12/31/2009 |
| 7005691907 | | BERTHOUD | CO | | 10/24/2012 | 0.035 | 106,797 | | | | | | 320,000 | 01/13/2010 |
| 7005691949 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 181,274 | | | | | | 306,000 | 01/12/2010 |
| 7005691964 | | MILL VALLEY | CA | | 10/24/2012 | 0.035 | 1,138,581 | | | | | | 1,671,000 | 01/19/2010 |
| 7005691980 | | DENVER | CO | | 10/24/2012 | 0.035 | 342,960 | | | | | | 670,000 | 01/12/2010 |
| 7005692020 | | CENTENNIAL | CO | | 10/24/2012 | 0.037 | 87,986 | | | | | | 300,000 | 01/25/2010 |
| 7005692046 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 331,374 | | | | | | 695,000 | 01/26/2010 |
| 7005692129 | | BERTHOUD | CO | | 10/24/2012 | 0.035 | 125,351 | | | | | | 230,000 | 01/25/2010 |
| 7005692137 | | WOODBURY | MN | | 10/24/2012 | 0.035 | 8,638 | | | | | | 369,971 | 01/21/2010 |
| 7005692160 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 59,434 | | | | | | 395,000 | 12/15/2009 |
| 7005692186 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 155,316 | | | | | | 450,000 | 01/26/2010 |
| 7005692210 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 844,200 | | | | | | 1,155,000 | 01/25/2010 |
| 7005692251 | | DENVER | CO | | 10/24/2012 | 0.035 | 113,788 | | | | | | 211,000 | 01/27/2010 |
| 7005692277 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 192,000 | | | | | | 1,351,000 | 12/18/2009 |
| 7005692293 | | CLINTON | WA | | 10/24/2012 | 0.035 | 160,462 | | | | | | 510,000 | 02/03/2010 |
| 7005692319 | | LOUISVILLE | CO | | 10/24/2012 | 0.035 | 83,914 | | | | | | 240,000 | 01/30/2010 |
| 7005692335 | | ALAMO | CA | | 10/24/2012 | 0.035 | 554,734 | | | | | | 1,000,000 | 02/01/2010 |
| 7005692350 | | LAS VEGAS | NV | | 10/24/2012 | 0.040 | 2,646,818 | | | | | | 4,200,000 | 01/18/2010 |
| 7005692368 | | BIG BEAR LAKE | CA | | 10/24/2012 | 0.035 | 569,606 | | | | | | 760,000 | 02/03/2010 |
| 7005703470 | | AURORA | CO | | 10/24/2012 | 0.035 | 471,657 | | | | | | 645,000 | 01/26/2010 |
| 7005703496 | | LOMITA | CA | | 10/24/2012 | 0.035 | 278,593 | | | | | | 425,000 | 01/24/2010 |
| 7005703546 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | 155,890 | | | | | | 345,000 | 02/08/2010 |
| 7005703561 | | KENT | WA | | 10/24/2012 | 0.035 | 92,195 | | | | | | 1,000,000 | 01/27/2010 |
| 7005703587 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 940,453 | | | | | | 1,290,000 | 01/09/2010 |
| 7005703603 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 1,376,445 | | | | | | 1,850,000 | 02/11/2010 |
| 7005703629 | | ERIE | CO | | 10/24/2012 | 0.035 | 153,641 | | | | | | 294,000 | 02/05/2010 |
| 7005703660 | | HALF MOON BAY | CA | | 10/24/2012 | 0.035 | 589,968 | | | | | | 750,000 | 02/01/2010 |
| 7005703686 | | BIG BEAR CITY | CA | | 10/24/2012 | 0.035 | 113,985 | | | | | | 410,000 | 02/01/2010 |
| 7005703702 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 258,971 | | | | | | 499,000 | 01/20/2010 |
| 7005703728 | | BERKELEY | CA | | 10/24/2012 | 0.035 | 1,388,496 | | | | | | 2,000,000 | 02/16/2010 |
| 7005703744 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 459,221 | | | | | | 1,050,000 | 02/16/2010 |
| 7005703777 | | PLACENTIA | CA | | 10/24/2012 | 0.035 | 110,449 | | | | | | 450,000 | 01/22/2010 |
| 7005703793 | | TULALIP | WA | | 10/24/2012 | 0.035 | 234,201 | | | | | | 345,000 | 02/19/2010 |
| 7005703835 | | DEL MAR | CA | | 10/24/2012 | 0.035 | 571,635 | | | | | | 1,400,000 | 02/12/2010 |
| 7005703850 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 855,112 | | | | | | 1,225,000 | 01/14/2010 |
| 7005703884 | | LONG BEACH | CA | | 10/24/2012 | 0.035 | 145,503 | | | | | | 265,000 | 01/23/2010 |
| 7005703900 | | FIFE | WA | | 10/24/2012 | 0.035 | 48,552 | | | | | | 258,000 | 02/04/2010 |
| 7005703926 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 301,114 | | | | | | 770,000 | 02/09/2010 |
| 7005703942 | | SANTA ROSA | CA | | 10/24/2012 | 0.035 | 498,356 | | | | | | 1,070,000 | 01/24/2010 |
| 7005704007 | | TEMECULA | CA | | 10/24/2012 | 0.035 | 453,568 | | | | | | 644,000 | 02/03/2010 |
| 7005704015 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 214,154 | | | | | | 300,000 | 01/27/2009 |
| 7005704023 | | GRANITE FALLS | WA | | 10/24/2012 | 0.035 | 117,666 | | | | | | 420,000 | 02/08/2010 |
| 7005704049 | | ANAHEIM | CA | | 10/24/2012 | 0.035 | 871,830 | | | | | | 1,180,000 | 02/19/2010 |
| 7005704064 | | LOVELAND | CO | | 10/24/2012 | 0.035 | 40,723 | | | | | | 213,000 | 02/23/2010 |
| 7005704080 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 416,342 | | | | | | 800,000 | 02/11/2010 |
| 7005704106 | | PORT TOWNSEND | WA | | 10/24/2012 | 0.035 | 44 | | | | | | 460,000 | 02/05/2010 |
| 7005704122 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 260,137 | | | | | | 750,000 | 02/04/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005704148 | | KELSEYVILLE | CA | | 10/24/2012 | 0.035 | 1,761,704 | | | | | | 2,615,000 | 02/15/2010 |
| 7005704189 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 664,889 | | | | | | 1,025,000 | 03/02/2010 |
| 7005704221 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 183,381 | | | | | | 250,000 | 02/25/2010 |
| 7005704247 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 538,699 | | | | | | 1,150,000 | 11/05/2009 |
| 7005704262 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 792,722 | | | | | | 1,365,000 | 01/29/2010 |
| 7005704288 | | LAKE TAPPS | WA | | 10/24/2012 | 0.035 | 62,155 | | | | | | 485,000 | 02/25/2010 |
| 7005704320 | | SARATOGA | CA | | 10/24/2012 | 0.035 | | | | | | | 1,930,000 | 03/05/2010 |
| 7005704346 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 149,523 | | | | | | 270,000 | 03/09/2010 |
| 7005704361 | | ARVADA | CO | | 10/24/2012 | 0.035 | 305,505 | | | | | | 500,000 | 03/08/2010 |
| 7005704387 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 681,777 | | | | | | 2,500,000 | 02/05/2010 |
| 7005704403 | | CARMEL | CA | | 10/24/2012 | 0.035 | | | | | | | 1,900,000 | 02/27/2010 |
| 7005704429 | | BOULDER | CO | | 10/24/2012 | 0.035 | 634,418 | | | | | | 850,000 | 02/20/2010 |
| 7005704445 | | LONGMONT | CO | | 10/24/2012 | 0.035 | 788,397 | | | | | | 2,000,000 | 03/01/2010 |
| 7005704460 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 345,094 | | | | | | 579,000 | 03/02/2010 |
| 7005718197 | | REDMOND | WA | | 10/24/2012 | 0.035 | 124,412 | | | | | | 390,000 | 03/03/2010 |
| 7005718213 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 1,499,233 | | | | | | 3,400,000 | 03/10/2010 |
| 7005718239 | | MORRISON | CO | | 10/24/2012 | 0.035 | 90,564 | | | | | | 225,000 | 03/02/2010 |
| 7005718254 | | DENVER | CO | | 10/24/2012 | 0.035 | 44,562 | | | | | | 130,000 | 03/04/2010 |
| 7005718296 | | WHEAT RIDGE | CO | | 10/24/2012 | 0.035 | 55,567 | | | | | | 203,000 | 03/15/2010 |
| 7005718312 | | NORTHGLENN | CO | | 10/24/2012 | 0.035 | 149,071 | | | | | | 310,000 | 03/17/2010 |
| 7005718338 | | MAPLE VALLEY | WA | | 10/24/2012 | 0.035 | 57,893 | | | | | | 285,000 | 03/05/2010 |
| 7005718361 | | PARADISE VALLEY | AZ | | 10/24/2012 | 0.035 | 688,001 | | | | | | 1,100,000 | 03/09/2010 |
| 7005718379 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 585,922 | | | | | | 785,000 | 03/03/2010 |
| 7005718403 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 196,532 | | | | | | 850,000 | 03/08/2010 |
| 7005718429 | | THORNTON | CO | | 10/24/2012 | 0.035 | 144,998 | | | | | | 235,000 | 03/18/2010 |
| 7005718445 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 448,489 | | | | | | 925,000 | 03/26/2010 |
| 7005718460 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 138,984 | | | | | | 245,000 | 03/22/2010 |
| 7005718486 | | COMMERCE CITY | CO | | 10/24/2012 | 0.035 | 104,053 | | | | | | 171,000 | 03/01/2010 |
| 7005718502 | | ISSAQUAH | WA | | 10/24/2012 | 0.035 | 328,480 | | | | | | 475,000 | 02/16/2010 |
| 7005718528 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 465,959 | | | | | | 1,085,000 | 03/19/2010 |
| 7005718544 | | FIFE | WA | | 10/24/2012 | 0.035 | 178,915 | | | | | | 250,000 | 03/15/2010 |
| 7005718569 | | BUCKLEY | WA | | 10/24/2012 | 0.035 | 137,271 | | | | | | 322,000 | 03/06/2010 |
| 7005718585 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 423,719 | | | | | | 594,000 | 03/04/2010 |
| 7005718601 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 173,873 | | | | | | 453,000 | 03/19/2010 |
| 7005718643 | | LIBERTY LAKE | WA | | 10/24/2012 | 0.035 | 157,098 | | | | | | 475,000 | 02/24/2010 |
| 7005718668 | | VISTA | CA | | 10/24/2012 | 0.035 | 112,260 | | | | | | 295,000 | 03/10/2010 |
| 7005718718 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 639,484 | | | | | | 855,000 | 03/16/2010 |
| 7005718726 | | SAINT PAUL | MN | | 10/24/2012 | 0.035 | 106,676 | | | | | | 165,000 | 01/18/2010 |
| 7005718742 | | ENUMCLAW | WA | | 10/24/2012 | 0.035 | 295,434 | | | | | | 475,000 | 02/20/2010 |
| 7005718767 | | KIRKLAND | WA | | 10/24/2012 | 0.035 | 580,414 | | | | | | 1,090,000 | 02/24/2010 |
| 7005718783 | | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.035 | 1,381 | | | | | | 1,200,000 | 02/23/2010 |
| 7005718809 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 769,357 | | | | | | 1,180,000 | 03/13/2010 |
| 7005718825 | | FREDERICK | CO | | 10/24/2012 | 0.035 | 95,634 | | | | | | 260,000 | 03/22/2010 |
| 7005718841 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 395,785 | | | | | | 660,000 | 03/01/2010 |
| 7005718866 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 121,504 | | | | | | 240,000 | 03/19/2010 |
| 7005718882 | | EAGLE | CO | | 10/24/2012 | 0.035 | 274,574 | | | | | | 412,000 | 01/12/2010 |
| 7005718908 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 452,324 | | | | | | 1,100,000 | 03/26/2010 |
| 7005718924 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 234,064 | | | | | | 305,000 | 03/05/2010 |
| 7005718940 | | CORVALLIS | OR | | 10/24/2012 | 0.035 | 41,043 | | | | | | 450,000 | 03/18/2010 |
| 7005718973 | | LARKSPUR | CO | | 10/24/2012 | 0.035 | 380,790 | | | | | | 775,000 | 03/26/2010 |
| 7005718999 | | RANCHO SANTA FE | CA | | 10/24/2012 | 0.035 | 1,700,000 | | | | | | 6,100,000 | 03/19/2010 |
| 7005719013 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 271,734 | | | | | | 420,000 | 04/01/2010 |
| 7005719047 | | EDGEWATER | CO | | 10/24/2012 | 0.035 | 54,453 | | | | | | 212,000 | 03/02/2010 |
| 7005719062 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 47,827 | | | | | | 250,000 | 03/19/2010 |
| 7005719104 | | CAMBRIDGE | MN | | 10/24/2012 | 0.035 | 198,687 | | | | | | 280,000 | 03/08/2010 |
| 7005719120 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 394,665 | | | | | | 540,000 | 02/18/2010 |
| 7005719138 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 230,481 | | | | | | 308,000 | 03/25/2010 |
| 7005719161 | | LAKEWOOD | WA | | 10/24/2012 | 0.035 | 182,465 | | | | | | 950,000 | 03/04/2010 |
| 7005719187 | | SAN CARLOS | CA | | 10/24/2012 | 0.035 | 629,224 | | | | | | 1,140,000 | 03/28/2010 |
| 7005730283 | | FARMINGTON | MN | | 10/24/2012 | 0.035 | 899,905 | | | | | | 1,200,000 | 04/07/2010 |
| 7005730291 | | VALLEYFORD | WA | | 10/24/2012 | 0.035 | 87,136 | | | | | | 340,000 | 03/16/2010 |
| 7005730317 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 221,483 | | | | | | 690,000 | 03/31/2010 |
| 7005730333 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 822,293 | | | | | | 1,100,000 | 03/18/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005730358 | | RENTON | WA | | 10/24/2012 | 0.035 | 21,146 | | | | | | 430,000 | 02/23/2010 |
| 7005730432 | | COTOPAXI | CO | | 10/24/2012 | 0.035 | 73,025 | | | | | | 150,000 | 03/18/2010 |
| 7005730481 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 542,122 | | | | | | 750,000 | 04/05/2010 |
| 7005730499 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 958,782 | | | | | | 1,490,000 | 04/07/2010 |
| 7005730515 | | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.035 | 1,499,830 | | | | | | 2,300,000 | 04/06/2010 |
| 7005730549 | | WESTMINISTER | CO | | 10/24/2012 | 0.035 | (2,310) | | | | | | 205,000 | 03/23/2010 |
| 7005730572 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 1,125,940 | | | | | | 1,775,000 | 04/05/2010 |
| 7005730598 | | DENVER | CO | | 10/24/2012 | 0.035 | 341,111 | | | | | | 795,800 | 04/16/2010 |
| 7005730622 | | ANAHEIM | CA | | 10/24/2012 | 0.035 | 265,206 | | | | | | 430,000 | 03/13/2010 |
| 7005730655 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 106,616 | | | | | | 390,000 | 03/31/2010 |
| 7005730671 | | EUGENE | OR | | 10/24/2012 | 0.035 | 37,303 | | | | | | 201,000 | 04/01/2010 |
| 7005730705 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 320,508 | | | | | | 500,000 | 03/23/2010 |
| 7005730739 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 143,805 | | | | | | 230,000 | 03/25/2010 |
| 7005730812 | | EDMONDS | WA | | 10/24/2012 | 0.035 | 737,480 | | | | | | 1,050,000 | 04/06/2010 |
| 7005730820 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 287,743 | | | | | | 412,000 | 04/13/2010 |
| 7005730838 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 399,546 | | | | | | 540,000 | 04/02/2010 |
| 7005730879 | | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.035 | 907,334 | | | | | | 1,800,000 | 04/05/2010 |
| 7005730887 | | PARKER | CO | | 10/24/2012 | 0.035 | 355,958 | | | | | | 535,000 | 04/20/2010 |
| 7005730903 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 208,631 | | | | | | 329,000 | 04/11/2010 |
| 7005730911 | | FAIRPLAY | CO | | 10/24/2012 | 0.035 | 66,981 | | | | | | 315,000 | 04/08/2010 |
| 7005730945 | | MORRISON | CO | | 10/24/2012 | 0.035 | 399,267 | | | | | | 3,000,000 | 04/06/2010 |
| 7005730960 | | ARLINGTON | WA | | 10/24/2012 | 0.035 | 234,356 | | | | | | 315,000 | 04/07/2010 |
| 7005730986 | | ARVADA | CO | | 10/24/2012 | 0.035 | 139,086 | | | | | | 279,000 | 04/14/2010 |
| 7005731026 | | FORT COLLINS | CO | | 10/24/2012 | 0.035 | 47,577 | | | | | | 260,000 | 04/01/2010 |
| 7005731034 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 287,955 | | | | | | 460,000 | 04/05/2010 |
| 7005731042 | | ROCKLIN | CA | | 10/24/2012 | 0.035 | 602,344 | | | | | | 900,000 | 04/09/2010 |
| 7005731067 | | LOS ALTOS | CA | | 10/24/2012 | 0.035 | 677,844 | | | | | | 1,450,000 | 04/17/2010 |
| 7005731109 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 871,200 | | | | | | 1,500,000 | 03/30/2010 |
| 7005731133 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 293,336 | | | | | | 390,000 | 04/16/2010 |
| 7005731216 | | HILLSBORO | OR | | 10/24/2012 | 0.035 | 578,766 | | | | | | 970,000 | 04/16/2010 |
| 7005731232 | | ERIE | CO | | 10/24/2012 | 0.035 | 153,017 | | | | | | 350,000 | 04/21/2010 |
| 7005731257 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 1,208,170 | | | | | | 2,200,000 | 05/04/2010 |
| 7005731273 | | FALCON HEIGHTS | MN | | 10/24/2012 | 0.035 | 138,628 | | | | | | 300,000 | 03/23/2010 |
| 7005741561 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 583,428 | | | | | | 930,000 | 04/27/2010 |
| 7005741587 | | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | 0.035 | 1,185,795 | | | | | | 2,000,000 | 04/27/2010 |
| 7005741603 | | GOLDEN | CO | | 10/24/2012 | 0.035 | 249,928 | | | | | | 359,900 | 05/06/2010 |
| 7005741629 | | PISMO BEACH | CA | | 10/24/2012 | 0.035 | 1,188,722 | | | | | | 3,800,000 | 03/22/2010 |
| 7005741645 | | QUILCENE | WA | | 10/24/2012 | 0.035 | 126,997 | | | | | | 390,000 | 04/07/2010 |
| 7005741660 | | ESCONDIDO | CA | | 10/24/2012 | 0.035 | 445,767 | | | | | | 1,150,000 | 05/03/2010 |
| 7005741694 | | LAS VEGAS | NV | | 10/24/2012 | 0.035 | 13,707 | | | | | | 231,000 | 04/09/2010 |
| 7005741710 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 471,252 | | | | | | 900,000 | 04/26/2010 |
| 7005741736 | | NEWPORT BEACH | CA | | 10/24/2012 | 0.035 | 261,095 | | | | | | 1,700,000 | 03/28/2010 |
| 7005741751 | | TRUCKEE | CA | | 10/24/2012 | 0.035 | 282,023 | | | | | | 530,000 | 05/06/2010 |
| 7005741777 | | NOVATO | CA | | 10/24/2012 | 0.035 | 787,092 | | | | | | 1,150,000 | 05/06/2010 |
| 7005741793 | | LAGUNA HILLS | CA | | 10/24/2012 | 0.035 | 598,637 | | | | | | 870,000 | 05/10/2010 |
| 7005741819 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 454,052 | | | | | | 609,000 | 03/11/2010 |
| 7005741835 | | RICHMOND | CA | | 10/24/2012 | 0.035 | 339,837 | | | | | | 440,000 | 03/27/2010 |
| 7005741850 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 136,252 | | | | | | 740,000 | 05/06/2010 |
| 7005741876 | | RIFLE | CO | | 10/24/2012 | 0.035 | 182,861 | | | | | | 300,000 | 04/29/2010 |
| 7005741892 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 315,433 | | | | | | 430,000 | 04/07/2010 |
| 7005741918 | | THORNTON | CO | | 10/24/2012 | 0.035 | 147,859 | | | | | | 362,000 | 05/04/2010 |
| 7005741934 | | SAN GERONIMO | CA | | 10/24/2012 | 0.035 | 939,869 | | | | | | 1,600,000 | 04/07/2010 |
| 7005741959 | | HEALDSBURG | CA | | 10/24/2012 | 0.035 | 191,625 | | | | | | 830,000 | 04/22/2010 |
| 7005741975 | | TORRANCE | CA | | 10/24/2012 | 0.035 | 199,120 | | | | | | 485,000 | 05/11/2010 |
| 7005741991 | | OREGON CITY | OR | | 10/24/2012 | 0.035 | 41,273 | | | | | | 205,000 | 05/03/2010 |
| 7005742015 | | CORTE MADERA | CA | | 10/24/2012 | 0.035 | 2,450,000 | | | | | | 3,600,000 | 04/07/2010 |
| 7005742031 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 509,378 | | | | | | 735,000 | 04/22/2010 |
| 7005742056 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 1,250,612 | | | | | | 2,400,000 | 04/26/2010 |
| 7005742072 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 155,354 | | | | | | 235,000 | 05/06/2010 |
| 7005742106 | | OGDEN | UT | | 10/24/2012 | 0.035 | 94,827 | | | | | | 155,000 | 04/27/2010 |
| 7005742114 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 443,476 | | | | | | 920,000 | 05/06/2010 |
| 7005742148 | | WEST LINN | OR | | 10/24/2012 | 0.035 | 161,862 | | | | | | 270,000 | 04/12/2010 |
| 7005742171 | | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.035 | 210,235 | | | | | | 2,100,000 | 05/01/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005742197 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 55,464 | | | | | | 247,000 | 05/10/2010 |
| 7005742213 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 401,276 | | | | | | 740,000 | 05/10/2010 |
| 7005742239 | | SNOWMASS VILLAGE | CO | | 10/24/2012 | 0.035 | 1,115,000 | | | | | | 1,650,000 | 04/17/2010 |
| 7005742262 | | SNOHOMISH | WA | | 10/24/2012 | 0.035 | 269,017 | | | | | | 425,000 | 05/10/2010 |
| 7005742320 | | WILSONVILLE | OR | | 10/24/2012 | 0.036 | 425,655 | | | | | | 580,000 | 05/05/2010 |
| 7005742395 | | AURORA | CO | | 10/24/2012 | 0.035 | 158,929 | | | | | | 360,000 | 05/14/2010 |
| 7005742411 | | SANTA ROSA | CA | | 10/24/2012 | 0.035 | 1,037,592 | | | | | | 1,400,000 | 05/05/2010 |
| 7005742437 | | MALIBU | CA | | 10/24/2012 | 0.035 | 1,322,621 | | | | | | 2,150,000 | 05/10/2010 |
| 7005742452 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 635,579 | | | | | | 1,300,000 | 04/29/2010 |
| 7005742478 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 302,695 | | | | | | 420,000 | 05/14/2010 |
| 7005742494 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 191,191 | | | | | | 510,000 | 04/29/2010 |
| 7005742510 | | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.035 | 154,821 | | | | | | 475,000 | 05/12/2010 |
| 7005742536 | | EDEN PRAIRIE | MN | | 10/24/2012 | 0.035 | 194,357 | | | | | | 415,000 | 04/23/2010 |
| 7005752139 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 421,605 | | | | | | 740,000 | 04/21/2010 |
| 7005752154 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 505,056 | | | | | | 680,000 | 04/29/2010 |
| 7005752170 | | FAIRFIELD | CA | | 10/24/2012 | 0.035 | 610,579 | | | | | | 850,000 | 05/22/2010 |
| 7005752220 | | MESA | AZ | | 10/24/2012 | 0.035 | 430,028 | | | | | | 575,000 | 05/25/2010 |
| 7005752246 | | KIRKLAND | WA | | 10/24/2012 | 0.035 | 147,977 | | | | | | 265,000 | 05/12/2010 |
| 7005752253 | | MONTEREY | CA | | 10/24/2012 | 0.035 | 551,273 | | | | | | 900,000 | 05/17/2010 |
| 7005752279 | | PEBBLE BEACH | CA | | 10/24/2012 | 0.035 | | | | | | | 3,800,000 | 04/19/2010 |
| 7005752295 | | ALAMO | CA | | 10/24/2012 | 0.035 | 339,033 | | | | | | 1,400,000 | 05/06/2010 |
| 7005752311 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 309,876 | | | | | | 610,000 | 05/19/2010 |
| 7005752337 | | JAMESTOWN | CO | | 10/24/2012 | 0.035 | 154,041 | | | | | | 355,000 | 05/18/2010 |
| 7005752378 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 40,465 | | | | | | 250,000 | 05/17/2010 |
| 7005752394 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 670,109 | | | | | | 1,415,000 | 04/23/2010 |
| 7005752410 | | LAYTON | UT | | 10/24/2012 | 0.035 | 46,483 | | | | | | 270,000 | 05/06/2010 |
| 7005752444 | | TEMPE | AZ | | 10/24/2012 | 0.035 | 75,981 | | | | | | 183,000 | 05/20/2010 |
| 7005752469 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 973,843 | | | | | | 1,825,000 | 05/13/2010 |
| 7005752485 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 498,998 | | | | | | 1,078,000 | 03/27/2010 |
| 7005752501 | | LOOMIS | CA | | 10/24/2012 | 0.036 | 702,905 | | | | | | 1,040,000 | 05/17/2010 |
| 7005752550 | | KIRKLAND | WA | | 10/24/2012 | 0.035 | 721,316 | | | | | | 1,275,000 | 05/27/2010 |
| 7005752576 | | ERIE | CO | | 10/24/2012 | 0.035 | 226,177 | | | | | | 325,000 | 05/17/2010 |
| 7005752592 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 391,522 | | | | | | 990,000 | 04/23/2010 |
| 7005752618 | | AUBURN | WA | | 10/24/2012 | 0.035 | 254,994 | | | | | | 340,000 | 05/17/2010 |
| 7005752634 | | LAKE OSWEGO | OR | | 10/24/2012 | 0.035 | 137,688 | | | | | | 505,000 | 05/21/2010 |
| 7005752659 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 1,043,824 | | | | | | 1,550,000 | 06/04/2010 |
| 7005752675 | | LADERA RANCH | CA | | 10/24/2012 | 0.035 | 287,685 | | | | | | 1,015,000 | 06/08/2010 |
| 7005752691 | | HENDERSON | NV | | 10/24/2012 | 0.035 | 89,881 | | | | | | 227,000 | 05/07/2010 |
| 7005752717 | | ARVADA | CO | | 10/24/2012 | 0.036 | 277,356 | | | | | | 390,000 | 05/17/2010 |
| 7005752733 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 261,768 | | | | | | 395,000 | 05/24/2010 |
| 7005752758 | | CONIFER | CO | | 10/24/2012 | 0.035 | 42,802 | | | | | | 250,000 | 06/01/2010 |
| 7005752857 | | DENVER | CO | | 10/24/2012 | 0.035 | 269,163 | | | | | | 400,000 | 04/21/2010 |
| 7005752873 | | LEBANON | OR | | 10/24/2012 | 0.035 | 87,680 | | | | | | 715,000 | 06/01/2010 |
| 7005752899 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 223,124 | | | | | | 314,000 | 06/03/2010 |
| 7005752915 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 527,281 | | | | | | 710,000 | 05/19/2010 |
| 7005752956 | | KENT | WA | | 10/24/2012 | 0.035 | 187,682 | | | | | | 285,000 | 05/07/2010 |
| 7005752972 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 419,570 | | | | | | 595,000 | 05/19/2010 |
| 7005752998 | | MONMOUTH | OR | | 10/24/2012 | 0.036 | 133,872 | | | | | | 214,000 | 05/25/2010 |
| 7005753012 | | NEWPORT BEACH | CA | | 10/24/2012 | 0.035 | 695,532 | | | | | | 3,300,000 | 06/03/2010 |
| 7005753038 | | MESA | AZ | | 10/24/2012 | 0.035 | 405,781 | | | | | | 510,000 | 04/09/2010 |
| 7005759837 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 73,300 | | | | | | 500,000 | 05/12/2010 |
| 7005759852 | | KENT | WA | | 10/24/2012 | 0.035 | 150,689 | | | | | | 550,000 | 06/10/2010 |
| 7005759910 | | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 146,039 | | | | | | 240,000 | 06/14/2010 |
| 7005759936 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 5,991 | | | | | | 205,000 | 06/17/2010 |
| 7005759951 | | EVERETT | WA | | 10/24/2012 | 0.035 | 144,709 | | | | | | 282,000 | 06/19/2010 |
| 7005759977 | | SAN RAFAEL | CA | | 10/24/2012 | 0.035 | 318,580 | | | | | | 975,000 | 05/28/2010 |
| 7005759993 | | LA VERNE | CA | | 10/24/2012 | 0.035 | 370,233 | | | | | | 688,000 | 06/12/2010 |
| 7005760017 | | MONUMENT | CO | | 10/24/2012 | 0.035 | 490,811 | | | | | | 775,000 | 06/03/2010 |
| 7005760033 | | IRVINE | CA | | 10/24/2012 | 0.036 | 1,180,674 | | | | | | 1,575,000 | 05/28/2010 |
| 7005760058 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 244,468 | | | | | | 450,000 | 06/01/2010 |
| 7005760074 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 288,886 | | | | | | 440,000 | 06/13/2010 |
| 7005760090 | | SPRING VALLEY | CA | | 10/24/2012 | 0.035 | 91,732 | | | | | | 265,000 | 06/18/2010 |
| 7005760124 | | WALNUT | CA | | 10/24/2012 | 0.035 | 561,297 | | | | | | 750,000 | 04/16/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005760140 | | MOLALLA | OR | | 10/24/2012 | 0.035 | 106,426 | | | | | | 281,000 | 05/24/2010 |
| 7005760165 | | ORANGE | CA | | 10/24/2012 | 0.035 | | | | | | | 590,000 | 05/29/2010 |
| 7005760181 | | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 455,672 | | | | | | 705,000 | 06/03/2010 |
| 7005760231 | | FALLBROOK | CA | | 10/24/2012 | 0.035 | 374,480 | | | | | | 736,000 | 06/08/2010 |
| 7005760256 | | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 526,430 | | | | | | 1,000,000 | 06/26/2010 |
| 7005760264 | | MINNETONKA | MN | | 10/24/2012 | 0.035 | 169,443 | | | | | | 280,000 | 06/17/2010 |
| 7005760272 | | DENVER | CO | | 10/24/2012 | 0.035 | 229,955 | | | | | | 320,000 | 05/07/2010 |
| 7005760280 | | PARKER | CO | | 10/24/2012 | 0.035 | 248,149 | | | | | | 410,000 | 06/14/2010 |
| 7005760306 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 171,147 | | | | | | 265,000 | 03/29/2010 |
| 7005760322 | | CHULA VISTA | CA | | 10/24/2012 | 0.036 | 383,231 | | | | | | 565,000 | 06/14/2010 |
| 7005760348 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 115,283 | | | | | | 350,000 | 06/26/2010 |
| 7005760371 | | SAN CLEMENTE | CA | | 10/24/2012 | 0.036 | 301,747 | | | | | | 524,000 | 06/23/2010 |
| 7005760413 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | 372,331 | | | | | | 520,000 | 05/17/2010 |
| 7005760439 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 105,758 | | | | | | 240,000 | 06/18/2010 |
| 7005760454 | | LAFAYETTE | CO | | 10/24/2012 | 0.035 | 203,590 | | | | | | 325,000 | 06/18/2010 |
| 7005760496 | | SEDONA | AZ | | 10/24/2012 | 0.035 | 291,340 | | | | | | 505,000 | 06/21/2010 |
| 7005760512 | | MILL VALLEY | CA | | 10/24/2012 | 0.035 | 550,914 | | | | | | 1,200,000 | 04/29/2010 |
| 7005760538 | | SAN MATEO | CA | | 10/24/2012 | 0.035 | 1,145,553 | | | | | | 1,800,000 | 06/03/2010 |
| 7005760553 | | YUMA | AZ | | 10/24/2012 | 0.035 | 135,326 | | | | | | 283,900 | 06/10/2010 |
| 7005760579 | | CORVALLIS | OR | | 10/24/2012 | 0.035 | 119,242 | | | | | | 205,000 | 06/15/2010 |
| 7005760595 | | CEDAR HILLS | UT | | 10/24/2012 | 0.035 | 216,935 | | | | | | 340,000 | 06/22/2010 |
| 7005760611 | | WESTMINSTER | CO | | 10/24/2012 | 0.035 | 374,420 | | | | | | 555,000 | 07/01/2010 |
| 7005760652 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 192,665 | | | | | | 375,000 | 06/20/2010 |
| 7005760678 | | WESTON | OR | | 10/24/2012 | 0.035 | 500,093 | | | | | | 860,000 | 04/29/2010 |
| 7005760694 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 1,117,151 | | | | | | 1,500,000 | 07/02/2010 |
| 7005760736 | | SANTA BARBARA | CA | | 10/24/2012 | 0.035 | | | | | | | 650,000 | 07/05/2010 |
| 7005760751 | | OXNARD | CA | | 10/24/2012 | 0.035 | 504,259 | | | | | | 790,000 | 07/15/2010 |
| 7005760777 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 723,471 | | | | | | 1,070,000 | 06/14/2010 |
| 7005760819 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 35,364 | | | | | | 1,160,000 | 06/07/2010 |
| 7005769174 | | LA JOLLA | CA | | 10/24/2012 | 0.035 | 448,906 | | | | | | 1,600,000 | 06/18/2010 |
| 7005769216 | | PACIFICA | CA | | 10/24/2012 | 0.035 | 151,576 | | | | | | 580,000 | 06/21/2010 |
| 7005769232 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 393,091 | | | | | | 530,000 | 06/28/2010 |
| 7005769257 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 78,832 | | | | | | 225,000 | 07/02/2010 |
| 7005769273 | | RAMONA | CA | | 10/24/2012 | 0.035 | 24,555 | | | | | | 400,000 | 06/24/2010 |
| 7005769299 | | PARADISE VALLEY | AZ | | 10/24/2012 | 0.035 | 1,497,503 | | | | | | 2,500,000 | 07/08/2010 |
| 7005769315 | | SACRAMENTO | CA | | 10/24/2012 | 0.035 | 210,534 | | | | | | 310,000 | 05/12/2010 |
| 7005769323 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 97,866 | | | | | | 365,000 | 06/22/2010 |
| 7005769356 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 148,823 | | | | | | 305,000 | 07/02/2010 |
| 7005769380 | | MURPHYS | CA | | 10/24/2012 | 0.036 | 194,863 | | | | | | 350,000 | 07/06/2010 |
| 7005769406 | | DANVILLE | CA | | 10/24/2012 | 0.036 | 532,024 | | | | | | 834,500 | 07/15/2010 |
| 7005769455 | | CORONA | CA | | 10/24/2012 | 0.035 | 52,836 | | | | | | 315,000 | 07/03/2010 |
| 7005769463 | | YUMA | AZ | | 10/24/2012 | 0.035 | 294,463 | | | | | | 415,000 | 05/17/2010 |
| 7005769489 | | THORNTON | CO | | 10/24/2012 | 0.036 | 240,621 | | | | | | 345,000 | 06/23/2010 |
| 7005769505 | | FOREST BROVE | OR | | 10/24/2012 | 0.036 | 153,347 | | | | | | 240,000 | 07/08/2010 |
| 7005769521 | | LAFAYETTE | CA | | 10/24/2012 | 0.036 | 1,487,353 | | | | | | 2,150,000 | 06/08/2010 |
| 7005769554 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 1,087,790 | | | | | | 2,000,000 | 07/07/2010 |
| 7005769562 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 378,498 | | | | | | 560,000 | 07/29/2010 |
| 7005769588 | | HAPPY VALLEY | OR | | 10/24/2012 | 0.036 | 218,863 | | | | | | 302,000 | 07/11/2010 |
| 7005769604 | | TRINIDAD | CO | | 10/24/2012 | 0.036 | 180,941 | | | | | | 264,000 | 07/13/2010 |
| 7005769646 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 1,196,733 | | | | | | 1,600,000 | 07/23/2010 |
| 7005769661 | | RENTON | WA | | 10/24/2012 | 0.035 | 231,281 | | | | | | 350,000 | 07/23/2010 |
| 7005769695 | | ORANGE | CA | | 10/24/2012 | 0.035 | 260,136 | | | | | | 367,000 | 05/14/2010 |
| 7005769711 | | CUPERTINO | CA | | 10/24/2012 | 0.035 | 647,320 | | | | | | 1,168,500 | 07/26/2010 |
| 7005769737 | | GOLDEN | CO | | 10/24/2012 | 0.035 | 564,425 | | | | | | 880,000 | 06/29/2010 |
| 7005769752 | | EVERGREEN | CO | | 10/24/2012 | 0.035 | 544,310 | | | | | | 1,200,000 | 04/14/2010 |
| 7005769778 | | OLYMPIA | WA | | 10/24/2012 | 0.036 | 157,604 | | | | | | 212,000 | 07/21/2010 |
| 7005769794 | | DIABLO | CA | | 10/24/2012 | 0.035 | 825,247 | | | | | | 3,700,000 | 07/22/2010 |
| 7005769810 | | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 968,349 | | | | | | 1,700,000 | 06/07/2010 |
| 7005769836 | | ROLLING HILLS ESTATE | CA | | 10/24/2012 | 0.036 | 919,683 | | | | | | 1,375,000 | 04/08/2010 |
| 7005769851 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 780,301 | | | | | | 1,200,000 | 07/20/2010 |
| 7005769885 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 178,971 | | | | | | 400,000 | 07/09/2010 |
| 7005769893 | | PARKER | CO | | 10/24/2012 | 0.035 | 92,221 | | | | | | 320,000 | 07/01/2010 |
| 7005769919 | | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.036 | 93,644 | | | | | | 775,000 | 07/24/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005769935 | | GOLDEN | CO | | 10/24/2012 | 0.036 | 850,899 | | | | | | 1,200,000 | 05/26/2010 |
| 7005769950 | | ISSAQUAH | WA | | 10/24/2012 | 0.035 | 1,797 | | | | | | 270,000 | 07/19/2010 |
| 7005769976 | | PARKER | CO | | 10/24/2012 | 0.035 | 228,414 | | | | | | 625,000 | 07/15/2010 |
| 7005769992 | | SAN JOSE | CA | | 10/24/2012 | 0.036 | 403,173 | | | | | | 625,000 | 06/19/2010 |
| 7005770016 | | PARKER | CO | | 10/24/2012 | 0.035 | 737,338 | | | | | | 1,100,000 | 07/29/2010 |
| 7005770065 | | DENVER | CO | | 10/24/2012 | 0.035 | 214,700 | | | | | | 311,000 | 07/19/2010 |
| 7005770081 | | POWAY | CA | | 10/24/2012 | 0.035 | 651,764 | | | | | | 1,150,000 | 07/29/2010 |
| 7005770107 | | MILL VALLEY | CA | | 10/24/2012 | 0.036 | 1,116,672 | | | | | | 1,527,000 | 06/29/2010 |
| 7005770123 | | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 986,613 | | | | | | 1,400,000 | 07/30/2010 |
| 7005770149 | | SAN JOSE | CA | | 10/24/2012 | 0.036 | 509,846 | | | | | | 825,000 | 07/27/2010 |
| 7005770164 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 163,088 | | | | | | 315,000 | 07/25/2010 |
| 7005779439 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 497,895 | | | | | | 825,000 | 06/22/2010 |
| 7005779470 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 636,775 | | | | | | 850,000 | 07/22/2010 |
| 7005779496 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 684,445 | | | | | | 950,000 | 08/02/2010 |
| 7005779512 | | WOODWAY | WA | | 10/24/2012 | 0.035 | 1,164,873 | | | | | | 2,150,000 | 05/20/2010 |
| 7005779546 | | LOS ALTOS | CA | | 10/24/2012 | 0.039 | 1,597,198 | | | | | | 2,400,000 | 07/31/2010 |
| 7005779553 | | CAMARILLO | CA | | 10/24/2012 | 0.035 | 322,967 | | | | | | 580,000 | 07/23/2010 |
| 7005779629 | | REDMOND | WA | | 10/24/2012 | 0.036 | | | | | | | 430,000 | 06/17/2010 |
| 7005779660 | | FORT COLLINS | CO | | 10/24/2012 | 0.035 | 47,184 | | | | | | 260,000 | 08/09/2010 |
| 7005779686 | | ROY | WA | | 10/24/2012 | 0.035 | 408,909 | | | | | | 600,000 | 07/12/2010 |
| 7005779702 | | ALAMO | CA | | 10/24/2012 | 0.036 | 854,666 | | | | | | 1,075,000 | 07/01/2010 |
| 7005779728 | | SUMNER | WA | | 10/24/2012 | 0.035 | 165,984 | | | | | | 425,000 | 07/21/2010 |
| 7005779744 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 241,597 | | | | | | 530,000 | 07/30/2010 |
| 7005779769 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 233,252 | | | | | | 630,000 | 07/20/2010 |
| 7005779785 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 214,534 | | | | | | 500,000 | 06/12/2010 |
| 7005779819 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 342,996 | | | | | | 750,000 | 07/16/2010 |
| 7005779835 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 134,387 | | | | | | 280,000 | 07/30/2010 |
| 7005779850 | | GOLDEN | CO | | 10/24/2012 | 0.035 | 251,818 | | | | | | 875,000 | 08/02/2010 |
| 7005779876 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 997,584 | | | | | | 1,430,000 | 08/09/2010 |
| 7005779892 | | SAN JOSE | CA | | 10/24/2012 | 0.036 | 929,114 | | | | | | 1,200,000 | 07/23/2010 |
| 7005779918 | | TORRANCE | CA | | 10/24/2012 | 0.035 | 116,996 | | | | | | 617,500 | 07/20/2010 |
| 7005779934 | | FOUNTAIN HILLS | AZ | | 10/24/2012 | 0.035 | 486,206 | | | | | | 815,000 | 07/31/2010 |
| 7005779959 | | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 185,688 | | | | | | 300,000 | 08/11/2010 |
| 7005779975 | | LOS GATOS | CA | | 10/24/2012 | 0.035 | 182,563 | | | | | | 1,175,000 | 08/13/2010 |
| 7005779991 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 161,864 | | | | | | 255,000 | 08/03/2010 |
| 7005780056 | | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.035 | 385,705 | | | | | | 615,000 | 07/12/2010 |
| 7005780072 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 954,038 | | | | | | 1,800,000 | 08/20/2010 |
| 7005780098 | | LITTLETON | CO | | 10/24/2012 | 0.035 | | | | | | | 330,000 | 08/23/2010 |
| 7005780114 | | EDINA | MN | | 10/24/2012 | 0.035 | 186,805 | | | | | | 692,400 | 07/25/2010 |
| 7005780130 | | BRIGHTON | CO | | 10/24/2012 | 0.036 | 123,284 | | | | | | 165,000 | 08/04/2010 |
| 7005780155 | | GIG HARBOR | WA | | 10/24/2012 | 0.035 | 389,564 | | | | | | 550,000 | 08/10/2010 |
| 7005780197 | | SMITHFIELD | UT | | 10/24/2012 | 0.035 | 5,928 | | | | | | 212,000 | 08/24/2010 |
| 7005780213 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 206,877 | | | | | | 370,000 | 08/18/2010 |
| 7005780239 | | CUPERTINO | CA | | 10/24/2012 | 0.036 | 1,141,312 | | | | | | 1,950,000 | 08/24/2010 |
| 7005780254 | | BOULDER | CO | | 10/24/2012 | 0.036 | 702,505 | | | | | | 980,000 | 06/28/2010 |
| 7005780270 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 798,520 | | | | | | 1,150,000 | 08/26/2010 |
| 7005780296 | | DUBLIN | CA | | 10/24/2012 | 0.035 | 575,120 | | | | | | 964,000 | 09/15/2010 |
| 7005780312 | | BUCKLEY | WA | | 10/24/2012 | 0.035 | 179,049 | | | | | | 400,000 | 08/24/2010 |
| 7005780338 | | MALIBU | CA | | 10/24/2012 | 0.036 | 1,163,964 | | | | | | 2,100,000 | 07/14/2010 |
| 7005780353 | | SAN MARCOS | CA | | 10/24/2012 | 0.035 | 91,786 | | | | | | 465,000 | 07/09/2010 |
| 7005780379 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 263,083 | | | | | | 360,000 | 08/24/2010 |
| 7005780395 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 336,191 | | | | | | 885,000 | 09/01/2010 |
| 7005780411 | | THOUSAND OAKS | CA | | 10/24/2012 | 0.036 | 378,918 | | | | | | 615,000 | 07/29/2010 |
| 7005780437 | | WESTMINSTER | CO | | 10/24/2012 | 0.035 | 145,193 | | | | | | 201,000 | 09/07/2010 |
| 7005786871 | | KIRKLAND | WA | | 10/24/2012 | 0.036 | 288,714 | | | | | | 450,000 | 08/24/2010 |
| 7005786897 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 267,688 | | | | | | 370,000 | 09/16/2010 |
| 7005786947 | | SARATOGA | CA | | 10/24/2012 | 0.035 | 1,127,755 | | | | | | 3,150,000 | 09/07/2010 |
| 7005786954 | | REXBURG | ID | | 10/24/2012 | 0.035 | 243,379 | | | | | | 550,000 | 08/10/2010 |
| 7005786962 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 134,739 | | | | | | 595,000 | 08/21/2010 |
| 7005786970 | | AURORA | CO | | 10/24/2012 | 0.035 | 100,912 | | | | | | 135,000 | 08/31/2010 |
| 7005786996 | | MONMOUTH | OR | | 10/24/2012 | 0.035 | 125,747 | | | | | | 285,000 | 08/04/2010 |
| 7005787010 | | COMMERCE CITY | CO | | 10/24/2012 | 0.036 | 485,896 | | | | | | 725,000 | 08/16/2010 |
| 7005787036 | | REDWOOD CITY | CA | | 10/24/2012 | 0.035 | 745,964 | | | | | | 1,750,000 | 08/14/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005787051 | | ERIE | CO | | 10/24/2012 | 0.035 | 139,918 | | | | | | 330,000 | 09/16/2010 |
| 7005787077 | | AURORA | CO | | 10/24/2012 | 0.036 | 285,438 | | | | | | 465,000 | 09/10/2010 |
| 7005787093 | | ROSEMOUNT | MN | | 10/24/2012 | 0.035 | 539,440 | | | | | | 981,000 | 08/11/2010 |
| 7005787135 | | BRENTWOOD | CA | | 10/24/2012 | 0.035 | 368,283 | | | | | | 525,000 | 08/23/2010 |
| 7005787150 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 313,427 | | | | | | 610,000 | 08/19/2010 |
| 7005787218 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 224,079 | | | | | | 442,000 | 09/14/2010 |
| 7005787234 | | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 162,516 | | | | | | 272,000 | 08/16/2010 |
| 7005787259 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 194,586 | | | | | | 490,000 | 09/02/2010 |
| 7005787291 | | FIRESTONE | CO | | 10/24/2012 | 0.035 | (326) | | | | | | 259,900 | 09/08/2010 |
| 7005787317 | | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 120,892 | | | | | | 267,000 | 08/02/2010 |
| 7005787333 | | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.035 | 274,327 | | | | | | 930,000 | 09/04/2010 |
| 7005787358 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 368,192 | | | | | | 820,000 | 09/21/2010 |
| 7005787416 | | SAINT PAUL | MN | | 10/24/2012 | 0.035 | 350,498 | | | | | | 455,000 | 09/03/2010 |
| 7005787432 | | SARATOGA | CA | | 10/24/2012 | 0.035 | 660,686 | | | | | | 1,625,000 | 09/15/2010 |
| 7005787457 | | BUCKLEY | WA | | 10/24/2012 | 0.035 | 82,279 | | | | | | 280,000 | 09/07/2010 |
| 7005787473 | | COSTA MESA | CA | | 10/24/2012 | 0.036 | 348,147 | | | | | | 515,000 | 07/30/2010 |
| 7005787499 | | ARCADIA | CA | | 10/24/2012 | 0.036 | 501,538 | | | | | | 830,000 | 08/27/2010 |
| 7005787531 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 249,883 | | | | | | 582,000 | 08/07/2010 |
| 7005787556 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 245,770 | | | | | | 340,000 | 10/01/2010 |
| 7005787572 | | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 63,025 | | | | | | 223,000 | 09/22/2010 |
| 7005787598 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 39,144 | | | | | | 311,000 | 09/22/2010 |
| 7005787614 | | VACAVILLE | CA | | 10/24/2012 | 0.036 | 217,194 | | | | | | 320,000 | 09/10/2010 |
| 7005787630 | | PARKER | CO | | 10/24/2012 | 0.036 | 306,831 | | | | | | 445,000 | 09/23/2010 |
| 7005787671 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 18,871 | | | | | | 240,000 | 09/17/2010 |
| 7005787697 | | ERIE | CO | | 10/24/2012 | 0.035 | 241,502 | | | | | | 455,000 | 09/29/2010 |
| 7005787713 | | ORINDA | CA | | 10/24/2012 | 0.035 | 532,146 | | | | | | 800,000 | 09/06/2010 |
| 7005787739 | | ACAMPO | CA | | 10/24/2012 | 0.035 | 64,595 | | | | | | 425,000 | 09/10/2010 |
| 7005787754 | | STANWOOD | WA | | 10/24/2012 | 0.035 | 519,320 | | | | | | 800,000 | 08/20/2010 |
| 7005787770 | | DENVER | CO | | 10/24/2012 | 0.035 | 233,977 | | | | | | 475,000 | 07/26/2010 |
| 7005787796 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 138,534 | | | | | | 300,000 | 08/18/2010 |
| 7005787812 | | MERIDIAN | ID | | 10/24/2012 | 0.035 | 92,626 | | | | | | 265,000 | 08/30/2010 |
| 7005787838 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 104,172 | | | | | | 190,000 | 09/23/2010 |
| 7005787853 | | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 188,539 | | | | | | 361,000 | 09/09/2010 |
| 7005799411 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 196,607 | | | | | | 425,000 | 09/02/2010 |
| 7005799437 | | THORNTON | CO | | 10/24/2012 | 0.035 | 58,493 | | | | | | 218,000 | 09/21/2010 |
| 7005799452 | | PLEASANT GROVE | UT | | 10/24/2012 | 0.035 | 203,833 | | | | | | 284,000 | 10/06/2010 |
| 7005799494 | | CEDAR HILLS | UT | | 10/24/2012 | 0.035 | 102,166 | | | | | | 305,000 | 10/07/2010 |
| 7005799536 | | SAN RAMON | CA | | 10/24/2012 | 0.036 | 981,270 | | | | | | 1,360,937 | 10/18/2010 |
| 7005799551 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 454,831 | | | | | | 635,000 | 09/13/2010 |
| 7005799577 | | OAKLAND | CA | | 10/24/2012 | 0.035 | 355,904 | | | | | | 610,000 | 10/11/2010 |
| 7005799593 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 56,593 | | | | | | 183,000 | 10/14/2010 |
| 7005799619 | | LA PALMA | CA | | 10/24/2012 | 0.036 | 454,916 | | | | | | 625,000 | 07/20/2010 |
| 7005799635 | | TENINO | WA | | 10/24/2012 | 0.035 | 189,359 | | | | | | 320,000 | 09/30/2010 |
| 7005799650 | | REDMOND | WA | | 10/24/2012 | 0.036 | 400,611 | | | | | | 575,000 | 09/29/2010 |
| 7005799676 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 547,594 | | | | | | 930,000 | 10/06/2010 |
| 7005799692 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 148,377 | | | | | | 199,000 | 10/12/2010 |
| 7005799718 | | BONNEY LAKE | WA | | 10/24/2012 | 0.035 | 316,974 | | | | | | 585,000 | 10/21/2010 |
| 7005799734 | | UPLAND | CA | | 10/24/2012 | 0.036 | 79,481 | | | | | | 595,000 | 09/28/2010 |
| 7005799767 | | WOODINVILLE | WA | | 10/24/2012 | 0.035 | 179,274 | | | | | | 360,000 | 09/10/2010 |
| 7005799783 | | KANEOHE | HI | | 10/24/2012 | 0.035 | 421,258 | | | | | | 564,000 | 09/15/2010 |
| 7005799817 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 196,228 | | | | | | 575,000 | 10/19/2010 |
| 7005799858 | | PLEASANT HILL | OR | | 10/24/2012 | 0.036 | 336,106 | | | | | | 700,000 | 09/17/2010 |
| 7005799874 | | HONOLULU | HI | | 10/24/2012 | 0.035 | 302,454 | | | | | | 870,000 | 09/08/2010 |
| 7005799890 | | OLYMPIA | WA | | 10/24/2012 | 0.035 | 177,197 | | | | | | 320,000 | 09/09/2010 |
| 7005799924 | | EL CAJON | CA | | 10/24/2012 | 0.036 | 426,213 | | | | | | 625,000 | 09/15/2010 |
| 7005799940 | | LAKEWOOD | CA | | 10/24/2012 | 0.035 | 260,071 | | | | | | 500,000 | 10/09/2010 |
| 7005799981 | | SARATOGA | CA | | 10/24/2012 | 0.035 | 867,385 | | | | | | 1,249,000 | 10/14/2010 |
| 7005800003 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 96,899 | | | | | | 350,000 | 10/18/2010 |
| 7005810382 | | MORRISON | CO | | 10/24/2012 | 0.035 | 154,570 | | | | | | 313,000 | 10/20/2010 |
| 7005810754 | | CARMEL | IN | | 10/24/2012 | 0.035 | 86,983 | | | | | | 433,000 | 10/14/2010 |
| 7005811125 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 353,719 | | | | | | 540,000 | 09/26/2010 |
| 7005811133 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 1,097,685 | | | | | | 1,700,000 | 10/28/2010 |
| 7005811901 | | SPOKANE | WA | | 10/24/2012 | 0.036 | 105,614 | | | | | | 150,000 | 10/18/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005811919 | | AUBURN | WA | | 10/24/2012 | 0.035 | 75,765 | | | | | | 456,000 | 09/22/2010 |
| 7005811927 | | MESA | AZ | | 10/24/2012 | 0.035 | 33,074 | | | | | | 270,000 | 09/20/2010 |
| 7005812842 | | HONOLULU | HI | | 10/24/2012 | 0.036 | 707 | | | | | | 230,000 | 09/21/2010 |
| 7005812859 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 337,354 | | | | | | 450,000 | 09/30/2010 |
| 7005812867 | | HILLSBORO | OR | | 10/24/2012 | 0.035 | 123,084 | | | | | | 290,000 | 10/27/2010 |
| 7005812875 | | FLAGSTAFF | AZ | | 10/24/2012 | 0.036 | 308,022 | | | | | | 500,000 | 10/27/2010 |
| 7005813410 | | DENVER | CO | | 10/24/2012 | 0.035 | 130,464 | | | | | | 265,000 | 11/05/2010 |
| 7005813436 | | CAMANO ISLAND | WA | | 10/24/2012 | 0.036 | 954,150 | | | | | | 2,000,000 | 10/11/2010 |
| 7005813444 | | NEWPORT BEACH | CA | | 10/24/2012 | 0.035 | 204,322 | | | | | | 585,000 | 09/30/2010 |
| 7005814236 | | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 144,683 | | | | | | 211,000 | 10/13/2010 |
| 7005814301 | | VISTA | CA | | 10/24/2012 | 0.035 | 352,245 | | | | | | 600,000 | 11/06/2010 |
| 7005814319 | | WEST LINN | OR | | 10/24/2012 | 0.035 | 135,889 | | | | | | 950,000 | 10/25/2010 |
| 7005815076 | | CERRITOS | CA | | 10/24/2012 | 0.035 | 363,646 | | | | | | 550,000 | 10/22/2010 |
| 7005815084 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 166,273 | | | | | | 565,000 | 10/29/2010 |
| 7005815092 | | AURORA | CO | | 10/24/2012 | 0.036 | 138,035 | | | | | | 215,000 | 10/29/2010 |
| 7005815100 | | WINTER HAVEN | FL | | 10/24/2012 | 0.035 | 119,095 | | | | | | 259,000 | 10/28/2010 |
| 7005815126 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 161,127 | | | | | | 485,000 | 10/29/2010 |
| 7005815134 | | BOZEMAN | MT | | 10/24/2012 | 0.036 | 343,740 | | | | | | 645,000 | 11/16/2010 |
| 7005815498 | | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 686,192 | | | | | | 1,100,000 | 11/05/2010 |
| 7005815514 | | WEST COVINA | CA | | 10/24/2012 | 0.036 | 318,192 | | | | | | 460,000 | 10/20/2010 |
| 7005815522 | | TACOMA | WA | | 10/24/2012 | 0.035 | 355,881 | | | | | | 465,000 | 08/06/2010 |
| 7005815530 | | HILLSBOROUGH | CA | | 10/24/2012 | 0.035 | 1,474,799 | | | | | | 2,250,000 | 11/12/2010 |
| 7005815712 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 305,250 | | | | | | 1,120,000 | 11/17/2010 |
| 7005815720 | | AURORA | CO | | 10/24/2012 | 0.035 | | | | | | | 295,000 | 11/10/2010 |
| 7005815738 | | ASHLAND | OR | | 10/24/2012 | 0.035 | 251,806 | | | | | | 360,000 | 09/27/2010 |
| 7005815746 | | LOUISVILLE | CO | | 10/24/2012 | 0.035 | 72,977 | | | | | | 289,500 | 10/18/2010 |
| 7005815753 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 1,008,629 | | | | | | 1,325,000 | 10/13/2010 |
| 7005815761 | | ARVADA | CO | | 10/24/2012 | 0.036 | 106,699 | | | | | | 170,000 | 11/08/2010 |
| 7005815779 | | PALO ALTO | CA | | 10/24/2012 | 0.036 | 652,702 | | | | | | 1,487,000 | 11/05/2010 |
| 7005816272 | | ARCADIA | CA | | 10/24/2012 | 0.035 | 149,329 | | | | | | 850,000 | 10/28/2010 |
| 7005816280 | | DENVER | CO | | 10/24/2012 | 0.035 | 133,180 | | | | | | 295,000 | 11/16/2010 |
| 7005817064 | | WHEAT RIDGE | CO | | 10/24/2012 | 0.036 | 202,900 | | | | | | 270,000 | 11/01/2010 |
| 7005817981 | | WOODINVILLE | WA | | 10/24/2012 | 0.035 | 239,885 | | | | | | 860,000 | 10/30/2010 |
| 7005817999 | | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.035 | 649,530 | | | | | | 1,645,000 | 11/02/2010 |
| 7005818005 | | BONNEY LAKE | WA | | 10/24/2012 | 0.035 | 39,914 | | | | | | 255,000 | 10/07/2010 |
| 7005818013 | | CARLSBAD | CA | | 10/24/2012 | 0.036 | 554,902 | | | | | | 1,000,000 | 11/15/2010 |
| 7005818633 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.035 | 170,867 | | | | | | 390,000 | 11/18/2010 |
| 7005818641 | | SEAL BEACH | CA | | 10/24/2012 | 0.036 | 1,268,634 | | | | | | 2,300,000 | 10/22/2010 |
| 7005818658 | | EAGLE | ID | | 10/24/2012 | 0.035 | 135,385 | | | | | | 310,000 | 11/17/2010 |
| 7005819193 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 181,686 | | | | | | 980,000 | 11/18/2010 |
| 7005819201 | | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 286,915 | | | | | | 600,000 | 11/10/2010 |
| 7005819672 | | SAN CARLOS | CA | | 10/24/2012 | 0.035 | 60 | | | | | | 1,420,000 | 11/30/2010 |
| 7005819680 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 282,755 | | | | | | 390,000 | 11/26/2010 |
| 7005819698 | | BRIGHTWOOD | OR | | 10/24/2012 | 0.036 | 144,603 | | | | | | 243,000 | 07/01/2010 |
| 7005819706 | | MUKILTEO | WA | | 10/24/2012 | 0.035 | 330,408 | | | | | | 475,000 | 10/16/2010 |
| 7005820159 | | ORANGEVALE | CA | | 10/24/2012 | 0.035 | 149,296 | | | | | | 277,000 | 11/12/2010 |
| 7005820167 | | SANTA ANA | CA | | 10/24/2012 | 0.036 | 78,134 | | | | | | 153,000 | 11/29/2010 |
| 7005820175 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.035 | 904,155 | | | | | | 1,650,000 | 11/20/2010 |
| 7005820589 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 54,520 | | | | | | 543,000 | 11/10/2010 |
| 7005820597 | | AUMSVILLE | OR | | 10/24/2012 | 0.036 | 163,377 | | | | | | 234,000 | 10/05/2010 |
| 7005820605 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 540,436 | | | | | | 1,250,000 | 11/17/2010 |
| 7005820613 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 601,595 | | | | | | 804,000 | 10/21/2010 |
| 7005821587 | | FORT COLLINS | CO | | 10/24/2012 | 0.035 | 418,120 | | | | | | 1,100,000 | 10/28/2010 |
| 7005821595 | | AURORA | CO | | 10/24/2012 | 0.036 | 148,499 | | | | | | 220,000 | 12/10/2010 |
| 7005821603 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 173,819 | | | | | | 273,000 | 11/30/2010 |
| 7005821611 | | MERCER ISLAND | WA | | 10/24/2012 | 0.035 | 227,037 | | | | | | 785,000 | 11/19/2010 |
| 7005821645 | | PERRIS | CA | | 10/24/2012 | 0.035 | 296,957 | | | | | | 435,000 | 08/23/2010 |
| 7005821694 | | DENVER | CO | | 10/24/2012 | 0.035 | 80,504 | | | | | | 300,000 | 12/08/2010 |
| 7005821710 | | FULLERTON | CA | | 10/24/2012 | 0.035 | 348,184 | | | | | | 625,000 | 11/19/2010 |
| 7005821983 | | SAN LORENZO | CA | | 10/24/2012 | 0.035 | 227,610 | | | | | | 365,000 | 12/03/2010 |
| 7005821991 | | LITTLETON | CO | | 10/24/2012 | 0.035 | (1,140) | | | | | | 675,000 | 11/30/2010 |
| 7005822007 | | LYONS | CO | | 10/24/2012 | 0.035 | 40,154 | | | | | | 315,000 | 12/08/2010 |
| 7005822015 | | BRIGHTON | CO | | 10/24/2012 | 0.036 | 248,103 | | | | | | 375,000 | 12/14/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005822643 | | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.035 | 288,613 | | | | | | 940,000 | 12/07/2010 |
| 7005822668 | | TUALATIN | OR | | 10/24/2012 | 0.035 | 69,864 | | | | | | 315,000 | 12/01/2010 |
| 7005822817 | | PIEDMONT | CA | | 10/24/2012 | 0.035 | 890,527 | | | | | | 1,300,000 | 11/10/2010 |
| 7005822825 | | MERIDIAN | ID | | 10/24/2012 | 0.035 | 120 | | | | | | 189,900 | 12/17/2010 |
| 7005822833 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 72,158 | | | | | | 183,000 | 12/07/2010 |
| 7005822841 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 135,823 | | | | | | 290,000 | 11/24/2010 |
| 7005822858 | | FEDERAL WAY | WA | | 10/24/2012 | 0.036 | 144,026 | | | | | | 300,000 | 12/13/2010 |
| 7005823294 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 323,330 | | | | | | 655,000 | 11/08/2010 |
| 7005823302 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 623,746 | | | | | | 965,000 | 09/23/2010 |
| 7005823310 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 1,059,734 | | | | | | 1,420,000 | 12/01/2010 |
| 7005823716 | | LAKE TAPPS | WA | | 10/24/2012 | 0.035 | 95,776 | | | | | | 405,000 | 12/10/2010 |
| 7005823724 | | ENUMCLAW | WA | | 10/24/2012 | 0.035 | 15,665 | | | | | | 455,000 | 12/02/2010 |
| 7005823732 | | LOS GATOS | CA | | 10/24/2012 | 0.036 | 1,473,933 | | | | | | 3,000,000 | 12/16/2010 |
| 7005823740 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 310,695 | | | | | | 520,000 | 12/10/2010 |
| 7005823757 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 564,771 | | | | | | 790,000 | 11/23/2010 |
| 7005824201 | | EDMONDS | WA | | 10/24/2012 | 0.035 | 11,447 | | | | | | 583,000 | 11/17/2010 |
| 7005824219 | | CHINO HILLS | CA | | 10/24/2012 | 0.035 | 387,586 | | | | | | 590,000 | 12/03/2010 |
| 7005824227 | | PARKER | CO | | 10/24/2012 | 0.035 | 373,752 | | | | | | 1,090,000 | 12/01/2010 |
| 7005824235 | | SANTA ROSA | CA | | 10/24/2012 | 0.035 | 158,071 | | | | | | 385,000 | 11/24/2010 |
| 7005824243 | | ENCINITAS | CA | | 10/24/2012 | 0.035 | 866,763 | | | | | | 1,600,000 | 12/20/2010 |
| 7005824250 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 470,048 | | | | | | 675,000 | 12/13/2010 |
| 7005824268 | | FREMONT | CA | | 10/24/2012 | 0.035 | 773,622 | | | | | | 1,050,000 | 11/19/2010 |
| 7005825612 | | SEDONA | AZ | | 10/24/2012 | 0.036 | 987,018 | | | | | | 1,350,000 | 11/13/2010 |
| 7005825885 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 403,627 | | | | | | 1,300,000 | 12/08/2010 |
| 7005826321 | | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 664,401 | | | | | | 900,000 | 12/07/2010 |
| 7005826610 | | TAYLORSVILLE | UT | | 10/24/2012 | 0.035 | 210,415 | | | | | | 305,000 | 12/23/2010 |
| 7005827162 | | LOS ANGELES (ENCINO AREA) | CA | | 10/24/2012 | 0.035 | 498,174 | | | | | | 700,000 | 12/23/2011 |
| 7005827170 | | LIVERMORE | CA | | 10/24/2012 | 0.035 | 426,612 | | | | | | 687,000 | 12/06/2010 |
| 7005827550 | | HUNTINGTN BCH | CA | | 10/24/2012 | 0.035 | 145,564 | | | | | | 605,000 | 12/22/2011 |
| 7005828350 | | LAYTON | UT | | 10/24/2012 | 0.036 | 137,355 | | | | | | 185,000 | 11/30/2010 |
| 7005828368 | | MURRAY | UT | | 10/24/2012 | 0.035 | 238,841 | | | | | | 345,000 | 01/03/2011 |
| 7005828376 | | MORAGA | CA | | 10/24/2012 | 0.035 | 610,006 | | | | | | 815,000 | 12/21/2010 |
| 7005828384 | | SUBLIMITY | OR | | 10/24/2012 | 0.035 | 192,655 | | | | | | 283,000 | 12/08/2011 |
| 7005828392 | | SONOMA | CA | | 10/24/2012 | 0.035 | 428,280 | | | | | | 620,000 | 12/17/2010 |
| 7005828400 | | SONOMA | CA | | 10/24/2012 | 0.035 | | | | | | | 900,000 | 12/18/2010 |
| 7005828822 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 955,469 | | | | | | 1,500,000 | 12/15/2010 |
| 7005828830 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 810,008 | | | | | | 1,131,000 | 12/17/2010 |
| 7005828848 | | PHOENIX | AZ | | 10/24/2012 | 0.036 | 247,342 | | | | | | 610,000 | 12/28/2010 |
| 7005828855 | | PARKER | CO | | 10/24/2012 | 0.036 | 139,490 | | | | | | 450,000 | 07/07/2010 |
| 7005828863 | | SPOKANE | WA | | 10/24/2012 | 0.036 | 668,633 | | | | | | 1,000,000 | 01/09/2011 |
| 7005829333 | | WILSONVILLE | OR | | 10/24/2012 | 0.036 | 324,145 | | | | | | 415,000 | 12/17/2010 |
| 7005829341 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 126,441 | | | | | | 323,000 | 01/06/2011 |
| 7005829358 | | CHULA VISTA | CA | | 10/24/2012 | 0.035 | 144,771 | | | | | | 475,000 | 12/28/2010 |
| 7005829366 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 306,410 | | | | | | 440,000 | 12/27/2010 |
| 7005830281 | | COSTA MESA | CA | | 10/24/2012 | 0.035 | 396,650 | | | | | | 560,000 | 11/23/2011 |
| 7005830299 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 256,663 | | | | | | 650,000 | 01/07/2011 |
| 7005830307 | | DENVER | CO | | 10/24/2012 | 0.035 | 163,345 | | | | | | 255,000 | 12/20/2010 |
| 7005830315 | | NAPERVILLE | IL | | 10/24/2012 | 0.035 | 165,069 | | | | | | 380,000 | 12/10/2010 |
| 7005830323 | | SAN CARLOS | CA | | 10/24/2012 | 0.035 | 571,605 | | | | | | 1,150,000 | 12/24/2010 |
| 7005830661 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 95,109 | | | | | | 335,000 | 12/13/2010 |
| 7005830687 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 492,451 | | | | | | 2,200,000 | 11/06/2011 |
| 7005830869 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 230,272 | | | | | | 473,000 | 01/11/2011 |
| 7005830877 | | PARKER | CO | | 10/24/2012 | 0.035 | 68,072 | | | | | | 485,000 | 01/08/2011 |
| 7005830885 | | ORTING | WA | | 10/24/2012 | 0.035 | 306,398 | | | | | | 465,000 | 12/31/2010 |
| 7005830893 | | EDGEWATER | MD | | 10/24/2012 | 0.035 | 99,139 | | | | | | 795,000 | 01/05/2011 |
| 7005830901 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 272,589 | | | | | | 900,000 | 01/10/2011 |
| 7005831198 | | PASADENA | CA | | 10/24/2012 | 0.035 | 79,521 | | | | | | 300,000 | 01/03/2011 |
| 7005831206 | | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 224,837 | | | | | | 1,150,000 | 01/05/2011 |
| 7005831214 | | PALO ALTO | CA | | 10/24/2012 | 0.035 | 844,583 | | | | | | 1,480,000 | 12/08/2010 |
| 7005831610 | | BROOKLYN PARK | MN | | 10/24/2012 | 0.035 | | | | | | | 360,000 | 11/16/2011 |
| 7005831628 | | BERKELEY | CA | | 10/24/2012 | 0.035 | 247,259 | | | | | | 332,500 | 12/27/2010 |
| 7005831636 | | STAR | ID | | 10/24/2012 | 0.035 | 115,305 | | | | | | 165,000 | 01/12/2011 |
| 7005831644 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 318,920 | | | | | | 465,000 | 01/13/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005831651 | | LIVERMORE | CA | | 10/24/2012 | 0.036 | 755,999 | | | | | | 1,220,000 | 01/18/2011 |
| 7005831669 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | | | | | | | 1,225,000 | 01/04/2011 |
| 7005831677 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 264,307 | | | | | | 700,000 | 12/17/2010 |
| 7005831685 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 696,331 | | | | | | 940,000 | 10/04/2011 |
| 7005832204 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 142,846 | | | | | | 260,000 | 01/06/2011 |
| 7005832212 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 111,550 | | | | | | 700,000 | 01/10/2011 |
| 7005832220 | | PALM SPRINGS | CA | | 10/24/2012 | 0.035 | 202,263 | | | | | | 280,000 | 01/17/2011 |
| 7005832238 | | OJAI | CA | | 10/24/2012 | 0.035 | 347,961 | | | | | | 500,000 | 12/30/2010 |
| 7005832816 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 318,961 | | | | | | 620,000 | 01/10/2011 |
| 7005832824 | | PALO CEDRO | CA | | 10/24/2012 | 0.036 | 1,267,498 | | | | | | 1,750,000 | 01/14/2011 |
| 7005832832 | | EAGLE | CO | | 10/24/2012 | 0.036 | 432,006 | | | | | | 675,000 | 01/14/2011 |
| 7005832840 | | DENVER | CO | | 10/24/2012 | 0.035 | 336,110 | | | | | | 545,000 | 01/19/2011 |
| 7005832857 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 96,288 | | | | | | 1,025,000 | 01/14/2011 |
| 7005832865 | | PALISADE | CO | | 10/24/2012 | 0.035 | 191,433 | | | | | | 276,000 | 01/13/2011 |
| 7005833277 | | BOULDER | CO | | 10/24/2012 | 0.035 | 1,337,654 | | | | | | 1,900,000 | 01/20/2011 |
| 7005833285 | | PALM DESERT | CA | | 10/24/2012 | 0.036 | 1,955,246 | | | | | | 5,000,000 | 01/22/2011 |
| 7005833293 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 169,628 | | | | | | 300,000 | 01/17/2011 |
| 7005833301 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 81,725 | | | | | | 275,000 | 01/18/2011 |
| 7005833319 | | HARTLAND | WI | | 10/24/2012 | 0.036 | 167,373 | | | | | | 270,000 | 12/14/2010 |
| 7005833327 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 138,830 | | | | | | 280,000 | 11/30/2010 |
| 7005833335 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 273,481 | | | | | | 800,000 | 01/12/2011 |
| 7005833343 | | ELBERT | CO | | 10/24/2012 | 0.036 | 480,529 | | | | | | 820,000 | 12/28/2010 |
| 7005833350 | | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.035 | 127,874 | | | | | | 262,000 | 01/18/2011 |
| 7005833855 | | NAPA | CA | | 10/24/2012 | 0.035 | 493,524 | | | | | | 1,100,000 | 01/13/2011 |
| 7005833863 | | POULSBO | WA | | 10/24/2012 | 0.035 | 266,531 | | | | | | 735,000 | 01/18/2011 |
| 7005833871 | | LOS GATOS | CA | | 10/24/2012 | 0.035 | 823,015 | | | | | | 1,370,000 | 12/30/2010 |
| 7005833889 | | DIABLO | CA | | 10/24/2012 | 0.036 | 880,589 | | | | | | 1,175,000 | 01/06/2011 |
| 7005833897 | | DANVILLE | CA | | 10/24/2012 | 0.036 | 487,076 | | | | | | 828,000 | 01/14/2011 |
| 7005833905 | | JAMUL | CA | | 10/24/2012 | 0.035 | 559,325 | | | | | | 825,000 | 01/15/2011 |
| 7005834259 | | LOVELAND | CO | | 10/24/2012 | 0.035 | 58,378 | | | | | | 268,000 | 01/21/2011 |
| 7005834739 | | DENVER | CO | | 10/24/2012 | 0.036 | 516,738 | | | | | | 1,150,000 | 01/24/2011 |
| 7005835942 | | VISTA | CA | | 10/24/2012 | 0.035 | 185,374 | | | | | | 551,000 | 01/25/2011 |
| 7005835959 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 95,634 | | | | | | 300,000 | 12/23/2010 |
| 7005835967 | | O FALLON | IL | | 10/24/2012 | 0.036 | 279,664 | | | | | | 373,000 | 12/14/2010 |
| 7005835975 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 254,852 | | | | | | 820,000 | 01/21/2011 |
| 7005836049 | | FOUNTAIN VLY | CA | | 10/24/2012 | 0.035 | 261,297 | | | | | | 715,000 | 01/24/2011 |
| 7005836056 | | HUNTINGTN BCH | CA | | 10/24/2012 | 0.036 | 291,150 | | | | | | 535,000 | 01/25/2011 |
| 7005836064 | | DANA POINT | CA | | 10/24/2012 | 0.036 | 178,198 | | | | | | 280,000 | 01/24/2011 |
| 7005836759 | | SEQUIM | WA | | 10/24/2012 | 0.035 | 51,298 | | | | | | 298,000 | 01/24/2011 |
| 7005836775 | | MERCER ISLAND | WA | | 10/24/2012 | 0.035 | 571,780 | | | | | | 901,000 | 01/30/2011 |
| 7005836783 | | BOISE | ID | | 10/24/2012 | 0.035 | 130,799 | | | | | | 239,000 | 12/28/2010 |
| 7005837567 | | EMMETT | ID | | 10/24/2012 | 0.036 | 117,811 | | | | | | 270,000 | 02/15/2011 |
| 7005837856 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 211,050 | | | | | | 625,000 | 05/09/2011 |
| 7005837880 | | SPRING VALLEY | CA | | 10/24/2012 | 0.035 | 254,985 | | | | | | 352,000 | 05/05/2011 |
| 7005837898 | | MARSHALL | MI | | 10/24/2012 | 0.035 | 798 | | | | | | 139,000 | 05/13/2011 |
| 7005838532 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 698,069 | | | | | | 1,250,000 | 01/21/2011 |
| 7005838540 | | FRASER | CO | | 10/24/2012 | 0.035 | 101,076 | | | | | | 550,000 | 01/26/2011 |
| 7005838771 | | ANTIOCH | CA | | 10/24/2012 | 0.035 | 103,167 | | | | | | 210,000 | 01/19/2011 |
| 7005838789 | | POULSBO | WA | | 10/24/2012 | 0.035 | 54,784 | | | | | | 1,045,000 | 02/04/2011 |
| 7005838797 | | BONNEY LAKE | WA | | 10/24/2012 | 0.036 | 198,638 | | | | | | 329,000 | 01/10/2011 |
| 7005838805 | | BONNEY LAKE | WA | | 10/24/2012 | 0.035 | 267,964 | | | | | | 430,000 | 01/30/2011 |
| 7005838813 | | PARKER | CO | | 10/24/2012 | 0.035 | 369,985 | | | | | | 830,000 | 01/21/2011 |
| 7005839340 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 546,511 | | | | | | 795,000 | 01/30/2010 |
| 7005839357 | | CONCORD | CA | | 10/24/2012 | 0.035 | 134,603 | | | | | | 425,000 | 01/22/2011 |
| 7005839365 | | SOLANA BEACH | CA | | 10/24/2012 | 0.035 | 452,648 | | | | | | 1,575,000 | 02/01/2011 |
| 7005839746 | | OAKLAND | CA | | 10/24/2012 | 0.035 | 83,168 | | | | | | 175,000 | 01/31/2011 |
| 7005839753 | | PHOENIX | AZ | | 10/24/2012 | 0.035 | 56,214 | | | | | | 400,000 | 01/31/2011 |
| 7005840272 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 247,391 | | | | | | 950,000 | 01/20/2011 |
| 7005840280 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 240,663 | | | | | | 345,000 | 01/29/2011 |
| 7005840298 | | FALLBROOK | CA | | 10/24/2012 | 0.035 | 371,407 | | | | | | 532,500 | 01/31/2011 |
| 7005840306 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 235,553 | | | | | | 1,000,000 | 01/21/2011 |
| 7005840314 | | THOUSAND OAKS | CA | | 10/24/2012 | 0.036 | 303,372 | | | | | | 725,000 | 02/05/2011 |
| 7005840322 | | TUCSON | AZ | | 10/24/2012 | 0.036 | 309,148 | | | | | | 455,000 | 02/07/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005840892 | | LOVELAND | CO | | 10/24/2012 | 0.035 | 148,809 | | | | | | 250,000 | 02/10/2011 |
| 7005841171 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | | | | | | | 680,000 | 02/05/2011 |
| 7005841189 | | EDMOND | OK | | 10/24/2012 | 0.035 | | | | | | | 315,000 | 01/18/2011 |
| 7005841197 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 559,722 | | | | | | 850,000 | 02/04/2011 |
| 7005841601 | | MARTINEZ | CA | | 10/24/2012 | 0.035 | 496,490 | | | | | | 854,000 | 01/27/2011 |
| 7005841619 | | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 45,615 | | | | | | 215,000 | 01/26/2011 |
| 7005841627 | | REDMOND | WA | | 10/24/2012 | 0.036 | 304,136 | | | | | | 650,000 | 02/08/2011 |
| 7005841643 | | BOULDER | CO | | 10/24/2012 | 0.035 | 287,736 | | | | | | 475,000 | 02/10/2011 |
| 7005842641 | | ISSAQUAH | WA | | 10/24/2012 | 0.035 | 470,486 | | | | | | 660,000 | 11/30/2010 |
| 7005842666 | | NAPA | CA | | 10/24/2012 | 0.036 | 343,220 | | | | | | 575,000 | 02/07/2011 |
| 7005842674 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 622,288 | | | | | | 1,250,000 | 02/09/2011 |
| 7005842690 | | LAKE ELSINORE | CA | | 10/24/2012 | 0.035 | 437,426 | | | | | | 640,000 | 02/04/2011 |
| 7005842708 | | DUBLIN | CA | | 10/24/2012 | 0.035 | 275,219 | | | | | | 650,000 | 02/04/2011 |
| 7005842716 | | SUNOL | CA | | 10/24/2012 | 0.035 | 400,773 | | | | | | 1,000,000 | 01/31/2011 |
| 7005842724 | | PARKER | CO | | 10/24/2012 | 0.036 | 650,919 | | | | | | 900,000 | 02/15/2011 |
| 7005842740 | | WOODLAND PARK | CO | | 10/24/2012 | 0.036 | 186,553 | | | | | | 240,000 | 02/04/2011 |
| 7005842757 | | CORONADO | CA | | 10/24/2012 | 0.035 | 405,888 | | | | | | 970,000 | 02/11/2011 |
| 7005842765 | | BROOMFIELD | CO | | 10/24/2012 | 0.035 | 269,342 | | | | | | 440,000 | 02/17/2011 |
| 7005843243 | | PHOENIX | OR | | 10/24/2012 | 0.035 | 27,058 | | | | | | 460,000 | 02/05/2011 |
| 7005843250 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 633,887 | | | | | | 970,000 | 02/08/2011 |
| 7005843268 | | SAN JOSE | CA | | 10/24/2012 | 0.036 | 534,043 | | | | | | 750,000 | 02/14/2011 |
| 7005843276 | | FIRESTONE | CO | | 10/24/2012 | 0.035 | 121,314 | | | | | | 280,000 | 02/14/2011 |
| 7005843284 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 85,514 | | | | | | 750,000 | 02/08/2011 |
| 7005843292 | | CORONADO | CA | | 10/24/2012 | 0.035 | 782,404 | | | | | | 2,125,000 | 02/11/2011 |
| 7005843300 | | BYRON | MN | | 10/24/2012 | 0.035 | 270,589 | | | | | | 419,000 | 02/14/2011 |
| 7005843318 | | DENVER | CO | | 10/24/2012 | 0.036 | 695,947 | | | | | | 1,045,000 | 11/24/2010 |
| 7005843326 | | BOISE | ID | | 10/24/2012 | 0.036 | 39,759 | | | | | | 120,000 | 02/13/2011 |
| 7005843334 | | LOOMIS | CA | | 10/24/2012 | 0.035 | 273,972 | | | | | | 450,000 | 01/25/2011 |
| 7005843342 | | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | 0.035 | 1,048,893 | | | | | | 1,700,000 | 02/12/2011 |
| 7005843359 | | CORONADO | CA | | 10/24/2012 | 0.035 | 1,409,782 | | | | | | 1,900,000 | 02/11/2011 |
| 7005843367 | | PISMO BEACH | CA | | 10/24/2012 | 0.035 | 656,872 | | | | | | 1,050,000 | 02/12/2011 |
| 7005844068 | | EAGLE | ID | | 10/24/2012 | 0.036 | 506,789 | | | | | | 650,000 | 02/17/2011 |
| 7005844076 | | BURLINGAME | CA | | 10/24/2012 | 0.035 | 120,708 | | | | | | 1,800,000 | 02/15/2011 |
| 7005844084 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 204,427 | | | | | | 925,000 | 02/08/2011 |
| 7005844092 | | PIEDMONT | CA | | 10/24/2012 | 0.035 | 1,478,949 | | | | | | 2,300,000 | 02/17/2011 |
| 7005844118 | | FOX ISLAND | WA | | 10/24/2012 | 0.035 | 196,223 | | | | | | 375,000 | 02/18/2011 |
| 7005844134 | | DISCOVERY BAY | CA | | 10/24/2012 | 0.035 | | | | | | | 850,000 | 01/28/2011 |
| 7005844142 | | WILTON | ME | | 10/24/2012 | 0.036 | 104,147 | | | | | | 172,000 | 02/03/2011 |
| 7005844621 | | LOS ALTOS HILLS | CA | | 10/24/2012 | 0.041 | 1,871,036 | | | | | | 4,225,000 | 02/19/2011 |
| 7005844639 | | OLATHE | KS | | 10/24/2012 | 0.035 | 501,877 | | | | | | 870,000 | 02/10/2011 |
| 7005844647 | | COSTA MESA | CA | | 10/24/2012 | 0.036 | 501,347 | | | | | | 1,025,000 | 02/04/2011 |
| 7005844654 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 840,000 | | | | | | 1,200,000 | 02/17/2011 |
| 7005844662 | | SANTA CLARITA | CA | | 10/24/2012 | 0.036 | 200,884 | | | | | | 370,000 | 02/05/2011 |
| 7005844670 | | DANVILLE | CA | | 10/24/2012 | 0.036 | 574,077 | | | | | | 845,000 | 02/11/2011 |
| 7005844761 | | LONGMONT | CO | | 10/24/2012 | 0.035 | 115,043 | | | | | | 300,000 | 02/08/2011 |
| 7005844779 | | BATTLE CREEK | MI | | 10/24/2012 | 0.035 | | | | | | | 396,000 | 02/11/2011 |
| 7005844787 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 167,710 | | | | | | 260,000 | 02/16/2011 |
| 7005844795 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 229,652 | | | | | | 333,190 | 02/22/2011 |
| 7005844803 | | CHULA VISTA | CA | | 10/24/2012 | 0.035 | 200,792 | | | | | | 550,000 | 02/10/2011 |
| 7005845289 | | PALM DESERT | CA | | 10/24/2012 | 0.035 | 67,944 | | | | | | 235,000 | 02/19/2011 |
| 7005845297 | | GRANITE BAY | CA | | 10/24/2012 | 0.036 | 572,554 | | | | | | 828,000 | 12/08/2010 |
| 7005845727 | | VISTA | CA | | 10/24/2012 | 0.035 | 329,660 | | | | | | 565,000 | 01/31/2011 |
| 7005846386 | | AURORA | CO | | 10/24/2012 | 0.036 | 183,503 | | | | | | 415,000 | 02/19/2011 |
| 7005846394 | | WEST JORDAN | UT | | 10/24/2012 | 0.035 | 100,674 | | | | | | 250,000 | 02/25/2011 |
| 7005846402 | | HEALDSBURG | CA | | 10/24/2012 | 0.035 | 382,779 | | | | | | 559,000 | 02/17/2011 |
| 7005846410 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 712,020 | | | | | | 950,000 | 02/22/2011 |
| 7005846444 | | ISSAQUAH | WA | | 10/24/2012 | 0.035 | 375,870 | | | | | | 650,000 | 02/23/2011 |
| 7005846451 | | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.035 | 315,976 | | | | | | 452,000 | 02/27/2011 |
| 7005846725 | | LAS VEGAS | NV | | 10/24/2012 | 0.035 | 227,918 | | | | | | 358,000 | 02/22/2011 |
| 7005846733 | | REDWOOD CITY | CA | | 10/24/2012 | 0.036 | 582,871 | | | | | | 800,000 | 02/21/2011 |
| 7005846741 | | PORT ORCHARD | WA | | 10/24/2012 | 0.035 | 316,132 | | | | | | 427,000 | 02/13/2011 |
| 7005847129 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 290,323 | | | | | | 392,000 | 02/21/2011 |
| 7005848259 | | LONE TREE | CO | | 10/24/2012 | 0.035 | 143,738 | | | | | | 405,000 | 03/03/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005848382 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 235,544 | | | | | | 405,000 | 02/23/2011 |
| 7005848390 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 322,753 | | | | | | 495,000 | 02/11/2011 |
| 7005848408 | | DENVER | CO | | 10/24/2012 | 0.035 | 166,056 | | | | | | 255,000 | 03/02/2011 |
| 7005848416 | | KENT | WA | | 10/24/2012 | 0.035 | 93,089 | | | | | | 375,000 | 02/26/2011 |
| 7005848424 | | LONG BEACH | CA | | 10/24/2012 | 0.035 | 818,295 | | | | | | 1,200,000 | 02/28/2011 |
| 7005848937 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 271,218 | | | | | | 690,000 | 02/23/2011 |
| 7005848945 | | DENVER | CO | | 10/24/2012 | 0.036 | 157,181 | | | | | | 210,000 | 02/11/2011 |
| 7005849364 | | MISSION VIEJO | CA | | 10/24/2012 | 0.035 | 353,527 | | | | | | 482,000 | 03/03/2011 |
| 7005849372 | | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 147,073 | | | | | | 197,000 | 03/01/2011 |
| 7005849380 | | RENTON | WA | | 10/24/2012 | 0.035 | 244,564 | | | | | | 630,000 | 03/04/2011 |
| 7005849398 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 499,210 | | | | | | 780,000 | 03/01/2011 |
| 7005849406 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 432,528 | | | | | | 1,170,000 | 02/26/2011 |
| 7005849414 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 310,086 | | | | | | 450,000 | 03/03/2011 |
| 7005850040 | | BAINBRIDGE ISLAND | WA | | 10/24/2012 | 0.035 | 400,808 | | | | | | 536,000 | 03/04/2011 |
| 7005850057 | | CORONA | CA | | 10/24/2012 | 0.035 | 231,482 | | | | | | 340,000 | 03/07/2011 |
| 7005850065 | | MARYSVILLE | WA | | 10/24/2012 | 0.035 | 86,113 | | | | | | 382,000 | 03/02/2011 |
| 7005850081 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 33,386 | | | | | | 620,000 | 03/01/2011 |
| 7005850628 | | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.036 | 491,861 | | | | | | 730,000 | 02/23/2011 |
| 7005850826 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 330,110 | | | | | | 570,000 | 03/09/2011 |
| 7005850834 | | EUGENE | OR | | 10/24/2012 | 0.036 | 159,555 | | | | | | 258,000 | 03/05/2011 |
| 7005850842 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 499,042 | | | | | | 750,000 | 02/11/2011 |
| 7005850859 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 364,618 | | | | | | 585,000 | 02/26/2011 |
| 7005850867 | | PARKER | CO | | 10/24/2012 | 0.035 | 201,913 | | | | | | 405,000 | 03/12/2011 |
| 7005851394 | | LAKE ELMO | MN | | 10/24/2012 | 0.035 | 190,541 | | | | | | 700,000 | 03/07/2011 |
| 7005851402 | | ANTHEM | AZ | | 10/24/2012 | 0.036 | 95,143 | | | | | | 175,000 | 03/14/2011 |
| 7005851410 | | FORT COLLINS | CO | | 10/24/2012 | 0.035 | 163,071 | | | | | | 432,000 | 03/10/2011 |
| 7005851428 | | WAXHAW | NC | | 10/24/2012 | 0.035 | 290,372 | | | | | | 480,000 | 02/26/2011 |
| 7005851436 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 609,106 | | | | | | 865,000 | 02/28/2011 |
| 7005851444 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 142,403 | | | | | | 690,000 | 03/02/2011 |
| 7005851766 | | HERMOSA BEACH | CA | | 10/24/2012 | 0.035 | 328,163 | | | | | | 800,000 | 03/18/2011 |
| 7005851774 | | MALIBU | CA | | 10/24/2012 | 0.036 | 1,059,207 | | | | | | 1,415,000 | 01/28/2011 |
| 7005851782 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 363,125 | | | | | | 540,000 | 03/13/2011 |
| 7005851790 | | LIVERMORE | CA | | 10/24/2012 | 0.035 | 656,384 | | | | | | 1,210,000 | 03/03/2011 |
| 7005852152 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 392,476 | | | | | | 629,000 | 03/15/2011 |
| 7005852160 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 168,850 | | | | | | 485,000 | 03/16/2011 |
| 7005852178 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 276,673 | | | | | | 400,000 | 03/14/2011 |
| 7005852186 | | SAN CLEMENTE | CA | | 10/24/2012 | 0.036 | 745,857 | | | | | | 985,000 | 03/04/2011 |
| 7005852194 | | BOISE | ID | | 10/24/2012 | 0.035 | 1,348 | | | | | | 316,000 | 03/10/2011 |
| 7005852202 | | PARKER | CO | | 10/24/2012 | 0.035 | 154,651 | | | | | | 345,000 | 03/14/2011 |
| 7005852210 | | TULSA | OK | | 10/24/2012 | 0.035 | 148,806 | | | | | | 293,000 | 05/05/2011 |
| 7005852624 | | MALIBU | CA | | 10/24/2012 | 0.036 | 598,602 | | | | | | 1,000,000 | 03/12/2011 |
| 7005852632 | | LA MESA | CA | | 10/24/2012 | 0.035 | 390,924 | | | | | | 550,000 | 03/10/2011 |
| 7005852640 | | PALM DESERT | CA | | 10/24/2012 | 0.035 | 242,192 | | | | | | 675,000 | 03/15/2011 |
| 7005852657 | | DANVILLE | CA | | 10/24/2012 | 0.036 | 345,674 | | | | | | 800,000 | 03/14/2011 |
| 7005853051 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | 127,845 | | | | | | 208,000 | 03/12/2011 |
| 7005853788 | | LOS GATOS | CA | | 10/24/2012 | 0.036 | 206,109 | | | | | | 1,550,000 | 03/14/2011 |
| 7005853796 | | TUCSON | AZ | | 10/24/2012 | 0.036 | 174,024 | | | | | | 378,500 | 03/18/2011 |
| 7005853804 | | RANCHO SANTA FE | CA | | 10/24/2012 | 0.035 | 672,688 | | | | | | 1,573,500 | 03/09/2011 |
| 7005853812 | | SEDONA | AZ | | 10/24/2012 | 0.036 | 514,473 | | | | | | 750,000 | 03/15/2011 |
| 7005853820 | | BELVEDERE | CA | | 10/24/2012 | 0.035 | | | | | | | 2,370,000 | 03/12/2011 |
| 7005853838 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 12,245 | | | | | | 2,500,000 | 03/15/2011 |
| 7005853846 | | AURORA | CO | | 10/24/2012 | 0.036 | 129,508 | | | | | | 215,000 | 03/18/2011 |
| 7005853853 | | RANCHO PALOS VERDES | CA | | 10/24/2012 | 0.036 | 1,104,910 | | | | | | 1,800,000 | 03/17/2011 |
| 7005853861 | | FIRESTONE | CO | | 10/24/2012 | 0.035 | 148,087 | | | | | | 221,180 | 03/16/2011 |
| 7005853879 | | SAN DIEGO | CA | | 10/24/2012 | 0.039 | 1,692,469 | | | | | | 2,735,000 | 03/10/2011 |
| 7005853887 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 292,675 | | | | | | 900,000 | 03/18/2011 |
| 7005853895 | | EVERGREEN | CO | | 10/24/2012 | 0.035 | 98,566 | | | | | | 580,000 | 03/15/2011 |
| 7005853903 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 184,974 | | | | | | 800,000 | 03/11/2011 |
| 7005854117 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 430,548 | | | | | | 655,000 | 03/15/2011 |
| 7005854141 | | LAFAYETTE | CA | | 10/24/2012 | 0.036 | 1,815,504 | | | | | | 3,315,000 | 03/04/2011 |
| 7005854158 | | COSTA MESA | CA | | 10/24/2012 | 0.035 | 310,134 | | | | | | 485,000 | 03/21/2011 |
| 7005854166 | | DENVER | CO | | 10/24/2012 | 0.035 | | | | | | | 850,000 | 03/24/2011 |
| 7005854174 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 682,724 | | | | | | 1,200,000 | 03/15/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005854182 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 818,340 | | | | | | 2,850,000 | 03/13/2011 |
| 7005854190 | | OAKLAND | CA | | 10/24/2012 | 0.036 | 382,428 | | | | | | 550,000 | 03/18/2011 |
| 7005854687 | | BRECKENRIDGE | CO | | 10/24/2012 | 0.038 | 1,428,877 | | | | | | 4,241,600 | 02/25/2011 |
| 7005854695 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 310,206 | | | | | | 590,000 | 03/21/2011 |
| 7005854703 | | POWAY | CA | | 10/24/2012 | 0.036 | 1,000,000 | | | | | | 1,350,000 | 03/18/2011 |
| 7005854711 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 355,925 | | | | | | 1,445,000 | 03/17/2011 |
| 7005854810 | | CHARLOTTE | NC | | 10/24/2012 | 0.035 | 944,327 | | | | | | 1,280,000 | 03/01/2011 |
| 7005855346 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 937,465 | | | | | | 1,280,000 | 03/10/2011 |
| 7005855635 | | CLAYTON | CA | | 10/24/2012 | 0.035 | 435,593 | | | | | | 640,000 | 03/16/2011 |
| 7005856203 | | LAGUNA BEACH | CA | | 10/24/2012 | 0.035 | 624,957 | | | | | | 2,100,000 | 01/18/2011 |
| 7005856211 | | MILL VALLEY | CA | | 10/24/2012 | 0.035 | 473,867 | | | | | | 868,000 | 03/16/2011 |
| 7005856617 | | LAKEWOOD | WA | | 10/24/2012 | 0.035 | 482,967 | | | | | | 700,000 | 03/22/2011 |
| 7005856625 | | ARVADA | CO | | 10/24/2012 | 0.035 | 170,296 | | | | | | 490,000 | 03/22/2011 |
| 7005857318 | | EAGLE | CO | | 10/24/2012 | 0.035 | 244,187 | | | | | | 675,000 | 03/28/2011 |
| 7005857326 | | REDLANDS | CA | | 10/24/2012 | 0.036 | 217,968 | | | | | | 750,000 | 03/16/2011 |
| 7005857375 | | SANTA ROSA | CA | | 10/24/2012 | 0.036 | 794,877 | | | | | | 1,375,000 | 03/21/2011 |
| 7005857383 | | BOULDER | CO | | 10/24/2012 | 0.035 | 463,515 | | | | | | 995,000 | 03/18/2011 |
| 7005858027 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 1,305,954 | | | | | | 1,750,000 | 02/13/2011 |
| 7005858043 | | ARVADA | CO | | 10/24/2012 | 0.036 | 325,019 | | | | | | 500,000 | 03/20/2011 |
| 7005858050 | | FULLERTON | CA | | 10/24/2012 | 0.035 | 66,290 | | | | | | 210,000 | 03/11/2011 |
| 7005858068 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 468,169 | | | | | | 830,000 | 03/12/2011 |
| 7005858423 | | SAN LORENZO | CA | | 10/24/2012 | 0.036 | 250,790 | | | | | | 318,000 | 03/16/2011 |
| 7005858431 | | YORBA LINDA | CA | | 10/24/2012 | 0.035 | 87,471 | | | | | | 460,000 | 03/31/2011 |
| 7005858894 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 162 | | | | | | 812,000 | 04/01/2011 |
| 7005858902 | | PRESTON | WA | | 10/24/2012 | 0.035 | | | | | | | 540,000 | 03/25/2011 |
| 7005858910 | | CORONA | CA | | 10/24/2012 | 0.035 | 208,560 | | | | | | 440,000 | 03/28/2011 |
| 7005858936 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 220,596 | | | | | | 1,260,000 | 03/14/2011 |
| 7005858944 | | MORRISON | CO | | 10/24/2012 | 0.035 | 98,654 | | | | | | 230,000 | 03/19/2011 |
| 7005859520 | | PASADENA | CA | | 10/24/2012 | 0.035 | 262,032 | | | | | | 501,000 | 03/22/2011 |
| 7005859868 | | PUEBLO | CO | | 10/24/2012 | 0.036 | 222,995 | | | | | | 312,000 | 03/28/2011 |
| 7005859876 | | ARVADA | CO | | 10/24/2012 | 0.036 | 305,201 | | | | | | 475,000 | 03/30/2011 |
| 7005859884 | | BONITA | CA | | 10/24/2012 | 0.035 | 364,559 | | | | | | 495,000 | 04/08/2011 |
| 7005859892 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 936,866 | | | | | | 1,375,000 | 03/22/2011 |
| 7005860239 | | GLEN ALLEN | VA | | 10/24/2012 | 0.035 | 363,515 | | | | | | 600,000 | 03/30/2011 |
| 7005860544 | | PALM SPRINGS | CA | | 10/24/2012 | 0.035 | 170,148 | | | | | | 279,000 | 04/12/2011 |
| 7005860551 | | TACOMA | WA | | 10/24/2012 | 0.036 | | | | | | | 475,000 | 04/05/2011 |
| 7005860569 | | KEENESBURG | CO | | 10/24/2012 | 0.036 | 149,803 | | | | | | 282,900 | 04/02/2011 |
| 7005861021 | | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 456,956 | | | | | | 610,000 | 03/28/2011 |
| 7005861039 | | FULLERTON | CA | | 10/24/2012 | 0.035 | 246,952 | | | | | | 450,000 | 04/18/2011 |
| 7005861047 | | TACOMA | WA | | 10/24/2012 | 0.035 | 151,553 | | | | | | 270,000 | 04/06/2011 |
| 7005861054 | | BURLINGAME | CA | | 10/24/2012 | 0.035 | 41,875 | | | | | | 1,150,000 | 03/26/2011 |
| 7005861062 | | LOS GATOS | CA | | 10/24/2012 | 0.036 | 844,311 | | | | | | 1,350,000 | 03/17/2011 |
| 7005861070 | | SARATOGA | CA | | 10/24/2012 | 0.035 | 217,002 | | | | | | 3,250,000 | 03/31/2011 |
| 7005861518 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 530,614 | | | | | | 675,000 | 03/31/2011 |
| 7005861526 | | BAILEY | CO | | 10/24/2012 | 0.035 | 149,108 | | | | | | 390,000 | 04/19/2011 |
| 7005862169 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 554,603 | | | | | | 772,000 | 03/28/2011 |
| 7005862185 | | AURORA | CO | | 10/24/2012 | 0.036 | 150,580 | | | | | | 215,000 | 04/13/2011 |
| 7005862193 | | ROGERS | AR | | 10/24/2012 | 0.036 | 210,073 | | | | | | 263,000 | 04/01/2011 |
| 7005862201 | | PORTOLA VALLEY | CA | | 10/24/2012 | 0.035 | 809,683 | | | | | | 1,595,000 | 03/09/2011 |
| 7005862219 | | WALNUT CREEK | CA | | 10/24/2012 | 0.036 | 355,765 | | | | | | 765,000 | 03/22/2011 |
| 7005862227 | | ALAMO | CA | | 10/24/2012 | 0.035 | 1,424,969 | | | | | | 2,100,000 | 04/12/2011 |
| 7005862235 | | ALAMO | CA | | 10/24/2012 | 0.036 | 957,567 | | | | | | 1,630,000 | 03/28/2011 |
| 7005862243 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | 801,140 | | | | | | 1,800,000 | 04/11/2011 |
| 7005862250 | | SALEM | OR | | 10/24/2012 | 0.035 | 101,214 | | | | | | 260,000 | 03/29/2011 |
| 7005862268 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 756,661 | | | | | | 1,600,000 | 04/07/2011 |
| 7005862276 | | FREMONT | CA | | 10/24/2012 | 0.035 | 395,870 | | | | | | 940,000 | 04/08/2011 |
| 7005862409 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 1,234,817 | | | | | | 2,825,000 | 04/16/2011 |
| 7005862417 | | HENDERSON | NV | | 10/24/2012 | 0.035 | 38,262 | | | | | | 850,000 | 04/11/2011 |
| 7005862425 | | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 1,218,657 | | | | | | 1,625,000 | 03/21/2011 |
| 7005862433 | | JOHNS ISLAND | SC | | 10/24/2012 | 0.035 | 81,904 | | | | | | 237,000 | 03/30/2011 |
| 7005862441 | | PRIOR LAKE | MN | | 10/24/2012 | 0.035 | 175,067 | | | | | | 252,000 | 04/06/2011 |
| 7005862458 | | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 252,744 | | | | | | 330,000 | 04/06/2011 |
| 7005862466 | | RANCHO MIRAGE | CA | | 10/24/2012 | 0.035 | 34,751 | | | | | | 280,000 | 04/08/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005862755 | | ISSAQUAH | WA | | 10/24/2012 | 0.036 | 261,501 | | | | | | 629,000 | 04/14/2011 |
| 7005862771 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 762,695 | | | | | | 1,425,000 | 04/14/2011 |
| 7005862789 | | NAPA | CA | | 10/24/2012 | 0.036 | 1,200,000 | | | | | | 1,500,000 | 03/21/2011 |
| 7005862797 | | ARVADA | CO | | 10/24/2012 | 0.036 | 366,174 | | | | | | 480,000 | 03/21/2011 |
| 7005862805 | | BOISE | ID | | 10/24/2012 | 0.036 | 90,806 | | | | | | 136,000 | 04/11/2011 |
| 7005862813 | | CLARKSTON | MI | | 10/24/2012 | 0.035 | | | | | | | 1,690,000 | 04/07/2011 |
| 7005862821 | | MANSON | WA | | 10/24/2012 | 0.036 | 636,897 | | | | | | 1,600,000 | 03/23/2011 |
| 7005863258 | | ARVADA | CO | | 10/24/2012 | 0.035 | 249,845 | | | | | | 390,000 | 04/15/2011 |
| 7005863266 | | PALO ALTO | CA | | 10/24/2012 | 0.036 | 973,988 | | | | | | 2,200,000 | 04/15/2011 |
| 7005863274 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 701,603 | | | | | | 1,080,000 | 03/21/2011 |
| 7005863282 | | POULSBO | WA | | 10/24/2012 | 0.035 | 221,590 | | | | | | 395,000 | 04/15/2011 |
| 7005863290 | | ELGIN | SC | | 10/24/2012 | 0.035 | 1,477,827 | | | | | | 2,000,000 | 03/25/2011 |
| 7005863779 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 122,906 | | | | | | 495,000 | 04/22/2011 |
| 7005863787 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 206,038 | | | | | | 850,000 | 04/14/2011 |
| 7005864082 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 389,326 | | | | | | 560,000 | 04/06/2011 |
| 7005864603 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 311,141 | | | | | | 493,000 | 04/18/2011 |
| 7005865139 | | YUMA | AZ | | 10/24/2012 | 0.035 | 139,249 | | | | | | 260,000 | 04/20/2011 |
| 7005865147 | | ARVADA | CO | | 10/24/2012 | 0.035 | 214,734 | | | | | | 276,000 | 02/07/2011 |
| 7005865154 | | EAGLE | ID | | 10/24/2012 | 0.035 | 159,404 | | | | | | 395,540 | 04/30/2011 |
| 7005865162 | | SEDALIA | CO | | 10/24/2012 | 0.035 | 723,866 | | | | | | 1,100,000 | 03/21/2011 |
| 7005865451 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 87,440 | | | | | | 230,000 | 04/25/2011 |
| 7005865469 | | MYRTLE BEACH | SC | | 10/24/2012 | 0.036 | 192,608 | | | | | | 286,350 | 04/14/2011 |
| 7005865477 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 314,274 | | | | | | 548,000 | 04/11/2011 |
| 7005865485 | | CORONADO | CA | | 10/24/2012 | 0.035 | 198,846 | | | | | | 1,502,500 | 05/03/2011 |
| 7005865865 | | SILVER SPRING | MD | | 10/24/2012 | 0.035 | 309,138 | | | | | | 600,000 | 04/28/2011 |
| 7005865873 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 578,250 | | | | | | 787,500 | 04/19/2011 |
| 7005866228 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 926,980 | | | | | | 1,280,000 | 04/25/2011 |
| 7005866236 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 369,992 | | | | | | 589,000 | 03/12/2011 |
| 7005866244 | | WALNUT CREEK | CA | | 10/24/2012 | 0.035 | 331,984 | | | | | | 690,000 | 04/06/2011 |
| 7005866582 | | SARATOGA | CA | | 10/24/2012 | 0.035 | 15 | | | | | | 1,430,000 | 04/26/2011 |
| 7005866590 | | NAPA | CA | | 10/24/2012 | 0.035 | 232,803 | | | | | | 342,000 | 04/20/2011 |
| 7005866608 | | HEBER CITY | UT | | 10/24/2012 | 0.036 | 841,192 | | | | | | 1,155,000 | 04/27/2011 |
| 7005866616 | | ARVADA | CO | | 10/24/2012 | 0.036 | 214,715 | | | | | | 338,000 | 04/21/2011 |
| 7005866988 | | OAKLAND | CA | | 10/24/2012 | 0.036 | 329,757 | | | | | | 980,000 | 04/27/2011 |
| 7005867440 | | CARMEL | CA | | 10/24/2012 | 0.035 | 63,032 | | | | | | 900,000 | 04/29/2011 |
| 7005868745 | | PARKER | CO | | 10/24/2012 | 0.036 | 308,917 | | | | | | 410,000 | 04/13/2011 |
| 7005868752 | | LAKE FOREST PARK | WA | | 10/24/2012 | 0.035 | 305,389 | | | | | | 467,000 | 04/28/2011 |
| 7005868760 | | NAPA | CA | | 10/24/2012 | 0.035 | 289,477 | | | | | | 625,000 | 03/13/2011 |
| 7005868778 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 265,355 | | | | | | 465,000 | 03/23/2011 |
| 7005869040 | | CAMAS | WA | | 10/24/2012 | 0.035 | 239,389 | | | | | | 363,000 | 05/01/2011 |
| 7005869420 | | MONUMENT | CO | | 10/24/2012 | 0.036 | 305,012 | | | | | | 447,000 | 05/04/2011 |
| 7005869867 | | VALLEY CENTER | CA | | 10/24/2012 | 0.036 | 265,792 | | | | | | 382,500 | 04/20/2011 |
| 7005869883 | | NORMAN | OK | | 10/24/2012 | 0.036 | 281,971 | | | | | | 400,000 | 05/09/2011 |
| 7005869891 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 317,865 | | | | | | 610,000 | 05/04/2011 |
| 7005869909 | | CONIFER | CO | | 10/24/2012 | 0.035 | 167,934 | | | | | | 280,000 | 05/04/2011 |
| 7005870261 | | WASHINGTON | MI | | 10/24/2012 | 0.035 | 5,068 | | | | | | 185,000 | 05/06/2011 |
| 7005870972 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 443,463 | | | | | | 740,000 | 03/25/2011 |
| 7005870980 | | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 80,282 | | | | | | 365,000 | 05/13/2011 |
| 7005870998 | | KENT | WA | | 10/24/2012 | 0.035 | 285,738 | | | | | | 550,000 | 04/30/2011 |
| 7005871004 | | MORGAN HILL | CA | | 10/24/2012 | 0.035 | 532,088 | | | | | | 825,000 | 05/18/2011 |
| 7005871012 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 50,819 | | | | | | 380,000 | 05/04/2011 |
| 7005871434 | | KINGSTON | WA | | 10/24/2012 | 0.036 | 190,923 | | | | | | 310,000 | 05/03/2011 |
| 7005871442 | | VANCOUVER | WA | | 10/24/2012 | 0.035 | 140,910 | | | | | | 320,000 | 05/08/2011 |
| 7005871459 | | PAWLEYS ISLAND | SC | | 10/24/2012 | 0.036 | 699,500 | | | | | | 1,080,000 | 03/29/2011 |
| 7005871467 | | CHEYENNE | WY | | 10/24/2012 | 0.035 | 202,211 | | | | | | 384,250 | 05/05/2011 |
| 7005871483 | | APTOS | CA | | 10/24/2012 | 0.035 | 780,706 | | | | | | 5,000,000 | 05/06/2011 |
| 7005871491 | | MEDFORD | OR | | 10/24/2012 | 0.035 | 11,430 | | | | | | 310,000 | 05/19/2011 |
| 7005871509 | | SOUTH LAKE TAHOE | CA | | 10/24/2012 | 0.035 | 144,589 | | | | | | 423,000 | 03/28/2011 |
| 7005871517 | | MANHATTAN BEACH | CA | | 10/24/2012 | 0.035 | 565,355 | | | | | | 1,600,000 | 04/20/2011 |
| 7005871525 | | SENECA | SC | | 10/24/2012 | 0.035 | 23,759 | | | | | | 715,000 | 04/13/2011 |
| 7005871962 | | RANCHO SANTA FE | CA | | 10/24/2012 | 0.035 | 888,465 | | | | | | 1,885,000 | 03/18/2011 |
| 7005871996 | | NEWPORT BEACH | CA | | 10/24/2012 | 0.036 | 505,402 | | | | | | 725,000 | 04/22/2011 |
| 7005872002 | | EDWARDS | CO | | 10/24/2012 | 0.039 | 1,710,956 | | | | | | 3,000,000 | 02/25/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005872010 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 438,951 | | | | | | 810,000 | 04/20/2011 |
| 7005872028 | | LAMBERTVILLE | MI | | 10/24/2012 | 0.036 | 181,550 | | | | | | 238,000 | 04/18/2011 |
| 7005872036 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 248,322 | | | | | | 2,025,000 | 05/17/2011 |
| 7005872523 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | | | | | | | 600,000 | 05/18/2011 |
| 7005872531 | | MORRISON | CO | | 10/24/2012 | 0.035 | 522,171 | | | | | | 723,000 | 05/18/2011 |
| 7005872549 | | CORONADO | CA | | 10/24/2012 | 0.035 | (39) | | | | | | 1,105,000 | 05/12/2011 |
| 7005872630 | | VANCOUVER | WA | | 10/24/2012 | 0.035 | 91 | | | | | | 217,000 | 05/19/2011 |
| 7005872648 | | GOLDEN | CO | | 10/24/2012 | 0.036 | 510,167 | | | | | | 875,000 | 03/30/2011 |
| 7005872655 | | LONG BEACH | CA | | 10/24/2012 | 0.036 | 187,595 | | | | | | 425,000 | 05/15/2011 |
| 7005873257 | | TACOMA | WA | | 10/24/2012 | 0.036 | 192,127 | | | | | | 316,000 | 05/20/2011 |
| 7005873265 | | BILLINGS | MT | | 10/24/2012 | 0.036 | 141,633 | | | | | | 194,000 | 05/10/2011 |
| 7005873331 | | SEAL BEACH | CA | | 10/24/2012 | 0.035 | 1,400,259 | | | | | | 2,000,000 | 05/19/2011 |
| 7005873349 | | NAPA | CA | | 10/24/2012 | 0.035 | 328,395 | | | | | | 485,000 | 05/14/2011 |
| 7005873356 | | VACAVILLE | CA | | 10/24/2012 | 0.035 | 243,650 | | | | | | 335,000 | 05/16/2011 |
| 7005874461 | | DEL MAR | CA | | 10/24/2012 | 0.035 | | | | | | | 1,160,000 | 06/01/2011 |
| 7005874479 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 145,695 | | | | | | 355,000 | 04/30/2011 |
| 7005874487 | | FEDERAL WAY | WA | | 10/24/2012 | 0.035 | 87,269 | | | | | | 212,000 | 05/23/2011 |
| 7005874495 | | DENVER | CO | | 10/24/2012 | 0.036 | 324,575 | | | | | | 778,000 | 05/16/2011 |
| 7005874503 | | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 240,077 | | | | | | 330,353 | 04/29/2011 |
| 7005874966 | | PORTOLA VALLEY | CA | | 10/24/2012 | 0.043 | 1,206,076 | | | | | | 6,995,000 | 04/08/2011 |
| 7005875575 | | OOLTEWAH | TN | | 10/24/2012 | 0.036 | 301,470 | | | | | | 925,000 | 05/26/2011 |
| 7005875583 | | SAINT PAUL | MN | | 10/24/2012 | 0.035 | 49,356 | | | | | | 242,000 | 05/20/2011 |
| 7005875591 | | OVERLAND PARK | KS | | 10/24/2012 | 0.036 | 215,878 | | | | | | 349,000 | 05/27/2011 |
| 7005875609 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 568,671 | | | | | | 825,000 | 05/31/2011 |
| 7005875617 | | PARKER | CO | | 10/24/2012 | 0.036 | 207,357 | | | | | | 320,000 | 05/27/2011 |
| 7005875989 | | ENCINITAS | CA | | 10/24/2012 | 0.035 | | | | | | | 1,350,000 | 05/31/2011 |
| 7005875997 | | ISLE OF PALMS | SC | | 10/24/2012 | 0.035 | 300,000 | | | | | | 2,350,000 | 05/18/2011 |
| 7005876003 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 492,234 | | | | | | 724,900 | 05/27/2011 |
| 7005876011 | | CHARLOTTE | NC | | 10/24/2012 | 0.035 | 389,744 | | | | | | 550,000 | 04/12/2011 |
| 7005876425 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.035 | 43,304 | | | | | | 320,000 | 05/04/2011 |
| 7005876920 | | PARKER | CO | | 10/24/2012 | 0.035 | 27,312 | | | | | | 335,000 | 05/25/2011 |
| 7005876938 | | BURIEN | WA | | 10/24/2012 | 0.035 | 435,921 | | | | | | 730,000 | 05/23/2011 |
| 7005877217 | | PUYALLUP | WA | | 10/24/2012 | 0.035 | 311,683 | | | | | | 480,000 | 05/23/2011 |
| 7005877225 | | HENDERSON | CO | | 10/24/2012 | 0.036 | 270,163 | | | | | | 380,000 | 06/03/2011 |
| 7005877233 | | AUBURN | WA | | 10/24/2012 | 0.036 | 265,952 | | | | | | 366,000 | 06/03/2011 |
| 7005877514 | | TRUCKEE | CA | | 10/24/2012 | 0.035 | 814,145 | | | | | | 1,260,000 | 05/05/2011 |
| 7005877886 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 286,961 | | | | | | 500,000 | 05/05/2011 |
| 7005877894 | | LAKEWOOD | WA | | 10/24/2012 | 0.035 | 193,370 | | | | | | 400,300 | 05/23/2011 |
| 7005877902 | | SPRINGFIELD | OR | | 10/24/2012 | 0.036 | 71,192 | | | | | | 150,000 | 04/08/2011 |
| 7005878140 | | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.036 | 750,505 | | | | | | 1,300,000 | 06/02/2011 |
| 7005878157 | | WALNUT CREEK | CA | | 10/24/2012 | 0.035 | 462,116 | | | | | | 795,000 | 06/01/2011 |
| 7005878579 | | PLEASANT HILL | CA | | 10/24/2012 | 0.035 | 127,930 | | | | | | 360,000 | 05/25/2011 |
| 7005878587 | | SNOQUALMIE | WA | | 10/24/2012 | 0.035 | 154,930 | | | | | | 310,000 | 06/08/2011 |
| 7005878595 | | LAGUNA HILLS | CA | | 10/24/2012 | 0.035 | 829,787 | | | | | | 1,400,000 | 06/15/2011 |
| 7005878959 | | BELLEVUE | WA | | 10/24/2012 | 0.036 | 165,526 | | | | | | 410,000 | 06/10/2011 |
| 7005878967 | | GOLDEN | CO | | 10/24/2012 | 0.036 | 455,389 | | | | | | 654,000 | 05/31/2011 |
| 7005878975 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 44,286 | | | | | | 840,000 | 06/09/2011 |
| 7005879338 | | RALEIGH | NC | | 10/24/2012 | 0.035 | 220,883 | | | | | | 602,500 | 06/08/2011 |
| 7005879346 | | POULSBO | WA | | 10/24/2012 | 0.035 | 388,114 | | | | | | 675,000 | 06/10/2011 |
| 7005879353 | | WHITTIER | CA | | 10/24/2012 | 0.035 | 249,823 | | | | | | 425,000 | 06/08/2011 |
| 7005879361 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 1,234,535 | | | | | | 2,700,000 | 06/15/2011 |
| 7005879866 | | SAN MARCOS | CA | | 10/24/2012 | 0.035 | 159,629 | | | | | | 470,000 | 06/09/2011 |
| 7005879874 | | ORINDA | CA | | 10/24/2012 | 0.036 | 654,986 | | | | | | 1,325,000 | 06/07/2011 |
| 7005879882 | | MARTINEZ | CA | | 10/24/2012 | 0.035 | 214,818 | | | | | | 385,000 | 06/16/2011 |
| 7005879890 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 206,692 | | | | | | 310,000 | 06/14/2011 |
| 7005879908 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 726,874 | | | | | | 1,180,000 | 06/13/2011 |
| 7005879916 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 122,834 | | | | | | 585,000 | 06/08/2011 |
| 7005879924 | | LARKSPUR | CO | | 10/24/2012 | 0.035 | 261,283 | | | | | | 379,500 | 05/27/2011 |
| 7005879932 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 383,622 | | | | | | 1,620,000 | 06/13/2011 |
| 7005879940 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 478,642 | | | | | | 930,000 | 06/03/2011 |
| 7005879957 | | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 100,493 | | | | | | 250,000 | 06/07/2011 |
| 7005879965 | | MUSTANG | OK | | 10/24/2012 | 0.036 | 135,346 | | | | | | 300,000 | 05/20/2011 |
| 7005880294 | | WOODINVILLE | WA | | 10/24/2012 | 0.035 | 327,142 | | | | | | 500,000 | 06/14/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005880302 | | BOISE | ID | | 10/24/2012 | 0.035 | 350,202 | | | | | | 550,000 | 06/17/2011 |
| 7005880310 | | BOISE | ID | | 10/24/2012 | 0.035 | 25,330 | | | | | | 132,000 | 06/15/2011 |
| 7005880328 | | LA HABRA HGTS | CA | | 10/24/2012 | 0.035 | 263,734 | | | | | | 870,000 | 06/09/2011 |
| 7005880807 | | RICHMOND | CA | | 10/24/2012 | 0.035 | 1,319,008 | | | | | | 2,200,000 | 06/06/2011 |
| 7005880815 | | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 181,732 | | | | | | 740,000 | 05/25/2011 |
| 7005880823 | | GLENDALE | AZ | | 10/24/2012 | 0.036 | 119,006 | | | | | | 190,000 | 06/13/2011 |
| 7005880831 | | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.035 | | | | | | | 589,000 | 06/10/2011 |
| 7005880849 | | AURORA | CO | | 10/24/2012 | 0.035 | | | | | | | 540,000 | 06/22/2011 |
| 7005880856 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 98,316 | | | | | | 2,200,000 | 06/18/2011 |
| 7005880872 | | SPRING VALLEY | CA | | 10/24/2012 | 0.036 | 188,812 | | | | | | 345,000 | 06/14/2011 |
| 7005880880 | | TACOMA | WA | | 10/24/2012 | 0.035 | 202,046 | | | | | | 427,500 | 06/04/2011 |
| 7005881292 | | CHARLOTTE | NC | | 10/24/2012 | 0.035 | 506,884 | | | | | | 799,000 | 05/06/2011 |
| 7005881300 | | CHESAPEAKE | VA | | 10/24/2012 | 0.036 | 252,790 | | | | | | 352,500 | 05/24/2011 |
| 7005881680 | | TORRANCE (REDONDO BEACH A | CA | | 10/24/2012 | 0.035 | 614,441 | | | | | | 1,000,000 | 06/03/2011 |
| 7005881698 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 310,203 | | | | | | 557,500 | 06/09/2011 |
| 7005881706 | | LONGMONT | CO | | 10/24/2012 | 0.036 | 69,697 | | | | | | 318,000 | 06/10/2011 |
| 7005882118 | | SAN RAFAEL | CA | | 10/24/2012 | 0.035 | 805,769 | | | | | | 1,105,000 | 05/18/2011 |
| 7005883058 | | COUDERAY | WI | | 10/24/2012 | 0.036 | 70,486 | | | | | | 391,200 | 06/01/2011 |
| 7005883066 | | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 75,424 | | | | | | 1,210,900 | 06/10/2011 |
| 7005883447 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 1,063,382 | | | | | | 2,750,000 | 06/01/2011 |
| 7005883454 | | SUNOL | CA | | 10/24/2012 | 0.035 | 1,207,395 | | | | | | 1,688,888 | 06/14/2011 |
| 7005883918 | | BELFAIR | WA | | 10/24/2012 | 0.035 | 130,350 | | | | | | 329,000 | 06/20/2011 |
| 7005884031 | | LOWELL | MI | | 10/24/2012 | 0.035 | 74,015 | | | | | | 135,000 | 06/21/2011 |
| 7005884049 | | YUMA | AZ | | 10/24/2012 | 0.036 | 95,853 | | | | | | 135,000 | 04/28/2011 |
| 7005884478 | | SHINGLE SPRINGS | CA | | 10/24/2012 | 0.035 | 294,079 | | | | | | 685,000 | 06/14/2011 |
| 7005885095 | | DENVER | CO | | 10/24/2012 | 0.036 | 730,066 | | | | | | 1,046,000 | 06/10/2011 |
| 7005885103 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 1,132,908 | | | | | | 1,670,000 | 06/17/2011 |
| 7005885111 | | AURORA | CO | | 10/24/2012 | 0.036 | 297,950 | | | | | | 400,000 | 06/21/2011 |
| 7005885129 | | HAILEY | ID | | 10/24/2012 | 0.035 | 149,998 | | | | | | 580,000 | 06/17/2011 |
| 7005885137 | | GRAND RAPIDS | MI | | 10/24/2012 | 0.035 | 3,638 | | | | | | 177,000 | 06/20/2011 |
| 7005885632 | | CASSELBERRY | FL | | 10/24/2012 | 0.035 | 98,768 | | | | | | 180,000 | 06/09/2011 |
| 7005885640 | | VANCOUVER | WA | | 10/24/2012 | 0.035 | 106,453 | | | | | | 575,000 | 06/28/2011 |
| 7005885657 | | ESCONDIDO | CA | | 10/24/2012 | 0.035 | 52,617 | | | | | | 230,000 | 05/26/2011 |
| 7005886028 | | WOODINVILLE | WA | | 10/24/2012 | 0.035 | 328,145 | | | | | | 700,000 | 06/24/2011 |
| 7005886036 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 223,633 | | | | | | 305,000 | 05/13/2011 |
| 7005886044 | | LA MESA | CA | | 10/24/2012 | 0.035 | 74,061 | | | | | | 485,000 | 06/23/2011 |
| 7005886051 | | SANTA CRUZ | CA | | 10/24/2012 | 0.036 | 926,963 | | | | | | 1,250,000 | 07/01/2011 |
| 7005886291 | | ENCINITAS | CA | | 10/24/2012 | 0.035 | 281,481 | | | | | | 520,000 | 06/25/2011 |
| 7005886309 | | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.036 | 392,669 | | | | | | 630,000 | 06/28/2011 |
| 7005886317 | | CAVE JUNCTION | OR | | 10/24/2012 | 0.035 | | | | | | | 307,000 | 07/06/2011 |
| 7005887133 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 85,911 | | | | | | 233,000 | 07/11/2011 |
| 7005887141 | | ESCONDIDO | CA | | 10/24/2012 | 0.036 | 260,717 | | | | | | 385,000 | 06/22/2011 |
| 7005887158 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 521,126 | | | | | | 740,000 | 07/06/2011 |
| 7005887166 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 146,220 | | | | | | 350,000 | 06/30/2011 |
| 7005887174 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 54,260 | | | | | | 230,000 | 05/28/2011 |
| 7005887539 | | HILLSBOROUGH | CA | | 10/24/2012 | 0.035 | 1,196,518 | | | | | | 1,900,000 | 07/05/2011 |
| 7005887547 | | LOS GATOS | CA | | 10/24/2012 | 0.036 | 433,604 | | | | | | 705,000 | 06/24/2011 |
| 7005887554 | | LAKE FOREST PARK | WA | | 10/24/2012 | 0.035 | 68,773 | | | | | | 254,000 | 07/15/2011 |
| 7005887562 | | SCOTTS VALLEY | CA | | 10/24/2012 | 0.036 | 317,581 | | | | | | 590,000 | 06/29/2011 |
| 7005888107 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 257,102 | | | | | | 550,000 | 07/12/2077 |
| 7005888115 | | GLENDALE | CA | | 10/24/2012 | 0.035 | 493,012 | | | | | | 740,000 | 07/05/2011 |
| 7005888123 | | GILBERT | AZ | | 10/24/2012 | 0.036 | 106,152 | | | | | | 359,500 | 07/07/2011 |
| 7005888362 | | ALEXANDRIA | KY | | 10/24/2012 | 0.036 | 8,107 | | | | | | 240,000 | 07/18/2011 |
| 7005888370 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 569,974 | | | | | | 1,350,000 | 07/14/2011 |
| 7005888396 | | WEST OLIVE | MI | | 10/24/2012 | 0.035 | 152,667 | | | | | | 325,000 | 06/24/2011 |
| 7005888404 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.035 | 877,493 | | | | | | 1,350,000 | 06/30/2011 |
| 7005888412 | | LITTLETON | CO | | 10/24/2012 | 0.036 | | | | | | | 300,000 | 06/29/2011 |
| 7005889022 | | FALLBROOK | CA | | 10/24/2012 | 0.035 | | | | | | | 630,000 | 07/15/2011 |
| 7005889048 | | BEVERLY HILLS | CA | | 10/24/2012 | 0.035 | 577,599 | | | | | | 3,700,000 | 07/11/2011 |
| 7005889055 | | POWAY | CA | | 10/24/2012 | 0.035 | 225,062 | | | | | | 350,000 | 07/06/2011 |
| 7005889063 | | YUMA | AZ | | 10/24/2012 | 0.036 | 100,689 | | | | | | 165,000 | 06/17/2011 |
| 7005889071 | | BELLINGHAM | WA | | 10/24/2012 | 0.035 | 256,033 | | | | | | 560,000 | 07/20/2011 |
| 7005889089 | | MANHATTAN BEACH | CA | | 10/24/2012 | 0.035 | 1,185,709 | | | | | | 2,025,000 | 07/07/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005889097 | | HERMOSA BEACH | CA | | 10/24/2012 | 0.035 | | | | | | | 1,300,000 | 06/20/2011 |
| 7005889105 | | OJAI | CA | | 10/24/2012 | 0.035 | 597,371 | | | | | | 3,575,000 | 07/20/2011 |
| 7005889113 | | WINDSOR | CA | | 10/24/2012 | 0.035 | 151,396 | | | | | | 289,000 | 07/18/2011 |
| 7005889121 | | TUSTIN | CA | | 10/24/2012 | 0.036 | 592,977 | | | | | | 920,000 | 07/20/2011 |
| 7005889139 | | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 464,936 | | | | | | 675,000 | 07/14/2011 |
| 7005889626 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 461,083 | | | | | | 680,000 | 07/18/2011 |
| 7005890178 | | TUSTIN | CA | | 10/24/2012 | 0.035 | 286,231 | | | | | | 515,000 | 07/15/2011 |
| 7005890186 | | APTOS | CA | | 10/24/2012 | 0.035 | 237,651 | | | | | | 705,000 | 07/20/2011 |
| 7005890590 | | ALTADENA | CA | | 10/24/2012 | 0.035 | 89,744 | | | | | | 285,000 | 07/15/2011 |
| 7005890608 | | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 902,321 | | | | | | 1,150,000 | 07/13/2011 |
| 7005891028 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | | | | | | | 660,000 | 06/20/2011 |
| 7005891036 | | CULVER CITY | CA | | 10/24/2012 | 0.035 | 395,551 | | | | | | 890,000 | 07/08/2011 |
| 7005891044 | | CORONADO | CA | | 10/24/2012 | 0.035 | 920,544 | | | | | | 1,300,000 | 07/23/2011 |
| 7005891051 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 592,776 | | | | | | 2,125,000 | 07/20/2011 |
| 7005891069 | | HONOLULU | HI | | 10/24/2012 | 0.035 | 135 | | | | | | 725,000 | 07/06/2011 |
| 7005892042 | | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 371,126 | | | | | | 560,000 | 07/13/2011 |
| 7005892455 | | DANVILLE | CA | | 10/24/2012 | 0.036 | | | | | | | 1,975,000 | 07/07/2011 |
| 7005892463 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 699,968 | | | | | | 2,200,000 | 07/18/2011 |
| 7005893214 | | MARQUETTE | MI | | 10/24/2012 | 0.036 | 196,939 | | | | | | 285,000 | 07/13/2011 |
| 7005893222 | | SATELLITE BCH | FL | | 10/24/2012 | 0.035 | | | | | | | 235,000 | 07/20/2011 |
| 7005893578 | | PETALUMA | CA | | 10/24/2012 | 0.035 | 44,980 | | | | | | 485,000 | 07/29/2011 |
| 7005893586 | | SAN DIEGO (LA JOLLA) | CA | | 10/24/2012 | 0.036 | 419,876 | | | | | | 600,000 | 06/28/2011 |
| 7005893594 | | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 463,263 | | | | | | 640,000 | 07/21/2011 |
| 7005893602 | | SUNSET BEACH | NC | | 10/24/2012 | 0.035 | 273,386 | | | | | | 559,000 | 07/12/2011 |
| 7005893610 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 171,275 | | | | | | 248,000 | 07/27/2011 |
| 7005894436 | | HIGHLAND | UT | | 10/24/2012 | 0.035 | 412,855 | | | | | | 900,000 | 07/23/2011 |
| 7005894444 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 722,628 | | | | | | 1,075,000 | 06/20/2011 |
| 7005894451 | | DENVER | CO | | 10/24/2012 | 0.035 | 241,487 | | | | | | 425,000 | 07/19/2011 |
| 7005894469 | | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.035 | 817,066 | | | | | | 1,095,000 | 07/29/2011 |
| 7005894550 | | EAGLE | ID | | 10/24/2012 | 0.035 | 327,986 | | | | | | 796,000 | 08/03/2011 |
| 7005894568 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 711,818 | | | | | | 1,200,000 | 08/02/2011 |
| 7005894576 | | SPOKANE | WA | | 10/24/2012 | 0.035 | 110,142 | | | | | | 192,000 | 07/26/2011 |
| 7005894584 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 514,833 | | | | | | 1,100,000 | 07/29/2011 |
| 7005894972 | | TIGARD | OR | | 10/24/2012 | 0.035 | 170,620 | | | | | | 342,000 | 07/30/2011 |
| 7005894980 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 96,551 | | | | | | 415,000 | 07/29/2011 |
| 7005894998 | | EL DORADO HILLS | CA | | 10/24/2012 | 0.035 | 185,006 | | | | | | 404,000 | 07/26/2011 |
| 7005895003 | | LAKEWOOD | WA | | 10/24/2012 | 0.035 | 1,082,021 | | | | | | 1,500,000 | 07/05/2011 |
| 7005895011 | | MEAD | CO | | 10/24/2012 | 0.035 | 60,657 | | | | | | 380,000 | 08/03/2011 |
| 7005895292 | | LYNNWOOD | WA | | 10/24/2012 | 0.036 | 174,365 | | | | | | 380,000 | 07/27/2011 |
| 7005895300 | | DANVILLE | CA | | 10/24/2012 | 0.035 | 686,175 | | | | | | 1,500,000 | 07/28/2011 |
| 7005895755 | | MARQUETTE | MI | | 10/24/2012 | 0.036 | 49,437 | | | | | | 520,000 | 08/08/2011 |
| 7005895763 | | VISALIA | CA | | 10/24/2012 | 0.036 | 81,674 | | | | | | 210,000 | 08/01/2011 |
| 7005895771 | | IRVINE | CA | | 10/24/2012 | 0.035 | 315,883 | | | | | | 615,000 | 07/11/2011 |
| 7005896100 | | MEDINA | MN | | 10/24/2012 | 0.035 | 1,193,966 | | | | | | 2,400,000 | 07/26/2011 |
| 7005896118 | | SPRING HILL | KS | | 10/24/2012 | 0.035 | 125,173 | | | | | | 200,000 | 09/08/2011 |
| 7005896126 | | SPOKANE VALLEY | WA | | 10/24/2012 | 0.035 | 232,017 | | | | | | 382,000 | 07/29/2011 |
| 7005896134 | | SAN JOSE | CA | | 10/24/2012 | 0.036 | 254,527 | | | | | | 670,000 | 07/27/2011 |
| 7005896142 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 276,197 | | | | | | 725,000 | 08/09/2011 |
| 7005896159 | | MAPLE VALLEY | WA | | 10/24/2012 | 0.035 | 197,249 | | | | | | 485,000 | 08/06/2011 |
| 7005896647 | | SPRING HILL | KS | | 10/24/2012 | 0.036 | 120,351 | | | | | | 180,000 | 08/03/2011 |
| 7005896654 | | CARMEL | CA | | 10/24/2012 | 0.036 | 770,275 | | | | | | 1,225,000 | 08/03/2011 |
| 7005896662 | | SOUTH LYON | MI | | 10/24/2012 | 0.035 | 311,010 | | | | | | 750,000 | 08/03/2011 |
| 7005896670 | | FENTON | MI | | 10/24/2012 | 0.036 | 245,725 | | | | | | 730,000 | 07/29/2011 |
| 7005896894 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 429,942 | | | | | | 875,000 | 08/17/2011 |
| 7005896902 | | KEENESBURG | CO | | 10/24/2012 | 0.036 | 261,921 | | | | | | 350,000 | 08/03/2011 |
| 7005896910 | | PLEASANT HILL | CA | | 10/24/2012 | 0.035 | 348,291 | | | | | | 480,000 | 08/01/2011 |
| 7005896928 | | BRENTWOOD | CA | | 10/24/2012 | 0.035 | 185,996 | | | | | | 370,000 | 08/02/2011 |
| 7005896936 | | LOUISVILLE | CO | | 10/24/2012 | 0.035 | 138,067 | | | | | | 331,000 | 07/21/2011 |
| 7005897306 | | ROGERS | AR | | 10/24/2012 | 0.036 | 266,487 | | | | | | 385,000 | 08/08/2011 |
| 7005897546 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 625,758 | | | | | | 1,120,000 | 08/02/2011 |
| 7005897553 | | LIVERMORE | CA | | 10/24/2012 | 0.035 | 174,824 | | | | | | 275,000 | 08/08/2011 |
| 7005898049 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 464,402 | | | | | | 720,000 | 08/22/2011 |
| 7005898056 | | MOUNT VERNON | WA | | 10/24/2012 | 0.035 | 160,587 | | | | | | 330,000 | 08/16/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005898064 | | WILLOW SPRINGS | IL | | 10/24/2012 | 0.035 | 30,445 | | | | | | 190,000 | 08/12/2011 |
| 7005898072 | | PASCO | WA | | 10/24/2012 | 0.036 | 68,694 | | | | | | 155,000 | 08/09/2011 |
| 7005898148 | | PARKER | CO | | 10/24/2012 | 0.036 | 433,053 | | | | | | 850,000 | 08/19/2011 |
| 7005898155 | | CANON CITY | CO | | 10/24/2012 | 0.036 | 275,627 | | | | | | 368,000 | 07/29/2011 |
| 7005898411 | | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 260,950 | | | | | | 380,000 | 08/10/2011 |
| 7005898429 | | FOLSOM | CA | | 10/24/2012 | 0.035 | 242,274 | | | | | | 463,000 | 08/11/2011 |
| 7005898445 | | EAST DUNDEE | IL | | 10/24/2012 | 0.036 | 109,677 | | | | | | 168,000 | 08/12/2011 |
| 7005898452 | | GUTHRIE | OK | | 10/24/2012 | 0.036 | 135,300 | | | | | | 200,000 | 06/30/2011 |
| 7005898460 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 511,225 | | | | | | 670,000 | 08/11/2011 |
| 7005899153 | | SAN CLEMENTE | CA | | 10/24/2012 | 0.035 | 795,865 | | | | | | 1,181,000 | 08/06/2011 |
| 7005899161 | | ROSEBURG | OR | | 10/24/2012 | 0.035 | 564,925 | | | | | | 850,000 | 08/05/2011 |
| 7005899179 | | CONCORD | CA | | 10/24/2012 | 0.035 | 94,994 | | | | | | 600,000 | 08/11/2011 |
| 7005899187 | | ROSS | CA | | 10/24/2012 | 0.039 | 1,593,634 | | | | | | 2,600,000 | 08/12/2011 |
| 7005899195 | | SAINT CLOUD | MN | | 10/24/2012 | 0.035 | 154,669 | | | | | | 195,000 | 08/03/2011 |
| 7005899203 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 102,050 | | | | | | 320,000 | 08/19/2011 |
| 7005899567 | | JUNEAU | AK | | 10/24/2012 | 0.036 | 114,626 | | | | | | 300,000 | 08/09/2011 |
| 7005899575 | | KENT | WA | | 10/24/2012 | 0.035 | 491 | | | | | | 233,000 | 08/23/2011 |
| 7005900019 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 457,537 | | | | | | 615,000 | 08/25/2011 |
| 7005900027 | | CHANDLER | AZ | | 10/24/2012 | 0.035 | 841,476 | | | | | | 1,165,000 | 08/13/2011 |
| 7005900035 | | CLINTON | MI | | 10/24/2012 | 0.035 | 51,371 | | | | | | 220,000 | 08/10/2011 |
| 7005900043 | | ALPINE | CA | | 10/24/2012 | 0.036 | 394,341 | | | | | | 690,000 | 08/22/2011 |
| 7005900050 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 524,723 | | | | | | 810,000 | 08/19/2011 |
| 7005900068 | | SAN CARLOS | CA | | 10/24/2012 | 0.036 | 634,575 | | | | | | 915,000 | 08/08/2011 |
| 7005900142 | | GRANITE BAY | CA | | 10/24/2012 | 0.035 | 474,867 | | | | | | 1,400,000 | 08/19/2011 |
| 7005900605 | | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.035 | 80,747 | | | | | | 1,399,000 | 08/02/2011 |
| 7005900613 | | ALEXANDRIA | VA | | 10/24/2012 | 0.036 | 325,369 | | | | | | 705,000 | 08/22/2011 |
| 7005901074 | | WAIPAHU | HI | | 10/24/2012 | 0.035 | 219,803 | | | | | | 308,000 | 08/15/2011 |
| 7005901082 | | ELIZABETH | CO | | 10/24/2012 | 0.035 | 261,147 | | | | | | 425,000 | 08/22/2011 |
| 7005901090 | | CHULA VISTA | CA | | 10/24/2012 | 0.036 | 235,677 | | | | | | 355,000 | 06/20/2011 |
| 7005901413 | | DENVER | CO | | 10/24/2012 | 0.035 | 661,275 | | | | | | 1,060,000 | 08/10/2011 |
| 7005901421 | | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.035 | 941,060 | | | | | | 1,645,000 | 08/15/2011 |
| 7005901439 | | LITTLE CANADA | MN | | 10/24/2012 | 0.035 | 393,055 | | | | | | 560,000 | 08/15/2011 |
| 7005902056 | | JEROME | ID | | 10/24/2012 | 0.035 | 372,543 | | | | | | 650,000 | 08/22/2011 |
| 7005903310 | | AUBURN | WA | | 10/24/2012 | 0.035 | 189,956 | | | | | | 385,000 | 08/15/2011 |
| 7005903682 | | DENVER | CO | | 10/24/2012 | 0.036 | 68,582 | | | | | | 135,000 | 08/24/2011 |
| 7005903781 | | SAMMAMISH | WA | | 10/24/2012 | 0.036 | 490,266 | | | | | | 645,000 | 07/27/2011 |
| 7005903799 | | ANDOVER | MN | | 10/24/2012 | 0.035 | 197,698 | | | | | | 360,850 | 08/25/2011 |
| 7005903807 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 128,420 | | | | | | 222,000 | 08/29/2011 |
| 7005903815 | | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 237,659 | | | | | | 827,632 | 08/31/2011 |
| 7005904268 | | YUMA | AZ | | 10/24/2012 | 0.035 | 36,918 | | | | | | 181,000 | 08/27/2011 |
| 7005904276 | | TEXHOMA | OK | | 10/24/2012 | 0.035 | 55,854 | | | | | | 210,000 | 08/05/2011 |
| 7005904284 | | GRAHAM | WA | | 10/24/2012 | 0.035 | 174,947 | | | | | | 380,000 | 08/31/2011 |
| 7005904292 | | SAN RAFAEL | CA | | 10/24/2012 | 0.036 | 639,235 | | | | | | 1,000,000 | 08/24/2011 |
| 7005904623 | | N CHARLESTON | SC | | 10/24/2012 | 0.036 | 153,810 | | | | | | 376,000 | 09/06/2011 |
| 7005905281 | | BELLINGHAM | WA | | 10/24/2012 | 0.035 | 313,434 | | | | | | 570,000 | 08/31/2011 |
| 7005905695 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 121,894 | | | | | | 280,000 | 09/08/2011 |
| 7005905703 | | FOREST | VA | | 10/24/2012 | 0.035 | 149,362 | | | | | | 328,000 | 09/07/2011 |
| 7005906065 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 344,847 | | | | | | 475,000 | 08/16/2011 |
| 7005906073 | | DENVER | CO | | 10/24/2012 | 0.036 | 224,404 | | | | | | 310,000 | 08/23/2011 |
| 7005906081 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 109,389 | | | | | | 170,000 | 09/12/2011 |
| 7005906099 | | PEBBLE BEACH | CA | | 10/24/2012 | 0.035 | 131,380 | | | | | | 1,300,000 | 08/27/2011 |
| 7005906107 | | LEMON GROVE | CA | | 10/24/2012 | 0.035 | 14,537 | | | | | | 280,000 | 09/14/2011 |
| 7005907543 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 224,348 | | | | | | 365,000 | 07/20/2011 |
| 7005907550 | | BEDFORD | VA | | 10/24/2012 | 0.035 | 138,158 | | | | | | 225,000 | 09/11/2011 |
| 7005907568 | | MILL CREEK | WA | | 10/24/2012 | 0.035 | 201,791 | | | | | | 405,000 | 08/26/2011 |
| 7005907576 | | LONE TREE | CO | | 10/24/2012 | 0.036 | 777,441 | | | | | | 1,250,000 | 09/07/2011 |
| 7005907584 | | RAMONA | CA | | 10/24/2012 | 0.035 | 343,298 | | | | | | 530,000 | 09/16/2011 |
| 7005907592 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 203,182 | | | | | | 300,000 | 09/08/2011 |
| 7005907600 | | LA MESA | CA | | 10/24/2012 | 0.035 | 114,966 | | | | | | 450,000 | 09/13/2011 |
| 7005907618 | | MOUNT VERNON | WA | | 10/24/2012 | 0.036 | 410,904 | | | | | | 550,000 | 08/30/2011 |
| 7005908046 | | POWAY | CA | | 10/24/2012 | 0.036 | 225,970 | | | | | | 530,000 | 09/09/2011 |
| 7005908053 | | KIRKLAND | WA | | 10/24/2012 | 0.036 | 298,113 | | | | | | 480,000 | 08/30/2011 |
| 7005908061 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 461,431 | | | | | | 650,000 | 08/31/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005908079 | | PALM DESERT | CA | | 10/24/2012 | 0.035 | 123,631 | | | | | | 170,000 | 09/04/2011 |
| 7005908087 | | SNOHOMISH | WA | | 10/24/2012 | 0.035 | 205,226 | | | | | | 315,000 | 09/06/2011 |
| 7005908095 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 133,750 | | | | | | 680,000 | 09/21/2011 |
| 7005908533 | | JUNEAU | AK | | 10/24/2012 | 0.036 | 251,107 | | | | | | 444,000 | 09/01/2011 |
| 7005908541 | | APPLE VALLEY | CA | | 10/24/2012 | 0.035 | 108,709 | | | | | | 190,000 | 09/01/2011 |
| 7005909101 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 204,087 | | | | | | 412,000 | 09/08/2011 |
| 7005909119 | | BROADLANDS | VA | | 10/24/2012 | 0.035 | 52,084 | | | | | | 625,000 | 09/12/2011 |
| 7005909127 | | WYCKOFF | NJ | | 10/24/2012 | 0.035 | 586,298 | | | | | | 1,250,000 | 09/15/2011 |
| 7005909408 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 115,379 | | | | | | 320,000 | 09/02/2011 |
| 7005909689 | | ISSAQUAH | WA | | 10/24/2012 | 0.035 | 9,978 | | | | | | 138,000 | 09/01/2011 |
| 7005909697 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 477,292 | | | | | | 833,000 | 09/16/2011 |
| 7005909705 | | SAMMAMISH | WA | | 10/24/2012 | 0.036 | 851,654 | | | | | | 1,650,000 | 09/09/2011 |
| 7005909713 | | WATSONVILLE | CA | | 10/24/2012 | 0.036 | 498,770 | | | | | | 674,000 | 09/13/2011 |
| 7005909721 | | SAN MARINO | CA | | 10/24/2012 | 0.035 | 78,314 | | | | | | 1,370,000 | 09/08/2011 |
| 7005909739 | | IRVINE | CA | | 10/24/2012 | 0.035 | 61,612 | | | | | | 620,000 | 09/23/2011 |
| 7005910471 | | HIXSON | TN | | 10/24/2012 | 0.036 | 58,441 | | | | | | 170,000 | 09/19/2011 |
| 7005910489 | | FRANKLIN LAKES | NJ | | 10/24/2012 | 0.036 | 267,613 | | | | | | 902,000 | 09/10/2011 |
| 7005910497 | | ARVADA | CO | | 10/24/2012 | 0.035 | 65,279 | | | | | | 405,000 | 08/25/2011 |
| 7005910505 | | MATTAWAN | MI | | 10/24/2012 | 0.036 | 68,183 | | | | | | 181,000 | 09/13/2011 |
| 7005910513 | | GREENFIELD | CA | | 10/24/2012 | 0.035 | 53,714 | | | | | | 215,000 | 08/15/2011 |
| 7005910836 | | DENVER | CO | | 10/24/2012 | 0.036 | 188,494 | | | | | | 410,000 | 06/07/2011 |
| 7005910844 | | DAVIS | CA | | 10/24/2012 | 0.035 | 111,883 | | | | | | 620,000 | 08/31/2011 |
| 7005910851 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 93,955 | | | | | | 270,000 | 09/20/2011 |
| 7005911156 | | DENVER | CO | | 10/24/2012 | 0.035 | 31,334 | | | | | | 661,787 | 10/04/2011 |
| 7005911412 | | AURORA | CO | | 10/24/2012 | 0.035 | 140,715 | | | | | | 440,000 | 09/15/2011 |
| 7005911420 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 99,355 | | | | | | 500,000 | 09/09/2011 |
| 7005911438 | | CARDIFF | CA | | 10/24/2012 | 0.035 | 765,413 | | | | | | 1,050,000 | 09/15/2011 |
| 7005911792 | | JENISON | MI | | 10/24/2012 | 0.036 | 84,953 | | | | | | 195,000 | 09/12/2011 |
| 7005911800 | | PARADISE VALLEY | AZ | | 10/24/2012 | 0.035 | 313,245 | | | | | | 975,000 | 08/30/2011 |
| 7005911818 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 85,216 | | | | | | 373,000 | 09/19/2011 |
| 7005912345 | | PLEASANTON | CA | | 10/24/2012 | 0.035 | 260,089 | | | | | | 700,000 | 09/19/2011 |
| 7005912352 | | SILVER SPRING | MD | | 10/24/2012 | 0.035 | 355,199 | | | | | | 700,000 | 10/01/2011 |
| 7005912360 | | DENVER | CO | | 10/24/2012 | 0.036 | 218,362 | | | | | | 340,000 | 09/16/2011 |
| 7005912378 | | BURBANK | CA | | 10/24/2012 | 0.036 | | | | | | | 1,300,000 | 08/31/2011 |
| 7005912733 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 694,208 | | | | | | 2,000,000 | 09/27/2011 |
| 7005913459 | | SUNNYVALE | CA | | 10/24/2012 | 0.035 | 287,350 | | | | | | 910,000 | 08/23/2011 |
| 7005913467 | | FAIRFAX | VA | | 10/24/2012 | 0.036 | 450,559 | | | | | | 600,000 | 09/14/2011 |
| 7005913475 | | MERIDIAN | ID | | 10/24/2012 | 0.035 | 164,740 | | | | | | 257,000 | 09/19/2011 |
| 7005913483 | | TUSCALOOSA | AL | | 10/24/2012 | 0.035 | 452,619 | | | | | | 840,000 | 09/30/2011 |
| 7005913491 | | LAFAYETTE | CA | | 10/24/2012 | 0.035 | 918,301 | | | | | | 1,750,000 | 10/05/2011 |
| 7005913509 | | CORONA | CA | | 10/24/2012 | 0.035 | 194,618 | | | | | | 500,000 | 10/04/2011 |
| 7005914051 | | PALO ALTO | CA | | 10/24/2012 | 0.035 | 1,017,995 | | | | | | 1,400,000 | 09/17/2011 |
| 7005914069 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 146,629 | | | | | | 900,000 | 09/29/2011 |
| 7005914077 | | FOUNTAIN VALLEY | CA | | 10/24/2012 | 0.035 | 96,434 | | | | | | 538,000 | 10/05/2011 |
| 7005914085 | | SAN RAMON | CA | | 10/24/2012 | 0.035 | 535,854 | | | | | | 720,000 | 09/19/2011 |
| 7005914416 | | CAPITOLA | CA | | 10/24/2012 | 0.035 | 132,260 | | | | | | 585,000 | 09/28/2011 |
| 7005914424 | | SAN MATEO | CA | | 10/24/2012 | 0.035 | 347,933 | | | | | | 920,000 | 09/22/2011 |
| 7005914432 | | JEROME | ID | | 10/24/2012 | 0.035 | 137,623 | | | | | | 310,000 | 09/22/2011 |
| 7005915017 | | SAMMAMISH | WA | | 10/24/2012 | 0.035 | 286,168 | | | | | | 646,000 | 09/06/2011 |
| 7005915025 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 1,001,779 | | | | | | 1,450,000 | 09/14/2011 |
| 7005915033 | | ALAMO | CA | | 10/24/2012 | 0.036 | 988,544 | | | | | | 2,050,000 | 09/06/2011 |
| 7005915058 | | HAILEY | ID | | 10/24/2012 | 0.035 | 147,249 | | | | | | 265,000 | 09/28/2011 |
| 7005915421 | | KIRKLAND | WA | | 10/24/2012 | 0.035 | 417,666 | | | | | | 750,000 | 10/07/2011 |
| 7005915439 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 316,811 | | | | | | 1,250,000 | 09/30/2011 |
| 7005915447 | | MAHWAH | NJ | | 10/24/2012 | 0.035 | 56,358 | | | | | | 360,000 | 09/30/2011 |
| 7005915454 | | ROUNDUP | MT | | 10/24/2012 | 0.035 | 73,591 | | | | | | 170,000 | 10/12/2011 |
| 7005915462 | | VANCOUVER | WA | | 10/24/2012 | 0.035 | 44,024 | | | | | | 240,000 | 09/22/2011 |
| 7005915470 | | KEENESBURG | CO | | 10/24/2012 | 0.036 | 353,111 | | | | | | 448,000 | 09/21/2011 |
| 7005915744 | | FAIRFAX | VA | | 10/24/2012 | 0.035 | 226,334 | | | | | | 343,600 | 09/28/2011 |
| 7005915751 | | WHITTIER | CA | | 10/24/2012 | 0.035 | 130,021 | | | | | | 380,000 | 10/17/2011 |
| 7005916015 | | LITTLETON | CO | | 10/24/2012 | 0.035 | 35,723 | | | | | | 270,000 | 10/12/2011 |
| 7005916023 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 166,598 | | | | | | 324,000 | 09/21/2011 |
| 7005916031 | | PALO ALTO | CA | | 10/24/2012 | 0.035 | 72,136 | | | | | | 1,950,000 | 09/26/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005916858 | | SAN BRUNO | CA | | 10/24/2012 | 0.035 | 245,605 | | | | | | 500,000 | 10/13/2011 |
| 7005916866 | | GOLDEN | CO | | 10/24/2012 | 0.036 | 510,636 | | | | | | 655,000 | 10/05/2011 |
| 7005916874 | | AUBURN | WA | | 10/24/2012 | 0.035 | 98,508 | | | | | | 255,000 | 10/07/2011 |
| 7005916882 | | LOVES PARK | IL | | 10/24/2012 | 0.035 | 68,204 | | | | | | 177,000 | 10/05/2011 |
| 7005916890 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 43,273 | | | | | | 353,000 | 10/03/2011 |
| 7005916908 | | ENUMCLAW | WA | | 10/24/2012 | 0.036 | 247,860 | | | | | | 475,000 | 10/17/2011 |
| 7005917096 | | COARSEGOLD | CA | | 10/24/2012 | 0.035 | 8,647 | | | | | | 437,000 | 10/11/2011 |
| 7005917104 | | SHINGLE SPRINGS | CA | | 10/24/2012 | 0.035 | 507,442 | | | | | | 753,000 | 09/30/2011 |
| 7005917112 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 153,664 | | | | | | 1,050,000 | 10/10/2011 |
| 7005917120 | | CULVER CITY | CA | | 10/24/2012 | 0.036 | 471,370 | | | | | | 810,000 | 09/22/2011 |
| 7005917534 | | ALAMO | CA | | 10/24/2012 | 0.035 | 924,967 | | | | | | 1,625,000 | 09/25/2011 |
| 7005917542 | | CAMERON PARK | CA | | 10/24/2012 | 0.035 | 82,454 | | | | | | 200,000 | 09/15/2011 |
| 7005917559 | | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 142,534 | | | | | | 215,000 | 10/20/2011 |
| 7005917567 | | BEAUX ARTS | WA | | 10/24/2012 | 0.036 | 635,699 | | | | | | 935,000 | 10/12/2011 |
| 7005918029 | | RIVA | MD | | 10/24/2012 | 0.035 | 429,519 | | | | | | 635,000 | 10/19/2011 |
| 7005918037 | | LIVERMORE | CA | | 10/24/2012 | 0.036 | 805,008 | | | | | | 1,089,000 | 10/17/2011 |
| 7005918045 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 157,377 | | | | | | 345,000 | 10/05/2011 |
| 7005918169 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 194,691 | | | | | | 445,000 | 10/14/2011 |
| 7005918177 | | COVINGTON | WA | | 10/24/2012 | 0.036 | 416,805 | | | | | | 620,000 | 10/12/2011 |
| 7005918185 | | FRIDAY HARBOR | WA | | 10/24/2012 | 0.035 | 283,379 | | | | | | 580,000 | 09/19/2011 |
| 7005918599 | | MCMINNVILLE | OR | | 10/24/2012 | 0.035 | 234,332 | | | | | | 910,000 | 10/02/2011 |
| 7005918979 | | SAN CARLOS | CA | | 10/24/2012 | 0.035 | 497,233 | | | | | | 1,050,000 | 10/13/2011 |
| 7005920199 | | LOUISVILLE | KY | | 10/24/2012 | 0.035 | 133,072 | | | | | | 375,000 | 10/24/2011 |
| 7005920207 | | FALLBROOK | CA | | 10/24/2012 | 0.035 | 451,647 | | | | | | 700,000 | 10/20/2011 |
| 7005920504 | | ORINDA | CA | | 10/24/2012 | 0.035 | 522,072 | | | | | | 1,600,000 | 10/19/2011 |
| 7005920876 | | GILROY | CA | | 10/24/2012 | 0.036 | 291,968 | | | | | | 1,020,000 | 10/17/2011 |
| 7005920884 | | LIVERMORE | CA | | 10/24/2012 | 0.035 | 359,663 | | | | | | 840,000 | 10/20/2011 |
| 7005921205 | | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.035 | 469,283 | | | | | | 1,050,000 | 10/26/2011 |
| 7005921478 | | SEATTLE | WA | | 10/24/2012 | 0.035 | (1) | | | | | | 430,000 | 10/27/2011 |
| 7005922195 | | REDWOOD CITY | CA | | 10/24/2012 | 0.035 | 541,135 | | | | | | 985,000 | 10/06/2011 |
| 7005922203 | | MADISON | WI | | 10/24/2012 | 0.035 | 134,391 | | | | | | 260,000 | 10/28/2011 |
| 7005922252 | | WALNUT | CA | | 10/24/2012 | 0.035 | 398,447 | | | | | | 580,000 | 08/18/2011 |
| 7005922260 | | PASADENA | CA | | 10/24/2012 | 0.035 | 847,769 | | | | | | 1,975,000 | 10/24/2011 |
| 7005922617 | | LA CONNER | WA | | 10/24/2012 | 0.035 | 16,878 | | | | | | 430,000 | 11/03/2011 |
| 7005923094 | | MARRIOTTSVILLE | MD | | 10/24/2012 | 0.036 | 220,142 | | | | | | 350,000 | 11/04/2011 |
| 7005923714 | | CORONADO | CA | | 10/24/2012 | 0.036 | 804,806 | | | | | | 1,150,000 | 08/22/2011 |
| 7005924142 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 232,446 | | | | | | 623,000 | 11/09/2011 |
| 7005924159 | | CLEMSON | SC | | 10/24/2012 | 0.036 | 184,013 | | | | | | 260,000 | 11/09/2011 |
| 7005924167 | | LONE TREE | CO | | 10/24/2012 | 0.036 | 303,846 | | | | | | 1,020,000 | 10/13/2011 |
| 7005924175 | | PHOENIX | AZ | | 10/24/2012 | 0.036 | 412,168 | | | | | | 574,000 | 10/04/2011 |
| 7005924258 | | VIENNA | VA | | 10/24/2012 | 0.036 | 494,192 | | | | | | 805,000 | 11/14/2011 |
| 7005924266 | | BELLINGHAM | WA | | 10/24/2012 | 0.035 | 402,224 | | | | | | 550,000 | 10/24/2011 |
| 7005924274 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 865,189 | | | | | | 1,920,000 | 10/20/2011 |
| 7005924613 | | SALINAS | CA | | 10/24/2012 | 0.036 | 217,129 | | | | | | 317,000 | 10/17/2011 |
| 7005924621 | | LODI | CA | | 10/24/2012 | 0.035 | 175,268 | | | | | | 425,000 | 11/09/2011 |
| 7005924639 | | BOTHELL | WA | | 10/24/2012 | 0.036 | 287,730 | | | | | | 480,000 | 10/19/2011 |
| 7005924647 | | REDMOND | WA | | 10/24/2012 | 0.035 | 146,551 | | | | | | 285,000 | 10/24/2011 |
| 7005924654 | | ATWATER | CA | | 10/24/2012 | 0.035 | 48,574 | | | | | | 350,000 | 11/15/2011 |
| 7005924662 | | FERNDALE | WA | | 10/24/2012 | 0.035 | 169,861 | | | | | | 245,000 | 11/11/2011 |
| 7005924670 | | HAILEY | ID | | 10/24/2012 | 0.035 | 140,794 | | | | | | 520,000 | 11/10/2011 |
| 7005924688 | | CORONADO | CA | | 10/24/2012 | 0.035 | 627,551 | | | | | | 840,000 | 11/03/2011 |
| 7005924969 | | FALLS CHURCH | VA | | 10/24/2012 | 0.035 | 348,684 | | | | | | 650,000 | 11/17/2011 |
| 7005924977 | | LITTLE SUAMICO | WI | | 10/24/2012 | 0.036 | 241,400 | | | | | | 307,000 | 10/06/2011 |
| 7005924985 | | SOLANA BEACH | CA | | 10/24/2012 | 0.035 | 799,349 | | | | | | 1,700,000 | 10/25/2011 |
| 7005925289 | | SANTA ANA | CA | | 10/24/2012 | 0.036 | 469,020 | | | | | | 900,000 | 11/17/2011 |
| 7005925297 | | CHICAGO | IL | | 10/24/2012 | 0.036 | 843,932 | | | | | | 1,195,000 | 10/31/2011 |
| 7005925537 | | SPRING VALLEY | CA | | 10/24/2012 | 0.035 | 121,063 | | | | | | 285,000 | 11/03/2011 |
| 7005925545 | | TUSTIN | CA | | 10/24/2012 | 0.036 | 632,499 | | | | | | 800,000 | 11/15/2011 |
| 7005925552 | | FORT MOHAVE | AZ | | 10/24/2012 | 0.035 | 123,969 | | | | | | 202,000 | 09/25/2011 |
| 7005926360 | | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 414,569 | | | | | | 575,000 | 11/22/2011 |
| 7005926378 | | CAVE CREEK | AZ | | 10/24/2012 | 0.036 | 339,859 | | | | | | 440,000 | 11/10/2011 |
| 7005926477 | | SUMMIT | NJ | | 10/24/2012 | 0.035 | 519,471 | | | | | | 870,000 | 10/20/2011 |
| 7005926832 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 433,685 | | | | | | 750,000 | 10/06/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005927749 | | S LAKE TAHOE | CA | | 10/24/2012 | 0.035 | 190,383 | | | | | | 409,000 | 11/21/2011 |
| 7005927756 | | SAN JUAN CAPO | CA | | 10/24/2012 | 0.036 | 366,599 | | | | | | 535,000 | 11/16/2011 |
| 7005927764 | | FERNDALE | WA | | 10/24/2012 | 0.035 | 5,635 | | | | | | 305,000 | 11/25/2011 |
| 7005928838 | | MOUNT VERNON | WA | | 10/24/2012 | 0.035 | 165,761 | | | | | | 252,000 | 11/19/2011 |
| 7005929687 | | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 243,282 | | | | | | 395,000 | 11/02/2011 |
| 7005929695 | | LITTLETON | CO | | 10/24/2012 | 0.036 | 175,857 | | | | | | 250,000 | 11/07/2011 |
| 7005929703 | | CASTLE ROCK | CO | | 10/24/2012 | 0.035 | 104,950 | | | | | | 400,000 | 10/28/2011 |
| 7005929794 | | PIEDMONT | SC | | 10/24/2012 | 0.035 | 108,529 | | | | | | 650,000 | 10/21/2011 |
| 7005930271 | | OAKLAND | CA | | 10/24/2012 | 0.035 | 463,843 | | | | | | 975,000 | 11/25/2011 |
| 7005930701 | | MILWAUKIE | OR | | 10/24/2012 | 0.035 | 88,532 | | | | | | 150,000 | 11/18/2011 |
| 7005930719 | | FERNDALE | WA | | 10/24/2012 | 0.035 | 145,268 | | | | | | 255,000 | 11/11/2011 |
| 7005931162 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 43,724 | | | | | | 675,000 | 11/29/2011 |
| 7005931188 | | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 82,471 | | | | | | 333,000 | 12/05/2011 |
| 7005931626 | | FOREST | VA | | 10/24/2012 | 0.035 | 44,232 | | | | | | 239,000 | 11/29/2011 |
| 7005931634 | | SAN RAMON | CA | | 10/24/2012 | 0.036 | 459,284 | | | | | | 595,000 | 09/29/2011 |
| 7005931717 | | MC LEAN | VA | | 10/24/2012 | 0.035 | 432,645 | | | | | | 1,435,000 | 11/10/2011 |
| 7005932095 | | RUSTON | WA | | 10/24/2012 | 0.035 | 287,136 | | | | | | 420,000 | 10/31/2011 |
| 7005932103 | | KENT | WA | | 10/24/2012 | 0.036 | 170,340 | | | | | | 230,000 | 11/19/2011 |
| 7005932111 | | LAKE TAPPS | WA | | 10/24/2012 | 0.035 | 341,422 | | | | | | 525,000 | 11/28/2011 |
| 7005932533 | | GLEN ARBOR | MI | | 10/24/2012 | 0.035 | 808,606 | | | | | | 1,600,000 | 11/18/2011 |
| 7005932541 | | BILLINGS | MT | | 10/24/2012 | 0.035 | 103,516 | | | | | | 253,000 | 12/05/2011 |
| 7005933051 | | BATAVIA | IL | | 10/24/2012 | 0.036 | 22 | | | | | | 543,705 | 12/06/2011 |
| 7005933069 | | HIXSON | TN | | 10/24/2012 | 0.036 | 166,608 | | | | | | 318,000 | 12/13/2011 |
| 7005933077 | | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 222,372 | | | | | | 535,000 | 08/18/2011 |
| 7005933788 | | BAINBRIDGE ISLAND | WA | | 10/24/2012 | 0.035 | 46,768 | | | | | | 345,000 | 12/13/2011 |
| 7005933796 | | PRESCOTT | AZ | | 10/24/2012 | 0.035 | 273,010 | | | | | | 445,000 | 12/07/2011 |
| 7005933804 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 69,127 | | | | | | 385,000 | 12/14/2011 |
| 7005933812 | | CORONADO | CA | | 10/24/2012 | 0.035 | 229,031 | | | | | | 1,575,000 | 12/21/2011 |
| 7005933820 | | SANTA ROSA | CA | | 10/24/2012 | 0.035 | 361,292 | | | | | | 575,000 | 12/19/2011 |
| 7005934208 | | ARROYO GRANDE | CA | | 10/24/2012 | 0.035 | 16,514 | | | | | | 359,000 | 12/09/2011 |
| 7005934216 | | DENVER | CO | | 10/24/2012 | 0.036 | 153,497 | | | | | | 295,000 | 12/14/2011 |
| 7005934224 | | CLIFTON | NJ | | 10/24/2012 | 0.035 | 128,218 | | | | | | 255,000 | 12/16/2011 |
| 7005934232 | | BELLEVUE | WA | | 10/24/2012 | 0.035 | 62,040 | | | | | | 602,000 | 12/06/2011 |
| 7005934679 | | CARLSBAD | CA | | 10/24/2012 | 0.035 | 829,632 | | | | | | 1,900,000 | 12/19/2011 |
| 7005934687 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 24,326 | | | | | | 385,000 | 12/02/2011 |
| 7005935114 | | REDMOND | WA | | 10/24/2012 | 0.036 | 538,719 | | | | | | 875,000 | 12/07/2011 |
| 7005935122 | | ROCKLIN | CA | | 10/24/2012 | 0.035 | 289,182 | | | | | | 455,000 | 12/19/2011 |
| 7005935130 | | LEAVENWORTH | KS | | 10/24/2012 | 0.036 | 106,339 | | | | | | 250,000 | 12/20/2011 |
| 7005936187 | | SAN MARCOS | CA | | 10/24/2012 | 0.035 | 105,477 | | | | | | 335,000 | 12/14/2011 |
| 7005936336 | | PEORIA | AZ | | 10/24/2012 | 0.036 | 128,069 | | | | | | 194,000 | 12/21/2011 |
| 7005936781 | | BRICK | NJ | | 10/24/2012 | 0.035 | | | | | | | 360,000 | 12/07/2011 |
| 7005936922 | | DENVER | CO | | 10/24/2012 | 0.036 | 276,675 | | | | | | 410,000 | 11/28/2011 |
| 7005938472 | | NINE MILE FLS | WA | | 10/24/2012 | 0.036 | 191,402 | | | | | | 286,000 | 12/29/2011 |
| 7005938480 | | TORRANCE | CA | | 10/24/2012 | 0.035 | 250,097 | | | | | | 730,000 | 12/27/2011 |
| 7005938563 | | EDEN PRAIRIE | MN | | 10/24/2012 | 0.035 | (100) | | | | | | 590,000 | 12/23/2011 |
| 7005938571 | | WINFIELD | IL | | 10/24/2012 | 0.036 | 198,744 | | | | | | 300,000 | 12/27/2011 |
| 7005938589 | | FERNANDINA | FL | | 10/24/2012 | 0.036 | 115,344 | | | | | | 275,000 | 11/11/2011 |
| 7005938597 | | SALIDA | CO | | 10/24/2012 | 0.036 | 265,783 | | | | | | 350,000 | 12/02/2011 |
| 7005938605 | | CAMERON PARK | CA | | 10/24/2012 | 0.035 | 210,610 | | | | | | 450,000 | 11/07/2011 |
| 7005938944 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | | | | | | | 355,000 | 12/28/2011 |
| 7005939314 | | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 119,991 | | | | | | 200,000 | 10/14/2011 |
| 7005939322 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 160,408 | | | | | | 357,000 | 12/01/2011 |
| 7005939603 | | POTOMAC | MD | | 10/24/2012 | 0.036 | 667,153 | | | | | | 925,000 | 12/15/2011 |
| 7005940015 | | IRVINE | CA | | 10/24/2012 | 0.037 | 1,157,304 | | | | | | 4,700,000 | 01/17/2012 |
| 7005940023 | | GIG HARBOR | WA | | 10/24/2012 | 0.035 | 122,182 | | | | | | 238,000 | 01/03/2012 |
| 7005940031 | | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.035 | 23,265 | | | | | | 155,000 | 12/30/2011 |
| 7005941153 | | KIRKLAND | WA | | 10/24/2012 | 0.036 | 143,826 | | | | | | 405,000 | 12/22/2011 |
| 7005941815 | | LAKE FOREST PARK | WA | | 10/24/2012 | 0.035 | 194,454 | | | | | | 365,000 | 01/12/2012 |
| 7005941823 | | DANVILLE | CA | | 10/24/2012 | 0.036 | 613,912 | | | | | | 820,000 | 01/09/2012 |
| 7005941831 | | LAKE MILLS | WI | | 10/24/2012 | 0.035 | 53,549 | | | | | | 175,000 | 01/11/2012 |
| 7005941849 | | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 1,085,080 | | | | | | 1,500,000 | 12/15/2011 |
| 7005941856 | | BREMERTON | WA | | 10/24/2012 | 0.035 | 478,448 | | | | | | 780,000 | 01/13/2012 |
| 7005941864 | | STANWOOD | WA | | 10/24/2012 | 0.035 | 326,893 | | | | | | 478,000 | 01/03/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005941872 | | LOUISVILLE | KY | | 10/24/2012 | 0.036 | 510,936 | | | | | | 825,000 | 02/07/2012 |
| 7005942243 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 218,793 | | | | | | 1,600,000 | 01/07/2012 |
| 7005942250 | | CHICAGO | IL | | 10/24/2012 | 0.035 | 86,527 | | | | | | 238,000 | 09/06/2011 |
| 7005942268 | | COTATI | CA | | 10/24/2012 | 0.036 | 179,243 | | | | | | 245,000 | 12/28/2011 |
| 7005942375 | | DENVER | CO | | 10/24/2012 | 0.036 | 237,628 | | | | | | 345,000 | 01/12/2011 |
| 7005942961 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 4,505 | | | | | | 148,500 | 12/28/2011 |
| 7005942979 | | REDONDO BEACH | CA | | 10/24/2012 | 0.036 | 519,598 | | | | | | 740,000 | 12/15/2011 |
| 7005942987 | | GWINN | MI | | 10/24/2012 | 0.035 | 122,335 | | | | | | 190,000 | 01/16/2012 |
| 7005943357 | | SOLANA BEACH | CA | | 10/24/2012 | 0.035 | 407,135 | | | | | | 900,000 | 01/19/2012 |
| 7005943365 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 89,353 | | | | | | 305,000 | 12/27/2011 |
| 7005943373 | | OSPREY | FL | | 10/24/2012 | 0.035 | | | | | | | 990,000 | 01/09/2012 |
| 7005943381 | | KEAAU | HI | | 10/24/2012 | 0.035 | 216,647 | | | | | | 374,000 | 01/17/2012 |
| 7005943399 | | WALL TOWNSHIP | NJ | | 10/24/2012 | 0.036 | 171,018 | | | | | | 480,000 | 12/23/2011 |
| 7005943829 | | GIG HARBOR | WA | | 10/24/2012 | 0.035 | 274,774 | | | | | | 445,000 | 01/14/2012 |
| 7005943837 | | MILILANI | HI | | 10/24/2012 | 0.035 | 380,989 | | | | | | 800,000 | 12/29/2011 |
| 7005944207 | | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 155,098 | | | | | | 350,000 | 01/16/2012 |
| 7005944611 | | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 381,082 | | | | | | 536,832 | 01/25/2012 |
| 7005944629 | | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 429,766 | | | | | | 625,000 | 01/24/2012 |
| 7005945097 | | WORTHINGTON | OH | | 10/24/2012 | 0.035 | 76,172 | | | | | | 208,000 | 01/20/2012 |
| 7005945105 | | TACOMA | WA | | 10/24/2012 | 0.035 | 76,397 | | | | | | 187,000 | 01/16/2012 |
| 7005945584 | | CHICAGO | IL | | 10/24/2012 | 0.035 | 115,931 | | | | | | 275,000 | 01/20/2012 |
| 7005945592 | | AVONDALE ESTATES | GA | | 10/24/2012 | 0.036 | 219,856 | | | | | | 317,000 | 01/21/2012 |
| 7005946202 | | OAK HARBOR | WA | | 10/24/2012 | 0.035 | 63,890 | | | | | | 165,000 | 02/01/2012 |
| 7005946210 | | SAN PEDRO | CA | | 10/24/2012 | 0.035 | 456,348 | | | | | | 625,000 | 01/21/2012 |
| 7005946707 | | FREMONT | CA | | 10/24/2012 | 0.035 | 77,490 | | | | | | 505,000 | 01/26/2012 |
| 7005946715 | | SEDRO WOOLLEY | WA | | 10/24/2012 | 0.036 | 155,248 | | | | | | 250,000 | 02/05/2012 |
| 7005947325 | | SHORELINE | WA | | 10/24/2012 | 0.035 | 97,714 | | | | | | 315,000 | 01/10/2012 |
| 7005947762 | | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 164,660 | | | | | | 600,000 | 02/03/2012 |
| 7005948224 | | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 478,375 | | | | | | 810,000 | 02/03/2012 |
| 7005948232 | | MARQUETTE | MI | | 10/24/2012 | 0.035 | 66,154 | | | | | | 330,000 | 01/13/2012 |
| 7005948240 | | MARQUETTE | MI | | 10/24/2012 | 0.036 | 98,514 | | | | | | 127,000 | 02/05/2012 |
| 7005948257 | | CHARLESTOWN | IN | | 10/24/2012 | 0.035 | 29,628 | | | | | | 242,000 | 02/03/2012 |
| 7005948265 | | CHICAGO | IL | | 10/24/2012 | 0.035 | 232,200 | | | | | | 1,190,000 | 01/28/2012 |
| 7005948273 | | AUBURN | WA | | 10/24/2012 | 0.035 | 263,442 | | | | | | 410,000 | 02/01/2012 |
| 7005948281 | | LOUISVILLE | KY | | 10/24/2012 | 0.035 | 19,166 | | | | | | 790,000 | 01/28/2012 |
| 7005948299 | | CAMAS | WA | | 10/24/2012 | 0.036 | 148,404 | | | | | | 420,000 | 01/27/2012 |
| 7005948307 | | BILLINGS | MT | | 10/24/2012 | 0.036 | 130,480 | | | | | | 203,000 | 02/04/2012 |
| 7005948745 | | PELKIE | MI | | 10/24/2012 | 0.035 | 77,000 | | | | | | 330,000 | 01/02/2012 |
| 7005948752 | | BRENTWOOD | CA | | 10/24/2012 | 0.035 | 363,733 | | | | | | 495,000 | 02/09/2012 |
| 7005948760 | | LOWELL | MI | | 10/24/2012 | 0.035 | 217,135 | | | | | | 320,000 | 02/03/2012 |
| 7005948778 | | POMPTON PLAINS | NJ | | 10/24/2012 | 0.035 | 25,047 | | | | | | 275,000 | 02/03/2012 |
| 7005948786 | | SOLANA BEACH | CA | | 10/24/2012 | 0.038 | 2,467,097 | | | | | | 6,200,000 | 02/08/2012 |
| 7005948794 | | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 277,170 | | | | | | 457,000 | 02/06/2012 |
| 7005948802 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 465,137 | | | | | | 835,000 | 02/01/2012 |
| 7005949263 | | POWELL | OH | | 10/24/2012 | 0.035 | | | | | | | 400,000 | 02/14/2012 |
| 7005949271 | | SAN PEDRO | CA | | 10/24/2012 | 0.035 | 164,900 | | | | | | 700,000 | 02/07/2012 |
| 7005949289 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 232,491 | | | | | | 430,000 | 01/24/2012 |
| 7005949800 | | FALLBROOK | CA | | 10/24/2012 | 0.036 | 5,498 | | | | | | 450,000 | 02/08/2012 |
| 7005949818 | | LORTON | VA | | 10/24/2012 | 0.035 | 72,804 | | | | | | 560,000 | 02/03/2012 |
| 7005949826 | | SUNNYVALE | CA | | 10/24/2012 | 0.035 | 545,851 | | | | | | 980,000 | 01/17/2012 |
| 7005949834 | | KENT | WA | | 10/24/2012 | 0.035 | 189,972 | | | | | | 475,000 | 12/16/2011 |
| 7005949842 | | GLENDALE | CA | | 10/24/2012 | 0.035 | 76,832 | | | | | | 530,000 | 01/30/2012 |
| 7005949859 | | SEATTLE | WA | | 10/24/2012 | 0.035 | 195,354 | | | | | | 480,000 | 01/17/2012 |
| 7005949867 | | CORTLAND | OH | | 10/24/2012 | 0.035 | | | | | | | 172,000 | 02/14/2012 |
| 7005949875 | | MAPLE VALLEY | WA | | 10/24/2012 | 0.036 | 581,508 | | | | | | 925,000 | 01/27/2012 |
| 7005950360 | | SCOTTSVILLE | VA | | 10/24/2012 | 0.036 | 117,428 | | | | | | 205,000 | 01/31/2012 |
| 7005950378 | | VISALIA | CA | | 10/24/2012 | 0.035 | 55,410 | | | | | | 285,000 | 02/13/2012 |
| 7005950386 | | COLUMBUS | OH | | 10/24/2012 | 0.036 | 2,226 | | | | | | 375,000 | 02/03/2012 |
| 7005950394 | | HIXSON | TN | | 10/24/2012 | 0.036 | 110,216 | | | | | | 176,000 | 02/20/2012 |
| 7005950402 | | HANFORD | CA | | 10/24/2012 | 0.035 | 149,049 | | | | | | 325,000 | 01/26/2012 |
| 7005950410 | | OCEANSIDE | CA | | 10/24/2012 | 0.035 | 201 | | | | | | 475,000 | 01/27/2012 |
| 7005950428 | | VISALIA | CA | | 10/24/2012 | 0.035 | 70,459 | | | | | | 271,000 | 01/26/2012 |
| 7005950980 | | SPRINGBORO | OH | | 10/24/2012 | 0.036 | 329,988 | | | | | | 625,000 | 02/13/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7005950998 | | SOUTH LAKE TAHOE | CA | | 10/24/2012 | 0.035 | 376,794 | | | | | | 680,000 | 12/22/2011 |
| 7005951004 | | ALAMO | CA | | 10/24/2012 | 0.035 | 595,900 | | | | | | 1,075,000 | 02/22/2012 |
| 7005951012 | | MOSCOW | TN | | 10/24/2012 | 0.035 | 154,341 | | | | | | 360,000 | 02/15/2012 |
| 7005951020 | | REDMOND | WA | | 10/24/2012 | 0.036 | 348,641 | | | | | | 440,000 | 01/21/2012 |
| 7005951038 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 310,528 | | | | | | 484,000 | 02/15/2012 |
| 7005951046 | | HILTON HEAD ISLAND | SC | | 10/24/2012 | 0.035 | 364,810 | | | | | | 750,000 | 02/06/2012 |
| 7005951053 | | VISALIA | CA | | 10/24/2012 | 0.036 | 137,283 | | | | | | 230,000 | 01/19/2012 |
| 7005951061 | | LA CONNER | WA | | 10/24/2012 | 0.035 | 174,722 | | | | | | 480,000 | 02/16/2012 |
| 7005951079 | | MUKILTEO | WA | | 10/24/2012 | 0.035 | 385,790 | | | | | | 800,000 | 02/10/2012 |
| 7005951087 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 588,125 | | | | | | 790,000 | 01/13/2012 |
| 7005951459 | | CHICAGO | IL | | 10/24/2012 | 0.035 | 149,789 | | | | | | 235,000 | 01/26/2012 |
| 7005951467 | | GRESHAM | OR | | 10/24/2012 | 0.036 | 68,535 | | | | | | 251,000 | 02/11/2012 |
| 7005951475 | | UNION CITY | CA | | 10/24/2012 | 0.035 | 262,610 | | | | | | 650,000 | 10/20/2011 |
| 7005951483 | | SAN JOSE | CA | | 10/24/2012 | 0.035 | 987,236 | | | | | | 1,800,000 | 01/25/2012 |
| 7005951491 | | MONROE | WA | | 10/24/2012 | 0.036 | 378,767 | | | | | | 475,000 | 01/28/2012 |
| 7005951509 | | BURBANK | CA | | 10/24/2012 | 0.035 | 4,356 | | | | | | 540,000 | 02/06/2012 |
| 7005951517 | | COLTEWAH | TN | | 10/24/2012 | 0.035 | 195,391 | | | | | | 410,000 | 02/23/2012 |
| 7005951855 | | (LA JOLLA) SAN DIEGO | CA | | 10/24/2012 | 0.035 | 980,225 | | | | | | 2,095,000 | 01/27/2012 |
| 7005951863 | | PORTLAND | OR | | 10/24/2012 | 0.035 | 44,609 | | | | | | 370,000 | 01/31/2012 |
| 7005952358 | | SAN DIMAS | CA | | 10/24/2012 | 0.036 | 483,187 | | | | | | 660,000 | 02/01/2012 |
| 7005952366 | | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 128,470 | | | | | | 200,000 | 01/30/2012 |
| 7005952374 | | YORBA LINDA | CA | | 10/24/2012 | 0.035 | 191,104 | | | | | | 310,000 | 02/07/2012 |
| 7005952382 | | KETCHIKAN | AK | | 10/24/2012 | 0.035 | 31,963 | | | | | | 240,000 | 02/02/2012 |
| 7005952390 | | BELLEVUE | WA | | 10/24/2012 | 0.036 | 497,987 | | | | | | 660,000 | 02/15/2012 |
| 7005952408 | | DUBLIN | CA | | 10/24/2012 | 0.036 | 622,026 | | | | | | 870,000 | 01/31/2012 |
| 7005952416 | | MINNEAPOLIS | MN | | 10/24/2012 | 0.035 | 464,557 | | | | | | 639,000 | 02/05/2012 |
| 7005952879 | | RIVERDALE | NJ | | 10/24/2012 | 0.035 | 162,823 | | | | | | 376,000 | 02/09/2012 |
| 7005952887 | | IRVINE | CA | | 10/24/2012 | 0.035 | 757,106 | | | | | | 1,180,000 | 02/15/2012 |
| 7005953026 | | RIVER FOREST | IL | | 10/24/2012 | 0.035 | 271,053 | | | | | | 410,000 | 02/23/2012 |
| 7005953331 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 492,874 | | | | | | 636,000 | 02/09/2012 |
| 7005953349 | | CORTLAND | OH | | 10/24/2012 | 0.036 | 98,138 | | | | | | 183,000 | 02/24/2012 |
| 7005953596 | | AURORA | CO | | 10/24/2012 | 0.035 | 387,696 | | | | | | 775,000 | 03/01/2012 |
| 7005953893 | | COSTA MESA | CA | | 10/24/2012 | 0.035 | 221,670 | | | | | | 390,000 | 02/10/2012 |
| 7005953901 | | BOULDER | CO | | 10/24/2012 | 0.035 | 177,266 | | | | | | 565,000 | 02/24/2012 |
| 7005953919 | | SEATTLE | WA | | 10/24/2012 | 0.036 | 851,539 | | | | | | 1,132,750 | 02/15/2012 |
| 7005953927 | | MURRIETA | CA | | 10/24/2012 | 0.036 | 519,908 | | | | | | 840,000 | 02/27/2012 |
| 7005953935 | | RCH PALOS VRD | CA | | 10/24/2012 | 0.036 | 484,519 | | | | | | 1,200,000 | 02/21/2012 |
| 7005954503 | | RAMONA | CA | | 10/24/2012 | 0.035 | 364,955 | | | | | | 675,000 | 02/28/2012 |
| 7005954610 | | ANNA MARIA | FL | | 10/24/2012 | 0.036 | 585,962 | | | | | | 950,000 | 02/13/2012 |
| 7005955104 | | STURGIS | MI | | 10/24/2012 | 0.035 | 64,056 | | | | | | 348,000 | 03/06/2012 |
| 7100381339 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 338,000 | 01/19/2012 |
| 7100381537 | | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 10,874 | | | | | | 425,000 | 01/30/2012 |
| 7122798379 | | TRUSSVILLE | AL | | 10/18/2012 | 0.040 | | | | | | | 345,000 | 09/16/2011 |
| 7122847622 | | PLAQUEMINE | LA | | 10/18/2012 | 0.040 | 37,752 | | | | | | 220,000 | 09/19/2011 |
| 7122871523 | | BELLFLOWER | CA | | 10/18/2012 | 0.040 | 55,820 | | | | | | 390,000 | 09/21/2011 |
| 7122875201 | | PHOENIX | AZ | | 10/18/2012 | 0.040 | 11,828 | | | | | | 240,000 | 10/11/2011 |
| 7122875623 | | SYLMAR | CA | | 10/18/2012 | 0.040 | 67,940 | | | | | | 325,000 | 09/23/2011 |
| 7122877264 | | SAN CLEMENTE | CA | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 09/22/2011 |
| 7122881001 | | ELK RIVER | MN | | 10/18/2012 | 0.040 | 15,532 | | 209 | | | | 315,000 | 09/26/2011 |
| 7122883734 | | DEFIANCE | MO | | 10/18/2012 | 0.040 | 40,369 | | | | | | 280,000 | 09/23/2011 |
| 7122891091 | | PORTSMOUTH | NH | | 10/18/2012 | 0.040 | 38,788 | | | | | | 580,000 | 09/27/2011 |
| 7122942985 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 25,419 | | | | | | 187,500 | 09/29/2011 |
| 7122961480 | | BLAINE | MN | | 10/18/2012 | 0.043 | | | | | | | 302,500 | 09/28/2011 |
| 7122962058 | | BRECKENRIDGE | CO | | 10/18/2012 | 0.040 | 20,083 | | | | | | 220,000 | 09/28/2011 |
| 7122969285 | | ALBUQUERQUE | NM | | 10/18/2012 | 0.045 | | | | | | | 605,000 | 09/29/2011 |
| 7122971372 | | PORTLAND | OR | | 10/18/2012 | 0.060 | | | | | | | 390,000 | 10/04/2011 |
| 7122973741 | | NEWPORT | TN | | 10/18/2012 | 0.040 | | | | | | | 214,000 | 09/30/2011 |
| 7122978781 | | EDINA | MN | | 10/18/2012 | 0.040 | 89,842 | | | | | | 605,000 | 09/30/2011 |
| 7123028669 | | LAKE FOREST PARK | WA | | 10/18/2012 | 0.040 | 5,198 | | | | | | 380,000 | 10/03/2011 |
| 7123049392 | | APPLETON | WI | | 10/18/2012 | 0.040 | 38,342 | | | | | | 540,000 | 10/04/2011 |
| 7123049426 | | RAYTOWN | MO | | 10/18/2012 | 0.040 | | | | | | | 77,000 | 10/04/2011 |
| 7123050358 | | RALEIGH | NC | | 10/18/2012 | 0.040 | | | | | | | 415,000 | 10/04/2011 |
| 7123050655 | | BLAINE | MN | | 10/18/2012 | 0.055 | 9,419 | | | | | | 120,000 | 10/04/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7123050739 | | SPOKANE VALLEY | WA | | 10/18/2012 | 0.053 | | | | | | | 214,000 | 10/04/2011 |
| 7123050952 | | PORT HUENEME | CA | | 10/18/2012 | 0.040 | 92,473 | | | | | | 175,000 | 10/04/2011 |
| 7123052776 | | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | | | | | | | 570,000 | 10/05/2011 |
| 7123056140 | | CORNELIUS | NC | | 10/18/2012 | 0.040 | 59,982 | | | | | | 250,000 | 10/11/2011 |
| 7123059599 | | AVONDALE | AZ | | 10/18/2012 | 0.047 | 34,472 | | 453 | | | | 93,000 | 10/06/2011 |
| 7123060035 | | LEAVENWORTH | KS | | 10/18/2012 | 0.040 | 59,814 | | | | | | 98,000 | 10/06/2011 |
| 7123068855 | | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | | | | | 665,000 | 10/07/2011 |
| 7123120631 | | REDONDO BEACH | CA | | 10/18/2012 | 0.047 | | | | | | | 728,000 | 10/10/2011 |
| 7123120946 | | NORTH CALDWELL | NJ | | 10/18/2012 | 0.040 | 20,391 | | | | | | 725,000 | 10/10/2011 |
| 7123141041 | | RIDGEFIELD PARK | NJ | | 10/18/2012 | 0.043 | | | | | | | 285,000 | 10/11/2011 |
| 7123142460 | | GRAND PRAIRIE | TX | | 10/18/2012 | 0.043 | 13,421 | | 185 | | | | 120,000 | 10/11/2011 |
| 7123144276 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 27,046 | | | | | | 458,000 | 10/12/2011 |
| 7123146677 | | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | | | | | 620,000 | 10/14/2011 |
| 7123147972 | | APALACHIN | NY | | 10/18/2012 | 0.041 | 39,420 | | | | | | 185,000 | 10/14/2011 |
| 7123149275 | | NEW BERLIN | WI | | 10/18/2012 | 0.043 | 11,741 | | 195 | | | | 280,000 | 10/13/2011 |
| 7123150943 | | SHERRILLS FORD | NC | | 10/18/2012 | 0.040 | 12,733 | | | | | | 360,000 | 10/13/2011 |
| 7123158433 | | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | | | | | 265,000 | 10/14/2011 |
| 7123158771 | | GRASS VALLEY | CA | | 10/18/2012 | 0.040 | 41,454 | | | | | | 315,000 | 10/14/2011 |
| 7123158813 | | SAN JOSE | CA | | 10/18/2012 | 0.043 | 19,153 | | 253 | | | | 410,000 | 10/14/2011 |
| 7123159803 | | SIERRA MADRE | CA | | 10/18/2012 | 0.040 | 189,282 | | | | | | 1,100,000 | 10/18/2011 |
| 7123169463 | | LA MESA | CA | | 10/18/2012 | 0.040 | 5,627 | | | | | | 85,000 | 10/18/2011 |
| 7123169703 | | STONE RIDGE | NY | | 10/18/2012 | 0.040 | 13,225 | | | | | | 260,000 | 10/18/2011 |
| 7123169711 | | LAS VEGAS | NV | | 10/18/2012 | 0.044 | 26,036 | | 350 | | | | 55,000 | 10/18/2011 |
| 7123170313 | | RANCHO SANTA FE | CA | | 10/18/2012 | 0.040 | 64,683 | | | | | | 1,811,000 | 10/18/2011 |
| 7123171493 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 36,237 | | | | | | 300,000 | 10/19/2011 |
| 7123173101 | | SAN JOSE | CA | | 10/18/2012 | 0.044 | | | | | | | 850,000 | 10/19/2011 |
| 7123176997 | | ROCHESTER | NY | | 10/18/2012 | 0.046 | | | | | | | 236,000 | 10/20/2011 |
| 7123177656 | | OXFORD | IA | | 10/18/2012 | 0.040 | 63,480 | | 826 | | | | 330,000 | 10/20/2011 |
| 7123178316 | | GRANBURY | TX | | 10/18/2012 | 0.040 | 11,348 | | | | | | 320,000 | 10/20/2011 |
| 7123178589 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 10/20/2011 |
| 7123179025 | | EXTON | PA | | 10/18/2012 | 0.040 | 34,544 | | | | | | 372,500 | 10/20/2011 |
| 7123181088 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | | | | | 287,000 | 10/21/2011 |
| 7123186707 | | HAPPY VALLEY | OR | | 10/18/2012 | 0.040 | 22,961 | | | | | | 605,000 | 10/21/2011 |
| 7123192135 | | BURLINGAME | CA | | 10/18/2012 | 0.040 | 217,739 | | | | | | 2,100,000 | 10/24/2011 |
| 7123196268 | | HAMPTON | VA | | 10/18/2012 | 0.040 | 18,331 | | 172 | | | | 110,000 | 10/25/2011 |
| 7123196904 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 44,272 | | | | | | 375,000 | 10/25/2011 |
| 7123197050 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 147,610 | | | | | | 417,000 | 10/25/2011 |
| 7123198827 | | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | | | | | 250,000 | 10/26/2011 |
| 7123199122 | | GOLDEN | CO | | 10/18/2012 | 0.043 | 8,123 | | 76 | | | | 490,000 | 10/26/2011 |
| 7123199155 | | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 93,522 | | | | | | 340,000 | 10/26/2011 |
| 7123200201 | | BEAVERTON | OR | | 10/18/2012 | 0.053 | 11,945 | | | | | | 335,000 | 10/27/2011 |
| 7123200227 | | NEW HOPE | MN | | 10/18/2012 | 0.040 | 62,077 | | 821 | | | | 220,000 | 10/26/2011 |
| 7123204641 | | BLOOMINGDALE | IL | | 10/18/2012 | 0.040 | (1,559) | | 61 | | | | 304,000 | 10/27/2011 |
| 7123204880 | | MILLEDGEVILLE | GA | | 10/18/2012 | 0.040 | 35,724 | | | | | | 90,000 | 10/27/2011 |
| 7123205119 | | BALATON | MN | | 10/18/2012 | 0.053 | 23,108 | | | | | | 43,000 | 10/27/2011 |
| 7123211000 | | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 64,303 | | | | | | 695,000 | 11/16/2011 |
| 7123211190 | | LANCASTER | PA | | 10/18/2012 | 0.053 | 6,594 | | | | | | 140,000 | 11/04/2011 |
| 7123212578 | | AZLE | TX | | 10/18/2012 | 0.040 | 77,358 | | | | | | 180,000 | 10/28/2011 |
| 7123212826 | | HARPSWELL | ME | | 10/18/2012 | 0.040 | 1,121 | | | | | | 375,000 | 10/28/2011 |
| 7123219508 | | SAN LEON | TX | | 10/18/2012 | 0.040 | 4,291 | | | | | | 670,000 | 10/31/2011 |
| 7123221660 | | BROOKLYN | NY | | 10/18/2012 | 0.040 | 320,646 | | | | | | 1,450,000 | 11/08/2011 |
| 7123223781 | | IRVINE | CA | | 10/18/2012 | 0.040 | 65,668 | | | | | | 630,000 | 11/01/2011 |
| 7123226479 | | ADRIAN | MI | | 10/18/2012 | 0.040 | 29,435 | | | | | | 109,000 | 11/02/2011 |
| 7123226586 | | WEST ISLIP | NY | | 10/18/2012 | 0.040 | 4,939 | | | | | | 380,000 | 11/02/2011 |
| 7123232030 | | BLUFFTON | SC | | 10/18/2012 | 0.040 | 2,545 | | | | | | 336,915 | 11/03/2011 |
| 7123232071 | | CASCADE LOCKS | OR | | 10/18/2012 | 0.040 | 34,845 | | | | | | 126,000 | 11/03/2011 |
| 7123232162 | | ELSMERE | DE | | 10/18/2012 | 0.040 | 29,043 | | | | | | 102,000 | 11/03/2011 |
| 7123232667 | | CASTLE ROCK | CO | | 10/18/2012 | 0.040 | 87,300 | | | | | | 245,000 | 11/03/2011 |
| 7123239365 | | GLENDALE | NY | | 10/18/2012 | 0.040 | 4,017 | | | | | | 390,000 | 11/04/2011 |
| 7123253416 | | SEVERNA PARK | MD | | 10/18/2012 | 0.040 | 70,800 | | | | | | 430,000 | 11/09/2011 |
| 7123256047 | | YONCALLA | OR | | 10/18/2012 | 0.040 | | | | | | | 212,000 | 11/22/2011 |
| 7123266871 | | VALPARAISO | IN | | 10/18/2012 | 0.050 | | | | | | | 330,000 | 11/11/2011 |
| 7123267473 | | DURHAM | NC | | 10/18/2012 | 0.040 | 42,000 | | | | | | 171,000 | 11/11/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7123267531 | | SMITHFIELD | VA | | 10/18/2012 | 0.040 | 14,001 | | | | | | 335,000 | 11/11/2011 |
| 7123268190 | | OAKDALE | CA | | 10/18/2012 | 0.040 | 86,867 | | | | | | 261,000 | 11/11/2011 |
| 7123272432 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 23,566 | | | | | | 140,000 | 11/14/2011 |
| 7123273380 | | CHULA VISTA | CA | | 10/18/2012 | 0.040 | | | | | | | 440,000 | 11/14/2011 |
| 7123275401 | | MANZANITA | OR | | 10/18/2012 | 0.040 | 87,022 | | | | | | 195,000 | 11/17/2011 |
| 7123282860 | | FLANDERS | NJ | | 10/18/2012 | 0.045 | 117,136 | | 1,546 | | | | 432,000 | 12/29/2011 |
| 7123285319 | | BAKERSFIELD | CA | | 10/18/2012 | 0.040 | | | | | | | 525,000 | 12/13/2011 |
| 7123286606 | | MURRYSVILLE | PA | | 10/18/2012 | 0.040 | 1,857 | | | | | | 387,000 | 11/17/2011 |
| 7123286689 | | TUCSON | AZ | | 10/18/2012 | 0.044 | | | | | | | 163,000 | 11/17/2011 |
| 7123286937 | | BOW | WA | | 10/18/2012 | 0.040 | 135,233 | | | | | | 345,000 | 11/17/2011 |
| 7123287034 | | SCARSDALE | NY | | 10/18/2012 | 0.040 | 27,000 | | | | | | 825,000 | 11/17/2011 |
| 7123295383 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 31,407 | | | | | | 825,000 | 11/18/2011 |
| 7123299484 | | COPLEY | OH | | 10/18/2012 | 0.049 | 6,303 | | | | | | 316,000 | 11/21/2011 |
| 7123300506 | | LUMBERTON | NJ | | 10/18/2012 | 0.040 | | | | | | | 550,000 | 11/21/2011 |
| 7123300944 | | JEFFERSONVILLE | VT | | 10/18/2012 | 0.052 | 23,576 | | 310 | | | | 200,000 | 11/21/2011 |
| 7123304706 | | LEAGUE CITY | TX | | 10/18/2012 | 0.040 | 63,896 | | | | | | 379,000 | 11/22/2011 |
| 7123305133 | | ATLANTA | GA | | 10/18/2012 | 0.045 | | | | | | | 485,000 | 11/22/2011 |
| 7123306529 | | GREER | SC | | 10/18/2012 | 0.040 | 19,839 | | | | | | 260,000 | 11/23/2011 |
| 7123307055 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 57,853 | | | | | | 340,000 | 11/23/2011 |
| 7123307485 | | BROOKFIELD | WI | | 10/18/2012 | 0.040 | | | | | | | 1,200,000 | 11/23/2011 |
| 7123307642 | | PORTLAND | OR | | 10/18/2012 | 0.045 | 59,140 | | 773 | | | | 440,000 | 11/23/2011 |
| 7123317385 | | NEWARK | DE | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 11/28/2011 |
| 7123317807 | | EDINA | MN | | 10/18/2012 | 0.045 | 6,241 | | 129 | | | | 490,000 | 11/28/2011 |
| 7123318284 | | LAKE JACKSON | TX | | 10/18/2012 | 0.040 | 92,460 | | | | | | 275,000 | 11/28/2011 |
| 7123319183 | | SOUTHPORT | NC | | 10/18/2012 | 0.041 | | | | | | | 435,000 | 11/29/2011 |
| 7123319654 | | DERRY | NH | | 10/18/2012 | 0.040 | | | | | | | 178,000 | 11/29/2011 |
| 7123326295 | | CHICAGO | IL | | 10/18/2012 | 0.052 | | | | | | | 375,000 | 12/01/2011 |
| 7123326857 | | OSSINING | NY | | 10/18/2012 | 0.061 | 11,976 | | 169 | | | | 305,000 | 12/01/2011 |
| 7123328085 | | VANCOUVER | WA | | 10/18/2012 | 0.043 | 8,599 | | 114 | | | | 335,000 | 12/01/2011 |
| 7123330669 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 12,490 | | | | | | 730,000 | 12/02/2011 |
| 7123333986 | | OMAHA | NE | | 10/18/2012 | 0.040 | 12,341 | | | | | | 215,000 | 12/02/2011 |
| 7123334042 | | GREENSBORO | NC | | 10/18/2012 | 0.060 | 16,494 | | | | | | 180,000 | 12/02/2011 |
| 7123334117 | | MELBOURNE | FL | | 10/18/2012 | 0.040 | 25,209 | | | | | | 126,000 | 12/02/2011 |
| 7123334158 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 198,685 | | | | | | 640,000 | 12/02/2011 |
| 7123335106 | | DAVIS | CA | | 10/18/2012 | 0.040 | 80,010 | | | | | | 645,000 | 12/02/2011 |
| 7123339561 | | MAQUOKETA | IA | | 10/18/2012 | 0.040 | 45,000 | | | | | | 210,000 | 12/05/2011 |
| 7123339769 | | CARY | NC | | 10/18/2012 | 0.042 | 71,222 | | 918 | | | | 963,000 | 12/05/2011 |
| 7123345022 | | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 5,699 | | | | | | 345,000 | 12/06/2011 |
| 7123345212 | | SCOTIA | NY | | 10/18/2012 | 0.040 | 18,672 | | | | | | 158,000 | 12/06/2011 |
| 7123348174 | | AROMAS | CA | | 10/18/2012 | 0.040 | 78,276 | | | | | | 435,000 | 12/07/2011 |
| 7123351863 | | PARKLAND | FL | | 10/18/2012 | 0.040 | 162,314 | | 2,090 | | | | 335,000 | 12/08/2011 |
| 7123352226 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 30,729 | | 389 | | | | 585,000 | 12/08/2011 |
| 7123353216 | | BANGOR | PA | | 10/18/2012 | 0.040 | 82,981 | | | | | | 390,000 | 12/08/2011 |
| 7123354495 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | | | | | 760,000 | 12/09/2011 |
| 7123360062 | | LAKE WORTH | FL | | 10/18/2012 | 0.040 | 46,243 | | | | | | 250,000 | 12/09/2011 |
| 7123360831 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 805 | | | | | | 310,000 | 12/09/2011 |
| 7123363348 | | COLLIERVILLE | TN | | 10/18/2012 | 0.045 | 4,055 | | | | | | 194,000 | 12/14/2011 |
| 7123365517 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | 107,991 | | | | | | 700,000 | 12/12/2011 |
| 7123365616 | | LIVERMORE | CA | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 12/12/2011 |
| 7123368073 | | BRANFORD | CT | | 10/18/2012 | 0.045 | 60,300 | | | | | | 115,000 | 12/16/2011 |
| 7123369212 | | PITTSTON TOWNSHIP | PA | | 10/18/2012 | 0.040 | | | | | | | 203,800 | 12/13/2011 |
| 7123369493 | | KINGWOOD | TX | | 10/18/2012 | 0.040 | 82,754 | | | | | | 257,000 | 12/13/2011 |
| 7123371523 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 29,277 | | 419 | | | | 500,000 | 12/14/2011 |
| 7123372091 | | ONALASKA | WI | | 10/18/2012 | 0.040 | | | | | | | 195,000 | 12/14/2011 |
| 7123377025 | | HOBE SOUND | FL | | 10/18/2012 | 0.046 | | | | | | | 275,000 | 12/15/2011 |
| 7123377173 | | ATL | GA | | 10/18/2012 | 0.060 | 17,651 | | 233 | | | | 300,000 | 12/15/2011 |
| 7123377496 | | HERNDON | VA | | 10/18/2012 | 0.040 | 143,226 | | | | | | 680,000 | 12/15/2011 |
| 7123377645 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 37,541 | | | | | | 595,000 | 12/15/2011 |
| 7123384138 | | LONG BEACH | NY | | 10/18/2012 | 0.040 | 83,300 | | | | | | 444,000 | 12/16/2011 |
| 7123385077 | | HERNDON | VA | | 10/18/2012 | 0.040 | | | | | | | 515,000 | 12/16/2011 |
| 7123389509 | | SOUTHBURY | CT | | 10/18/2012 | 0.040 | 50,794 | | | | | | 350,000 | 12/19/2011 |
| 7123392180 | | ANNAPOLIS | MD | | 10/18/2012 | 0.048 | 54,989 | | 789 | | | | 668,000 | 12/20/2011 |
| 7123393717 | | NEVADA CITY | CA | | 10/18/2012 | 0.040 | 113,075 | | | | | | 625,000 | 12/20/2011 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7123394871 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.050 | | | | | | | 185,000 | 12/20/2011 |
| 7123394897 | | MC LEAN | VA | | 10/18/2012 | 0.040 | | | | | | | 900,000 | 12/20/2011 |
| 7123398930 | | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 2,473 | | | | | | 405,000 | 12/30/2011 |
| 7123400447 | | NEW MILFORD | CT | | 10/18/2012 | 0.045 | 14,723 | | 194 | | | | 319,000 | 12/22/2011 |
| 7123401395 | | SAN JOSE | CA | | 10/18/2012 | 0.047 | 65,945 | | 702 | | | | 875,000 | 12/22/2011 |
| 7123401601 | | EDMONDS | WA | | 10/18/2012 | 0.040 | 94,948 | | | | | | 655,000 | 12/22/2011 |
| 7123401650 | | CLIFTON | VA | | 10/18/2012 | 0.050 | 36,812 | | 390 | | | | 511,000 | 12/23/2011 |
| 7123404969 | | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 223,000 | | | | | | 1,150,000 | 01/18/2012 |
| 7123411121 | | PALO ALTO | CA | | 10/18/2012 | 0.040 | 119,882 | | 707 | | | | 1,100,000 | 12/27/2011 |
| 7123411212 | | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.040 | | | | | | | 225,000 | 12/27/2011 |
| 7123412996 | | VESTAVIA | AL | | 10/18/2012 | 0.043 | 25,078 | | 279 | | | | 455,000 | 12/28/2011 |
| 7123414513 | | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 66,190 | | | | | | 271,000 | 12/29/2011 |
| 7123414786 | | VALLEY | NE | | 10/18/2012 | 0.040 | 57,098 | | | | | | 390,000 | 12/29/2011 |
| 7123414794 | | DEWITT | MI | | 10/18/2012 | 0.040 | 152,677 | | | | | | 245,000 | 12/29/2011 |
| 7123414851 | | RANCHO SANTA FE | CA | | 10/18/2012 | 0.040 | 98,812 | | 822 | | | | 775,000 | 12/29/2011 |
| 7123419900 | | LANARK | IL | | 10/18/2012 | 0.040 | | | | | | | 650,000 | 01/05/2012 |
| 7123420916 | | SAN ANTONIO | TX | | 10/18/2012 | 0.040 | 32,224 | | | | | | 109,000 | 12/30/2011 |
| 7123485489 | | BEDFORD | TX | | 10/18/2012 | 0.040 | 94,900 | | | | | | 255,000 | 01/03/2012 |
| 7123485943 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 83,031 | | | | | | 630,000 | 01/03/2012 |
| 7123487139 | | ARLINGTON | VA | | 10/18/2012 | 0.040 | 5,873 | | | | | | 186,000 | 01/04/2012 |
| 7123491388 | | WESTPORT | CT | | 10/18/2012 | 0.040 | | | | | | | 1,480,000 | 01/05/2012 |
| 7123499530 | | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 88,296 | | | | | | 114,000 | 01/06/2012 |
| 7123549813 | | KNIGHTDALE | NC | | 10/18/2012 | 0.040 | 1,900 | | | | | | 140,000 | 01/09/2012 |
| 7123550241 | | POTOMAC | MD | | 10/18/2012 | 0.045 | 6,880 | | 114 | | | | 1,400,000 | 01/09/2012 |
| 7123553567 | | LOVELAND | CO | | 10/18/2012 | 0.040 | 101,881 | | | | | | 750,000 | 03/31/2012 |
| 7123554334 | | ANTELOPE | CA | | 10/18/2012 | 0.052 | | | | | | | 205,000 | 01/10/2012 |
| 7123555133 | | GRAYVILLE | IL | | 10/18/2012 | 0.040 | 112,346 | | | | | | 188,000 | 01/10/2012 |
| 7123555349 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 9,870 | | | | | | 660,000 | 01/10/2012 |
| 7123555554 | | BEACON FALLS | CT | | 10/18/2012 | 0.040 | 7,748 | | | | | | 230,000 | 01/10/2012 |
| 7123556164 | | PROSPECT | KY | | 10/18/2012 | 0.040 | 74,279 | | | | | | 679,000 | 01/10/2012 |
| 7123562006 | | TULSA | OK | | 10/18/2012 | 0.040 | 41,284 | | | | | | 120,000 | 01/12/2012 |
| 7123564069 | | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 2,592 | | | | | | 675,000 | 01/12/2012 |
| 7123570983 | | WILMETTE | IL | | 10/18/2012 | 0.040 | 99,276 | | | | | | 1,225,000 | 02/01/2012 |
| 7123571080 | | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 64,122 | | 791 | | | | 700,000 | 01/13/2012 |
| 7123572385 | | POWDER SPRINGS | GA | | 10/18/2012 | 0.040 | | | | | | | 312,000 | 01/13/2012 |
| 7123576709 | | HALF MOON BAY | CA | | 10/18/2012 | 0.040 | 47,472 | | 340 | | | | 501,000 | 01/25/2012 |
| 7123639721 | | SIERRA VISTA | AZ | | 10/18/2012 | 0.054 | 8,590 | | | | | | 145,000 | 01/18/2012 |
| 7123641289 | | ADAMSTOWN | MD | | 10/18/2012 | 0.040 | 207 | | | | | | 450,000 | 01/19/2012 |
| 7123647245 | | YOUNGSVILLE | NC | | 10/18/2012 | 0.040 | | | | | | | 190,000 | 01/19/2012 |
| 7123647666 | | FAIRFIELD | IA | | 10/18/2012 | 0.040 | 4,200 | | | | | | 154,000 | 01/19/2012 |
| 7123647864 | | WALLA WALLA | WA | | 10/18/2012 | 0.040 | | | | | | | 420,000 | 01/19/2012 |
| 7123648458 | | INVERNESS | IL | | 10/18/2012 | 0.040 | | | | | | | 690,000 | 01/19/2012 |
| 7123648474 | | NEOLA | IA | | 10/18/2012 | 0.040 | 83,691 | | | | | | 290,000 | 01/19/2012 |
| 7123658903 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 46,210 | | | | | | 575,000 | 01/20/2012 |
| 7123659620 | | FLEMING ISLAND | FL | | 10/18/2012 | 0.040 | 25,949 | | | | | | 445,000 | 01/20/2012 |
| 7123660065 | | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 69,258 | | 885 | | | | 222,000 | 01/20/2012 |
| 7123710126 | | DECATUR | GA | | 10/18/2012 | 0.041 | 88,366 | | | | | | 122,000 | 01/23/2012 |
| 7123710498 | | MEDINA | MN | | 10/18/2012 | 0.040 | | | | | | | 285,000 | 01/23/2012 |
| 7123712833 | | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | 23,333 | | | | | | 130,000 | 01/24/2012 |
| 7123713294 | | GLEN MILLS | PA | | 10/18/2012 | 0.045 | | | | | | | 415,000 | 01/27/2012 |
| 7123713757 | | OXFORD | CT | | 10/18/2012 | 0.040 | | | | | | | 360,000 | 03/05/2012 |
| 7123715349 | | DURHAM | NC | | 10/18/2012 | 0.040 | 61,931 | | | | | | 190,000 | 01/24/2012 |
| 7123718442 | | BETHESDA | MD | | 10/18/2012 | 0.040 | | | | | | | 800,000 | 01/25/2012 |
| 7123718590 | | LAKELAND | FL | | 10/18/2012 | 0.040 | 18,143 | | | | | | 135,000 | 01/25/2012 |
| 7123719028 | | SHALIMAR | FL | | 10/18/2012 | 0.040 | 55,190 | | | | | | 110,000 | 01/25/2012 |
| 7123725306 | | VENTURA | CA | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 02/15/2012 |
| 7123736261 | | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 42,522 | | | | | | 332,000 | 01/30/2012 |
| 7123788080 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 24,646 | | | | | | 305,000 | 01/31/2012 |
| 7123788239 | | LAKE ARIEL | PA | | 10/18/2012 | 0.043 | | | | | | | 106,000 | 01/31/2012 |
| 7123788262 | | SAINT JOHNS | FL | | 10/18/2012 | 0.040 | | | | | | | 630,000 | 01/31/2012 |
| 7123789641 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 01/31/2012 |
| 7123790755 | | SOUTH PLAINFIELD | NJ | | 10/18/2012 | 0.040 | 42,920 | | | | | | 260,000 | 02/01/2012 |
| 7123791217 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | | | | | 200,000 | 02/01/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7123791845 | | ALHAMBRA | CA | | 10/18/2012 | 0.040 | 118,510 | | | | | | 430,000 | 02/01/2012 |
| 7123791852 | | SAPULPA | OK | | 10/18/2012 | 0.040 | 26,803 | | | | | | 145,000 | 02/01/2012 |
| 7123799889 | | PORTER | IN | | 10/18/2012 | 0.040 | 32,242 | | 431 | | | | 400,000 | 02/16/2012 |
| 7123805066 | | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | | | | | 700,000 | 02/03/2012 |
| 7123805611 | | BERWYN | PA | | 10/18/2012 | 0.040 | 152,614 | | | | | | 1,325,000 | 02/03/2012 |
| 7123806023 | | SALINAS | CA | | 10/18/2012 | 0.040 | | | | | | | 240,000 | 02/04/2012 |
| 7123806262 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 775,000 | 02/07/2012 |
| 7123808755 | | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 230,000 | | | | | | 2,600,000 | 02/07/2012 |
| 7123855129 | | ARLINGTON | KS | | 10/18/2012 | 0.043 | 24,233 | | | | | | 45,000 | 02/06/2012 |
| 7123855657 | | SHOREVIEW | MN | | 10/18/2012 | 0.049 | 14,149 | | 178 | | | | 134,000 | 02/06/2012 |
| 7123855780 | | MONTGOMERY | IL | | 10/18/2012 | 0.040 | 2,950 | | | | | | 128,000 | 02/06/2012 |
| 7123856598 | | HOUMA | LA | | 10/18/2012 | 0.040 | 60,666 | | | | | | 179,000 | 02/06/2012 |
| 7123859113 | | COOPER CITY | FL | | 10/18/2012 | 0.040 | 48,718 | | | | | | 240,000 | 02/09/2012 |
| 7123861317 | | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 23,100 | | | | | | 310,000 | 02/07/2012 |
| 7123861333 | | WOODINVILLE | WA | | 10/18/2012 | 0.040 | | | | | | | 780,000 | 02/07/2012 |
| 7123863552 | | LEBANON | OH | | 10/18/2012 | 0.040 | | | | | | | 245,000 | 02/08/2012 |
| 7123879228 | | HEREFORD | PA | | 10/18/2012 | 0.040 | | | | | | | 420,000 | 02/11/2012 |
| 7123882776 | | LITTLEFIELD | AZ | | 10/18/2012 | 0.032 | 5,200 | | | | | | 150,000 | 03/14/2012 |
| 7123931292 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | | | | | | | 385,000 | 02/24/2012 |
| 7123932175 | | EAST MEADOW | NY | | 10/18/2012 | 0.040 | 101,043 | | | | | | 370,000 | 03/06/2012 |
| 7123935558 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 296,502 | | | | | | 895,000 | 02/15/2012 |
| 7123938867 | | PLAIN CITY | OH | | 10/18/2012 | 0.040 | | | | | | | 290,000 | 02/17/2012 |
| 7123941481 | | CAMPBELL | CA | | 10/18/2012 | 0.047 | 16,735 | | 214 | | | | 473,000 | 02/16/2012 |
| 7123947975 | | KENNER | LA | | 10/18/2012 | 0.040 | 50,036 | | 674 | | | | 485,000 | 03/01/2012 |
| 7124000204 | | BASALT | CO | | 10/18/2012 | 0.040 | 25,020 | | | | | | 490,000 | 02/21/2012 |
| 7124001517 | | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 10,079 | | | | | | 261,000 | 02/27/2012 |
| 7124004503 | | THOMASTON | CT | | 10/18/2012 | 0.040 | 67,758 | | | | | | 145,000 | 02/21/2012 |
| 7124005906 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 111,656 | | 1,414 | | | | 740,000 | 02/22/2012 |
| 7124006920 | | SUDBURY | MA | | 10/18/2012 | 0.040 | | | | | | | 645,000 | 02/22/2012 |
| 7124012266 | | PLANO | TX | | 10/18/2012 | 0.040 | 41,499 | | | | | | 180,000 | 02/27/2012 |
| 7124014304 | | GROTON | MA | | 10/18/2012 | 0.040 | 101,150 | | | | | | 710,000 | 03/26/2012 |
| 7124015806 | | OSWEGO | IL | | 10/18/2012 | 0.045 | 23,204 | | 294 | | | | 275,000 | 02/28/2012 |
| 7124016044 | | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 240,352 | | | | | | 950,000 | 02/28/2012 |
| 7124017323 | | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 56,683 | | | | | | 95,000 | 03/05/2012 |
| 7124019014 | | REDWOOD CITY | CA | | 10/18/2012 | 0.051 | (2,700) | | 61 | | | | 770,000 | 02/24/2012 |
| 7124021853 | | TAMPA | FL | | 10/18/2012 | 0.046 | 11,235 | | 131 | | | | 120,000 | 04/09/2012 |
| 7124068805 | | GLENVIEW | IL | | 10/18/2012 | 0.040 | 2,291 | | | | | | 430,000 | 02/27/2012 |
| 7124073631 | | OMAHA | NE | | 10/18/2012 | 0.040 | 18,125 | | | | | | 200,000 | 03/04/2012 |
| 7124073870 | | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | | | | | | | 315,000 | 02/28/2012 |
| 7124074746 | | ROCKFORD | IL | | 10/18/2012 | 0.040 | 13,493 | | | | | | 76,000 | 02/29/2012 |
| 7124075370 | | TAPPAN | NY | | 10/18/2012 | 0.040 | 12,818 | | | | | | 640,000 | 03/14/2012 |
| 7124076626 | | FORKED RIVER | NJ | | 10/18/2012 | 0.040 | 189,400 | | | | | | 410,000 | 02/29/2012 |
| 7124077145 | | BENEDICT | NE | | 10/18/2012 | 0.052 | (1,281) | | 9 | | | | 270,000 | 02/29/2012 |
| 7124077376 | | WALNUT CREEK | CA | | 10/18/2012 | 0.043 | 156,552 | | 1,064 | | | | 712,000 | 02/29/2012 |
| 7124082160 | | MARLBORO | MA | | 10/18/2012 | 0.040 | | | | | | | 375,000 | 03/01/2012 |
| 7124085064 | | CROWN POINT | IN | | 10/18/2012 | 0.055 | 19,611 | | 338 | | | | 440,000 | 03/06/2012 |
| 7124086526 | | CHANHASSEN | MN | | 10/18/2012 | 0.040 | | | | | | | 800,000 | 03/09/2012 |
| 7124089710 | | MIMS | FL | | 10/18/2012 | 0.040 | 57,104 | | | | | | 194,000 | 03/02/2012 |
| 7124139416 | | FARMINGTON | MN | | 10/18/2012 | 0.040 | 14,089 | | | | | | 173,000 | 03/05/2012 |
| 7124141032 | | LAFAYETTE | CA | | 10/18/2012 | 0.047 | 5,085 | | 64 | | | | 915,000 | 03/05/2012 |
| 7124141081 | | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 11,833 | | | | | | 500,000 | 03/05/2012 |
| 7124141370 | | CAPE CORAL | FL | | 10/18/2012 | 0.040 | 41,000 | | | | | | 380,000 | 03/08/2012 |
| 7124142030 | | CROTON ON HUDSON | NY | | 10/18/2012 | 0.040 | 21,126 | | | | | | 385,000 | 03/06/2012 |
| 7124145066 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 87,142 | | 1,094 | | | | 1,825,000 | 03/06/2012 |
| 7124148458 | | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 1,603 | | | | | | 849,000 | 03/07/2012 |
| 7124148680 | | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 10,199 | | | | | | 284,000 | 03/07/2012 |
| 7124151825 | | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 123,342 | | | | | | 550,000 | 03/09/2012 |
| 7124152716 | | APEX | NC | | 10/18/2012 | 0.058 | 4,607 | | 120 | | | | 254,000 | 03/08/2012 |
| 7124152849 | | NORTH WILKESBORO | NC | | 10/18/2012 | 0.040 | 21,953 | | | | | | 72,500 | 03/08/2012 |
| 7124152971 | | ULYSSES | KS | | 10/18/2012 | 0.040 | 122,877 | | | | | | 205,000 | 03/08/2012 |
| 7124154183 | | DAVIE | FL | | 10/18/2012 | 0.040 | 106,742 | | 1,117 | | | | 755,000 | 03/08/2012 |
| 7124154456 | | FAIR OAKS | CA | | 10/18/2012 | 0.040 | | | | | | | 305,000 | 03/08/2012 |
| 7124156659 | | PALMYRA | NY | | 10/18/2012 | 0.041 | | | | | | | 141,800 | 03/14/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7124158770 | | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | 81,054 | | | | | | 225,000 | 03/13/2012 |
| 7124159190 | | ARDMORE | PA | | 10/18/2012 | 0.040 | 26,162 | | | | | | 350,000 | 03/12/2012 |
| 7124164240 | | BARKER | NY | | 10/18/2012 | 0.045 | 86,453 | | 1,085 | | | | 152,000 | 04/02/2012 |
| 7124211553 | | EASTON | PA | | 10/18/2012 | 0.040 | 47,665 | | | | | | 100,000 | 03/12/2012 |
| 7124214474 | | SOUTH ELGIN | IL | | 10/18/2012 | 0.040 | 2,861 | | | | | | 140,000 | 03/16/2012 |
| 7124231304 | | BROWERVILLE | MN | | 10/18/2012 | 0.040 | 21,917 | | | | | | 106,000 | 03/13/2012 |
| 7124231387 | | HARTSVILLE | SC | | 10/18/2012 | 0.040 | | | | | | | 310,000 | 03/13/2012 |
| 7124233383 | | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 24,583 | | | | | | 247,500 | 03/14/2012 |
| 7124234407 | | SOUTH PORTLAND | ME | | 10/18/2012 | 0.040 | 28,496 | | | | | | 265,000 | 03/14/2012 |
| 7124234431 | | MINNEAPOLIS | MN | | 10/18/2012 | 0.043 | | | | | | | 360,000 | 03/14/2012 |
| 7124241980 | | CAMPBELL | CA | | 10/18/2012 | 0.049 | 46,609 | | 679 | | | | 705,000 | 03/21/2012 |
| 7124296208 | | HILLSBORO | IA | | 10/18/2012 | 0.052 | 12,495 | | 161 | | | | 39,100 | 03/19/2012 |
| 7124314399 | | SALINAS | CA | | 10/18/2012 | 0.040 | 1,750 | | | | | | 602,000 | 03/20/2012 |
| 7124315065 | | SPRINGFIELD | VA | | 10/18/2012 | 0.043 | 17,000 | | | | | | 450,000 | 03/20/2012 |
| 7124316469 | | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.040 | 53,853 | | | | | | 490,000 | 03/21/2012 |
| 7124317343 | | THOMASTON | CT | | 10/18/2012 | 0.040 | 44,215 | | | | | | 190,000 | 03/21/2012 |
| 7124318069 | | SAN ANTONIO | TX | | 10/18/2012 | 0.040 | 2,213 | | 30 | | | | 265,000 | 03/21/2012 |
| 7124321329 | | ELK RIVER | MN | | 10/18/2012 | 0.040 | 10,659 | | | | | | 280,000 | 03/22/2012 |
| 7124321709 | | BISMARCK | ND | | 10/18/2012 | 0.049 | 3,028 | | 39 | | | | 165,000 | 03/22/2012 |
| 7124322350 | | COLLEGE PLACE | WA | | 10/18/2012 | 0.040 | 62,999 | | | | | | 179,000 | 03/22/2012 |
| 7124322384 | | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | | | | | | | 415,000 | 03/22/2012 |
| 7124322400 | | HIGH POINT | NC | | 10/18/2012 | 0.040 | 26,027 | | | | | | 118,000 | 03/22/2012 |
| 7124326005 | | OGUNQUIT | ME | | 10/18/2012 | 0.040 | | | | | | | 220,000 | 03/26/2012 |
| 7124328860 | | EDGARTOWN | MA | | 10/18/2012 | 0.053 | | | | | | | 455,000 | 03/23/2012 |
| 7124328951 | | PLEASANTON | CA | | 10/18/2012 | 0.040 | 23,872 | | | | | | 875,000 | 03/23/2012 |
| 7124330221 | | LOUISVILLE | CO | | 10/18/2012 | 0.043 | | | | | | | 403,000 | 05/22/2012 |
| 7124331674 | | SKOKIE | IL | | 10/18/2012 | 0.040 | 110,684 | | | | | | 215,000 | 03/29/2012 |
| 7124377909 | | TAPPS ISLAND | WA | | 10/18/2012 | 0.040 | | | | | | | 260,000 | 03/27/2012 |
| 7124379459 | | LOS GATOS | CA | | 10/18/2012 | 0.040 | 47,816 | | | | | | 1,715,000 | 03/28/2012 |
| 7124386124 | | BERKELEY | CA | | 10/18/2012 | 0.040 | | | | | | | 795,000 | 03/28/2012 |
| 7124386421 | | MOUNT SINAI | NY | | 10/18/2012 | 0.040 | 23,398 | | 268 | | | | 355,000 | 03/28/2012 |
| 7124389854 | | OMAHA | NE | | 10/18/2012 | 0.040 | | | | | | | 205,000 | 03/29/2012 |
| 7124390258 | | PALOS HEIGHTS | IL | | 10/18/2012 | 0.040 | | | | | | | 320,000 | 03/29/2012 |
| 7124395992 | | MONTVILLE | NJ | | 10/18/2012 | 0.040 | 38,000 | | | | | | 1,100,000 | 03/30/2012 |
| 7124396537 | | NOVATO | CA | | 10/18/2012 | 0.047 | 13,570 | | 120 | | | | 725,000 | 03/30/2012 |
| 7124397634 | | LAKEWOOD | CA | | 10/18/2012 | 0.040 | 51,977 | | | | | | 390,000 | 03/30/2012 |
| 7124399358 | | BETHEL | MN | | 10/18/2012 | 0.040 | 18,555 | | | | | | 243,000 | 04/09/2012 |
| 7124466587 | | PEOTONE | IL | | 10/18/2012 | 0.040 | 50,679 | | | | | | 295,000 | 04/03/2012 |
| 7124469136 | | BERKELEY | CA | | 10/18/2012 | 0.040 | | | | | | | 875,000 | 04/04/2012 |
| 7124472155 | | MASSANUTTEN | VA | | 10/18/2012 | 0.040 | 35,835 | | | | | | 199,000 | 04/06/2012 |
| 7124473765 | | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 192,000 | | | | | | 820,000 | 04/05/2012 |
| 7124476313 | | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 14,345 | | | | | | 201,000 | 04/06/2012 |
| 7124479887 | | DENVER | CO | | 10/18/2012 | 0.040 | | | | | | | 490,000 | 04/06/2012 |
| 7124479945 | | MINERAL WELLS | WV | | 10/18/2012 | 0.040 | | | | | | | 130,000 | 04/06/2012 |
| 7124480240 | | CHATHAM | NJ | | 10/18/2012 | 0.040 | | | | | | | 620,000 | 04/06/2012 |
| 7124482865 | | SUNSET BEACH | NC | | 10/18/2012 | 0.040 | 154,081 | | | | | | 353,000 | 05/09/2012 |
| 7124528485 | | BUENA | NJ | | 10/18/2012 | 0.045 | 93,266 | | 1,183 | | | | 170,000 | 04/09/2012 |
| 7124529632 | | CROTON ON HUDSON | NY | | 10/18/2012 | 0.040 | 38,940 | | 397 | | | | 660,000 | 04/09/2012 |
| 7124546958 | | PINELLAS PARK | FL | | 10/18/2012 | 0.042 | 39,433 | | | | | | 118,000 | 04/10/2012 |
| 7124546982 | | HUNTINGTON | NY | | 10/18/2012 | 0.040 | 99,967 | | | | | | 995,000 | 04/10/2012 |
| 7124548772 | | OAK PARK | CA | | 10/18/2012 | 0.040 | 462,968 | | | | | | 1,050,000 | 04/11/2012 |
| 7124549705 | | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | | | | | 860,000 | 04/11/2012 |
| 7124549820 | | MILL VALLEY | CA | | 10/18/2012 | 0.049 | 5,024 | | 64 | | | | 1,090,000 | 04/11/2012 |
| 7124549853 | | METAIRIE | LA | | 10/18/2012 | 0.040 | 5,397 | | 30 | | | | 150,000 | 04/11/2012 |
| 7124550919 | | HAWORTH | NJ | | 10/18/2012 | 0.040 | 74,808 | | 726 | | | | 1,500,000 | 05/31/2012 |
| 7124551388 | | SAVAGE | MN | | 10/18/2012 | 0.040 | 146,587 | | | | | | 285,000 | 06/11/2012 |
| 7124552428 | | VIERA | FL | | 10/18/2012 | 0.040 | 120,000 | | | | | | 925,000 | 04/12/2012 |
| 7124553368 | | MONTROSE | CO | | 10/18/2012 | 0.043 | 20,150 | | 270 | | | | 385,000 | 04/12/2012 |
| 7124558649 | | PERDIDO BEACH | AL | | 10/18/2012 | 0.040 | 198,119 | | | | | | 326,000 | 04/13/2012 |
| 7124559522 | | VALRICO | FL | | 10/18/2012 | 0.054 | | | | | | | 215,000 | 04/14/2012 |
| 7124559605 | | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 6,188 | | | | | | 220,000 | 04/14/2012 |
| 7124560918 | | PORTLAND | OR | | 10/18/2012 | 0.040 | 41,792 | | | | | | 310,000 | 05/25/2012 |
| 7124608147 | | TOPEKA | KS | | 10/18/2012 | 0.052 | 20,860 | | 261 | | | | 376,000 | 04/16/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7124609483 | | MEDFIELD | MA | | 10/18/2012 | 0.058 | | | | | | | 475,000 | 04/19/2012 |
| 7124612032 | | DUBLIN | OH | | 10/18/2012 | 0.040 | 10,332 | | | | | | 385,000 | 04/17/2012 |
| 7124615290 | | COVENTRY | CT | | 10/18/2012 | 0.040 | 32,225 | | | | | | 470,000 | 04/18/2012 |
| 7124619847 | | RINGWOOD | NJ | | 10/18/2012 | 0.040 | 15,964 | | | | | | 305,000 | 04/19/2012 |
| 7124621405 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 32,712 | | 264 | | | | 675,000 | 04/24/2012 |
| 7124622213 | | CYPRESS | CA | | 10/18/2012 | 0.040 | | | | | | | 557,000 | 05/04/2012 |
| 7124625497 | | SAPULPA | OK | | 10/18/2012 | 0.040 | 40,021 | | | | | | 150,000 | 04/20/2012 |
| 7124627972 | | EXETER | NH | | 10/18/2012 | 0.040 | (72,426) | | 1,574 | | | | 535,000 | 04/27/2012 |
| 7124628434 | | GRAND RAPIDS | MI | | 10/18/2012 | 0.040 | 37,299 | | | | | | 265,000 | 04/23/2012 |
| 7124676292 | | RICHMOND | VA | | 10/18/2012 | 0.040 | 26,835 | | | | | | 360,000 | 04/23/2012 |
| 7124676631 | | PLAINSBORO | NJ | | 10/18/2012 | 0.040 | | | | | | | 670,000 | 04/25/2012 |
| 7124678074 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | | | | | 500,000 | 04/24/2012 |
| 7124693925 | | DUBLIN | OH | | 10/18/2012 | 0.040 | | | | | | | 160,000 | 04/24/2012 |
| 7124699914 | | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 185,178 | | | | | | 2,200,000 | 05/14/2012 |
| 7124702197 | | CONCORD | VA | | 10/18/2012 | 0.040 | | | | | | | 159,000 | 04/26/2012 |
| 7124705505 | | MONTVILLE | NJ | | 10/18/2012 | 0.052 | 10,554 | | 44 | | | | 285,000 | 04/30/2012 |
| 7124764031 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 409,167 | | | | | | 1,150,000 | 05/02/2012 |
| 7124764544 | | BREWSTER | NY | | 10/18/2012 | 0.053 | 24,062 | | | | | | 270,000 | 05/02/2012 |
| 7124764759 | | ESCONDIDO | CA | | 10/18/2012 | 0.040 | 32,500 | | | | | | 275,000 | 05/02/2012 |
| 7124765822 | | SUDBURY | MA | | 10/18/2012 | 0.040 | | | | | | | 580,000 | 05/08/2012 |
| 7124767984 | | SMITHFIELD | VA | | 10/18/2012 | 0.043 | 13,893 | | 196 | | | | 365,000 | 05/03/2012 |
| 7124771846 | | EL CERRITO | CA | | 10/18/2012 | 0.053 | | | | | | | 455,000 | 05/17/2012 |
| 7124772331 | | APEX | NC | | 10/18/2012 | 0.046 | 40,797 | | 496 | | | | 285,000 | 05/09/2012 |
| 7124773024 | | HARWINTON | CT | | 10/18/2012 | 0.040 | | | | | | | 350,000 | 05/15/2012 |
| 7124777850 | | PINETOP | AZ | | 10/18/2012 | 0.040 | 14,000 | | | | | | 157,600 | 05/09/2012 |
| 7124778320 | | LOS GATOS | CA | | 10/18/2012 | 0.047 | | | | | | | 890,000 | 05/24/2012 |
| 7124824470 | | FRESNO | CA | | 10/18/2012 | 0.054 | 534 | | 7 | | | | 148,000 | 05/07/2012 |
| 7124825352 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 2,705 | | 46 | | | | 960,000 | 05/07/2012 |
| 7124826244 | | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 112,712 | | | | | | 330,000 | 05/09/2012 |
| 7124834271 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | | | | | 978,000 | 05/17/2012 |
| 7124835542 | | MANHATTAN BCH | CA | | 10/18/2012 | 0.040 | 31,894 | | 394 | | | | 1,250,000 | 05/10/2012 |
| 7124835716 | | CHESTERFIELD | MO | | 10/18/2012 | 0.040 | 84,254 | | | | | | 380,000 | 05/10/2012 |
| 7124839775 | | BAKERSFIELD | CA | | 10/18/2012 | 0.049 | 32,945 | | 409 | | | | 240,000 | 05/17/2012 |
| 7124841573 | | HOUSTON | TX | | 10/18/2012 | 0.043 | 10,500 | | | | | | 170,000 | 05/14/2012 |
| 7124843835 | | OAKLAND | CA | | 10/18/2012 | 0.040 | | | | | | | 575,000 | 05/12/2012 |
| 7124894614 | | TULSA | OK | | 10/18/2012 | 0.040 | 32,698 | | 446 | | | | 195,000 | 05/17/2012 |
| 7124913778 | | PALOS VERDES ESTATES | CA | | 10/18/2012 | 0.040 | 15,707 | | | | | | 925,000 | 05/16/2012 |
| 7124914016 | | TEMPLE CITY | CA | | 10/18/2012 | 0.040 | 52,370 | | | | | | 555,000 | 05/16/2012 |
| 7124918694 | | PEARLAND | TX | | 10/18/2012 | 0.040 | 41,674 | | 535 | | | | 158,000 | 05/17/2012 |
| 7124919395 | | UPLAND | CA | | 10/18/2012 | 0.042 | 43,096 | | | | | | 460,000 | 05/17/2012 |
| 7124921680 | | COLBERT | WA | | 10/18/2012 | 0.040 | 47,785 | | 535 | | | | 201,000 | 05/18/2012 |
| 7124923173 | | FRANKLIN LAKES | NJ | | 10/18/2012 | 0.040 | 81,194 | | 754 | | | | 620,000 | 05/18/2012 |
| 7124925376 | | MOORESVILLE | NC | | 10/18/2012 | 0.053 | 15,383 | | 169 | | | | 305,000 | 05/18/2012 |
| 7124928446 | | PORT MONMOUTH | NJ | | 10/18/2012 | 0.040 | 200,000 | | | | | | 400,000 | 05/25/2012 |
| 7124974952 | | NEWARK | DE | | 10/18/2012 | 0.040 | 1,474 | | | | | | 355,000 | 05/21/2012 |
| 7124976023 | | LEXINGTON | SC | | 10/18/2012 | 0.058 | | | | | | | 173,000 | 05/21/2012 |
| 7124978847 | | MAYNARD | MA | | 10/18/2012 | 0.040 | 63,830 | | | | | | 280,000 | 05/22/2012 |
| 7124984811 | | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 5,458 | | | | | | 290,000 | 06/04/2012 |
| 7124990768 | | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 55,187 | | 644 | | | | 388,000 | 05/30/2012 |
| 7124991782 | | FERNANDINA BEACH | FL | | 10/18/2012 | 0.041 | 22,907 | | 268 | | | | 210,000 | 05/25/2012 |
| 7124994455 | | BENICIA | CA | | 10/18/2012 | 0.040 | 1,236 | | 18 | | | | 476,500 | 05/29/2012 |
| 7125062906 | | ARVADA | CO | | 10/18/2012 | 0.040 | | | | | | | 682,000 | 05/31/2012 |
| 7125063136 | | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 3,935 | | | | | | 933,000 | 05/31/2012 |
| 7125063532 | | CHERRY HILL | NJ | | 10/18/2012 | 0.040 | 49,238 | | | | | | 380,000 | 05/31/2012 |
| 7125065131 | | MINNETONKA | MN | | 10/18/2012 | 0.045 | 11,829 | | 157 | | | | 335,000 | 06/04/2012 |
| 7125067558 | | CARMEL | IN | | 10/18/2012 | 0.040 | | | | | | | 395,000 | 06/13/2012 |
| 7125069679 | | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 40,203 | | | | | | 660,000 | 06/01/2012 |
| 7125120944 | | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 100,000 | | | | | | 135,000 | 06/04/2012 |
| 7125124326 | | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 18,826 | | 254 | | | | 410,000 | 06/05/2012 |
| 7125127022 | | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 2,000 | | | | | | 440,000 | 06/06/2012 |
| 7125127212 | | BELLE CHASSE | LA | | 10/18/2012 | 0.040 | 66,011 | | | | | | 327,000 | 06/06/2012 |
| 7125130315 | | BELLE MEAD | NJ | | 10/18/2012 | 0.040 | 22,500 | | | | | | 335,000 | 06/07/2012 |
| 7125135900 | | COVINA | CA | | 10/18/2012 | 0.052 | 33,876 | | | | | | 488,000 | 06/08/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7125136486 | | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | | | | | 855,000 | 06/22/2012 |
| 7125138599 | | TULSA | OK | | 10/18/2012 | 0.045 | 43 | | 1 | | | | 450,000 | 06/08/2012 |
| 7125140561 | | CHAPEL HILL | NC | | 10/18/2012 | 0.040 | | | | | | | 640,000 | 06/08/2012 |
| 7125141429 | | BUFFALO GROVE | IL | | 10/18/2012 | 0.040 | | | | | | | 390,000 | 06/12/2012 |
| 7125143144 | | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 63,664 | | 302 | | | | 935,000 | 06/13/2012 |
| 7125190590 | | SILT | CO | | 10/18/2012 | 0.053 | | | | | | | 235,000 | 06/11/2012 |
| 7125194899 | | WALNUT CREEK | CA | | 10/18/2012 | 0.037 | | | | | | | 328,500 | 06/12/2012 |
| 7125195490 | | HAYMARKET | VA | | 10/18/2012 | 0.040 | 33,959 | | | | | | 360,000 | 06/12/2012 |
| 7125197215 | | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.040 | | | | | | | 135,000 | 06/13/2012 |
| 7125199211 | | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | | | | | | | 236,000 | 06/13/2012 |
| 7125199914 | | SAN MATEO | CA | | 10/18/2012 | 0.040 | | | | | | | 1,400,000 | 06/14/2012 |
| 7125200548 | | KIRKSVILLE | MO | | 10/18/2012 | 0.049 | | | | | | | 160,000 | 06/22/2012 |
| 7125207402 | | NAPA | CA | | 10/18/2012 | 0.047 | | | | | | | 820,000 | 06/29/2012 |
| 7125213152 | | COLUMBIA | SC | | 10/18/2012 | 0.040 | 6,982 | | | | | | 240,000 | 06/19/2012 |
| 7125262407 | | SAN PEDRO | CA | | 10/18/2012 | 0.040 | 15,944 | | | | | | 540,000 | 06/18/2012 |
| 7125265616 | | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | 7,529 | | | | | | 141,000 | 06/19/2012 |
| 7125266002 | | SAN JOSE | CA | | 10/18/2012 | 0.040 | 4,364 | | | | | | 545,000 | 06/19/2012 |
| 7125266788 | | CORONA | CA | | 10/18/2012 | 0.040 | 15,951 | | | | | | 357,000 | 06/19/2012 |
| 7125267992 | | MACEDONIA | OH | | 10/18/2012 | 0.040 | 134,000 | | | | | | 174,000 | 06/20/2012 |
| 7125268495 | | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 25,619 | | | | | | 610,000 | 06/20/2012 |
| 7125269113 | | HARWICH PORT | MA | | 10/18/2012 | 0.036 | 40,283 | | | | | | 1,080,000 | 06/20/2012 |
| 7125269667 | | TOMBALL | TX | | 10/18/2012 | 0.040 | 24,372 | | | | | | 367,000 | 06/20/2012 |
| 7125271473 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 78,910 | | | | | | 880,000 | 06/27/2012 |
| 7125271770 | | AGOURA HILLS | CA | | 10/18/2012 | 0.042 | | | | | | | 645,000 | 06/21/2012 |
| 7125274204 | | DURHAM | NC | | 10/18/2012 | 0.053 | 5,976 | | | | | | 155,000 | 06/21/2012 |
| 7125277199 | | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 45,188 | | 553 | | | | 301,000 | 06/28/2012 |
| 7125278684 | | CABOT | AR | | 10/18/2012 | 0.053 | 31,897 | | | | | | 144,000 | 06/27/2012 |
| 7125281308 | | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | | | | | 445,000 | 06/22/2012 |
| 7125284047 | | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | 32,000 | | | | | | 825,000 | 07/18/2012 |
| 7125331970 | | ASTON | PA | | 10/18/2012 | 0.025 | 322,000 | | | | | | 530,000 | 07/23/2012 |
| 7125334040 | | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 1,768 | | | | | | 425,000 | 06/26/2012 |
| 7125336664 | | OAKLAND | CA | | 10/18/2012 | 0.040 | 61,719 | | 690 | | | | 665,000 | 06/27/2012 |
| 7125344023 | | WASHINGTON TOWNSHIP | MI | | 10/18/2012 | 0.055 | 17,053 | | | | | | 107,000 | 07/02/2012 |
| 7125348313 | | MORGAN HILL | CA | | 10/18/2012 | 0.035 | 68,058 | | | | | | 850,000 | 06/29/2012 |
| 7125351317 | | NEW ORLEANS | LA | | 10/18/2012 | 0.043 | 37,783 | | 100 | | | | 345,000 | 07/03/2012 |
| 7125398482 | | RIVERSIDE | CA | | 10/18/2012 | 0.029 | | | | | | | 320,000 | 07/02/2012 |
| 7125398623 | | SPOKANE | WA | | 10/18/2012 | 0.036 | 26,466 | | | | | | 130,000 | 07/02/2012 |
| 7125402771 | | PALM SPRINGS | CA | | 10/18/2012 | 0.040 | 32,834 | | | | | | 540,000 | 07/03/2012 |
| 7125407614 | | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 19,917 | | | | | | 400,000 | 07/27/2012 |
| 7125407895 | | SAN JOSE | CA | | 10/18/2012 | 0.035 | | | | | | | 1,100,000 | 07/26/2012 |
| 7125409776 | | CHARLOTTE | NC | | 10/18/2012 | 0.048 | 39,842 | | | | | | 56,000 | 07/06/2012 |
| 7125412275 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 110,993 | | | | | | 350,000 | 07/09/2012 |
| 7125460795 | | CHICAGO | IL | | 10/18/2012 | 0.040 | 3,634 | | | | | | 670,000 | 07/09/2012 |
| 7125463906 | | CARMEL | NY | | 10/18/2012 | 0.041 | 96 | | | | | | 200,000 | 07/10/2012 |
| 7125465646 | | PHOENIX | AZ | | 10/18/2012 | 0.032 | | | | | | | 215,000 | 07/10/2012 |
| 7125468293 | | NAPLES | FL | | 10/18/2012 | 0.061 | | | | | | | 330,000 | 07/16/2012 |
| 7125472311 | | ORANGE | CA | | 10/18/2012 | 0.040 | | | | | | | 667,000 | 07/12/2012 |
| 7125474523 | | NOVATO | CA | | 10/18/2012 | 0.047 | 9,315 | | | | | | 535,000 | 07/12/2012 |
| 7125475728 | | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 1,388 | | | | | | 540,000 | 07/12/2012 |
| 7125480934 | | SEATTLE | WA | | 10/18/2012 | 0.042 | 74,954 | | 923 | | | | 695,000 | 07/16/2012 |
| 7125481601 | | ARDEN HILLS | MN | | 10/18/2012 | 0.028 | 3,874 | | | | | | 320,000 | 07/13/2012 |
| 7125483565 | | CORAL GABLES | FL | | 10/18/2012 | 0.054 | | | | | | | 530,000 | 07/14/2012 |
| 7125533559 | | ANAHEIM HILLS | CA | | 10/18/2012 | 0.054 | | | | | | | 550,000 | 07/16/2012 |
| 7125546213 | | WILMINGTON | DE | | 10/18/2012 | 0.030 | 121,013 | | | | | | 240,000 | 07/19/2012 |
| 7125551494 | | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 10,434 | | | | | | 226,000 | 07/20/2012 |
| 7125553201 | | RALEIGH | NC | | 10/18/2012 | 0.028 | | | | | | | 431,000 | 07/20/2012 |
| 7125606561 | | GROVE | OK | | 10/18/2012 | 0.040 | (7,725) | | 232 | | | | 400,000 | 07/24/2012 |
| 7125610357 | | TULSA | OK | | 10/18/2012 | 0.033 | 21,726 | | | | | | 175,000 | 07/25/2012 |
| 7125623962 | | PARKER | CO | | 10/18/2012 | 0.060 | 5,026 | | 55 | | | | 335,000 | 07/31/2012 |
| 7125683776 | | NEW HYDE PARK | NY | | 10/18/2012 | 0.034 | 9,021 | | | | | | 465,000 | 08/02/2012 |
| 7125688361 | | GREELEY | CO | | 10/18/2012 | 0.038 | 35,000 | | | | | | 340,000 | 08/06/2012 |
| 7125689435 | | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | 40,281 | | 328 | | | | 450,000 | 08/08/2012 |
| 7125740543 | | LAS CRUCES | NM | | 10/18/2012 | 0.040 | 14,798 | | | | | | 243,600 | 08/06/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7125891361 | | PHOENIX | AZ | | 10/18/2012 | 0.052 | 13,700 | | | | | | 301,000 | 08/22/2012 |
| 3990000090 | | ST PAUL | MN | | 10/18/2012 | 0.033 | 16,736 | | 156 | | | | 103,000 | 09/10/2012 |
| 3990000157 | | BEACON FALLS | CT | | 10/18/2012 | 0.045 | 15,608 | | 557 | | | | 248,000 | 06/03/2009 |
| 3990000196 | | DURHAM | NC | | 10/18/2012 | 0.033 | 9,674 | | 87 | | | | 102,000 | 02/02/2011 |
| 3990000483 | | SAN LEANDRO | CA | | 10/18/2012 | 0.045 | 18,249 | | 157 | | | | 310,000 | 05/11/2011 |
| 3990000612 | | TUCKAHOE | NY | | 10/18/2012 | 0.044 | 43,439 | | 1,195 | | | | 412,000 | 09/02/2010 |
| 3990001423 | | SPRINGFIELD | OR | | 10/18/2012 | 0.045 | 11,233 | | 96 | | | | 121,000 | 04/19/2002 |
| 3990001499 | | RIVER FALLS | WI | | 10/18/2012 | 0.037 | 13,290 | | 356 | | | | 217,000 | 05/28/2009 |
| 3990001644 | | GROSSE POINTE WOOD | MI | | 10/18/2012 | 0.042 | 32,977 | | 279 | | | | 226,000 | 04/30/2002 |
| 3990002105 | | SANTA ROSA | CA | | 10/18/2012 | 0.033 | 17,900 | | 148 | | | | 556,000 | 08/19/2011 |
| 3990002235 | | SACRAMENTO | CA | | 10/18/2012 | 0.043 | 24,948 | | 213 | | | | 282,000 | 07/08/2002 |
| 3990002439 | | NORTHPORT | NY | | 10/18/2012 | 0.030 | 67,425 | | 565 | | | | 720,000 | 08/05/2002 |
| 3990002586 | | MEDFORD TWP | NJ | | 10/18/2012 | 0.040 | 21,345 | | 589 | | | | 194,000 | 09/14/2012 |
| 3990002731 | | PHILADELPHIA | PA | | 10/18/2012 | 0.033 | 7,725 | | 202 | | | | 239,835 | 12/16/2008 |
| 3990002979 | | HARDWICK | NJ | | 10/18/2012 | 0.038 | 15,628 | | 387 | | | | 227,571 | 10/31/2002 |
| 3990003031 | | NORTHFIELD | CT | | 10/18/2012 | 0.030 | 21,771 | | | | | | 300,000 | 11/14/2002 |
| 3990003066 | | ROY | WA | | 10/18/2012 | 0.050 | 8,475 | | 70 | | | | 175,000 | 10/23/2002 |
| 3990003101 | | DALTON | GA | | 10/18/2012 | 0.030 | 23,551 | | 594 | | | | 150,440 | 07/26/2012 |
| 3990003291 | | GENEVA | IL | | 10/18/2012 | 0.040 | 43,377 | | 352 | | | | 250,000 | 11/21/2002 |
| 3990003306 | | GARRISON CITY | NY | | 10/18/2012 | 0.028 | 104,669 | | 2,360 | | | | 373,500 | 09/15/2011 |
| 3990003338 | | CHARLESTON | SC | | 10/18/2012 | 0.045 | 16,897 | | 138 | | | | 93,704 | 07/18/2010 |
| 3990003377 | | CHANTILLY | VA | | 10/18/2012 | 0.047 | 21,232 | | 173 | | | | 162,518 | 02/03/2011 |
| 3990003535 | | PHOENIX | AZ | | 10/18/2012 | 0.035 | 34,706 | | 848 | | | | 123,000 | 08/14/2012 |
| 3990003561 | | BURLINGTON | IA | | 10/18/2012 | 0.035 | 32,208 | | 262 | | | | 188,538 | 12/31/2002 |
| 3990003591 | | PORTLAND | OR | | 10/18/2012 | 0.043 | 28,147 | | 652 | | | | 312,481 | 03/16/2009 |
| 3990003601 | | BRANDON | MS | | 10/18/2012 | 0.044 | 1,079 | | 20 | 168 | | | 325,000 | 03/21/2012 |
| 3990003668 | | FAIRFIELD | CA | | 10/18/2012 | 0.037 | 15,084 | | 121 | | | | 210,000 | 01/28/2003 |
| 3990003682 | | MECHANICVILLE | NY | | 10/18/2012 | 0.038 | 45,753 | | 371 | | | | 375,000 | 01/29/2003 |
| 3990003683 | | EUGENE | OR | | 10/18/2012 | 0.030 | 48,252 | | 1,153 | | | | 210,000 | 07/19/2010 |
| 3990003721 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 83,886 | | 667 | | | | 1,300,000 | 01/16/2012 |
| 3990003774 | | SAINT PAUL | MN | | 10/18/2012 | 0.044 | 34,359 | | 755 | | | | 229,000 | 06/25/2010 |
| 3990003796 | | FAYETTEVILLE | AR | | 10/18/2012 | 0.043 | 44,190 | | 357 | | | | 167,583 | 02/12/2010 |
| 3990003825 | | MISHAWAKA | IN | | 10/18/2012 | 0.037 | 16,286 | | 375 | | | | 60,000 | 02/14/2003 |
| 3990004005 | | OMAHA | NE | | 10/18/2012 | 0.053 | 13,199 | | 288 | | | | 95,000 | 09/12/2012 |
| 3990004634 | | ANDOVER | MA | | 10/18/2012 | 0.040 | 31,414 | | 244 | | | | 376,009 | 07/20/2010 |
| 3990004642 | | FREEPORT | PA | | 10/18/2012 | 0.052 | 23,825 | | 482 | | | | 117,000 | 11/30/2011 |
| 3990004684 | | CORAM | NY | | 10/18/2012 | 0.028 | 41,238 | | 323 | | | | 295,000 | 08/07/2003 |
| 3990004702 | | ELKINS | AR | | 10/18/2012 | 0.038 | 35,372 | | 744 | | | | 77,800 | 09/11/2010 |
| 3990004943 | | WEST BLOOMFIELD | MI | | 10/18/2012 | 0.028 | 35,149 | | 271 | | | | 133,222 | 11/03/2003 |
| 3990004956 | | HARRISBURG | IL | | 10/18/2012 | 0.053 | 7,391 | | 56 | | | | 15,880 | 10/13/2010 |
| 3990004995 | | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 93,740 | | 1,850 | | | | 659,000 | 12/17/2003 |
| 3990005164 | | GOODELLS | MI | | 10/18/2012 | 0.030 | 43,873 | | | | | | 159,000 | 11/13/2003 |
| 3990005211 | | HEBER SPRINGS | AR | | 10/18/2012 | 0.048 | 26,612 | | 539 | | | | 85,536 | 09/28/2010 |
| 3990005347 | | WURTSBORO | NY | | 10/18/2012 | 0.040 | 32,070 | | 243 | | | | 187,404 | 09/08/2012 |
| 3990005392 | | MIAMI | FL | | 10/18/2012 | 0.046 | 2,843 | | 249 | | | | 120,969 | 01/27/2004 |
| 3990005404 | | WESTFORD | MA | | 10/18/2012 | 0.039 | 19,185 | | 147 | | | | 383,720 | 03/02/2008 |
| 3990005475 | | MONSEY | NY | | 10/18/2012 | 0.035 | 43,857 | | 826 | | | | 600,000 | 02/17/2012 |
| 3990005523 | | DENVER | CO | | 10/18/2012 | 0.053 | 23,254 | | 528 | | | | 460,000 | 05/06/2011 |
| 3990005528 | | NORTHVILLE | MI | | 10/18/2012 | 0.033 | 75,392 | | 583 | | | | 525,000 | 12/03/2010 |
| 3990005530 | | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 41,772 | | 799 | | | | 435,000 | 07/19/2010 |
| 3990005684 | | BABYLON | NY | | 10/18/2012 | 0.038 | 83,344 | | 625 | | | | 600,000 | 02/19/2004 |
| 3990005703 | | MODESTO | CA | | 10/18/2012 | 0.038 | 802 | | 16 | | | | 219,000 | 05/16/2012 |
| 3990005763 | | FARMINGDALE | NY | | 10/18/2012 | 0.035 | 65,936 | | 1,277 | | | | 300,000 | 10/19/2008 |
| 3990005786 | | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 37,125 | | 278 | | | | 203,347 | 03/08/2012 |
| 3990005832 | | SANTA FE | NM | | 10/18/2012 | 0.028 | 53,838 | | 402 | | | | 283,000 | 04/02/2004 |
| 3990005982 | | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 35,181 | | 630 | | | | 391,000 | 09/15/2010 |
| 3990006225 | | DOWAGIAC | MI | | 10/18/2012 | 0.043 | 25,083 | | 189 | | | | 132,014 | 05/18/2004 |
| 3990006328 | | MONTEBELLO | CA | | 10/18/2012 | 0.030 | 69,676 | | 520 | | | | 470,000 | 05/13/2009 |
| 3990006376 | | HOLLISTER | CA | | 10/18/2012 | 0.033 | 48,785 | | | | | | 552,000 | 08/19/2008 |
| 3990006517 | | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 81,166 | | 601 | | | | 500,000 | 06/28/2004 |
| 3990006561 | | JACKSONVILLE | FL | | 10/18/2012 | 0.046 | 9,912 | | 184 | | | | 95,000 | 10/05/2009 |
| 3990006682 | | TRENTON | SC | | 10/18/2012 | 0.044 | 19,174 | | 141 | | | | 150,000 | 01/06/2011 |
| 3990006698 | | ATLANTA | GA | | 10/18/2012 | 0.040 | 60,502 | | 3,868 | | | | 355,000 | 07/12/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990006839 | | BRISTOW | VA | | 10/18/2012 | 0.035 | 50,222 | | 366 | | | | 550,000 | 08/22/2011 |
| 3990007037 | | VISTA | CA | | 10/18/2012 | 0.030 | 15,911 | | 117 | | | | 478,000 | 05/17/2011 |
| 3990007202 | | MIDDLEFIELD | OH | | 10/18/2012 | 0.039 | 13,245 | | 243 | | | | 199,138 | 08/30/2004 |
| 3990007257 | | PLACENTIA | CA | | 10/18/2012 | 0.025 | 31,462 | | 231 | | | | 630,000 | 09/09/2004 |
| 3990007270 | | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 54,444 | | 930 | | | | 525,000 | 07/20/2010 |
| 3990007458 | | W COLUMBIA | SC | | 10/18/2012 | 0.049 | 8,436 | | 151 | | | | 106,864 | 10/08/2004 |
| 3990007482 | | SPOKANE | WA | | 10/18/2012 | 0.042 | 24,543 | | | | | | 128,000 | 07/19/2010 |
| 3990007665 | | LILBURN | GA | | 10/18/2012 | 0.033 | 18,814 | | 331 | | | | 318,000 | 10/15/2004 |
| 3990007734 | | MACOMB | MI | | 10/18/2012 | 0.043 | 20,255 | | 1,145 | | | | 316,517 | 10/06/2009 |
| 3990007913 | | FARMINGTON HILLS | MI | | 10/18/2012 | 0.040 | 32,865 | | 1,789 | | | | 278,000 | 11/10/2004 |
| 3990007982 | | DEER PARK | NY | | 10/18/2012 | 0.035 | 47,835 | | 267 | | | | 345,000 | 11/12/2008 |
| 3990008281 | | BEDFORD | NH | | 10/18/2012 | 0.040 | 25,360 | | 185 | | | | 286,000 | 12/13/2004 |
| 3990008569 | | MIAMI | FL | | 10/18/2012 | 0.030 | 8,508 | | 432 | | | | 484,000 | 01/25/2005 |
| 3990008584 | | INDIAN HILLS | CO | | 10/18/2012 | 0.044 | 56,574 | | 20,932 | | | | 175,000 | 08/18/2012 |
| 3990008660 | | ST LOUIS | MO | | 10/18/2012 | 0.030 | 1,483 | | 75 | | | | 178,000 | 03/16/2009 |
| 3990009108 | | PORT WASHINGTON | NY | | 10/18/2012 | 0.033 | 95,881 | | 4,279 | | | | 675,000 | 05/19/2005 |
| 3990009292 | | HEBER | UT | | 10/18/2012 | 0.033 | 69,697 | | 1,099 | | | | 511,500 | 11/19/2012 |
| 3990009318 | | HOLLIS | NY | | 10/18/2012 | 0.030 | 26,458 | | 187 | | | | 340,000 | 05/09/2005 |
| 3990009336 | | ANAHEIM | CA | | 10/18/2012 | 0.040 | 99,441 | | 4,429 | | | | 480,000 | 05/16/2005 |
| 3990009346 | | BOCA RATON | FL | | 10/18/2012 | 0.033 | 57,790 | | 935 | | | | 450,000 | 05/17/2005 |
| 3990009518 | | SONOMA | CA | | 10/18/2012 | 0.045 | 18,402 | | 303 | | | | 800,000 | 03/07/2012 |
| 3990009803 | | EAST POINT | GA | | 10/18/2012 | 0.041 | 13,175 | | 91 | | | | 132,000 | 06/27/2008 |
| 3990009898 | | HOUSTON | TX | | 10/18/2012 | 0.061 | 14,091 | | 227 | | | | 181,486 | 05/07/2011 |
| 3990010037 | | OMAHA | NE | | 10/18/2012 | 0.034 | 14,822 | | 608 | | | | 165,000 | 08/16/2005 |
| 3990010411 | | SPOKANE | WA | | 10/18/2012 | 0.049 | 27,352 | | 187 | | | | 134,642 | 12/21/2010 |
| 3990010455 | | SCHAUMBURG | IL | | 10/18/2012 | 0.043 | 20,254 | | 137 | | | | 210,000 | 10/13/2005 |
| 3990010538 | | FORT LAUDERDALE | FL | | 10/18/2012 | 0.038 | 54,078 | | 2,109 | | | | 445,000 | 10/26/2005 |
| 3990010628 | | IRVINE | CA | | 10/18/2012 | 0.033 | 91,013 | | 3,429 | | | | 1,360,000 | 11/23/2005 |
| 3990010872 | | BOCA RATON | FL | | 10/18/2012 | 0.044 | 64,223 | | 280 | | | | 615,000 | 06/18/2012 |
| 3990010878 | | FAIR HAVEN BORO | NJ | | 10/18/2012 | 0.033 | 39,186 | | 1,406 | | | | 625,000 | 01/25/2006 |
| 3990010892 | | EAST ISLIP | NY | | 10/18/2012 | 0.048 | 52,224 | | 353 | | | | 355,000 | 11/21/2011 |
| 3990010914 | | DAVISON | MI | | 10/18/2012 | 0.033 | 66,441 | | 2,381 | | | | 167,000 | 01/30/2006 |
| 3990011166 | | WOODSTOCK | GA | | 10/18/2012 | 0.040 | 62,676 | | 2,105 | | | | 475,000 | 05/02/2006 |
| 3990011188 | | TUCSON | AZ | | 10/18/2012 | 0.048 | 107,511 | | 461 | | | | 340,000 | 05/08/2006 |
| 3990011215 | | SOUTH HAMILTON | MA | | 10/18/2012 | 0.044 | 23,670 | | 347 | | | | 437,000 | 04/20/2011 |
| 3990011236 | | PLYMOUTH | MI | | 10/18/2012 | 0.048 | 34,565 | | 503 | | | | 400,000 | 04/21/2006 |
| 3990011499 | | HAVERHILL | MA | | 10/18/2012 | 0.030 | 178,589 | | | | | | 465,000 | 04/18/2011 |
| 3990011680 | | CERRITOS | CA | | 10/18/2012 | 0.030 | 42,319 | | 1,347 | | | | 680,000 | 12/16/2012 |
| 3990011732 | | SOUTHFIELD | MI | | 10/18/2012 | 0.038 | 55,995 | | 805 | | | | 267,000 | 10/17/2011 |
| 3990011742 | | WARRENTON | VA | | 10/18/2012 | 0.030 | 17,544 | | 255 | | | | 420,000 | 07/11/2006 |
| 3990011867 | | WINNETKA | CA | | 10/18/2012 | 0.028 | 89,578 | | 2,802 | | | | 555,000 | 08/03/2006 |
| 3990011878 | | WASHINGTON BORO | NJ | | 10/18/2012 | 0.033 | 32,386 | | 1,012 | | | | 419,000 | 07/26/2006 |
| 3990011895 | | RIVERSIDE | CA | | 10/18/2012 | 0.035 | 27,989 | | 876 | | | | 401,449 | 07/26/2006 |
| 3990012001 | | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.045 | 15,351 | | 118 | | | | 85,000 | 08/26/2010 |
| 3990012228 | | WARREN | MI | | 10/18/2012 | 0.035 | 19,446 | | 481 | | | | 137,000 | 01/12/2007 |
| 3990012457 | | SAN HOSE | CA | | 10/18/2012 | 0.028 | 74,361 | | 3,036 | | | | 650,000 | 08/12/2005 |
| 3990012498 | | FOSTER CITY | CA | | 10/18/2012 | 0.035 | 72,401 | | 2,129 | | | | 840,000 | 03/11/2012 |
| 6901000467 | | WRIGHTSVILLE BEACH | NC | | 10/18/2012 | 0.038 | 54,096 | | 1,414 | | | | 1,225,000 | 05/18/2007 |
| 6901000487 | | SOUDERTON | PA | | 10/18/2012 | 0.048 | 29,612 | | 766 | | | | 255,000 | 04/20/2007 |
| 6901000515 | | DOUGLAS | MA | | 10/18/2012 | 0.045 | 26,101 | | 665 | | | | 273,080 | 04/24/2007 |
| 6901000563 | | RUTLAND | MA | | 10/18/2012 | 0.048 | 26,180 | | 663 | | | | 453,400 | 12/07/2010 |
| 6901001005 | | BROWNS MILLS | NJ | | 10/18/2012 | 0.043 | 28,001 | | 674 | | | | 211,400 | 09/26/2007 |
| 6901501352 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.035 | 112,370 | | 2,520 | | | | 850,000 | 02/12/2008 |
| 6901502313 | | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 26,893 | | 534 | | | | 148,700 | 10/27/2008 |
| 6901506261 | | FORT WASHINGTON | MD | | 10/18/2012 | 0.047 | 13,338 | | 247 | | | | 339,000 | 06/22/2009 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 930,797,345 | | 4,191,797 | 107,947 | | | 4,998,970,572 | XXX |
| 694000458 | | Pell City | AL | | 07/15/2003 | 5.720 | 3,149,841 | | | | | | 5,600,000 | 04/08/2003 |
| 694002028 | | Decatur | AL | | 10/17/2002 | 4.030 | 7,500,000 | | | | | | 11,565,000 | 09/05/2002 |
| 694002085 | | Athens | AL | | 12/11/2003 | 6.130 | 3,237,071 | | | | | | 5,700,000 | 11/17/2003 |
| 694002097 | | Mobile | AL | | 03/15/2004 | 3.820 | 2,866,746 | | | | | | 4,415,000 | 09/24/2007 |
| 694082100 | | Cullman | AL | | 04/29/2004 | 5.670 | 3,236,843 | | | | | | 5,750,000 | 04/15/2004 |
| 694082136 | | Cottondale | AL | | 03/28/2005 | 5.940 | 6,729,592 | | | | | | 12,000,000 | 02/15/2005 |
| 694080260 | | Payson | AZ | | 08/21/1995 | 5.870 | 1,647,552 | | | | | | 3,200,000 | 06/06/1995 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694080461 | | Tucson | AZ | | 06/26/2003 | 5.740 | 1,551,263 | | | | | | 2,900,000 | 06/11/2003 |
| 694080462 | | Phoenix | AZ | | 06/26/2003 | 5.630 | 1,430,241 | | | | | | 3,465,000 | 05/28/2003 |
| 694080468 | | Chandler | AZ | | 09/25/2003 | 5.500 | 2,574,182 | | | | | | 4,300,000 | 07/28/2003 |
| 694081862 | | Flagstaff | AZ | | 12/15/1999 | 6.500 | 2,068,670 | | | | | | 4,300,000 | 09/22/1999 |
| 694081864 | | Mesa | AZ | | 12/16/1999 | 5.790 | 2,732,168 | | | | | | 6,250,000 | 02/28/2005 |
| 694082062 | | Phoenix | AZ | | 06/11/2003 | 5.850 | 1,505,252 | | | | | | 4,060,000 | 04/29/2003 |
| 694082091 | | Tucson | AZ | | 12/18/2003 | 6.150 | 5,801,465 | | | | | | 12,500,000 | 11/18/2003 |
| 694082102 | | Chandler | AZ | | 04/14/2004 | 4.500 | 2,964,220 | | | | | | 8,300,000 | 03/16/2003 |
| 694082109 | | Phoenix | AZ | | 05/27/2004 | 4.750 | 3,474,117 | | | | | | 8,350,000 | 03/29/2004 |
| 694082124 | | Chandler | AZ | | 07/01/2004 | 4.800 | 3,370,354 | | | | | | 7,400,000 | 06/10/2004 |
| 694082138 | | Tempe | AZ | | 10/12/2004 | 4.750 | 2,716,049 | | | | | | 6,850,000 | 10/07/2004 |
| 694082155 | | Tempe | AZ | | 02/10/2005 | 4.850 | 2,460,733 | | | | | | 4,620,000 | 01/07/2004 |
| 694082156 | | Phoenix | AZ | | 02/11/2005 | 4.750 | 3,620,911 | | | | | | 5,050,000 | 02/02/2004 |
| 694082163 | | Phoenix | AZ | | 05/04/2005 | 5.550 | 5,539,629 | | | | | | 13,600,000 | 01/12/2005 |
| 694082170 | | Chandler | AZ | | 03/15/2005 | 5.560 | 4,117,213 | | | | | | 10,400,000 | 03/15/2005 |
| 694082233 | | Tempe | AZ | | 03/01/2006 | 4.750 | 3,901,234 | | | | | | 8,340,000 | 01/26/2006 |
| 694082331 | | Tucson | AZ | | 11/30/2006 | 5.830 | 1,047,229 | | | | | | 2,150,000 | 11/21/2006 |
| 694084008 | | Glendale | AZ | | 10/21/1999 | 5.700 | 2,038,261 | | | | | | 5,150,000 | 10/08/2004 |
| 694084041 | | Phoenix | AZ | | 02/26/2003 | 6.000 | 771,319 | | | | | | 1,775,000 | 02/19/2003 |
| 694084042 | | Phoenix | AZ | | 04/02/2003 | 5.860 | 734,581 | | | | | | 2,100,000 | 02/07/2003 |
| 694082354 | | Phoenix | AZ | | 05/01/2007 | 5.980 | 3,015,440 | | | | | | 6,300,000 | 02/26/2007 |
| 694082382 | | Peoria | AZ | | 06/01/2007 | 5.750 | 1,414,284 | | | | | | 3,200,000 | 04/16/2007 |
| 694082418 | | Phoenix | AZ | | 09/25/2007 | 6.160 | 4,015,825 | | | | | | 10,260,000 | 09/14/2007 |
| 694082463 | | Phoenix | AZ | | 12/13/2007 | 5.960 | 5,959,435 | | | | | | 16,995,000 | 12/05/2007 |
| 694082534 | | Phoenix | AZ | | 12/16/2010 | 5.500 | 2,361,133 | | | | | | 4,150,000 | 10/13/2010 |
| 694082540 | | Chandler | AZ | | 12/20/2010 | 5.500 | 1,539,698 | | | | | | 5,300,000 | 11/09/2010 |
| 694082597 | | Mesa | AZ | | 01/27/2012 | 5.000 | 5,771,268 | | | | | | 10,500,000 | 12/06/2011 |
| 694002493 | | Dublin | CA | | 08/11/2009 | 7.000 | 1,513,784 | | | | | | 5,300,000 | 07/03/2009 |
| 694002552 | | Laguna Hills | CA | | 05/25/2011 | 5.720 | 2,429,400 | | | | | | 8,650,000 | 03/25/2011 |
| 694002611 | | National City | CA | | 05/09/2012 | 4.020 | 3,275,000 | | | | | | 12,300,000 | 03/05/2012 |
| 694002612 | | National City | CA | | 05/09/2012 | 4.020 | 3,275,000 | | | | | | 13,000,000 | 03/05/2012 |
| 694002616 | | San Diego | CA | | 08/30/2012 | 4.520 | 4,000,000 | | | | | | 19,000,000 | 07/11/2012 |
| 694082406 | | San Diego | CA | | 01/07/2008 | 6.400 | 1,362,133 | | | | | | 5,175,000 | 12/03/2007 |
| 694082409 | | San Juan Capistrano | CA | | 09/26/2007 | 6.260 | 1,524,347 | | | | | | 3,360,000 | 08/06/2007 |
| 694082410 | | Oceanside | CA | | 06/30/2008 | 6.380 | 6,604,669 | | | | | | 13,665,000 | 04/20/2008 |
| 694082417 | | San Diego | CA | | 10/18/2007 | 6.060 | 4,490,794 | | | | | | 14,450,000 | 10/08/2007 |
| 694082426 | | Pico Rivera | CA | | 01/07/2008 | 5.970 | 2,518,763 | | | | | | 7,960,000 | 09/10/2007 |
| 694082435 | | Costa Mesa | CA | | 10/24/2007 | 6.160 | 3,597,824 | | | | | | 6,700,000 | 09/26/2007 |
| 694082440 | | San Bernadino | CA | | 12/10/2007 | 6.000 | 1,909,622 | | | | | | 5,360,000 | 10/08/2007 |
| 694082441 | | Mission Viejo | CA | | 12/13/2007 | 6.140 | 1,866,897 | | | | | | 6,000,000 | 11/08/2007 |
| 694082444 | | Costa Mesa | CA | | 12/06/2007 | 6.070 | 6,832,739 | | | | | | 14,960,000 | 10/15/2007 |
| 694082446 | | San Diego | CA | | 12/14/2007 | 6.260 | 3,708,530 | | | | | | 7,850,000 | 11/20/2007 |
| 694082450 | | Fresno | CA | | 01/24/2008 | 6.160 | 810,099 | | | | | | 3,750,000 | 12/18/2007 |
| 694082452 | | El Cajon | CA | | 12/19/2007 | 5.890 | 1,718,719 | | | | | | 10,620,000 | 11/29/2007 |
| 694082453 | | Anaheim | CA | | 12/19/2007 | 5.890 | 4,319,295 | | | | | | 13,550,000 | 11/29/2007 |
| 694082476 | | Orange | CA | | 01/12/2009 | 6.000 | 9,070,639 | | | | | | 26,300,000 | 11/09/2008 |
| 694082479 | | Huntington Bch | CA | | 01/12/2009 | 6.250 | 7,238,760 | | | | | | 20,300,000 | 11/17/2008 |
| 694082480 | | San Leandro | CA | | 02/13/2009 | 7.000 | 2,248,046 | | | | | | 5,950,000 | 02/10/2009 |
| 694082482 | | San Diego | CA | | 04/20/2009 | 6.750 | 1,610,060 | | | | | | 7,600,000 | 02/27/2009 |
| 694082484 | | La Jolla | CA | | 07/30/2009 | 6.750 | 1,236,577 | | | | | | 6,095,000 | 05/20/2009 |
| 694082487 | | Glendale | CA | | 05/28/2009 | 6.500 | 1,721,448 | | | | | | 6,170,000 | 05/15/2009 |
| 694082490 | | Cerritos | CA | | 06/25/2009 | 6.750 | 3,087,006 | | | | | | 8,380,000 | 05/27/2009 |
| 694082491 | | San Diego | CA | | 07/01/2009 | 6.000 | 1,856,710 | | | | | | 20,500,000 | 04/23/2009 |
| 694082492 | | Rancho Dom | CA | | 09/10/2009 | 6.750 | 1,814,044 | | | | | | 5,000,000 | 08/31/2009 |
| 694082497 | | Irvine | CA | | 10/13/2009 | 6.700 | 2,218,066 | | | | | | 4,810,000 | 09/03/2009 |
| 694082500 | | El Monte | CA | | 12/16/2009 | 6.500 | 8,294,867 | | | | | | 20,000,000 | 11/03/2009 |
| 694082503 | | Sunnyvale | CA | | 01/15/2010 | 6.500 | 3,069,449 | | | | | | 7,030,000 | 11/30/2009 |
| 694082504 | | Whittier | CA | | 02/04/2010 | 6.250 | 3,705,594 | | | | | | 6,800,000 | 12/24/2009 |
| 694082507 | | Beverly Hills | CA | | 03/29/2010 | 5.900 | 5,885,988 | | | | | | 13,500,000 | 02/01/2010 |
| 694082508 | | Encino | CA | | 05/05/2010 | 6.500 | 1,339,277 | | | | | | 3,150,000 | 03/05/2010 |
| 694082509 | | San Carlos | CA | | 06/16/2010 | 6.500 | 8,623,693 | | | | | | 24,400,000 | 02/25/2010 |
| 694082510 | | La Jolla | CA | | 04/29/2010 | 6.450 | 3,557,052 | | | | | | 8,250,000 | 03/08/2010 |
| 694082511 | | San Diego | CA | | 04/29/2010 | 6.550 | 601,233 | | | | | | 1,650,000 | 02/25/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694082512 | | Sun Valley | CA | | 05/18/2010 | 5.700 | 1,601,077 | | | | | | 12,600,000 | 02/02/2010 |
| 694082513 | | Oceanside | CA | | 04/28/2010 | 6.470 | 1,024,268 | | | | | | 4,500,000 | 02/11/2010 |
| 694082514 | | San Diego | CA | | 04/29/2010 | 6.250 | 2,552,316 | | | | | | 8,320,000 | 03/18/2010 |
| 694082515 | | Lawndale | CA | | 04/01/2010 | 6.050 | 2,820,556 | | | | | | 10,500,000 | 02/26/2010 |
| 694082517 | | San Dimas | CA | | 06/28/2010 | 6.080 | 2,962,344 | | | | | | 7,300,000 | 05/14/2010 |
| 694082518 | | El Cajon | CA | | 09/02/2010 | 5.960 | 12,515,864 | | | | | | 25,200,000 | 06/28/2010 |
| 694082522 | | Huntington Beach | CA | | 09/22/2010 | 6.030 | 4,325,195 | | | | | | 9,616,000 | 06/28/2010 |
| 694082526 | | Milpitas | CA | | 09/02/2010 | 5.900 | 8,261,412 | | | | | | 13,500,000 | 07/19/2010 |
| 694082528 | | Carpinteria | CA | | 10/19/2010 | 5.350 | 1,746,533 | | | | | | 5,200,000 | 08/19/2010 |
| 694082530 | | Hermosa Beach | CA | | 10/21/2010 | 5.500 | 1,176,763 | | | | | | 3,950,000 | 08/05/2010 |
| 694082535 | | Newport Beach | CA | | 12/21/2010 | 5.250 | 2,402,379 | | | | | | 6,900,000 | 10/29/2010 |
| 694082537 | | Beverly Hills | CA | | 02/01/2011 | 5.000 | 1,922,790 | | | | | | 6,200,000 | 11/16/2010 |
| 694082538 | | San Gabriel | CA | | 01/03/2011 | 5.000 | 961,395 | | | | | | 3,300,000 | 12/01/2010 |
| 694082539 | | N. Hollywood | CA | | 01/03/2011 | 5.000 | 2,115,069 | | | | | | 5,800,000 | 12/01/2010 |
| 694082542 | | Newport Beach | CA | | 01/20/2011 | 4.600 | 1,483,723 | | | | | | 8,200,000 | 12/17/2010 |
| 694082545 | | Chula Vista | CA | | 06/28/2011 | 5.400 | 3,888,512 | | | | | | 10,100,000 | 04/28/2011 |
| 694082546 | | Chula Vista | CA | | 06/28/2011 | 5.400 | 4,180,150 | | | | | | 10,150,000 | 04/26/2011 |
| 694082547 | | Upland | CA | | 02/23/2011 | 5.700 | 1,235,881 | | | | | | 5,250,000 | 12/31/2010 |
| 694082548 | | Escondido | CA | | 03/02/2011 | 5.800 | 4,359,751 | | | | | | 9,500,000 | 01/19/2011 |
| 694082550 | | Burbank | CA | | 04/14/2011 | 4.720 | 1,657,659 | | | | | | 3,820,000 | 03/04/2011 |
| 694082559 | | Santa Ana | CA | | 06/28/2011 | 5.280 | 1,165,970 | | | | | | 3,950,000 | 05/27/2011 |
| 694082562 | | Culver City | CA | | 09/06/2011 | 5.300 | 2,051,424 | | | | | | 4,800,000 | 08/08/2011 |
| 694082564 | | Anaheim | CA | | 08/04/2011 | 4.340 | 5,149,042 | | | | | | 9,300,000 | 07/07/2011 |
| 694082566 | | Santee | CA | | 10/04/2011 | 4.600 | 8,298,507 | | | | | | 17,200,000 | 07/28/2011 |
| 694082567 | | Burbank | CA | | 09/15/2011 | 5.350 | 4,005,847 | | | | | | 9,300,000 | 07/05/2011 |
| 694082584 | | Monterey | CA | | 12/14/2011 | 4.750 | 2,156,979 | | | | | | 5,470,000 | 10/05/2011 |
| 694082615 | | Fountain Valley | CA | | 09/04/2012 | 4.430 | 2,493,319 | | | | | | 7,550,000 | 05/29/2012 |
| 694082620 | | Solana Beach | CA | | 11/29/2012 | 4.500 | 5,000,000 | | | | | | 12,300,000 | 09/26/2012 |
| 694082621 | | Folsom | CA | | 07/03/2012 | 4.500 | 3,573,813 | | | | | | 6,250,000 | 06/05/2012 |
| 694082623 | | Rancho Mirage | CA | | 08/08/2012 | 4.700 | 2,088,886 | | | | | | 4,500,000 | 06/04/2012 |
| 694082626 | | Danville | CA | | 10/10/2012 | 4.150 | 6,490,882 | | | | | | 12,680,000 | 10/03/2012 |
| 694001054 | | San Rafael | CA | | 12/16/1986 | 5.750 | 1,943,495 | | | | | | 3,400,000 | 12/01/1986 |
| 694001889 | | Brea | CA | | 08/03/2000 | 6.000 | 1,992,718 | | | | | | 5,720,000 | 05/17/2000 |
| 694001905 | | Inglewood | CA | | 10/19/2000 | 5.750 | 1,279,068 | | | | | | 3,325,000 | 03/06/2000 |
| 694002021 | | Walnut Creek | CA | | 06/25/2002 | 5.640 | 1,887,703 | | | | | | 6,250,000 | 05/07/2002 |
| 694002056 | | San Diego | CA | | 05/15/2003 | 6.110 | 1,509,699 | | | | | | 7,400,000 | 03/01/2003 |
| 694002077 | | Modesto | CA | | 09/26/2003 | 5.240 | 1,354,151 | | | | | | 6,600,000 | 08/15/2003 |
| 694002106 | | Cardiff-By-The-Sea | CA | | 06/01/2004 | 5.630 | 906,082 | | | | | | 2,350,000 | 04/28/2004 |
| 694002117 | | National City | CA | | 06/24/2004 | 5.230 | 2,066,224 | | | | | | 4,800,000 | 04/28/2004 |
| 694002144 | | San Diego | CA | | 09/20/2004 | 5.990 | 1,226,829 | | | | | | 2,850,000 | 07/28/2004 |
| 694002145 | | San Diego | CA | | 11/15/2004 | 5.430 | 1,141,605 | | | | | | 5,000,000 | 10/18/2004 |
| 694002219 | | Sacramento | CA | | 09/02/2005 | 4.920 | 33,233,517 | | | | | | 73,050,000 | 07/19/2005 |
| 694002226 | | Sacramento | CA | | 09/02/2005 | 5.010 | 4,381,090 | | | | | | 10,030,000 | 08/01/2005 |
| 694002251 | | San Francisco | CA | | 03/20/2006 | 5.890 | 3,602,734 | | | | | | 8,000,000 | 01/31/2006 |
| 694002266 | | Rancho Cordova | CA | | 02/24/2006 | 5.500 | 6,473,790 | | | | | | 14,400,000 | 12/19/2005 |
| 694003008 | | Van Nuys | CA | | 06/15/1998 | 7.180 | 726,947 | | | | | | 3,100,000 | 04/20/1998 |
| 694004036 | | Riverside | CA | | 08/20/2002 | 4.650 | 776,557 | | | | | | 2,000,000 | 07/26/2002 |
| 694080464 | | Temecula | CA | | 08/18/2003 | 4.560 | 104,632 | | | | | | 2,800,000 | 07/10/2003 |
| 694081809 | | Torrance | CA | | 05/13/1999 | 6.750 | 1,465,398 | | | | | | 3,545,000 | 03/30/1999 |
| 694081811 | | Mission Viejo | CA | | 04/22/1999 | 6.010 | 2,313,136 | | | | | | 4,000,000 | 11/18/1998 |
| 694081875 | | Poway | CA | | 05/30/2000 | 4.250 | 5,628,767 | | | | | | 13,000,000 | 04/08/2005 |
| 694081960 | | Fullerton | CA | | 06/14/2001 | 5.370 | 688,144 | | | | | | 12,270,000 | 07/20/2005 |
| 694081992 | | Long Beach | CA | | 12/12/2001 | 4.500 | 11,270,183 | | | | | | 26,960,000 | 10/31/2001 |
| 694081993 | | Long Beach | CA | | 12/12/2001 | 4.500 | 3,191,556 | | | | | | 8,775,000 | 10/31/2001 |
| 694082011 | | Huntington Beach | CA | | 05/28/2002 | 4.760 | 4,404,204 | | | | | | 7,670,000 | 03/29/2002 |
| 694082048 | | Carlsbad | CA | | 03/06/2003 | 4.250 | 2,883,623 | | | | | | 8,400,000 | 02/13/2003 |
| 694082049 | | Carlsbad | CA | | 03/06/2003 | 4.250 | 2,983,059 | | | | | | 5,440,000 | 02/07/2003 |
| 694082050 | | Carlsbad | CA | | 03/06/2003 | 5.970 | 2,976,826 | | | | | | 6,510,000 | 02/07/2003 |
| 694082051 | | San Diego | CA | | 03/06/2003 | 4.250 | 2,784,188 | | | | | | 6,100,000 | 01/31/2003 |
| 694082095 | | Huntington Park | CA | | 03/02/2004 | 4.000 | 1,344,040 | | | | | | 7,930,000 | 01/06/2004 |
| 694082107 | | Los Angeles | CA | | 04/27/2004 | 5.600 | 2,654,659 | | | | | | 9,500,000 | 03/29/2004 |
| 694082137 | | Concord | CA | | 03/29/2005 | 6.000 | 1,330,368 | | | | | | 5,460,000 | 10/01/2004 |
| 694082169 | | Carlsbad | CA | | 03/09/2005 | 5.570 | 2,882,738 | | | | | | 5,435,000 | 01/12/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694082177 | | Temecula | CA | | 05/17/2005 | 5.230 | 1,746,905 | | | | | | 3,095,000 | 03/21/2005 |
| 694082182 | | Diamond Bar | CA | | 06/09/2005 | 5.670 | 2,913,952 | | | | | | 6,200,000 | 05/04/2005 |
| 694082189 | | Murrieta | CA | | 06/08/2005 | 5.600 | 5,202,786 | | | | | | 9,655,000 | 04/15/2005 |
| 694082207 | | San Jose | CA | | 08/17/2005 | 4.500 | 3,760,888 | | | | | | 9,400,000 | 03/25/2005 |
| 694082214 | | Canoga Park | CA | | 08/29/2005 | 5.220 | 4,143,115 | | | | | | 8,200,000 | 07/01/2005 |
| 694082215 | | Venice | CA | | 11/09/2005 | 5.090 | 1,439,522 | | | | | | 8,950,000 | 07/18/2005 |
| 694082260 | | San Diego | CA | | 08/01/2006 | 5.600 | 5,555,235 | | | | | | 16,330,000 | 05/22/2006 |
| 694082264 | | Agoura Hills | CA | | 10/10/2006 | 5.860 | 3,484,250 | | | | | | 11,200,000 | 08/18/2006 |
| 694082277 | | Fresno | CA | | 06/01/2006 | 5.710 | 2,840,664 | | | | | | 10,650,000 | 04/07/2006 |
| 694082282 | | Fullerton | CA | | 06/14/2006 | 5.840 | 2,012,138 | | | | | | 6,200,000 | 04/20/2006 |
| 694082290 | | Pasadena | CA | | 06/19/2006 | 6.380 | 643,045 | | | | | | 2,225,000 | 05/02/2006 |
| 694082296 | | Redlands | CA | | 07/12/2006 | 6.400 | 726,511 | | | | | | 2,540,000 | 06/09/2006 |
| 694082307 | | Carson | CA | | 09/15/2006 | 6.340 | 1,928,126 | | | | | | 4,300,000 | 08/14/2006 |
| 694082295 | | Chino Hills | CA | | 07/05/2007 | 6.480 | 663,177 | | | | | | 3,400,000 | 04/05/2007 |
| 694082321 | | San Diego | CA | | 11/13/2006 | 5.990 | 2,100,378 | | | | | | 5,075,000 | 09/22/2006 |
| 694082336 | | Concord | CA | | 02/22/2007 | 5.990 | 1,721,632 | | | | | | 5,100,000 | 01/17/2007 |
| 694082341 | | Carson | CA | | 01/16/2007 | 5.810 | 1,224,135 | | | | | | 3,230,000 | 10/20/2006 |
| 694082357 | | Garden Grove | CA | | 04/16/2007 | 6.030 | 1,328,878 | | | | | | 3,130,000 | 03/14/2007 |
| 694082359 | | El Cajon | CA | | 04/12/2007 | 5.910 | 3,802,046 | | | | | | 6,450,000 | 03/14/2007 |
| 694082362 | | Garden Grove | CA | | 05/10/2007 | 6.000 | 1,383,578 | | | | | | 3,500,000 | 03/23/2007 |
| 694082364 | | Downey | CA | | 05/22/2007 | 5.780 | 3,642,759 | | | | | | 25,800,000 | 04/16/2007 |
| 694082374 | | Rancho Cucamenga | CA | | 05/29/2007 | 5.710 | 3,886,735 | | | | | | 7,750,000 | 04/16/2007 |
| 694082375 | | Walnut Creek | CA | | 05/29/2007 | 5.610 | 3,086,627 | | | | | | 6,650,000 | 04/18/2007 |
| 694082389 | | El Cajon | CA | | 06/28/2007 | 5.770 | 1,841,714 | | | | | | 4,000,000 | 05/25/2007 |
| 694084002 | | Newport Beach | CA | | 04/28/1999 | 5.910 | 1,848,045 | | | | | | 11,900,000 | 07/20/2007 |
| 694084011 | | San Marcos | CA | | 01/20/2000 | 6.450 | 945,069 | | | | | | 2,625,000 | 11/10/1999 |
| 694084048 | | Poway | CA | | 09/01/2005 | 5.220 | 1,015,063 | | | | | | 3,350,000 | 07/19/2005 |
| 694084052 | | Vista | CA | | 12/19/2005 | 5.840 | 764,282 | | | | | | 2,400,000 | 12/02/2005 |
| 694084053 | | San Diego | CA | | 03/29/2006 | 5.630 | 1,533,894 | | | | | | 3,520,000 | 02/02/2006 |
| 694084055 | | Santa Fe Springs | CA | | 10/24/2006 | 6.130 | 1,050,295 | | | | | | 2,650,000 | 09/20/2006 |
| 694000425 | | Fort Collins | CO | | 02/24/1998 | 7.250 | 117,702 | | | | | | 6,450,000 | 01/12/1998 |
| 694001703 | | Littleton | CO | | 07/10/1997 | 5.450 | 13,636,353 | | | | | | 43,000,000 | 03/27/2007 |
| 694002127 | | Colorado Springs | CO | | 07/27/1993 | 6.500 | 6,302,080 | | | | | | 12,200,000 | 08/23/2000 |
| 694002128 | | Colorado Springs | CO | | 07/29/1993 | 6.500 | 6,684,025 | | | | | | 13,500,000 | 08/23/2000 |
| 694080325 | | Aurora | CO | | 05/07/1996 | 6.220 | 2,538,874 | | | | | | 5,400,000 | 03/01/1996 |
| 694081768 | | Littleton | CO | | 09/28/1998 | 5.780 | 23,099,509 | | | | | | 69,500,000 | 03/23/2007 |
| 694082308 | | Golden | CO | | 09/28/2006 | 6.310 | 5,085,434 | | | | | | 8,200,000 | 09/08/2006 |
| 694000295 | | Cromwell | CT | | 02/01/1996 | 4.750 | 2,696,221 | | | | | | 5,100,000 | 09/19/1995 |
| 694001770 | | Trumbull | CT | | 11/12/1998 | 6.950 | 1,961,937 | | | | | | 6,000,000 | 09/29/1998 |
| 694001964 | | Norwalk | CT | | 08/09/2001 | 5.000 | 3,870,278 | | | | | | 20,200,000 | 06/28/2001 |
| 694002035 | | Ansonia | CT | | 12/12/2002 | 6.350 | 2,309,015 | | | | | | 5,200,000 | 03/01/2003 |
| 694002037 | | Stamford | CT | | 04/01/2003 | 6.150 | 3,886,602 | | | | | | 24,500,000 | 02/15/2003 |
| 694002060 | | Fairfield | CT | | 06/05/2003 | 6.050 | 2,142,865 | | | | | | 5,150,000 | 04/01/2003 |
| 694082087 | | Wilton | CT | | 09/14/2004 | 6.130 | 4,159,907 | | | | | | 16,000,000 | 07/06/2004 |
| 694082090 | | Danbury | CT | | 03/25/2004 | 5.980 | 2,030,243 | | | | | | 4,400,000 | 01/01/2004 |
| 694082096 | | Westport | CT | | 06/23/2005 | 6.260 | 3,542,695 | | | | | | 7,400,000 | 01/21/2005 |
| 694082118 | | Westport | CT | | 02/15/2005 | 6.030 | 1,490,260 | | | | | | 7,000,000 | 12/01/2004 |
| 694082126 | | Bethel | CT | | 09/08/2004 | 6.110 | 1,968,687 | | | | | | 4,150,000 | 08/01/2004 |
| 694082244 | | Westport | CT | | 02/14/2006 | 5.380 | 5,242,176 | | | | | | 17,500,000 | 01/03/2006 |
| 694082254 | | Rocky Hill | CT | | 08/23/2006 | 5.910 | 7,219,066 | | | | | | 14,850,000 | 08/01/2006 |
| 694082289 | | Hartford | CT | | 08/30/2006 | 6.190 | 5,889,834 | | | | | | 11,000,000 | 07/14/2006 |
| 694082303 | | Stamford | CT | | 09/13/2006 | 6.180 | 3,239,032 | | | | | | 6,000,000 | 07/15/2006 |
| 694082358 | | Stamford | CT | | 05/07/2007 | 5.800 | 3,101,041 | | | | | | 8,000,000 | 12/01/2007 |
| 694082398 | | Westport | CT | | 07/09/2007 | 5.860 | 1,690,135 | | | | | | 6,150,000 | 06/11/2007 |
| 694002071 | | Washington | DC | | 09/10/2003 | 5.370 | 1,741,217 | | | | | | 4,200,000 | 08/21/2003 |
| 694002101 | | Washington | DC | | 04/28/2004 | 5.650 | 2,875,651 | | | | | | 5,700,000 | 02/20/2004 |
| 694002114 | | Washington | DC | | 07/13/2004 | 5.270 | 677,491 | | | | | | 1,960,000 | 05/21/2004 |
| 694002115 | | Washington | DC | | 08/11/2004 | 5.510 | 873,967 | | | | | | 1,750,000 | 05/21/2004 |
| 694002116 | | Washington | DC | | 07/13/2004 | 5.510 | 2,448,917 | | | | | | 5,250,000 | 05/21/2004 |
| 694002146 | | Washington | DC | | 12/06/2004 | 5.570 | 4,552,140 | | | | | | 8,300,000 | 10/08/2004 |
| 694002158 | | Washington | DC | | 03/03/2005 | 5.580 | 1,183,430 | | | | | | 3,200,000 | 03/03/2005 |
| 694002159 | | Washington | DC | | 03/03/2005 | 5.320 | 3,399,104 | | | | | | 7,040,000 | 09/15/2011 |
| 694002340 | | Washington | DC | | 04/12/2007 | 5.690 | 13,214,865 | | | | | | 24,000,000 | 12/29/2006 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694082099 | | Washington | DC | | 04/22/2004 | 5.620 | 5,187,961 | | | | | | 16,720,000 | 03/17/2004 |
| 694082525 | | Washington DC | DC | | 08/30/2010 | 5.500 | 4,165,053 | | | | | | 12,400,000 | 07/12/2010 |
| 694082572 | | Washington | DC | | 10/11/2011 | 4.800 | 9,833,988 | | | | | | 24,000,000 | 08/26/2011 |
| 694084049 | | Claymont | DE | | 11/10/2005 | 5.440 | 1,146,467 | | | | | | 3,670,000 | 09/20/2005 |
| 694001951 | | Clearwater | FL | | 02/08/2001 | 7.750 | 1,557,612 | | | | | | 5,300,000 | 01/22/2001 |
| 694002012 | | Lantana | FL | | 06/19/2002 | 7.190 | 1,764,613 | | | | | | 4,700,000 | 05/13/2002 |
| 694002325 | | W Palm Beach | FL | | 12/21/2006 | 5.740 | 2,273,158 | | | | | | 4,800,000 | 11/28/2006 |
| 694002442 | | Port Orange | FL | | 12/20/2007 | 6.260 | 4,020,668 | | | | | | 12,000,000 | 12/10/2012 |
| 694080285 | | Tampa | FL | | 10/18/1995 | 5.100 | 5,085,272 | | | | | | 7,800,000 | 12/11/2001 |
| 694081501 | | Key West | FL | | 09/20/1994 | 5.870 | 13,161,964 | | | | | | 32,450,000 | 12/26/2006 |
| 694082395 | | Ponte Vedra Beach | FL | | 06/21/2007 | 5.780 | 1,772,799 | | | | | | 3,680,000 | 05/04/2007 |
| 694082422 | | Miami | FL | | 10/25/2007 | 6.110 | 3,406,676 | | | | | | 10,100,000 | 09/20/2007 |
| 694082423 | | Coral Springs | FL | | 10/25/2007 | 6.110 | 2,271,117 | | | | | | 6,175,000 | 09/17/2007 |
| 694082445 | | Ponte Vedra Beach | FL | | 12/04/2007 | 6.290 | 4,750,675 | | | | | | 8,070,000 | 10/26/2007 |
| 694082455 | | Orange Park | FL | | 01/08/2008 | 5.850 | 2,472,948 | | | | | | 13,000,000 | 11/27/2007 |
| 694082533 | | Gainesville | FL | | 10/28/2010 | 5.650 | 1,344,439 | | | | | | 2,880,000 | 10/10/2010 |
| 694082575 | | St Petersburg | FL | | 09/16/2011 | 5.200 | 2,317,837 | | | | | | 11,200,000 | 07/22/2011 |
| 694082592 | | Orlando | FL | | 12/15/2011 | 4.750 | 5,871,747 | | | | | | 12,150,000 | 11/01/2011 |
| 694082601 | | Palm Bay | FL | | 03/19/2012 | 4.250 | 8,567,821 | | | | | | 16,500,000 | 01/11/2012 |
| 694082602 | | Miami | FL | | 03/05/2012 | 4.500 | 10,444,626 | | | | | | 22,000,000 | 01/25/2012 |
| 694082632 | | N Miami Beach | FL | | 10/25/2012 | 3.850 | 5,988,075 | | | | | | 10,800,000 | 05/25/2012 |
| 694082521 | | Decatur | GA | | 06/24/2010 | 6.040 | 1,241,944 | | | | | | 2,100,000 | 05/26/2010 |
| 694082554 | | Atlanta | GA | | 06/28/2011 | 5.720 | 1,031,578 | | | | | | 2,300,000 | 05/16/2011 |
| 694001968 | | Atlanta | GA | | 07/05/2001 | 4.650 | 3,613,479 | | | | | | 10,000,000 | 04/27/2001 |
| 694002032 | | Atlanta | GA | | 10/07/2002 | 6.380 | 1,346,606 | | | | | | 4,100,000 | 08/12/2002 |
| 694004019 | | Atlanta | GA | | 08/02/2000 | 8.380 | 373,460 | | | | | | 2,850,000 | 07/03/2000 |
| 694081103 | | Atlanta | GA | | 08/04/1994 | 5.180 | 7,883,265 | | | | | | 22,000,000 | 10/28/1999 |
| 694081608 | | Norcross | GA | | 03/21/1996 | 5.530 | 6,927,012 | | | | | | 14,000,000 | 12/15/1995 |
| 694081825 | | Chamblee | GA | | 06/09/1999 | 5.430 | 4,944,810 | | | | | | 11,500,000 | 08/10/2005 |
| 694082110 | | Norcross | GA | | 05/24/2004 | 5.250 | 1,074,604 | | | | | | 3,650,000 | 04/20/2004 |
| 694082111 | | Norcross | GA | | 05/24/2004 | 5.250 | 1,490,578 | | | | | | 5,250,000 | 05/20/2004 |
| 694082112 | | Atlanta | GA | | 05/24/2004 | 5.250 | 1,317,255 | | | | | | 3,600,000 | 04/21/2004 |
| 694082198 | | Athens | GA | | 06/30/2005 | 5.500 | 4,567,079 | | | | | | 7,550,000 | 06/01/2005 |
| 694082281 | | Buford | GA | | 06/14/2006 | 5.890 | 7,026,920 | | | | | | 16,120,000 | 05/03/2006 |
| 694082322 | | Conyers | GA | | 11/09/2006 | 5.950 | 8,219,601 | | | | | | 14,925,000 | 10/01/2006 |
| 694082330 | | Atlanta | GA | | 12/21/2006 | 5.830 | 3,936,513 | | | | | | 7,500,000 | 10/27/2006 |
| 694082379 | | Marietta | GA | | 05/22/2007 | 5.870 | 1,722,894 | | | | | | 4,950,000 | 04/15/2007 |
| 694082380 | | Peachtree City | GA | | 08/02/2007 | 5.840 | 1,610,289 | | | | | | 3,135,000 | 06/07/2007 |
| 694082388 | | McDonough | GA | | 06/28/2007 | 5.970 | 1,500,844 | | | | | | 4,125,000 | 06/01/2007 |
| 694082392 | | Atlanta | GA | | 06/13/2007 | 5.750 | 2,427,911 | | | | | | 9,150,000 | 05/30/2007 |
| 694082448 | | Atlanta | GA | | 12/18/2007 | 6.050 | 8,793,439 | | | | | | 14,400,000 | 11/10/2007 |
| 694082451 | | Warner Robins | GA | | 01/30/2008 | 6.090 | 2,364,757 | | | | | | 3,695,000 | 11/16/2007 |
| 694082454 | | Fayetteville | GA | | 01/17/2008 | 5.890 | 1,623,245 | | | | | | 4,450,000 | 11/29/2007 |
| 694001779 | | Des Moines | IA | | 04/01/1999 | 6.630 | 3,239,407 | | | | | | 39,200,000 | 11/30/1998 |
| 694082257 | | Clive | IA | | 03/02/2006 | 5.800 | 1,978,166 | | | | | | 4,500,000 | 02/14/2006 |
| 694082258 | | Clive | IA | | 03/02/2006 | 5.690 | 437,804 | | | | | | 2,840,000 | 02/15/2005 |
| 694082350 | | West Des Moines | IA | | 04/20/2007 | 5.750 | 5,894,298 | | | | | | 12,200,000 | 02/08/2007 |
| 694002280 | | Boise | ID | | 06/12/2006 | 5.970 | 1,901,650 | | | | | | 5,125,000 | 04/26/2006 |
| 694000460 | | Glenview | IL | | 07/22/2003 | 5.830 | 2,418,729 | | | | | | 4,500,000 | 06/09/2003 |
| 694001751 | | Peoria | IL | | 06/09/1998 | 6.960 | 392,515 | | | | | | 8,700,000 | 03/16/1998 |
| 694001961 | | Glen Ellyn | IL | | 09/10/2001 | 7.210 | 1,642,624 | | | | | | 7,980,000 | 05/31/2001 |
| 694002190 | | Arlington Heights | IL | | 08/16/2005 | 3.820 | 6,056,783 | | | | | | 9,900,000 | 04/27/2005 |
| 694002192 | | Chicago | IL | | 08/05/2005 | 5.700 | 2,345,562 | | | | | | 3,800,000 | 05/12/2005 |
| 694002213 | | Chicago | IL | | 08/17/2005 | 5.270 | 1,576,721 | | | | | | 3,900,000 | 06/22/2005 |
| 694002232 | | Addison | IL | | 12/01/2005 | 5.520 | 2,144,295 | | | | | | 4,800,000 | 12/01/2005 |
| 694002367 | | Wheeling | IL | | 05/31/2007 | 5.850 | 1,062,437 | | | | | | 2,800,000 | 05/03/2007 |
| 694002384 | | Lombard | IL | | 08/16/2007 | 5.830 | 4,277,459 | | | | | | 7,700,000 | 05/04/2007 |
| 694002385 | | Lombard | IL | | 08/29/2007 | 5.830 | 5,569,608 | | | | | | 11,420,000 | 05/04/2007 |
| 694002386 | | Oakbrook Terrace | IL | | 06/28/2007 | 5.830 | 3,326,653 | | | | | | 5,830,000 | 05/29/2007 |
| 694002387 | | Naperville | IL | | 08/29/2007 | 5.830 | 4,901,255 | | | | | | 10,020,000 | 05/04/2007 |
| 694002420 | | Chicago | IL | | 12/10/2007 | 6.110 | 2,121,222 | | | | | | 4,170,000 | 08/14/2007 |
| 694002421 | | Chicago | IL | | 01/28/2008 | 6.110 | 12,663,731 | | | | | | 19,615,000 | 08/14/2007 |
| 694002437 | | Schaumburg | IL | | 11/19/2007 | 5.680 | 2,573,495 | | | | | | 4,040,000 | 10/19/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694002438 | | Northbrook | IL | | 11/19/2007 | 5.680 | 1,835,013 | | | | | | 3,000,000 | 10/03/2007 |
| 694002447 | | Dekalb | IL | | 01/11/2008 | 6.200 | 4,471,820 | | | | | | 6,950,000 | 12/07/2007 |
| 694002457 | | Skokie | IL | | 02/19/2008 | 6.030 | 2,988,053 | | | | | | 6,000,000 | 12/07/2007 |
| 694004050 | | South Elgin | IL | | 12/01/2005 | 5.520 | 1,184,241 | | | | | | 3,300,000 | 09/30/2005 |
| 694081079 | | Chicago | IL | | 05/14/1987 | 5.610 | 1,513,602 | | | | | | 2,310,000 | 05/15/2007 |
| 694081952 | | Chicago | IL | | 02/15/2001 | 5.500 | 3,163,919 | | | | | | 6,200,000 | 12/01/2000 |
| 694082506 | | Chicago | IL | | 03/29/2010 | 6.125 | 14,263,972 | | | | | | 25,970,000 | 02/12/2010 |
| 694002516 | | Chicago | IL | | 05/24/2010 | 6.220 | 801,696 | | | | | | 4,300,000 | 03/08/2010 |
| 694002618 | | Hoffman Estates | IL | | 08/09/2012 | 4.500 | 3,963,705 | | | | | | 6,500,000 | 06/19/2012 |
| 694082560 | | Itasca | IL | | 08/05/2011 | 4.940 | 16,681,101 | | | | | | 28,000,000 | 06/14/2011 |
| 694002061 | | Fort Wayne | IN | | 05/06/2003 | 4.000 | 1,164,091 | | | | | | 5,800,000 | 04/10/2003 |
| 694002063 | | Indianapolis | IN | | 04/15/1993 | 6.000 | 1,865,326 | | | | | | 5,200,000 | 04/01/2003 |
| 694080391 | | Kendallville | IN | | 05/20/1997 | 4.750 | 3,867,359 | | | | | | 7,100,000 | 09/28/2006 |
| 694080409 | | Angola | IN | | 10/03/1997 | 4.750 | 3,910,813 | | | | | | 7,070,000 | 09/28/2006 |
| 694081896 | | Auburn | IN | | 06/08/2000 | 4.750 | 6,081,770 | | | | | | 10,980,000 | 09/28/2006 |
| 694002079 | | Lenexa | KS | | 08/05/2003 | 5.110 | 4,455,210 | | | | | | 9,200,000 | 06/25/2003 |
| 694081235 | | Overland Park | KS | | 05/18/1990 | 4.000 | 945,032 | | | | | | 2,600,000 | 06/01/1990 |
| 694002069 | | Louisville | KY | | 09/08/2003 | 5.690 | 2,244,003 | | | | | | 4,700,000 | 06/13/2003 |
| 694002173 | | Louisville | KY | | 04/21/2005 | 5.530 | 1,497,430 | | | | | | 3,600,000 | 01/24/2005 |
| 694002269 | | Erlanger | KY | | 03/16/2006 | 5.520 | 3,116,543 | | | | | | 7,000,000 | 02/06/2006 |
| 694082310 | | Erlanger | KY | | 09/28/2006 | 6.290 | 3,064,804 | | | | | | 5,830,000 | 08/11/2006 |
| 694000443 | | Springfield | MA | | 08/05/1998 | 6.970 | 172,586 | | | | | | 3,275,000 | 06/01/1998 |
| 694001727 | | Acton, Boxborough | MA | | 11/06/1997 | 6.150 | 4,142,987 | | | | | | 20,600,000 | 07/24/1997 |
| 694002002 | | Waltham | MA | | 02/13/2002 | 5.000 | 4,120,783 | | | | | | 6,100,000 | 01/18/2007 |
| 694082252 | | Boston | MA | | 02/01/2006 | 5.520 | 4,458,411 | | | | | | 8,840,000 | 11/23/2005 |
| 694082253 | | Boston | MA | | 02/01/2006 | 5.520 | 1,337,523 | | | | | | 3,575,000 | 11/23/2005 |
| 694082284 | | Pembroke | MA | | 07/27/2006 | 6.050 | 3,644,695 | | | | | | 7,300,000 | 05/01/2006 |
| 694082285 | | Pembroke | MA | | 07/27/2006 | 6.050 | 1,562,012 | | | | | | 3,100,000 | 05/01/2006 |
| 694082305 | | Shrewsbury | MA | | 09/28/2006 | 6.400 | 2,324,929 | | | | | | 3,600,000 | 09/18/2006 |
| 694082449 | | Boston | MA | | 01/30/2008 | 5.840 | 5,407,018 | | | | | | 11,500,000 | 11/13/2007 |
| 694082459 | | Woburn | MA | | 12/20/2007 | 5.820 | 5,114,010 | | | | | | 11,500,000 | 11/15/2007 |
| 694084043 | | Lowell | MA | | 03/02/2004 | 6.030 | 1,914,532 | | | | | | 4,150,000 | 01/02/2004 |
| 694002639 | | Bourne | MA | | 09/24/2012 | 4.350 | 1,419,722 | | | | | | 2,900,000 | 08/10/2012 |
| 694082558 | | Lowell | MA | | 08/11/2011 | 4.910 | 2,796,250 | | | | | | 4,800,000 | 05/27/2011 |
| 694082610 | | Brighton | MA | | 03/28/2012 | 4.400 | 4,404,972 | | | | | | 8,850,000 | 02/28/2012 |
| 694082650 | | Brookline | MA | | 12/14/2012 | 3.900 | 4,000,000 | | | | | | 11,400,000 | 12/04/2012 |
| 694082577 | | Bowie | MD | | 11/21/2011 | 4.580 | 9,525,210 | | | | | | 37,500,000 | 08/16/2011 |
| 694082613 | | Bethesda | MD | | 05/29/2012 | 4.300 | 3,954,908 | | | | | | 7,700,000 | 04/23/2012 |
| 694082643 | | Baltimore | MD | | 12/03/2012 | 4.200 | 5,000,000 | | | | | | 8,500,000 | 11/12/2012 |
| 694082652 | | Bethesda | MD | | 12/11/2012 | 4.480 | 3,000,000 | | | | | | 7,000,000 | 11/05/2012 |
| 694000373 | | Columbia | MD | | 12/10/1996 | 5.440 | 1,190,552 | | | | | | 2,200,000 | 11/04/1996 |
| 694000374 | | Columbia | MD | | 01/27/1997 | 5.620 | 2,220,128 | | | | | | 4,200,000 | 12/01/1996 |
| 694000418 | | Gaithersburg | MD | | 02/12/1998 | 6.120 | 2,117,155 | | | | | | 6,900,000 | 11/04/1997 |
| 694001872 | | Baltimore | MD | | 04/13/2000 | 6.620 | 2,580,724 | | | | | | 4,400,000 | 02/04/2000 |
| 694002149 | | Hyattville | MD | | 01/18/2005 | 5.580 | 4,607,489 | | | | | | 9,200,000 | 01/18/2005 |
| 694002160 | | Gaithersburg | MD | | 03/03/2005 | 5.580 | 850,590 | | | | | | 2,807,000 | 03/03/2005 |
| 694002161 | | Chevy Chase | MD | | 03/03/2005 | 5.390 | 2,444,385 | | | | | | 4,920,000 | 03/03/2005 |
| 694081869 | | Burtonsville | MD | | 12/15/1999 | 6.500 | 4,214,487 | | | | | | 9,000,000 | 11/03/1999 |
| 694082240 | | Silver Spring | MD | | 12/05/2005 | 5.320 | 1,511,722 | | | | | | 3,450,000 | 10/05/2005 |
| 694082262 | | Gaithersburg | MD | | 02/21/2006 | 5.690 | 2,893,375 | | | | | | 7,000,000 | 02/21/2006 |
| 694082293 | | Lanham | MD | | 07/26/2006 | 6.350 | 1,004,529 | | | | | | 3,000,000 | 06/30/2006 |
| 694082399 | | Beltsville | MD | | 09/27/2007 | 5.680 | 3,233,899 | | | | | | 8,500,000 | 06/26/2007 |
| 694082465 | | Rockville | MD | | 02/27/2008 | 5.630 | 1,844,973 | | | | | | 11,000,000 | 01/09/2008 |
| 694082478 | | Landover Hills | MD | | 01/28/2009 | 4.450 | 3,378,643 | | | | | | 8,200,000 | 05/23/2012 |
| 694082483 | | Silver Spring | MD | | 06/03/2009 | 6.750 | 7,057,283 | | | | | | 19,400,000 | 04/15/2009 |
| 694082519 | | Baltimore | MD | | 08/06/2010 | 5.600 | 11,630,027 | | | | | | 29,700,000 | 04/26/2010 |
| 694082541 | | Laurel | MD | | 01/20/2011 | 5.250 | 3,177,016 | | | | | | 7,680,000 | 01/06/2011 |
| 694084039 | | Temple Hills | MD | | 11/06/2002 | 4.250 | 1,225,000 | | | | | | 2,360,000 | 10/09/2002 |
| 694001888 | | Lake Orion | MI | | 06/27/2000 | 6.250 | 2,543,712 | | | | | | 5,000,000 | 06/05/2000 |
| 694002094 | | Farmington Hills | MI | | 12/11/2003 | 5.550 | 2,910,516 | | | | | | 5,000,000 | 10/21/2003 |
| 694002317 | | Macomb Twp | MI | | 11/29/2006 | 5.960 | 1,749,396 | | | | | | 3,800,000 | 09/20/2006 |
| 694004004 | | Troy | MI | | 08/12/1999 | 7.000 | 803,114 | | | | | | 2,200,000 | 05/19/1999 |
| 694004027 | | Sterling Heights | MI | | 12/19/2000 | 6.650 | 1,470,018 | | | | | | 2,800,000 | 10/23/2000 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694080410 | | Niles | MI | | 10/03/1997 | 4.750 | 1,955,406 | | | | | | 3,650,000 | 08/21/1997 |
| 694081272 | | Howell | MI | | 12/11/1990 | 5.430 | 4,231,166 | | | | | | 7,900,000 | 12/06/2004 |
| 694081356 | | Howell | MI | | 10/15/1991 | 5.430 | 1,383,266 | | | | | | 2,600,000 | 12/06/2004 |
| 694081395 | | Adrian | MI | | 05/28/1992 | 4.750 | 5,303,560 | | | | | | 9,133,000 | 09/28/2006 |
| 694082023 | | Flint | MI | | 10/29/2002 | 4.750 | 3,860,707 | | | | | | 6,100,000 | 02/11/2002 |
| 694082031 | | Grand Blanc | MI | | 12/19/2002 | 4.480 | 8,677,533 | | | | | | 13,950,000 | 08/08/2002 |
| 694082119 | | Clarkston | MI | | 07/01/2004 | 5.920 | 2,751,762 | | | | | | 4,850,000 | 06/09/2004 |
| 694082273 | | Shelby Township | MI | | 04/24/2006 | 5.690 | 2,138,502 | | | | | | 3,800,000 | 02/28/2006 |
| 694082412 | | Warren | MI | | 09/04/2007 | 6.330 | 1,483,737 | | | | | | 2,800,000 | 07/20/2007 |
| 794081042 | | Livonia | MI | | 12/15/1993 | 5.170 | 4,343,214 | | | | | | 7,059,518 | 07/28/2005 |
| 694002649 | | Milan | MI | | 12/19/2012 | 4.150 | 2,700,000 | | | | | | 4,480,000 | 11/26/2012 |
| 694082568 | | Canton | MI | | 09/26/2011 | 5.430 | 1,759,143 | | | | | | 5,200,000 | 08/10/2011 |
| 694082573 | | Midland | MI | | 09/22/2011 | 5.270 | 2,311,370 | | | | | | 3,900,000 | 08/09/2011 |
| 694082599 | | Westland | MI | | 02/13/2012 | 5.000 | 3,052,361 | | | | | | 7,750,000 | 01/06/2012 |
| 694082604 | | Auburn Hills | MI | | 03/19/2012 | 5.000 | 2,959,106 | | | | | | 6,700,000 | 02/17/2012 |
| 694082608 | | Wixom | MI | | 03/28/2012 | 5.000 | 5,195,329 | | | | | | 8,500,000 | 02/16/2012 |
| 694082642 | | Riverview | MI | | 10/01/2012 | 4.840 | 1,736,703 | | | | | | 3,500,000 | 08/24/2012 |
| 694082635 | | Coon Rapids | MN | | 09/20/2012 | 4.100 | 2,490,398 | | | | | | 4,760,000 | 08/27/2012 |
| 694082640 | | Minneapolis | MN | | 11/05/2012 | 4.350 | 950,000 | | | | | | 1,740,000 | 09/06/2012 |
| 694082641 | | Minnapolis | MN | | 11/05/2012 | 4.100 | 2,050,000 | | | | | | 3,460,000 | 09/06/2012 |
| 694082647 | | Minneapolis | MN | | 12/13/2012 | 4.380 | 1,350,000 | | | | | | 2,440,000 | 11/13/2012 |
| 694082648 | | Minneapolis | MN | | 12/13/2012 | 4.380 | 1,210,000 | | | | | | 2,190,000 | 11/13/2012 |
| 694082653 | | Wayzata | MN | | 11/28/2012 | 3.800 | 3,675,000 | | | | | | 7,700,000 | 11/07/2012 |
| 694082654 | | Plymouth | MN | | 12/19/2012 | 3.800 | 1,000,000 | | | | | | 1,550,000 | 11/02/2012 |
| 694082655 | | Brooklyn Center | MN | | 12/19/2012 | 3.800 | 1,200,000 | | | | | | 5,700,000 | 11/05/2012 |
| 694000232 | | St Louis Park | MN | | 04/20/1995 | 6.000 | 1,705,582 | | | | | | 3,000,000 | 06/21/1999 |
| 694000385 | | Hopkins | MN | | 06/02/1997 | 7.390 | 5,302,308 | | | | | | 12,200,000 | 06/14/2010 |
| 694000441 | | Edina | MN | | 10/26/1998 | 7.010 | 1,512,112 | | | | | | 4,550,000 | 09/30/1998 |
| 694000456 | | Plymouth | MN | | 08/14/1998 | 6.980 | 1,821,497 | | | | | | 5,550,000 | 06/19/1998 |
| 694001333 | | Brooklyn Park | MN | | 08/13/1991 | 7.500 | 4,355,325 | | | | | | 8,550,000 | 04/01/1999 |
| 694001634 | | Brooklyn Park | MN | | 05/20/1996 | 5.650 | 9,182,506 | | | | | | 19,600,000 | 03/01/1996 |
| 694001656 | | Spring Park | MN | | 07/25/1996 | 4.000 | 1,154,329 | | | | | | 3,100,000 | 06/04/1996 |
| 694001679 | | Cottage Grove | MN | | 10/21/1996 | 5.550 | 3,386,818 | | | | | | 9,000,000 | 07/22/1996 |
| 694001699 | | Edina | MN | | 04/15/1997 | 4.950 | 4,860,717 | | | | | | 15,000,000 | 02/17/1997 |
| 694001705 | | Fridley | MN | | 06/02/1997 | 5.990 | 5,991,296 | | | | | | 16,500,000 | 11/03/1999 |
| 694001729 | | St Louis Park | MN | | 10/14/1997 | 7.500 | 1,040,782 | | | | | | 4,200,000 | 08/05/1997 |
| 694001755 | | Edina | MN | | 03/20/1998 | 3.750 | 12,150,402 | | | | | | 32,500,000 | 01/01/1998 |
| 694001764 | | Apple Valley | MN | | 09/17/1998 | 6.830 | 1,762,957 | | | | | | 5,700,000 | 08/01/1998 |
| 694001772 | | Marshall | MN | | 10/28/1998 | 7.030 | 241,288 | | | | | | 810,000 | 07/07/1998 |
| 694001777 | | Arden Hills | MN | | 10/26/1998 | 6.960 | 1,121,887 | | | | | | 3,500,000 | 09/22/1998 |
| 694001782 | | Bloomington | MN | | 12/11/1998 | 6.750 | 199,140 | | | | | | 2,525,000 | 11/19/1998 |
| 694001783 | | Bloomington | MN | | 12/11/1998 | 6.750 | 177,013 | | | | | | 2,175,000 | 11/23/1998 |
| 694001799 | | Minneapolis | MN | | 03/01/1999 | 5.080 | 5,275,204 | | | | | | 15,300,000 | 02/05/1999 |
| 694001989 | | Bloomington | MN | | 10/29/2001 | 7.480 | 2,069,123 | | | | | | 14,000,000 | 09/21/2001 |
| 694002045 | | Edina | MN | | 03/07/2003 | 6.100 | 1,989,334 | | | | | | 6,300,000 | 01/15/2003 |
| 694002068 | | Edina | MN | | 09/12/2003 | 5.880 | 2,882,391 | | | | | | 20,700,000 | 07/15/2003 |
| 694002142 | | Champlin | MN | | 03/17/2005 | 5.670 | 3,521,836 | | | | | | 7,100,000 | 09/30/2004 |
| 694002151 | | New Hope | MN | | 12/15/2004 | 4.900 | 4,816,013 | | | | | | 9,750,000 | 11/11/2004 |
| 694002154 | | Coon Rapids | MN | | 02/14/2005 | 4.790 | 831,909 | | | | | | 5,100,000 | 12/16/2004 |
| 694002171 | | Wayzata | MN | | 05/11/2005 | 6.070 | 1,323,260 | | | | | | 23,100,000 | 01/09/2005 |
| 694002178 | | Andover,Fridley&B Park | MN | | 06/01/2005 | 5.760 | 8,960,043 | | | | | | 23,100,000 | 03/09/2005 |
| 694002275 | | Edina | MN | | 04/12/2006 | 5.780 | 2,570,795 | | | | | | 4,350,000 | 01/04/2006 |
| 694002302 | | Eden Prairie | MN | | 09/01/2006 | 6.230 | 2,618,087 | | | | | | 3,800,000 | 03/04/2006 |
| 694002324 | | Blaine | MN | | 07/02/2007 | 5.940 | 10,872,432 | | | | | | 17,630,000 | 06/05/2007 |
| 694002383 | | Bloomington | MN | | 06/28/2007 | 5.580 | 2,110,113 | | | | | | 7,800,000 | 05/10/2007 |
| 694002405 | | Eden Prairie | MN | | 09/04/2007 | 6.420 | 2,117,113 | | | | | | 3,400,000 | 06/19/2007 |
| 694002477 | | Minnetonka | MN | | 01/22/2009 | 6.400 | 9,294,982 | | | | | | 20,000,000 | 11/13/2008 |
| 694003002 | | Bloomington | MN | | 04/01/1998 | 7.080 | 51,628 | | | | | | 2,500,000 | 02/19/1998 |
| 694003014 | | Edina | MN | | 09/01/1998 | 4.350 | 1,496,069 | | | | | | 2,650,000 | 07/13/1998 |
| 694082201 | | Edina | MN | | 08/05/2005 | 5.530 | 1,133,796 | | | | | | 2,950,000 | 05/18/2005 |
| 694082202 | | St Paul | MN | | 08/05/2005 | 5.500 | 617,555 | | | | | | 2,100,000 | 05/18/2005 |
| 694082218 | | Rogers | MN | | 08/16/2005 | 5.330 | 3,233,552 | | | | | | 6,975,000 | 07/12/2005 |
| 694082345 | | Rogers | MN | | 02/09/2007 | 5.710 | 5,559,550 | | | | | | 11,150,000 | 01/10/2007 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694082556 | | Coon Rapid | MN | | 06/28/2011 | 5.660 | 2,919,478 | | | | | | 5,570,000 | 05/16/2011 |
| 694082569 | | St Louis Park | MN | | 09/09/2011 | 4.770 | 945,207 | | | | | | 4,000,000 | 07/11/2011 |
| 694082089 | | St Louis | MO | | 01/20/2004 | 5.520 | 1,946,735 | | | | | | 8,080,000 | 11/25/2003 |
| 694082113 | | O'Fallon | MO | | 06/28/2004 | 5.150 | 5,448,925 | | | | | | 13,600,000 | 05/26/2004 |
| 694082129 | | St Louis | MO | | 06/09/2005 | 6.050 | 4,934,092 | | | | | | 12,500,000 | 12/15/2004 |
| 694082234 | | St Louis | MO | | 11/16/2005 | 5.540 | 4,965,335 | | | | | | 8,250,000 | 09/19/2005 |
| 694082238 | | St. Louis | MO | | 12/06/2005 | 5.260 | 5,284,069 | | | | | | 8,400,000 | 10/31/2005 |
| 694082250 | | Maryland Heights | MO | | 12/13/2005 | 5.810 | 5,092,035 | | | | | | 8,100,000 | 12/05/2005 |
| 694082365 | | St Charles | MO | | 05/22/2007 | 5.850 | 2,155,323 | | | | | | 4,230,000 | 03/28/2007 |
| 694002570 | | Ocean Springs | MS | | 08/30/2011 | 5.630 | 2,460,624 | | | | | | 4,500,000 | 08/10/2011 |
| 694082313 | | Olive Branch | MS | | 10/30/2006 | 6.130 | 882,974 | | | | | | 5,250,000 | 10/09/2006 |
| 694000255 | | Hampstead | NC | | 09/07/1995 | 9.000 | 347,075 | | | | | | 3,325,000 | 08/10/1995 |
| 694001400 | | Winston-Salem | NC | | 07/28/1992 | 7.190 | 367,529 | | | | | | 3,100,000 | 04/01/1992 |
| 694001664 | | Garner | NC | | 01/28/1997 | 5.760 | 479,129 | | | | | | 1,975,000 | 11/01/1996 |
| 694001720 | | Gastonia | NC | | 09/25/1997 | 8.500 | 485,828 | | | | | | 2,375,000 | 07/09/1997 |
| 694001765 | | Mt. Airy | NC | | 08/13/1998 | 6.910 | 784,968 | | | | | | 3,425,000 | 07/11/1998 |
| 694001781 | | Harrisburg | NC | | 12/21/1998 | 6.850 | 718,842 | | | | | | 3,825,000 | 10/27/1998 |
| 694001884 | | Chapel Hill | NC | | 05/16/2000 | 8.510 | 1,300,587 | | | | | | 7,100,000 | 03/23/2000 |
| 694001901 | | Raleigh | NC | | 06/29/2000 | 6.000 | 495,382 | | | | | | 4,900,000 | 05/04/2000 |
| 694080387 | | Morganton | NC | | 05/15/1997 | 6.060 | 1,010,608 | | | | | | 4,400,000 | 04/01/1997 |
| 694082196 | | Mooresville | NC | | 06/20/2005 | 5.300 | 1,243,650 | | | | | | 8,200,000 | 05/26/2005 |
| 694082203 | | Fayetteville | NC | | 10/18/2005 | 5.440 | 3,140,448 | | | | | | 5,530,000 | 08/31/2005 |
| 694082212 | | Elon | NC | | 01/24/2006 | 5.290 | 1,408,547 | | | | | | 4,550,000 | 11/29/2005 |
| 694082224 | | Charlotte | NC | | 10/07/2005 | 5.060 | 2,550,583 | | | | | | 6,200,000 | 08/30/2005 |
| 694082248 | | Rocky Mount | NC | | 12/16/2005 | 5.720 | 2,456,524 | | | | | | 6,820,000 | 11/17/2005 |
| 694082292 | | Raleigh | NC | | 08/03/2006 | 5.190 | 3,339,018 | | | | | | 6,060,000 | 05/22/2006 |
| 694082297 | | Wilson | NC | | 01/25/2007 | 5.910 | 2,652,810 | | | | | | 5,550,000 | 12/12/2006 |
| 694082319 | | Charlotte | NC | | 10/16/2006 | 6.010 | 1,048,079 | | | | | | 2,450,000 | 09/05/2006 |
| 694082347 | | Chapel Hill | NC | | 03/07/2007 | 4.500 | 2,282,593 | | | | | | 4,480,000 | 02/05/2007 |
| 694082363 | | Raleigh | NC | | 05/01/2007 | 5.790 | 1,431,039 | | | | | | 3,500,000 | 03/22/2007 |
| 694082368 | | Greensboro | NC | | 04/27/2007 | 5.600 | 2,426,715 | | | | | | 6,390,000 | 06/23/2007 |
| 694082408 | | Cary | NC | | 08/28/2007 | 6.390 | 1,769,064 | | | | | | 3,275,000 | 08/06/2007 |
| 694082411 | | Wilmington | NC | | 10/12/2007 | 6.150 | 1,348,991 | | | | | | 4,200,000 | 07/13/2007 |
| 694082424 | | Morrisville | NC | | 10/25/2007 | 5.980 | 2,581,346 | | | | | | 6,550,000 | 08/21/2007 |
| 694082473 | | Kernersville | NC | | 11/20/2008 | 6.250 | 2,797,806 | | | | | | 9,185,000 | 10/17/2008 |
| 694082481 | | Spring Lake | NC | | 08/11/2009 | 7.000 | 697,486 | | | | | | 4,375,000 | 02/27/2009 |
| 694082495 | | Waxhaw | NC | | 09/18/2009 | 6.750 | 6,147,475 | | | | | | 13,095,000 | 08/20/2009 |
| 694082501 | | Cornelius | NC | | 12/07/2009 | 6.750 | 1,094,584 | | | | | | 2,750,000 | 10/16/2009 |
| 694082524 | | Matthews | NC | | 11/17/2010 | 5.600 | 1,681,990 | | | | | | 3,450,000 | 09/21/2010 |
| 694082532 | | Raleigh | NC | | 11/10/2010 | 5.250 | 1,486,703 | | | | | | 4,000,000 | 10/13/2010 |
| 694082549 | | Durham | NC | | 04/01/2011 | 5.830 | 1,204,984 | | | | | | 2,950,000 | 02/01/2011 |
| 694082561 | | Greensbor | NC | | 07/21/2011 | 5.060 | 972,513 | | | | | | 2,050,000 | 06/20/2010 |
| 694082574 | | Fayetteville | NC | | 11/09/2011 | 4.510 | 1,613,499 | | | | | | 3,225,000 | 08/28/2011 |
| 694082583 | | Winston-Salem | NC | | 10/05/2011 | 4.630 | 2,181,931 | | | | | | 4,525,000 | 09/15/2011 |
| 694084025 | | Raleigh | NC | | 12/18/2000 | 5.650 | 1,269,415 | | | | | | 2,550,000 | 11/06/2000 |
| 694000427 | | Fargo | ND | | 04/01/1998 | 7.210 | 2,767,306 | | | | | | 5,600,000 | 09/18/1997 |
| 694002103 | | Omaha | NE | | 04/29/2004 | 5.670 | 875,618 | | | | | | 1,700,000 | 04/06/2004 |
| 694082391 | | Lincoln | NE | | 08/07/2007 | 5.860 | 2,514,421 | | | | | | 4,400,000 | 06/21/2007 |
| 694082646 | | Omaha | NE | | 11/29/2012 | 4.250 | 3,700,000 | | | | | | 8,590,000 | 10/12/2012 |
| 694082057 | | Manchester | NH | | 04/01/2003 | 5.860 | 1,773,206 | | | | | | 3,400,000 | 03/01/2003 |
| 694082637 | | Bedford | NH | | 10/24/2012 | 4.350 | 2,096,118 | | | | | | 5,610,000 | 08/27/2012 |
| 694082638 | | Dover | NH | | 10/24/2012 | 4.350 | 1,397,412 | | | | | | 2,510,000 | 08/27/2012 |
| 694002007 | | Lyndhurst | NJ | | 05/01/2002 | 4.500 | 1,876,211 | | | | | | 7,150,000 | 01/10/2002 |
| 694002047 | | Avenel | NJ | | 03/20/2003 | 5.980 | 1,651,053 | | | | | | 5,175,000 | 02/26/2003 |
| 694002529 | | Newton | NJ | | 12/09/2010 | 5.650 | 2,805,129 | | | | | | 9,000,000 | 09/10/2010 |
| 694081640 | | Totowa | NJ | | 05/29/1996 | 5.150 | 1,942,215 | | | | | | 5,800,000 | 01/29/2002 |
| 694082040 | | Keasbey | NJ | | 02/25/2003 | 3.750 | 1,300,000 | | | | | | 3,300,000 | 01/24/2003 |
| 694082041 | | Cranford | NJ | | 02/25/2003 | 3.750 | 2,100,000 | | | | | | 4,950,000 | 01/23/2003 |
| 694082042 | | Mountainside | NJ | | 02/25/2003 | 3.750 | 1,775,000 | | | | | | 4,050,000 | 01/14/2003 |
| 694082166 | | Kenilworth | NJ | | 02/23/2005 | 5.540 | 1,838,383 | | | | | | 5,000,000 | 12/27/2004 |
| 694082220 | | Eatontown | NJ | | 09/29/2005 | 5.150 | 3,318,577 | | | | | | 6,020,000 | 07/29/2005 |
| 694082551 | | Secaucus | NJ | | 03/10/2011 | 5.260 | 6,344,799 | | | | | | 11,350,000 | 02/10/2011 |
| 694084045 | | Runnemede | NJ | | 08/10/2004 | 5.900 | 868,826 | | | | | | 1,900,000 | 06/28/2004 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694001855 | | Albuquerque | NM | | 11/23/1999 | 4.280 | 9,011,280 | | | | | | 15,700,000 | 07/20/2005 |
| 694002378 | | Santa Fe | NM | | 05/11/2007 | 6.270 | 2,870,421 | | | | | | 5,250,000 | 04/19/2007 |
| 694002401 | | Las Vegas | NV | | 08/14/2007 | 5.000 | 10,500,000 | | | | | | 13,360,000 | 08/08/2012 |
| 694002425 | | Las Vegas | NV | | 11/01/2007 | 5.920 | 1,659,450 | | | | | | 5,975,000 | 09/04/2007 |
| 694003012 | | Las Vegas | NV | | 07/30/1998 | 6.320 | 4,335,949 | | | | | | 9,600,000 | 07/24/2007 |
| 694081734 | | Henderson | NV | | 12/11/1997 | 5.980 | 4,514,672 | | | | | | 7,400,000 | 12/07/2007 |
| 694081776 | | Las Vegas | NV | | 10/28/1998 | 5.970 | 2,618,146 | | | | | | 5,750,000 | 01/11/2007 |
| 694082033 | | Las Vegas | NV | | 10/28/2002 | 4.060 | 2,445,260 | | | | | | 13,650,000 | 09/17/2002 |
| 694082316 | | Las Vegas | NV | | 12/11/2006 | 6.100 | 2,021,402 | | | | | | 7,350,000 | 10/12/2006 |
| 694082472 | | Las Vegas | NV | | 12/17/2008 | 6.410 | 6,495,047 | | | | | | 23,040,000 | 10/23/2008 |
| 694082488 | | Henderson | NV | | 06/18/2009 | 7.250 | 1,970,796 | | | | | | 7,680,000 | 05/15/2009 |
| 694082489 | | Las Vegas | NV | | 07/01/2009 | 7.000 | 1,172,112 | | | | | | 8,200,000 | 05/21/2009 |
| 694082536 | | Las Vegas | NV | | 12/01/2010 | 5.850 | 2,117,502 | | | | | | 6,100,000 | 11/11/2010 |
| 694082543 | | Las Vegas | NV | | 12/20/2010 | 5.500 | 962,311 | | | | | | 1,850,000 | 12/15/2010 |
| 694082563 | | Las Vegas | NV | | 12/01/2011 | 5.320 | 2,460,600 | | | | | | 6,250,000 | 10/13/2011 |
| 694082565 | | Las Vegas | NV | | 10/13/2011 | 5.460 | 3,916,253 | | | | | | 7,900,000 | 07/22/2011 |
| 694082578 | | Las Vegas | NV | | 09/22/2011 | 5.350 | 977,036 | | | | | | 1,950,000 | 08/24/2011 |
| 694082595 | | Henderson | NV | | 01/30/2012 | 4.750 | 2,062,742 | | | | | | 4,600,000 | 11/12/2011 |
| 694082596 | | Henderson | NV | | 12/15/2011 | 4.750 | 1,666,756 | | | | | | 5,790,000 | 11/12/2011 |
| 694082605 | | Las Vegas | NV | | 03/28/2012 | 5.000 | 1,479,553 | | | | | | 4,000,000 | 02/20/2012 |
| 694082614 | | Las Vegas | NV | | 05/24/2012 | 4.540 | 6,923,778 | | | | | | 13,700,000 | 04/16/2012 |
| 694082645 | | Las Vegas | NV | | 10/19/2012 | 4.000 | 2,564,536 | | | | | | 4,500,000 | 09/15/2012 |
| 694000292 | | Lake Placid | NY | | 02/13/1996 | 5.800 | 2,220,167 | | | | | | 5,845,000 | 01/01/1996 |
| 694000337 | | New York | NY | | 09/04/1996 | 4.820 | 17,678,690 | | | | | | 43,900,000 | 06/13/2011 |
| 694000395 | | Armonk | NY | | 08/26/1997 | 6.100 | 7,390,069 | | | | | | 14,200,000 | 08/06/2007 |
| 694000429 | | Centereach | NY | | 03/26/1998 | 6.026 | 7,099,247 | | | | | | 20,250,000 | 05/02/2007 |
| 694000431 | | Endicott | NY | | 05/27/1998 | 6.850 | 2,774,823 | | | | | | 8,800,000 | 04/01/1998 |
| 694001616 | | Oneonta | NY | | 08/26/1996 | 6.220 | 1,554,156 | | | | | | 7,132,000 | 06/10/1996 |
| 694001658 | | Lake Success | NY | | 06/25/1996 | 5.660 | 7,049,998 | | | | | | 16,000,000 | 02/14/1996 |
| 694001805 | | Liverpool | NY | | 04/28/1999 | 7.250 | 157,725 | | | | | | 1,850,000 | 02/24/1999 |
| 694001806 | | Liverpool | NY | | 04/28/1999 | 7.250 | 448,906 | | | | | | 4,750,000 | 02/24/1999 |
| 694001987 | | New City | NY | | 02/05/2002 | 4.500 | 1,897,642 | | | | | | 8,500,000 | 11/01/2001 |
| 694002029 | | Cheektowaga | NY | | 09/17/2002 | 6.780 | 1,355,977 | | | | | | 4,250,000 | 07/29/2002 |
| 694002172 | | Schenectady | NY | | 06/02/2005 | 5.730 | 1,054,094 | | | | | | 2,550,000 | 01/31/2005 |
| 694002237 | | New York | NY | | 02/01/2006 | 5.530 | 4,558,891 | | | | | | 16,600,000 | 10/14/2005 |
| 694002436 | | Middletown | NY | | 11/28/2007 | 6.310 | 5,572,770 | | | | | | 9,800,000 | 07/24/2007 |
| 694002557 | | Kingston | NY | | 06/28/2011 | 5.500 | 1,919,023 | | | | | | 6,300,000 | 04/13/2011 |
| 694002579 | | Port Chester | NY | | 10/03/2011 | 5.130 | 3,325,311 | | | | | | 9,100,000 | 09/07/2011 |
| 694002617 | | Woodside | NY | | 06/26/2012 | 4.680 | 4,707,849 | | | | | | 16,900,000 | 03/27/2012 |
| 694002622 | | Forest Hills | NY | | 08/23/2012 | 4.250 | 2,287,012 | | | | | | 5,200,000 | 05/30/2012 |
| 694002627 | | New York | NY | | 08/23/2012 | 4.250 | 1,342,376 | | | | | | 3,800,000 | 07/02/2012 |
| 694080356 | | Cortlandt Manor | NY | | 05/20/1997 | 5.800 | 2,142,727 | | | | | | 9,100,000 | 05/31/1997 |
| 694082082 | | Buffalo | NY | | 09/22/2003 | 5.650 | 6,252,327 | | | | | | 13,500,000 | 07/25/2003 |
| 694082183 | | Amherst | NY | | 07/07/2005 | 5.620 | 693,862 | | | | | | 1,475,000 | 04/05/2005 |
| 694082184 | | Amherst | NY | | 07/07/2005 | 5.620 | 1,862,868 | | | | | | 4,500,000 | 04/05/2005 |
| 694082186 | | Amherst/Buffalo | NY | | 07/07/2005 | 5.720 | 1,328,299 | | | | | | 2,050,000 | 04/05/2005 |
| 694082217 | | North Bellmore | NY | | 10/14/2005 | 5.800 | 5,108,073 | | | | | | 9,500,000 | 07/18/2005 |
| 694082230 | | Brighton | NY | | 10/27/2005 | 5.480 | 3,688,056 | | | | | | 8,000,000 | 09/12/2005 |
| 694082235 | | Brooklyn | NY | | 11/17/2005 | 5.500 | 795,144 | | | | | | 3,375,000 | 09/09/2005 |
| 694082300 | | E Syracuse | NY | | 08/10/2006 | 6.290 | 2,543,255 | | | | | | 4,550,000 | 06/28/2006 |
| 694082419 | | Greece | NY | | 11/27/2007 | 6.320 | 1,066,792 | | | | | | 2,180,000 | 09/14/2007 |
| 694084040 | | Williamsville | NY | | 03/25/2003 | 5.900 | 3,591,514 | | | | | | 9,960,000 | 03/28/2007 |
| 694081099 | | Cincinnati | OH | | 10/19/1987 | 5.280 | 2,016,232 | | | | | | 4,550,000 | 10/01/1987 |
| 694082162 | | Dayton | OH | | 02/07/2005 | 5.730 | 1,154,209 | | | | | | 2,400,000 | 01/06/2005 |
| 694082206 | | Dayton | OH | | 08/08/2005 | 5.400 | 1,996,959 | | | | | | 3,240,000 | 07/05/2005 |
| 694082267 | | Cincinnati | OH | | 03/29/2006 | 5.610 | 3,109,904 | | | | | | 6,045,000 | 02/28/2006 |
| 694082279 | | Columbus | OH | | 05/05/2006 | 5.840 | 4,300,530 | | | | | | 7,900,000 | 05/04/2006 |
| 694082287 | | Newton | OH | | 10/06/2006 | 5.870 | 6,663,790 | | | | | | 12,760,000 | 09/11/2006 |
| 694082312 | | Centerville | OH | | 12/07/2006 | 6.330 | 5,518,732 | | | | | | 8,000,000 | 11/21/2006 |
| 694082335 | | Cincinnati | OH | | 03/19/2007 | 6.030 | 952,516 | | | | | | 4,040,000 | 02/21/2007 |
| 694082355 | | Cincinnati | OH | | 05/11/2007 | 6.090 | 1,533,112 | | | | | | 2,645,000 | 04/20/2007 |
| 694001826 | | Portland | OR | | 07/01/1999 | 7.780 | 403,348 | | | | | | 6,050,000 | 04/13/1999 |
| 694002086 | | King City | OR | | 12/08/2003 | 5.820 | 1,925,868 | | | | | | 7,680,000 | 10/15/2003 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694002467 | | Wilsonville | OR | | 09/25/2008 | 5.990 | 817,792 | | | | | | 3,690,000 | 11/05/1998 |
| 694003009 | | Beaverton | OR | | 07/08/1998 | 7.010 | 105,144 | | | | | | 4,530,000 | 05/26/1998 |
| 694082075 | | Eugene | OR | | 06/09/2004 | 4.770 | 9,926,608 | | | | | | 18,650,000 | 10/01/2001 |
| 694082346 | | Medford | OR | | 04/05/2007 | 5.710 | 6,142,583 | | | | | | 21,440,000 | 01/03/2007 |
| 694082356 | | Portland | OR | | 08/06/2007 | 5.880 | 1,257,652 | | | | | | 3,748,000 | 08/01/2007 |
| 694082403 | | Portland | OR | | 09/06/2007 | 6.100 | 1,444,300 | | | | | | 4,570,000 | 07/10/2007 |
| 694082461 | | Tigard | OR | | 01/29/2008 | 6.060 | 1,491,489 | | | | | | 4,100,000 | 11/20/2007 |
| 694082474 | | Clackamas | OR | | 12/08/2008 | 6.250 | 2,130,451 | | | | | | 4,300,000 | 10/23/2008 |
| 694082588 | | Forest Grove | OR | | 01/12/2012 | 4.950 | 1,277,594 | | | | | | 3,270,000 | 10/21/2011 |
| 694082631 | | Portland | OR | | 10/01/2012 | 3.900 | 5,961,532 | | | | | | 24,500,000 | 08/16/2012 |
| 694082636 | | Beaverton | OR | | 11/01/2012 | 3.750 | 3,983,411 | | | | | | 8,700,000 | 09/14/2012 |
| 694080297 | | McCandless | PA | | 12/19/1995 | 5.240 | 2,661,799 | | | | | | 5,200,000 | 10/03/1995 |
| 694080330 | | Tannersville | PA | | 07/30/1996 | 6.050 | 6,620,957 | | | | | | 14,465,000 | 10/01/2005 |
| 694081998 | | Philadelphia | PA | | 12/13/2001 | 5.610 | 2,015,115 | | | | | | 5,500,000 | 10/06/2001 |
| 694082098 | | Philadelphia | PA | | 04/29/2004 | 5.530 | 2,118,624 | | | | | | 5,700,000 | 04/20/2004 |
| 694082123 | | Thorndale | PA | | 07/22/2004 | 5.850 | 3,241,160 | | | | | | 5,500,000 | 07/15/2004 |
| 694082231 | | Exton | PA | | 10/06/2005 | 5.390 | 3,346,090 | | | | | | 6,000,000 | 09/14/2005 |
| 694082242 | | Philadelphia | PA | | 01/19/2006 | 5.390 | 847,106 | | | | | | 1,825,000 | 10/01/2005 |
| 694082243 | | Philadelphia | PA | | 01/19/2006 | 5.430 | 1,698,183 | | | | | | 2,900,000 | 01/05/2006 |
| 694082255 | | Pittsburgh | PA | | 12/06/2005 | 5.760 | 3,391,150 | | | | | | 7,200,000 | 08/08/2005 |
| 694082256 | | Moon Township | PA | | 12/06/2005 | 5.810 | 2,546,017 | | | | | | 5,000,000 | 08/08/2005 |
| 694082306 | | Bethel Park | PA | | 08/31/2006 | 6.440 | 3,854,106 | | | | | | 6,010,000 | 07/13/2006 |
| 694082343 | | Philadelphia | PA | | 08/23/2007 | 5.900 | 3,690,407 | | | | | | 7,400,000 | 08/09/2007 |
| 694082429 | | New Hope | PA | | 11/14/2007 | 6.280 | 3,411,538 | | | | | | 10,300,000 | 10/08/2007 |
| 694082486 | | Springhouse | PA | | 07/01/2009 | 6.600 | 7,982,857 | | | | | | 16,200,000 | 06/01/2009 |
| 694082531 | | Meadville | PA | | 11/04/2010 | 5.550 | 3,179,973 | | | | | | 5,675,000 | 09/10/2010 |
| 694084046 | | Pittsburgh | PA | | 07/21/2005 | 5.240 | 824,820 | | | | | | 3,000,000 | 06/09/2005 |
| 694002544 | | West Warwick | RI | | 03/11/2011 | 5.650 | 2,083,260 | | | | | | 3,830,000 | 11/10/2010 |
| 694082369 | | Warwick | RI | | 05/01/2007 | 5.710 | 1,321,928 | | | | | | 2,300,000 | 01/24/2007 |
| 694082370 | | Warwick | RI | | 05/01/2007 | 5.710 | 2,643,855 | | | | | | 4,400,000 | 01/24/2007 |
| 694000274 | | Sumter | SC | | 12/13/1995 | 8.375 | 283,751 | | | | | | 1,350,000 | 11/01/1995 |
| 694001426 | | Sumter | SC | | 10/28/1992 | 4.000 | 1,330,000 | | | | | | 4,100,000 | 04/14/1998 |
| 694001832 | | Spartanburg | SC | | 07/15/1999 | 7.500 | 521,321 | | | | | | 6,750,000 | 05/27/1999 |
| 694082157 | | Spartanburg | SC | | 03/24/2005 | 5.300 | 847,939 | | | | | | 5,400,000 | 02/09/2005 |
| 694082187 | | West Columbia/Charleston | SC | | 09/29/2005 | 5.920 | 3,526,611 | | | | | | 7,900,000 | 06/06/2005 |
| 694082216 | | Columbia | SC | | 08/11/2005 | 5.300 | 706,108 | | | | | | 2,025,000 | 07/15/2005 |
| 694082288 | | Irmo | SC | | 08/02/2006 | 6.280 | 1,177,437 | | | | | | 2,850,000 | 05/23/2006 |
| 694082301 | | Columbia | SC | | 09/11/2006 | 6.350 | 975,063 | | | | | | 1,950,000 | 07/24/2006 |
| 694082502 | | Greenville | SC | | 01/15/2010 | 6.000 | 8,187,247 | | | | | | 19,140,000 | 11/10/2009 |
| 694082505 | | Greenville | SC | | 01/15/2010 | 6.000 | 4,334,425 | | | | | | 10,245,000 | 12/08/2009 |
| 694082555 | | Greenwood | SC | | 05/04/2011 | 5.550 | 2,007,283 | | | | | | 3,250,000 | 04/08/2011 |
| 694000447 | | Sioux Falls | SD | | 07/08/1998 | 6.710 | 1,908,865 | | | | | | 7,575,000 | 04/24/1998 |
| 694000450 | | Sioux Falls | SD | | 08/24/1998 | 7.060 | 181,375 | | | | | | 5,150,000 | 11/01/2004 |
| 694001784 | | Sioux Falls | SD | | 02/04/1999 | 6.360 | 1,592,783 | | | | | | 6,300,000 | 12/02/1998 |
| 694001785 | | Sioux Falls | SD | | 02/23/1999 | 6.360 | 819,826 | | | | | | 3,500,000 | 12/02/1998 |
| 694001976 | | Shelbyville | TN | | 10/11/2001 | 4.850 | 3,175,664 | | | | | | 5,750,000 | 09/19/2001 |
| 694002164 | | Hendersonville | TN | | 03/09/2005 | 5.670 | 1,130,695 | | | | | | 2,350,000 | 12/27/2004 |
| 694082194 | | Smyrna, Gallatin,Lavergne | TN | | 08/10/2005 | 5.570 | 2,045,527 | | | | | | 5,520,000 | 05/18/2005 |
| 694082199 | | Smyrna | TN | | 08/04/2005 | 5.500 | 1,213,943 | | | | | | 2,970,000 | 05/31/2005 |
| 694082259 | | Cookeville | TN | | 02/13/2006 | 5.680 | 2,027,376 | | | | | | 5,000,000 | 12/21/2005 |
| 694082309 | | Memphis | TN | | 10/11/2006 | 6.380 | 2,285,049 | | | | | | 4,080,000 | 08/01/2006 |
| 694082520 | | Maryville | TN | | 06/16/2010 | 6.130 | 1,433,865 | | | | | | 3,750,000 | 06/08/2010 |
| 694082581 | | Nashville | TN | | 10/26/2011 | 4.830 | 1,329,244 | | | | | | 2,560,000 | 10/03/2011 |
| 694000334 | | Houston | TX | | 05/29/1996 | 5.110 | 1,798,662 | | | | | | 3,950,000 | 03/08/1996 |
| 694000364 | | Houston | TX | | 12/05/1996 | 5.110 | 1,666,041 | | | | | | 3,895,000 | 09/20/1996 |
| 694000433 | | Houston | TX | | 05/26/1998 | 6.990 | 1,228,085 | | | | | | 5,300,000 | 09/27/2004 |
| 694000466 | | Houston | TX | | 08/11/2003 | 5.510 | 1,036,989 | | | | | | 2,300,000 | 06/18/2003 |
| 694001660 | | Alamo | TX | | 09/26/1996 | 5.650 | 3,926,828 | | | | | | 15,071,000 | 02/22/1996 |
| 694001760 | | Houston | TX | | 07/14/1998 | 6.940 | 2,473,334 | | | | | | 7,770,000 | 12/20/1997 |
| 694001975 | | Austin | TX | | 08/28/2001 | 7.670 | 968,060 | | | | | | 5,000,000 | 05/02/2001 |
| 694001997 | | Austin | TX | | 12/19/2001 | 4.500 | 1,736,770 | | | | | | 5,365,000 | 10/15/2001 |
| 694002009 | | Dallas | TX | | 04/15/2002 | 7.300 | 334,605 | | | | | | 3,600,000 | 03/06/2002 |
| 694002222 | | Houston | TX | | 08/15/2006 | 5.250 | 1,396,561 | | | | | | 3,600,000 | 06/15/2005 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694002225 | | Houston | TX | | 09/01/2005 | 5.120 | 3,720,104 | | | | | | 14,900,000 | 05/12/2005 |
| 694002283 | | Houston | TX | | 06/23/2006 | 5.950 | 1,123,240 | | | | | | 1,850,000 | 04/27/2006 |
| 694002311 | | Houston | TX | | 09/27/2006 | 6.320 | 4,044,084 | | | | | | 10,800,000 | 07/24/2006 |
| 694002396 | | Baytown | TX | | 08/16/2007 | 5.900 | 11,151,187 | | | | | | 29,000,000 | 06/11/2007 |
| 694080281 | | Austin | TX | | 10/24/1995 | 5.550 | 3,133,045 | | | | | | 6,200,000 | 12/16/2011 |
| 694081920 | | Austin | TX | | 12/19/2000 | 6.250 | 1,828,380 | | | | | | 4,225,000 | 10/01/2000 |
| 694082059 | | Fort Worth | TX | | 04/23/2003 | 5.870 | 1,627,467 | | | | | | 6,250,000 | 03/07/2003 |
| 694082083 | | Irving | TX | | 10/29/2003 | 5.830 | 2,187,665 | | | | | | 7,600,000 | 08/19/2003 |
| 694082174 | | Carrollton | TX | | 04/14/2005 | 5.440 | 962,423 | | | | | | 2,420,000 | 02/22/2005 |
| 694082175 | | Addison | TX | | 04/14/2005 | 5.680 | 2,987,615 | | | | | | 5,000,000 | 02/12/2007 |
| 694082180 | | Addison | TX | | 09/21/2005 | 5.740 | 1,679,170 | | | | | | 4,100,000 | 07/06/2005 |
| 694082197 | | Addison | TX | | 09/01/2005 | 5.510 | 1,522,319 | | | | | | 3,900,000 | 05/19/2005 |
| 694082221 | | Carrollton | TX | | 09/29/2005 | 5.170 | 2,075,069 | | | | | | 5,800,000 | 06/24/2005 |
| 694082239 | | Irving | TX | | 02/01/2006 | 5.410 | 2,995,403 | | | | | | 5,000,000 | 07/26/2005 |
| 694082270 | | Plano | TX | | 08/01/2006 | 5.680 | 2,951,562 | | | | | | 6,100,000 | 05/01/2006 |
| 694082271 | | Richardson | TX | | 08/01/2006 | 5.680 | 2,585,310 | | | | | | 5,300,000 | 05/01/2006 |
| 694082272 | | Dallas | TX | | 04/05/2006 | 5.680 | 833,849 | | | | | | 1,650,000 | 02/13/2006 |
| 694082294 | | Dallas | TX | | 06/20/2006 | 6.240 | 2,041,532 | | | | | | 4,200,000 | 05/15/2006 |
| 694082314 | | Houston | TX | | 12/13/2006 | 5.380 | 15,552,347 | | | | | | 39,350,000 | 09/12/2006 |
| 694082332 | | Dallas | TX | | 12/20/2006 | 5.870 | 1,438,857 | | | | | | 3,325,000 | 11/01/2006 |
| 694082333 | | Garland | TX | | 12/20/2006 | 5.870 | 1,325,263 | | | | | | 2,800,000 | 11/01/2006 |
| 694082353 | | San Antonio | TX | | 02/07/2007 | 6.040 | 2,363,856 | | | | | | 3,800,000 | 01/10/2007 |
| 694082361 | | Addison | TX | | 03/22/2007 | 5.970 | 1,192,102 | | | | | | 2,000,000 | 02/12/2007 |
| 694082393 | | San Antonio | TX | | 08/01/2007 | 5.790 | 1,446,436 | | | | | | 9,060,000 | 06/27/2007 |
| 694082430 | | Austin | TX | | 10/22/2007 | 6.360 | 1,085,198 | | | | | | 2,600,000 | 09/28/2007 |
| 694082456 | | Dallas | TX | | 01/28/2008 | 5.900 | 1,160,309 | | | | | | 6,300,000 | 12/07/2007 |
| 694082464 | | San Antonio | TX | | 01/28/2008 | 5.930 | 992,832 | | | | | | 2,725,000 | 12/03/2007 |
| 694082471 | | Austin | TX | | 12/01/2008 | 5.330 | 4,700,000 | | | | | | 8,500,000 | 10/21/2008 |
| 694082496 | | The Woodlands | TX | | 10/30/2009 | 7.170 | 2,098,449 | | | | | | 4,850,000 | 10/06/2009 |
| 694082523 | | Houston | TX | | 08/23/2010 | 5.150 | 2,043,845 | | | | | | 8,210,000 | 07/21/2010 |
| 694082580 | | Houston | TX | | 12/01/2011 | 5.350 | 8,255,788 | | | | | | 15,570,000 | 08/08/2011 |
| 694082585 | | Austin | TX | | 11/03/2011 | 4.300 | 1,189,342 | | | | | | 6,000,000 | 09/21/2011 |
| 694082587 | | San Antonio | TX | | 11/01/2011 | 4.870 | 4,738,797 | | | | | | 9,400,000 | 10/18/2011 |
| 694082589 | | Austin | TX | | 11/29/2011 | 4.650 | 3,668,204 | | | | | | 10,200,000 | 10/18/2011 |
| 694082590 | | Austin | TX | | 11/29/2011 | 4.650 | 2,788,201 | | | | | | 8,500,000 | 10/18/2011 |
| 694082591 | | Houston | TX | | 11/10/2011 | 4.850 | 1,890,773 | | | | | | 5,450,000 | 09/29/2011 |
| 694082598 | | Houston | TX | | 03/26/2012 | 4.850 | 1,102,405 | | | | | | 2,180,000 | 02/01/2012 |
| 694082609 | | San Antonio | TX | | 03/29/2012 | 4.550 | 4,455,502 | | | | | | 8,700,000 | 02/15/2012 |
| 694082625 | | San Antonio | TX | | 09/06/2012 | 4.300 | 9,920,562 | | | | | | 18,830,000 | 07/18/2012 |
| 694082628 | | San Antonio | TX | | 08/30/2012 | 4.150 | 3,951,666 | | | | | | 9,500,000 | 07/17/2012 |
| 694082376 | | Layton | UT | | 06/25/2007 | 5.920 | 924,645 | | | | | | 1,610,000 | 05/07/2007 |
| 694082404 | | St George | UT | | 10/02/2007 | 6.180 | 6,297,997 | | | | | | 16,700,000 | 09/24/2007 |
| 694082416 | | Park City | UT | | 02/14/2008 | 6.280 | 1,244,326 | | | | | | 5,900,000 | 01/14/2008 |
| 694082458 | | Spanish Fork | UT | | 01/29/2008 | 5.990 | 903,060 | | | | | | 3,200,000 | 12/21/2007 |
| 694082468 | | Orem | UT | | 09/25/2008 | 6.630 | 1,260,126 | | | | | | 3,740,000 | 09/03/1998 |
| 694082576 | | Bountiful | UT | | 10/28/2011 | 4.810 | 1,563,193 | | | | | | 3,100,000 | 10/14/2011 |
| 694000398 | | Blacksburg | VA | | 09/04/1997 | 8.375 | 2,413,111 | | | | | | 8,200,000 | 06/10/1997 |
| 694000444 | | Suffolk | VA | | 07/20/1998 | 6.870 | 173,808 | | | | | | 4,000,000 | 10/14/1997 |
| 694001545 | | Springfield | VA | | 05/23/1995 | 7.480 | 6,321,962 | | | | | | 17,500,000 | 02/08/2002 |
| 694001844 | | Virginia Beach | VA | | 07/08/1999 | 7.000 | 3,056,966 | | | | | | 4,950,000 | 04/29/1999 |
| 694001886 | | Chesapeake | VA | | 06/22/2000 | 7.000 | 3,119,296 | | | | | | 6,100,000 | 04/12/2000 |
| 694001916 | | Vienna | VA | | 11/16/2000 | 5.240 | 9,155,342 | | | | | | 16,000,000 | 10/05/2000 |
| 694002228 | | Richmond | VA | | 10/26/2005 | 5.200 | 1,665,910 | | | | | | 3,500,000 | 09/13/2005 |
| 694002229 | | Richmond | VA | | 10/26/2005 | 5.200 | 2,082,387 | | | | | | 5,065,000 | 09/13/2005 |
| 694002342 | | Arlington | VA | | 12/20/2006 | 5.420 | 10,477,055 | | | | | | 36,000,000 | 11/30/2006 |
| 694002606 | | Newport News | VA | | 04/05/2012 | 4.650 | 2,756,736 | | | | | | 5,400,000 | 02/29/2012 |
| 694080353 | | Woodbridge | VA | | 07/23/1996 | 5.320 | 4,655,487 | | | | | | 10,000,000 | 05/26/2005 |
| 694080360 | | Chesapeake | VA | | 11/25/1996 | 5.150 | 3,318,577 | | | | | | 7,600,000 | 09/07/2005 |
| 694080361 | | Virginia Beach | VA | | 11/25/1996 | 5.050 | 1,124,964 | | | | | | 3,200,000 | 08/01/2005 |
| 694080362 | | Virginia Beach | VA | | 11/25/1996 | 5.150 | 1,466,257 | | | | | | 3,500,000 | 09/07/2005 |
| 694081793 | | Fairfax | VA | | 12/17/1998 | 6.010 | 13,999,804 | | | | | | 30,700,000 | 11/27/2007 |
| 694081831 | | Virginia Beach | VA | | 06/18/1999 | 6.040 | 3,029,334 | | | | | | 4,700,000 | 04/16/1999 |
| 694082004 | | Chesapeake | VA | | 01/24/2002 | 4.000 | 1,938,584 | | | | | | 4,450,000 | 12/31/2001 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694082088 | | McLean | VA | | 10/24/2003 | 5.760 | 9,211,069 | | | | | | 16,150,000 | 09/17/2003 |
| 694082141 | | Virginia Beach | VA | | 10/21/2004 | 5.900 | 8,480,582 | | | | | | 20,300,000 | 09/01/2004 |
| 694082195 | | Richmond | VA | | 09/29/2005 | 5.620 | 3,424,407 | | | | | | 5,850,000 | 08/01/2005 |
| 694082241 | | Manassas | VA | | 12/08/2005 | 5.320 | 2,309,575 | | | | | | 5,600,000 | 10/11/2005 |
| 694082246 | | Colonial Hgts | VA | | 11/10/2005 | 5.290 | 986,252 | | | | | | 5,000,000 | 10/21/2005 |
| 694082263 | | Alexandria | VA | | 02/27/2006 | 5.390 | 4,455,624 | | | | | | 13,300,000 | 01/20/2006 |
| 694082274 | | Harrisonburg | VA | | 06/22/2006 | 5.720 | 1,934,186 | | | | | | 9,400,000 | 03/28/2006 |
| 694082286 | | Norfolk | VA | | 10/16/2006 | 6.120 | 4,015,982 | | | | | | 8,500,000 | 05/25/2006 |
| 694082298 | | Falls Church | VA | | 08/15/2006 | 5.920 | 6,218,206 | | | | | | 13,600,000 | 07/07/2006 |
| 694082323 | | Chesapeake | VA | | 12/04/2006 | 5.940 | 1,908,417 | | | | | | 5,400,000 | 11/02/2006 |
| 694082329 | | Norfolk | VA | | 01/23/2007 | 5.860 | 1,403,702 | | | | | | 2,835,000 | 11/13/2006 |
| 694082338 | | Springfield | VA | | 02/26/2007 | 5.920 | 1,467,444 | | | | | | 3,825,000 | 01/08/2007 |
| 694082339 | | Roanoke | VA | | 01/11/2007 | 5.770 | 3,241,015 | | | | | | 8,865,000 | 12/08/2006 |
| 694082344 | | Sandston | VA | | 04/12/2007 | 5.830 | 1,238,434 | | | | | | 2,275,000 | 04/12/2007 |
| 694082348 | | Newport News | VA | | 02/14/2007 | 5.800 | 2,571,711 | | | | | | 8,800,000 | 01/30/2007 |
| 694082373 | | Virginia Beach | VA | | 06/14/2007 | 5.780 | 4,609,276 | | | | | | 7,350,000 | 04/04/2007 |
| 694082377 | | McLean | VA | | 07/03/2007 | 5.720 | 8,653,978 | | | | | | 32,000,000 | 05/22/2007 |
| 694082397 | | Richmond | VA | | 07/12/2007 | 5.150 | 2,403,141 | | | | | | 5,400,000 | 06/27/2007 |
| 694082413 | | Fairfax | VA | | 09/06/2007 | 6.100 | 8,982,376 | | | | | | 30,900,000 | 07/25/2007 |
| 694082414 | | Herndon | VA | | 10/01/2007 | 6.150 | 14,970,907 | | | | | | 30,300,000 | 08/02/2007 |
| 694082415 | | Fairfax | VA | | 09/06/2007 | 6.100 | 4,990,209 | | | | | | 13,100,000 | 08/06/2007 |
| 694082432 | | Manassas | VA | | 11/01/2007 | 6.160 | 13,034,729 | | | | | | 24,350,000 | 10/12/2007 |
| 694082439 | | Richmond | VA | | 12/05/2007 | 6.020 | 1,893,174 | | | | | | 2,800,000 | 10/10/2007 |
| 694082470 | | Virginia Beach | VA | | 12/01/2008 | 6.300 | 1,202,523 | | | | | | 2,700,000 | 10/15/2008 |
| 694082485 | | Portsmouth | VA | | 05/21/2009 | 4.400 | 6,340,846 | | | | | | 12,100,000 | 04/27/2009 |
| 694082527 | | Chesapeake | VA | | 09/16/2010 | 6.000 | 1,504,106 | | | | | | 3,650,000 | 07/14/2010 |
| 694082553 | | Winchester | VA | | 05/02/2011 | 5.820 | 3,499,806 | | | | | | 8,900,000 | 04/15/2011 |
| 694082582 | | Manassas | VA | | 11/07/2011 | 4.670 | 6,359,457 | | | | | | 14,200,000 | 10/05/2011 |
| 694082593 | | Norfolk | VA | | 12/15/2011 | 4.850 | 957,476 | | | | | | 3,200,000 | 12/03/2011 |
| 694082594 | | Norfolk | VA | | 12/15/2011 | 5.100 | 2,237,846 | | | | | | 3,600,000 | 12/15/2011 |
| 694081982 | | So Burlington | VT | | 10/04/2001 | 5.000 | 2,053,245 | | | | | | 6,000,000 | 08/06/2001 |
| 694001050 | | Spokane | WA | | 12/24/1986 | 6.000 | 513,261 | | | | | | 2,820,000 | 12/01/1993 |
| 694001308 | | Seattle | WA | | 12/15/1988 | 7.050 | 162,982 | | | | | | 4,365,000 | 06/01/1988 |
| 694002054 | | Seattle | WA | | 04/23/2003 | 5.960 | 3,567,476 | | | | | | 8,600,000 | 01/01/2003 |
| 694002080 | | Seattle | WA | | 11/17/2003 | 5.270 | 3,499,935 | | | | | | 7,425,000 | 10/01/2003 |
| 694002462 | | Spokane | WA | | 03/20/2008 | 5.920 | 4,983,216 | | | | | | 9,540,000 | 01/10/2008 |
| 694081307 | | Seattle | WA | | 08/25/1988 | 6.120 | 4,953,288 | | | | | | 14,700,000 | 03/08/2010 |
| 694082005 | | Bellingham | WA | | 02/14/2002 | 4.100 | 6,401,401 | | | | | | 12,700,000 | 01/01/2002 |
| 694082084 | | Spokane | WA | | 11/25/2003 | 6.170 | 2,292,634 | | | | | | 5,800,000 | 06/30/2003 |
| 694082092 | | Seattle | WA | | 12/19/2003 | 5.950 | 2,863,456 | | | | | | 6,500,000 | 11/20/2003 |
| 694082120 | | Tukwila | WA | | 07/21/2004 | 5.940 | 1,786,712 | | | | | | 3,890,000 | 05/25/2004 |
| 694082131 | | Kent | WA | | 09/13/2005 | 6.010 | 2,180,739 | | | | | | 7,200,000 | 08/01/2005 |
| 694082139 | | Seattle | WA | | 09/28/2004 | 5.880 | 1,223,500 | | | | | | 2,590,000 | 09/01/2004 |
| 694082147 | | Kent | WA | | 11/10/2004 | 5.600 | 912,665 | | | | | | 3,000,000 | 09/20/2004 |
| 694082167 | | University Place | WA | | 03/24/2005 | 5.370 | 4,422,920 | | | | | | 14,050,000 | 02/16/2005 |
| 694082245 | | Tukwila/Auburn | WA | | 12/09/2005 | 5.450 | 2,105,552 | | | | | | 6,000,000 | 05/29/2008 |
| 694082247 | | Seattle | WA | | 12/14/2005 | 5.660 | 1,852,262 | | | | | | 4,410,000 | 11/16/2005 |
| 694082261 | | Monroe | WA | | 05/25/2006 | 4.250 | 2,395,498 | | | | | | 4,700,000 | 01/04/2006 |
| 694082265 | | Everett | WA | | 02/07/2006 | 5.740 | 3,704,246 | | | | | | 9,500,000 | 01/13/2006 |
| 694082276 | | Lynnwood | WA | | 05/17/2006 | 5.800 | 3,953,414 | | | | | | 7,750,000 | 03/09/2006 |
| 694082318 | | Tacoma | WA | | 10/26/2006 | 6.080 | 3,060,677 | | | | | | 5,650,000 | 10/11/2006 |
| 694082351 | | Spokane Valley | WA | | 04/26/2007 | 5.870 | 1,988,142 | | | | | | 4,600,000 | 02/14/2007 |
| 694082352 | | Spokane Valley | WA | | 04/26/2007 | 5.870 | 971,980 | | | | | | 2,050,000 | 02/14/2007 |
| 694082381 | | Seattle | WA | | 07/05/2007 | 5.950 | 3,050,906 | | | | | | 5,500,000 | 05/02/2007 |
| 694082428 | | Redmond | WA | | 11/05/2007 | 6.320 | 3,432,876 | | | | | | 6,000,000 | 09/21/2007 |
| 694082434 | | Woodinville | WA | | 11/20/2007 | 6.180 | 6,994,422 | | | | | | 19,250,000 | 09/20/2007 |
| 694082571 | | Lynnwood | WA | | 10/20/2011 | 5.150 | 2,913,856 | | | | | | 7,300,000 | 08/31/2011 |
| 694082600 | | Sedro-Woolley | WA | | 02/23/2012 | 4.000 | 2,518,949 | | | | | | 5,560,000 | 01/09/2012 |
| 694082603 | | Kirkland | WA | | 10/01/2012 | 5.150 | 1,794,076 | | | | | | 3,600,000 | 08/21/2012 |
| 694082607 | | Lynnwood | WA | | 04/05/2012 | 4.650 | 2,406,055 | | | | | | 8,200,000 | 02/24/2012 |
| 694084044 | | Bellevue | WA | | 05/06/2004 | 5.070 | 851,739 | | | | | | 7,400,000 | 03/03/2004 |
| 694084051 | | Vancouver | WA | | 12/15/2005 | 5.500 | 976,597 | | | | | | 2,600,000 | 10/24/2005 |
| 694001287 | | Waukesha | WI | | 03/15/1991 | 5.500 | 1,164,516 | | | | | | 3,050,000 | 02/01/1991 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 694001314 | | Hudson | WI | | 04/30/1991 | 7.750 | 1,203,318 | | | | | | 12,710,000 | 04/26/2001 |
| 694001839 | | Village of Shorewood Hill | WI | | 10/07/1999 | 3.625 | 2,093,967 | | | | | | 3,800,000 | 09/10/1999 |
| 694002634 | | Hudson | WI | | 11/09/2012 | 4.400 | 4,500,000 | | | | | | 7,950,000 | 09/11/2012 |
| 694082427 | | Brown Deer | WI | | 10/30/2007 | 5.800 | 1,855,077 | | | | | | 5,720,000 | 09/28/2007 |
| 794001012 | | Charleston | WV | | 03/09/1993 | 6.980 | 1,437,969 | | | | | | 7,035,294 | 03/12/1998 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 2,255,587,136 | | | | | | 5,661,646,813 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 3,186,384,481 | | 4,191,797 | 107,947 | | | 10,660,617,386 | XXX |
| 694001943 | | Glendale | AZ | | 01/30/2001 | 4.000 | 345,523 | | | | | | 7,150,000 | 12/14/2000 |
| 694082390 | | Scottsdale | AZ | | 07/11/2007 | 6.020 | 1,252,229 | | | | | | 2,355,000 | 06/26/2007 |
| 694002122 | | Fresno | CA | | 06/28/2004 | 5.740 | 4,214,795 | 500,000 | | | | | 9,530,000 | 05/13/2004 |
| 694002394 | | San Diego | CA | | 08/01/2007 | 5.580 | 7,357,535 | 1,500,000 | | | | | 20,200,000 | 06/21/2007 |
| 694002366 | | Louisville | CO | | 05/09/2007 | 3.380 | 5,779,476 | 500,000 | | | | | 10,600,000 | 03/28/2007 |
| 694001866 | | Miami | FL | | 02/22/2000 | 6.000 | 11,500,084 | 1,000,000 | | | | | 18,500,000 | 01/05/2000 |
| 694002209 | | Lombard | IL | | 10/19/2005 | 3.370 | 2,131,274 | | | | | | 4,225,000 | 10/19/2005 |
| 694002211 | | Shaumburg | IL | | 10/19/2005 | 3.370 | 2,746,975 | | | | | | 4,935,000 | 06/07/2005 |
| 694082349 | | Mansfield | MA | | 03/05/2007 | 4.500 | 4,796,437 | | | | | | 4,900,000 | 05/06/2010 |
| 694001950 | | W Bloomfield | MI | | 02/15/2001 | 3.860 | 3,765,067 | | | | | | 6,650,000 | 01/08/2001 |
| 694080342 | | Rochester Hills | MI | | 07/02/1996 | 5.600 | 1,196,310 | | | | | | 4,800,000 | 05/01/1996 |
| 694001900 | | Kansas City | MO | | 08/07/2000 | 3.220 | 2,510,512 | | | | | | 7,000,000 | 06/08/2000 |
| 694001871 | | Las Vegas | NV | | 02/10/2000 | 6.250 | 4,984,495 | 500,000 | | | | | 9,245,000 | 06/15/2006 |
| 694004009 | | Cleveland | OH | | 01/20/2000 | 3.230 | 1,023,600 | | | | | | 3,300,000 | 04/12/2006 |
| 694000308 | | Addison | TX | | 03/07/1996 | 6.440 | 1,269,770 | | | | | | 2,680,000 | 07/06/2011 |
| 694002133 | | Dallas | TX | | 09/21/2004 | 3.070 | 6,417,438 | 1,000,000 | | | | | 11,400,000 | 08/03/2004 |
| 694002268 | | Dallas | TX | | 03/30/2006 | 3.720 | 6,160,762 | | | | | | 13,300,000 | 11/10/2005 |
| 1399999. Restructured mortgages - Commercial mortgages-all other | | | | | | | 67,452,282 | 5,000,000 | | | | | 140,770,000 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | 67,452,282 | 5,000,000 | | | | | 140,770,000 | XXX |
| 3990000158 | | SISTERS | OR | | 10/18/2012 | 0.038 | 536 | | 16 | | | | 386,500 | 10/01/2012 |
| 3990000180 | | WOODBRIDGE TWP | NJ | | 10/18/2012 | 0.038 | 26,460 | | 810 | | | | 198,000 | 07/07/2012 |
| 3990002469 | | WILLIAMSVILLE | NY | | 10/18/2012 | 0.030 | 25,309 | | 206 | | | | 100,000 | 11/20/2012 |
| 3990003463 | | DURHAM | NC | | 10/18/2012 | 0.047 | 11,406 | | 279 | | | | 237,000 | 11/26/2012 |
| 3990003888 | | LOMBARD | IL | | 10/18/2012 | 0.028 | 31,996 | | 6,774 | | | | 189,900 | 11/23/2012 |
| 3990004196 | | KISSIMMEE | FL | | 10/18/2012 | 0.033 | 19,923 | | 3,596 | | | | 96,694 | 10/13/2012 |
| 3990004444 | | WAPPINGERS FALLS | NY | | 10/18/2012 | 0.035 | 86,088 | | 1,781 | | | | 275,000 | 10/16/2012 |
| 3990004757 | | MIAMI | FL | | 10/18/2012 | 0.033 | 32,256 | | 649 | | | | 193,000 | 11/21/2012 |
| 3990004990 | | SCHAUMBURG | IL | | 10/18/2012 | 0.046 | 14,877 | | 291 | | | | 113,000 | 09/08/2012 |
| 3990005415 | | OVERLAND PARK | KS | | 10/18/2012 | 0.042 | 26,839 | | 512 | | | | 189,956 | 09/26/2012 |
| 3990005732 | | EDMOND | OK | | 10/18/2012 | 0.046 | 9,870 | | 73 | | | | 142,324 | 06/25/2012 |
| 3990006661 | | RICHMOND | CA | | 10/18/2012 | 0.030 | 15,100 | | 108 | | | | 295,649 | 07/19/2012 |
| 3990007354 | | MONROE TWP | NJ | | 10/18/2012 | 0.038 | 15,283 | | 293 | | | | 292,000 | 08/14/2012 |
| 3990007569 | | BLOOMINGTON | MN | | 10/18/2012 | 0.044 | 1,056 | | 6 | | | | 271,000 | 10/17/2012 |
| 3990008521 | | WASHINGTON | DC | | 10/18/2012 | 0.043 | 27,103 | | 440 | | | | 240,000 | 08/14/2012 |
| 3990008771 | | PLAINVILLE | MA | | 10/18/2012 | 0.038 | 29,222 | | 54 | 9,350 | | | 212,781 | 08/11/2012 |
| 3990011405 | | SANDY | UT | | 10/18/2012 | 0.043 | 32,490 | | 1,038 | | | | 263,000 | 11/29/2012 |
| 3990011536 | | CORONA | CA | | 10/18/2012 | 0.025 | 3,404 | | 113 | | | | 747,000 | 09/26/2012 |
| 3990012121 | | SALT LAKE CITY | UT | | 10/18/2012 | 0.046 | 16,269 | | 222 | | | | 429,000 | 10/01/2012 |
| 3990012391 | | KIRKLAND | WA | | 10/18/2012 | 0.046 | 9,563 | | 171 | | | | 285,000 | 11/26/2012 |
| 6901002604 | | MAYFIELD | NY | | 10/18/2012 | 0.028 | 12,989 | | 262 | | | | 129,000 | 10/15/2012 |
| 6901004370 | | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.045 | | | | 38,750 | | | 940,000 | 08/15/2012 |
| 7005760710 | | RIVERSIDE | CA | | 10/24/2012 | 0.036 | 758,250 | | | | | | 1,049,000 | 06/25/2010 |
| 1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other | | | | | | | 1,206,289 | | 17,695 | 48,099 | | | 7,274,804 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 1,206,289 | | 17,695 | 48,099 | | | 7,274,804 | XXX |
| 3990000033 | | SPARTA | NJ | | 10/18/2012 | 0.033 | 3,249 | | 119 | | | | 148,000 | 09/10/2012 |
| 3990000224 | | WHITE PLAINS | NY | | 10/18/2012 | 0.033 | 51,146 | | 1,534 | | | | 409,000 | 09/12/2012 |
| 3990000302 | | SEVERNA PARK | MD | | 10/18/2012 | 0.045 | 16,453 | | 456 | | | | 540,000 | 11/05/2012 |
| 3990001981 | | KENNESAW | GA | | 10/18/2012 | 0.039 | 10,282 | | 84 | | | | 130,000 | 09/11/2012 |
| 3990002038 | | DAVIE | FL | | 10/18/2012 | 0.035 | 25,544 | | 208 | | | | 255,000 | 09/10/2012 |
| 3990002819 | | COPIAGUE | NY | | 10/18/2012 | 0.038 | 22,739 | | 548 | | | | 202,000 | 10/17/2012 |
| 3990003246 | | OLATHE | KS | | 10/18/2012 | 0.045 | 29,493 | | 677 | | | | 128,000 | 09/12/2012 |
| 3990004561 | | INWOOD | NY | | 10/18/2012 | 0.044 | 24,663 | | 188 | | | | 393,540 | 09/13/2012 |
| 3990005061 | | LAKE WORTH | FL | | 10/18/2012 | 0.038 | 28,376 | | 548 | | | | 222,971 | 10/17/2012 |
| 3990005413 | | PALM COAST | FL | | 10/18/2012 | 0.038 | 27,063 | | 510 | | | | 108,000 | 10/22/2012 |
| 3990005414 | | ATLANTIC CITY | NJ | | 10/18/2012 | 0.033 | 28,289 | | 526 | | | | 146,000 | 08/08/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3990005447 | | DUARTE | CA | | 10/18/2012 | 0.028 | 23,319 | | 442 | | | | 240,000 | 11/21/2012 |
| 3990005584 | | ANCHORAGE | AK | | 10/18/2012 | 0.035 | 67,526 | | 1,240 | | | | 210,000 | 08/02/2012 |
| 3990006047 | | MILFORD | PA | | 10/18/2012 | 0.047 | 20,546 | | 363 | | | | 400,000 | 11/21/2012 |
| 3990007249 | | PORTLAND | ME | | 10/18/2012 | 0.033 | 26,928 | | 465 | | | | 250,823 | 08/22/2012 |
| 3990007463 | | KINGS PARK | NY | | 10/18/2012 | 0.038 | 10,098 | | 594 | | | | 424,000 | 07/16/2012 |
| 3990007877 | | BOCA RATON | FL | | 10/18/2012 | 0.035 | 41,105 | | 2,238 | | | | 368,000 | 07/16/2012 |
| 3990008047 | | CALVERTON | NY | | 10/18/2012 | 0.035 | 818 | | 43 | | | | 247,000 | 11/24/2012 |
| 3990008164 | | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 44,108 | | 2,401 | | | | 290,000 | 11/25/2012 |
| 3990008177 | | QUEENS VILLAGE | NY | | 10/18/2012 | 0.033 | 19,265 | | 1,011 | | | | 339,314 | 11/27/2012 |
| 3990008292 | | DENVER | CO | | 10/18/2012 | 0.044 | 24,944 | | 412 | | | | 183,000 | 09/11/2012 |
| 3990009144 | | SARASOTA | FL | | 10/18/2012 | 0.047 | 28,402 | | 444 | | | | 430,000 | 11/21/2012 |
| 3990009449 | | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 164,787 | | 7,339 | | | | 975,000 | 10/25/2012 |
| 3990009488 | | SARASOTA | FL | | 10/18/2012 | 0.040 | 29,637 | | 1,320 | | | | 213,000 | 09/11/2012 |
| 3990009514 | | ORLANDO | FL | | 10/18/2012 | 0.043 | 37,279 | | 257 | | | | 370,000 | 08/09/2012 |
| 3990010229 | | GILBERT | AZ | | 10/18/2012 | 0.028 | 95,360 | | 3,893 | | | | 600,000 | 11/20/2012 |
| 3990010926 | | BRIDGEWATER | NJ | | 10/18/2012 | 0.033 | 89,796 | | 1,293 | | | | 770,000 | 09/10/2012 |
| 3990011430 | | PHILADELPHIA | PA | | 10/18/2012 | 0.049 | 9,094 | | 126 | | | | 260,000 | 11/19/2012 |
| 3990011527 | | CHICAGO | IL | | 10/18/2012 | 0.033 | 12,631 | | 403 | | | | 235,000 | 08/12/2012 |
| 3990011759 | | NORWALK | CT | | 10/18/2012 | 0.038 | 41,925 | | 274 | | | | 375,000 | 11/17/2012 |
| 3990011936 | | CORONA | CA | | 10/18/2012 | 0.025 | 145,810 | | 4,558 | | | | 600,000 | 08/10/2012 |
| 3990011981 | | WANTAGH | NY | | 10/18/2012 | 0.035 | 42,656 | | 1,027 | | | | 460,000 | 11/21/2012 |
| 3990012029 | | MAKAWAO | HI | | 10/18/2012 | 0.038 | 43,812 | | 312 | | | | 351,374 | 07/11/2012 |
| 3990012205 | | BOISE | ID | | 10/18/2012 | 0.045 | 11,259 | | 368 | | | | 137,000 | 08/10/2012 |
| 3990012419 | | FONTANA | CA | | 10/18/2012 | 0.033 | 62,722 | | 527 | | | | 336,427 | 11/21/2012 |
| 2799999. Mortgages in the process of foreclosure-Residential mortgages-all other | | | | | | | 1,361,122 | | 36,748 | | | | 11,747,449 | XXX |
| 694001838 | | Temple City | CA | | 06/28/1999 | 6.000 | 1,306,748 | 500,000 | | | | | 3,325,000 | 03/30/1999 |
| 2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other | | | | | | | 1,306,748 | 500,000 | | | | | 3,325,000 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | 2,667,870 | 500,000 | 36,748 | | | | 15,072,449 | XXX |
| 3399999 - Totals | | | | | | | 3,257,710,923 | 5,500,000 | 4,246,241 | 156,047 | | | 10,823,734,639 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 45267036 | MAGNOLIA | TX | | 10/18/2012 | 0.043 | 19,519 | | 275,000 |
| 45268687 | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 29,650 | | 285,000 |
| 45271020 | CEDAR KNOLLS | NJ | | 10/18/2012 | 0.053 | | | 350,000 |
| 45273190 | WILMINGTON | DE | | 10/18/2012 | 0.040 | 24,778 | | 295,000 |
| 45273547 | MONROE | CT | | 10/18/2012 | 0.050 | | | 300,000 |
| 45273729 | NOVATO | CA | | 10/18/2012 | 0.040 | | | 800,000 |
| 45273737 | GREENSBORO | NC | | 10/18/2012 | 0.040 | | | 312,000 |
| 45273802 | JOLIET | IL | | 10/18/2012 | 0.040 | | | 174,000 |
| 1901005538 | SANTA FE | NM | | 10/18/2012 | 0.065 | 249,866 | | 975,000 |
| 1901007860 | HOLLYWOOD | FL | | 10/18/2012 | 0.074 | 42,740 | | 248,000 |
| 1901008665 | BETHPAGE | NY | | 10/18/2012 | 0.073 | 91,366 | | 332,100 |
| 1901010555 | NORFOLK | MA | | 10/18/2012 | 0.086 | 84,800 | | 560,000 |
| 1901010738 | NEWPORT NEWS | VA | | 10/18/2012 | 0.041 | 188,935 | | 270,000 |
| 1901010932 | EDISON | NJ | | 10/18/2012 | 0.043 | 36,017 | | 270,000 |
| 1901010966 | TETONIA | ID | | 10/18/2012 | 0.055 | 776,864 | | 1,100,000 |
| 1901495191 | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.078 | 33,214 | | 205,675 |
| 1901495582 | WARR ACRES | OK | | 10/18/2012 | 0.041 | 205,186 | | 265,000 |
| 1901496027 | GRAPEVINE | TX | | 10/18/2012 | 0.035 | 162,795 | | 355,000 |
| 1901500754 | TIBURON | CA | | 10/18/2012 | 0.033 | 530,611 | | 1,400,000 |
| 1901506474 | EAST HAVEN | CT | | 10/18/2012 | 0.048 | 134,961 | | 237,000 |
| 1901506497 | OAKLAND | CA | | 10/18/2012 | 0.045 | 467,000 | | 850,000 |
| 1901506793 | AVALON | CA | | 10/18/2012 | 0.036 | 402,418 | | 643,500 |
| 1901506925 | BLOOMINGTON | IL | | 10/18/2012 | 0.044 | 174,338 | | 230,000 |
| 1901507152 | OAK ISLAND | NC | | 10/18/2012 | 0.044 | 277,959 | | 660,000 |
| 1901507154 | BLACKLICK | OH | | 10/18/2012 | 0.044 | 229,100 | | 710,000 |
| 1901507212 | CARLSBAD | CA | | 10/18/2012 | 0.041 | 399,098 | | 670,000 |
| 1901507269 | SANTA FE | NM | | 10/18/2012 | 0.045 | 172,753 | | 375,000 |
| 1901507576 | OLD GREENWICH | CT | | 10/18/2012 | 0.029 | 402,042 | | 1,700,000 |
| 1901507833 | SARASOTA | FL | | 10/18/2012 | 0.036 | 152,195 | | 250,000 |
| 1901507852 | WASHINGTON | DC | | 10/18/2012 | 0.036 | 225,855 | | 800,000 |
| 1901508018 | DENVER | CO | | 10/18/2012 | 0.043 | 158,485 | | 335,000 |
| 1901508133 | MENLO PARK | CA | | 10/18/2012 | 0.045 | 406,373 | | 1,230,000 |
| 1901508444 | ASHEVILLE | NC | | 10/18/2012 | 0.033 | 387,009 | | 1,150,000 |
| 1901508712 | BAY VILLAGE | OH | | 10/18/2012 | 0.038 | 993,726 | | 1,370,000 |
| 1901508713 | BLOOMFIELD | MI | | 10/18/2012 | 0.064 | 101,712 | | 650,000 |
| 1901508734 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.039 | 968,043 | | 2,250,000 |
| 1901508747 | PLEASANTON | CA | | 10/18/2012 | 0.034 | 410,000 | | 780,000 |
| 1901508768 | KAMUELA | HI | | 10/18/2012 | 0.034 | 241,739 | | 1,600,000 |
| 1901508776 | RUTHERFORDTON | NC | | 10/18/2012 | 0.038 | 32,177 | | 240,000 |
| 1901508786 | WELLINGTON | FL | | 10/18/2012 | 0.038 | 171,337 | | 220,000 |
| 1901559136 | TULSA | OK | | 10/18/2012 | 0.045 | 209,083 | | 275,000 |
| 1901559143 | BENTON | LA | | 10/18/2012 | 0.083 | 5,069 | | 280,000 |
| 1901559311 | HIGHLAND PARK | IL | | 10/18/2012 | 0.050 | 232,500 | | 470,000 |
| 1901559430 | GAINESVILLE | FL | | 10/18/2012 | 0.046 | 75,045 | | 337,000 |
| 1901560002 | OSHKOSH | WI | | 10/18/2012 | 0.043 | 52,603 | | 343,000 |
| 1901560265 | LOS ANGELES | CA | | 10/18/2012 | 0.048 | 75,230 | | 350,000 |
| 1901560324 | BERNARDSVILLE | NJ | | 10/18/2012 | 0.044 | 141,749 | | 308,000 |
| 1901560544 | NORTH RIDGEVILLE | OH | | 10/18/2012 | 0.044 | 93,676 | | 190,000 |
| 1901560680 | REDMOND | WA | | 10/18/2012 | 0.046 | 320,344 | | 589,000 |
| 1901560684 | LONGBOAT KEY | FL | | 10/18/2012 | 0.053 | 1,152,832 | | 1,950,000 |
| 1901560718 | NAPERVILLE | IL | | 10/18/2012 | 0.046 | 206,045 | | 330,000 |
| 1901560954 | SUNNYVALE | CA | | 10/18/2012 | 0.045 | 257,936 | | 610,000 |
| 1901561252 | SOUTH PORTLAND | ME | | 10/18/2012 | 0.095 | 13,536 | | 198,000 |
| 1901561386 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.048 | 81,839 | | 115,000 |
| 1901561535 | BRECKENRIDGE | CO | | 10/18/2012 | 0.049 | 624,556 | | 2,500,000 |
| 1901561686 | PHILADELPHIA | PA | | 10/18/2012 | 0.048 | 421,750 | | 1,290,000 |
| 1901561769 | CHESAPEAKE | VA | | 10/18/2012 | 0.103 | 14,256 | | 284,100 |
| 1901561770 | YARDLEY | PA | | 10/18/2012 | 0.044 | 150,915 | | 392,000 |
| 1901561795 | BRANDON | FL | | 10/18/2012 | 0.048 | 167,122 | | 445,000 |
| 1901562091 | CLEMMONS | NC | | 10/18/2012 | 0.041 | 157,639 | | 206,000 |
| 1901562348 | LINCOLN CITY | OR | | 10/18/2012 | 0.045 | 402,033 | | 775,000 |
| 1901562823 | BELLINGHAM | WA | | 10/18/2012 | 0.045 | 241,320 | | 594,000 |
| 1901563106 | DOWNERS GROVE | IL | | 10/18/2012 | 0.039 | 103,725 | | 310,000 |
| 1901563128 | WAXHAW | NC | | 10/18/2012 | 0.040 | 356,500 | | 447,000 |
| 1901563331 | NEW YORK | NY | | 10/18/2012 | 0.051 | 498,477 | | 875,000 |
| 1901563368 | NEW YORK | NY | | 10/18/2012 | 0.051 | 708,362 | | 1,375,000 |
| 1901563769 | ELMHURST | IL | | 10/18/2012 | 0.036 | 226,179 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 1901563893 | MAMARONECK | NY | | 10/18/2012 | 0.044 | 397,373 | | 850,000 |
| 1901563896 | OAK BLUFFS | MA | | 10/18/2012 | 0.043 | 246,285 | | 480,000 |
| 1901564022 | CHAMPAIGN | IL | | 10/18/2012 | 0.035 | 110,259 | | 350,000 |
| 1901564173 | THOMPSON FALLS | MT | | 10/18/2012 | 0.054 | 764,421 | | 1,050,000 |
| 1901564340 | PEARSON | WI | | 10/18/2012 | 0.039 | 150,125 | | 290,000 |
| 1901564477 | SAN JOSE | CA | | 10/18/2012 | 0.034 | 367,000 | | 745,000 |
| 1901564497 | DESOTO | TX | | 10/18/2012 | 0.038 | 79,324 | | 200,000 |
| 1901564612 | NINE MILE FALLS | WA | | 10/18/2012 | 0.038 | 174,082 | | 263,000 |
| 1901564679 | SODDY DAISY | TN | | 10/18/2012 | 0.034 | 207,645 | | 355,000 |
| 1901564711 | KALAMAZOO | MI | | 10/18/2012 | 0.038 | 67,269 | | 166,000 |
| 1901564841 | PLANTSVILLE | CT | | 10/18/2012 | 0.038 | 145,104 | | 250,000 |
| 1901564843 | DAHLONEGA | GA | | 10/18/2012 | 0.035 | 149,984 | | 245,000 |
| 1901564892 | PORTLAND | ME | | 10/18/2012 | 0.031 | 159,597 | | 300,000 |
| 1901564897 | CHARLOTTE | NC | | 10/18/2012 | 0.038 | 58,648 | | 138,000 |
| 1901564935 | SCARBOROUGH | ME | | 10/18/2012 | 0.034 | 321,997 | | 460,000 |
| 1901565018 | NORTH AURORA | IL | | 10/18/2012 | 0.035 | 116,935 | | 275,000 |
| 1901565063 | MILLERSVILLE | MD | | 10/18/2012 | 0.033 | 385,712 | | 599,350 |
| 1901565128 | SANTA MONICA | CA | | 10/18/2012 | 0.038 | 241,439 | | 849,000 |
| 1901565196 | CHADDS FORD | PA | | 10/18/2012 | 0.036 | 138,642 | | 400,000 |
| 1901565279 | FT LAUDERDALE | FL | | 10/18/2012 | 0.049 | 997,607 | | 1,838,000 |
| 1901565373 | URBANA | IL | | 10/18/2012 | 0.035 | 90,801 | | 210,000 |
| 1901565500 | SAN DIEGO | CA | | 10/18/2012 | 0.036 | 232,287 | | 430,000 |
| 1901565502 | EAST FISHKILL | NY | | 10/18/2012 | 0.035 | 159,660 | | 430,000 |
| 1901565614 | EDGEWATER | MD | | 10/18/2012 | 0.048 | 705,260 | | 1,567,000 |
| 1901565640 | FORT MYERS | FL | | 10/18/2012 | 0.035 | 246,747 | | 345,000 |
| 1901565662 | ATLANTA | GA | | 10/18/2012 | 0.036 | 304,115 | | 485,000 |
| 1901565690 | MORRISON | CO | | 10/18/2012 | 0.053 | 581,740 | | 755,000 |
| 1901565710 | WILSONVILLE | OR | | 10/18/2012 | 0.034 | 256,570 | | 383,000 |
| 1901565718 | ROME | GA | | 10/18/2012 | 0.041 | 133,496 | | 173,000 |
| 1901565733 | REDONDO BEACH | CA | | 10/18/2012 | 0.036 | 270,523 | | 785,000 |
| 1901565768 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 170,063 | | 310,000 |
| 1901565774 | DUBLIN | OH | | 10/18/2012 | 0.038 | 299,326 | | 520,000 |
| 1901565791 | BLAINE | WA | | 10/18/2012 | 0.039 | 333,098 | | 495,000 |
| 1901565866 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 710,278 | | 945,000 |
| 1901565884 | GIG HARBOR | WA | | 10/18/2012 | 0.035 | 211,326 | | 605,000 |
| 1901565891 | CHESTERFIELD | MO | | 10/18/2012 | 0.035 | 191,106 | | 620,000 |
| 1901565917 | WILLIAMSBURG | VA | | 10/18/2012 | 0.041 | 180,134 | | 285,000 |
| 1901565989 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 295,673 | | 450,000 |
| 1901566001 | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.038 | 1,448,663 | | 3,100,000 |
| 1901566058 | BOCA RATON | FL | | 10/18/2012 | 0.053 | 722,058 | | 1,050,000 |
| 1901566157 | COLLEGEVILLE | PA | | 10/18/2012 | 0.036 | 72,166 | | 243,000 |
| 1901566202 | SHELBURNE | VT | | 10/18/2012 | 0.035 | 242,325 | | 418,000 |
| 1901566207 | SHOREHAM | NY | | 10/18/2012 | 0.041 | 208,040 | | 515,000 |
| 1901566264 | BOULDER | CO | | 10/18/2012 | 0.039 | 528,057 | | 740,000 |
| 1901566294 | FAIRFIELD | CT | | 10/18/2012 | 0.041 | 95,438 | | 275,000 |
| 1901566447 | CLIVE | IA | | 10/18/2012 | 0.044 | 400,001 | | 710,000 |
| 1901566615 | WAIKOLOA | HI | | 10/18/2012 | 0.039 | 57,537 | | 130,000 |
| 1901566646 | SOUTH BEND | IN | | 10/18/2012 | 0.045 | 120,004 | | 154,000 |
| 1901566678 | ALEXANDRIA | VA | | 10/18/2012 | 0.053 | 630,993 | | 1,050,000 |
| 1901566695 | HOUSTON | TX | | 10/18/2012 | 0.045 | 389,673 | | 500,000 |
| 1901566736 | SOUTH HAVEN | MN | | 10/18/2012 | 0.045 | 436,955 | | 875,000 |
| 1901566887 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 370,208 | | 690,000 |
| 1901566903 | COLLEYVILLE | TX | | 10/18/2012 | 0.048 | 710,778 | | 970,000 |
| 1901566992 | AURORA | OH | | 10/18/2012 | 0.038 | 90,203 | | 322,000 |
| 1901567013 | WHITEFISH BAY | WI | | 10/18/2012 | 0.044 | 174,599 | | 390,000 |
| 1901567043 | KANSAS CITY | MO | | 10/18/2012 | 0.049 | 164,291 | | 250,000 |
| 1901567099 | EAST HAMPTON | NY | | 10/18/2012 | 0.045 | 308,612 | | 1,900,000 |
| 1901567100 | LOS ANGELES | CA | | 10/18/2012 | 0.039 | 452,534 | | 723,000 |
| 1901567148 | JACKSONVILLE | FL | | 10/18/2012 | 0.046 | 98,514 | | 144,300 |
| 1901567171 | LIGHTHOUSE POINT | FL | | 10/18/2012 | 0.039 | 195,472 | | 645,000 |
| 1901567235 | METAIRIE | LA | | 10/18/2012 | 0.035 | 165,565 | | 250,000 |
| 1901567275 | MEDFORD | NJ | | 10/18/2012 | 0.046 | 925,168 | | 1,175,000 |
| 1901567359 | TAMPA | FL | | 10/18/2012 | 0.035 | 157,949 | | 215,000 |
| 1901567416 | HOUSTON | TX | | 10/18/2012 | 0.050 | 530,666 | | 995,000 |
| 1901567450 | FLORENCE | AZ | | 10/18/2012 | 0.035 | 98,810 | | 135,000 |
| 1901567464 | BRONX | NY | | 10/18/2012 | 0.031 | 127,342 | | 200,000 |
| 1901567486 | SAINT LOUIS | MO | | 10/18/2012 | 0.035 | 93,355 | | 160,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 1901567525 | LANGLEY | WA | | 10/18/2012 | 0.044 | 350,000 | | 1,000,000 |
| 1901567606 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.038 | 870,844 | | 1,100,000 |
| 1901567615 | OCEAN CITY | NJ | | 10/18/2012 | 0.043 | 679,856 | | 1,000,000 |
| 1901567621 | SUNRISE | FL | | 10/18/2012 | 0.036 | 139,527 | | 204,000 |
| 1901567675 | TAHOE VISTA | CA | | 10/18/2012 | 0.028 | 190,038 | | 300,000 |
| 1901567747 | OLIVIA | MN | | 10/18/2012 | 0.040 | 109,854 | | 190,000 |
| 1901567765 | OVERLAND PARK | KS | | 10/18/2012 | 0.038 | 158,706 | | 210,000 |
| 1901567832 | PETOSKEY | MI | | 10/18/2012 | 0.035 | 257,035 | | 370,000 |
| 1901567873 | EXPORT | PA | | 10/18/2012 | 0.038 | 498,418 | | 915,000 |
| 1901567874 | SAFETY HARBOR | FL | | 10/18/2012 | 0.035 | 119,857 | | 174,000 |
| 1901567915 | PERRYSBURG | OH | | 10/18/2012 | 0.031 | 168,483 | | 215,000 |
| 1901567941 | NAPLES | FL | | 10/18/2012 | 0.039 | 708,142 | | 960,000 |
| 1901567965 | PARK CITY | UT | | 10/18/2012 | 0.038 | 180,707 | | 1,340,000 |
| 1901567982 | QUINCY | IL | | 10/18/2012 | 0.040 | 610,411 | | 800,000 |
| 1901568066 | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 271,152 | | 1,150,000 |
| 1901568133 | WALPOLE | MA | | 10/18/2012 | 0.031 | 176,972 | | 565,000 |
| 3990000009 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 17,105 | 900 | 178,000 |
| 3990000010 | BELLE HARBOR | NY | | 10/18/2012 | 0.030 | 13,798 | | 657,500 |
| 3990000029 | LOCH LOMOND | CA | | 10/18/2012 | 0.033 | 165 | | 165,000 |
| 3990000040 | DARIEN | IL | | 10/18/2012 | 0.035 | 7,987 | | 180,000 |
| 3990000045 | DIX HILLS | NY | | 10/18/2012 | 0.028 | 14,219 | | 702,000 |
| 3990000048 | EAST NORTHPORT | NY | | 10/18/2012 | 0.030 | 35,642 | | 344,000 |
| 3990000055 | PEORIA | AZ | | 10/18/2012 | 0.038 | 1,852 | | 113,000 |
| 3990000058 | CHICAGO | IL | | 10/18/2012 | 0.030 | 3,347 | | 145,000 |
| 3990000072 | CHESTERFIELD | MO | | 10/18/2012 | 0.028 | 13,563 | | 277,250 |
| 3990000092 | CICERO | IL | | 10/18/2012 | 0.040 | 11,303 | | 152,000 |
| 3990000093 | GLASTONBURY | CT | | 10/18/2012 | 0.038 | 25,192 | | 106,000 |
| 3990000097 | ALPHARETTA | GA | | 10/18/2012 | 0.033 | 5,863 | | 241,000 |
| 3990000100 | POMONA | CA | | 10/18/2012 | 0.028 | | | 259,000 |
| 3990000106 | BEEBE | AR | | 10/18/2012 | 0.028 | 37,919 | | 117,500 |
| 3990000108 | GARDEN CITY | MI | | 10/18/2012 | 0.043 | 1,734 | | 147,500 |
| 3990000112 | CHULUOTA | FL | | 10/18/2012 | 0.028 | 42,759 | 8,000 | 242,000 |
| 3990000117 | SAN JOSE | CA | | 10/18/2012 | 0.028 | 36,986 | | 482,000 |
| 3990000120 | STERLING | AK | | 10/18/2012 | 0.040 | 7,390 | | 111,500 |
| 3990000126 | MORRILTON | AR | | 10/18/2012 | 0.028 | 97,792 | | 195,000 |
| 3990000133 | HARWICH PORT | MA | | 10/18/2012 | 0.028 | 84,567 | | 456,000 |
| 3990000136 | MAYVILLE | NY | | 10/18/2012 | 0.035 | | | 89,000 |
| 3990000139 | SANTA FE | NM | | 10/18/2012 | 0.030 | 33,000 | | 147,500 |
| 3990000147 | JACKSONVILLE | FL | | 10/18/2012 | 0.045 | 4,477 | | 99,000 |
| 3990000151 | KANSAS CITY | MO | | 10/18/2012 | 0.035 | 5,272 | | 156,000 |
| 3990000164 | INVERNESS | CA | | 10/18/2012 | 0.028 | | | 912,500 |
| 3990000176 | BIRMINGHAM | AL | | 10/18/2012 | 0.030 | 26,381 | | 275,000 |
| 3990000183 | NORRISTOWN | PA | | 10/18/2012 | 0.030 | 11,038 | | 331,000 |
| 3990000194 | CHANDLER | AZ | | 10/18/2012 | 0.035 | 10,798 | | 170,000 |
| 3990000199 | SPRINGFIELD | MO | | 10/18/2012 | 0.035 | 21,447 | | 165,000 |
| 3990000204 | PARKER | CO | | 10/18/2012 | 0.030 | 33,486 | | 334,000 |
| 3990000207 | POLLOCK PINES CITY | CA | | 10/18/2012 | 0.033 | 12,330 | 149 | 166,000 |
| 3990000212 | LEES SUMMIT | MO | | 10/18/2012 | 0.043 | 5,444 | | 275,000 |
| 3990000214 | SAVOY | IL | | 10/18/2012 | 0.035 | 11,441 | | 188,000 |
| 3990000217 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | | | 449,000 |
| 3990000221 | FENTON | MO | | 10/18/2012 | 0.043 | 4,185 | | 99,000 |
| 3990000223 | GLENDALE | AZ | | 10/18/2012 | 0.030 | 15,700 | | 126,000 |
| 3990000226 | SPOKANE | WA | | 10/18/2012 | 0.023 | 59,776 | | 290,000 |
| 3990000227 | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 1,270 | | 184,000 |
| 3990000231 | QUINCY | IL | | 10/18/2012 | 0.040 | 6,423 | | 60,000 |
| 3990000232 | INDIANAPOLIS | IN | | 10/18/2012 | 0.023 | 28,826 | 4,565 | 250,000 |
| 3990000236 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 5,583 | | 48,000 |
| 3990000241 | PITTSBURGH | PA | | 10/18/2012 | 0.048 | 6,449 | | 53,000 |
| 3990000249 | DENVER | NY | | 10/18/2012 | 0.030 | 43,048 | | 127,000 |
| 3990000250 | PITTSBURGH | PA | | 10/18/2012 | 0.028 | | | 250,000 |
| 3990000257 | WEST JEFFERSON | OH | | 10/18/2012 | 0.023 | | | 106,000 |
| 3990000262 | WAREHAM | MA | | 10/18/2012 | 0.048 | 11,580 | | 145,000 |
| 3990000264 | OVERLAND PARK | KS | | 10/18/2012 | 0.023 | | | 360,000 |
| 3990000270 | DES MOINES | IA | | 10/18/2012 | 0.038 | 8,813 | | 105,000 |
| 3990000282 | OAK HARBOR | WA | | 10/18/2012 | 0.028 | | | 225,000 |
| 3990000283 | DEATSVILLE | AL | | 10/18/2012 | 0.025 | 36,405 | | 165,000 |
| 3990000287 | TIPTON | MI | | 10/18/2012 | 0.040 | 4,984 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990000291 | EDMONDS | WA | | 10/18/2012 | 0.025 | | | 231,000 |
| 3990000296 | COLUMBUS | OH | | 10/18/2012 | 0.038 | 8,900 | | 149,000 |
| 3990000298 | ELGIN | SC | | 10/18/2012 | 0.040 | 15,663 | | 85,000 |
| 3990000315 | ARLINGTON | TN | | 10/18/2012 | 0.035 | 11,139 | | 177,000 |
| 3990000321 | WESTFORD | MA | | 10/18/2012 | 0.028 | 29,086 | | 490,000 |
| 3990000323 | HONESDALE | PA | | 10/18/2012 | 0.025 | 19,479 | | 125,000 |
| 3990000325 | OAKDALE | MN | | 10/18/2012 | 0.029 | 770 | | 107,000 |
| 3990000328 | BALLWIN | MO | | 10/18/2012 | 0.033 | 3,157 | | 95,000 |
| 3990000339 | LAWRENCE | NY | | 10/18/2012 | 0.033 | | | 245,000 |
| 3990000348 | HOLLISTER | CA | | 10/18/2012 | 0.025 | | | 504,000 |
| 3990000350 | CUMBERLAND | KY | | 10/18/2012 | 0.040 | 14,657 | 547 | 63,000 |
| 3990000353 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 31,807 | | 200,000 |
| 3990000357 | SHELTON | CT | | 10/18/2012 | 0.025 | 9,049 | | 232,000 |
| 3990000370 | JACKSON | MS | | 10/18/2012 | 0.038 | 13,978 | | 110,000 |
| 3990000372 | CHARLTON | MA | | 10/18/2012 | 0.028 | | | 395,000 |
| 3990000378 | STOWE | PA | | 10/18/2012 | 0.025 | 60,331 | | 133,000 |
| 3990000388 | WILMINGTON | DE | | 10/18/2012 | 0.025 | 42,716 | | 155,000 |
| 3990000410 | NORTH READING | MA | | 10/18/2012 | 0.043 | 23,272 | 300 | 262,000 |
| 3990000411 | FT LAUDERDALE | FL | | 10/18/2012 | 0.030 | 34,890 | | 120,000 |
| 3990000415 | NEW MILFORD | CT | | 10/18/2012 | 0.030 | 33,464 | | 216,000 |
| 3990000416 | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 27,577 | | 294,000 |
| 3990000425 | BROWNVILLE | NY | | 10/18/2012 | 0.038 | 34,165 | | 70,000 |
| 3990000427 | ANAHEIM | CA | | 10/18/2012 | 0.035 | 23,240 | | 297,000 |
| 3990000437 | CLAYPOOL | AZ | | 10/18/2012 | 0.030 | 8,756 | | 70,000 |
| 3990000444 | WINTERVILLE | GA | | 10/18/2012 | 0.045 | 8,876 | | 189,666 |
| 3990000462 | POUGHKEEPSIE | NY | | 10/18/2012 | 0.023 | 34,766 | | 346,000 |
| 3990000470 | SACRAMENTO | CA | | 10/18/2012 | 0.025 | 26,767 | | 190,000 |
| 3990000492 | KAILUA KONA | HI | | 10/18/2012 | 0.030 | 53,611 | | 405,000 |
| 3990000493 | ANNANDALE | VA | | 10/18/2012 | 0.028 | | | 356,000 |
| 3990000495 | FAIR OAKS | CA | | 10/18/2012 | 0.030 | 16,206 | 1,418 | 278,500 |
| 3990000496 | GREENSBORO | NC | | 10/18/2012 | 0.033 | 6,014 | | 290,000 |
| 3990000504 | LIVONIA | MI | | 10/18/2012 | 0.048 | 4,643 | | 180,000 |
| 3990000509 | SWARTHMORE | PA | | 10/18/2012 | 0.028 | | | 122,000 |
| 3990000514 | GETTYSBURG | PA | | 10/18/2012 | 0.025 | 33,965 | 300 | 155,000 |
| 3990000515 | COLUMBIA | MO | | 10/18/2012 | 0.040 | 35,832 | | 264,697 |
| 3990000516 | APPLE VALLEY | MN | | 10/18/2012 | 0.033 | 3,981 | | 156,000 |
| 3990000527 | ST CHARLES | IL | | 10/18/2012 | 0.025 | 5,834 | | 278,000 |
| 3990000528 | KULA | HI | | 10/18/2012 | 0.030 | 96,449 | | 305,000 |
| 3990000531 | LANCASTER | VA | | 10/18/2012 | 0.028 | 39,732 | | 300,000 |
| 3990000540 | TUCKER | GA | | 10/18/2012 | 0.039 | 1,706 | | 340,000 |
| 3990000545 | NEW MILFORD | CT | | 10/18/2012 | 0.025 | | | 268,000 |
| 3990000547 | CHARLOTTE | NC | | 10/18/2012 | 0.044 | 18,943 | | 54,000 |
| 3990000552 | SWAIN | NY | | 10/18/2012 | 0.044 | 28,388 | 6,681 | 68,000 |
| 3990000554 | LAKEWOOD TWP | NJ | | 10/18/2012 | 0.030 | 9,757 | | 180,000 |
| 3990000555 | HUTCHINSON | KS | | 10/18/2012 | 0.025 | 64,897 | | 145,000 |
| 3990000556 | VALLEJO | CA | | 10/18/2012 | 0.030 | 6,136 | | 215,000 |
| 3990000561 | NANTUCKET | MA | | 10/18/2012 | 0.028 | | | 359,000 |
| 3990000562 | LONG BEACH | CA | | 10/18/2012 | 0.033 | | 12,782 | 271,000 |
| 3990000569 | MANHATTAN | IL | | 10/18/2012 | 0.028 | | | 237,000 |
| 3990000577 | WHITE STONE | VA | | 10/18/2012 | 0.034 | | | 550,000 |
| 3990000578 | MEDFORD | NY | | 10/18/2012 | 0.025 | 23,199 | | 196,000 |
| 3990000579 | ATLANTA | GA | | 10/18/2012 | 0.038 | 8,838 | | 200,000 |
| 3990000585 | FAIRFAX | VA | | 10/18/2012 | 0.030 | 34,771 | | 303,000 |
| 3990000595 | TEXARKANA | AR | | 10/18/2012 | 0.028 | 9,073 | | 160,000 |
| 3990000596 | SANTA CRUZ | CA | | 10/18/2012 | 0.030 | 6,429 | | 505,000 |
| 3990000599 | PEORIA | AZ | | 10/18/2012 | 0.028 | 32,316 | | 130,000 |
| 3990000635 | BARRINGTON | NH | | 10/18/2012 | 0.030 | 79,801 | | 300,000 |
| 3990000638 | MIAMI | FL | | 10/18/2012 | 0.035 | 30,486 | | 145,000 |
| 3990000641 | NORWELL | MA | | 10/18/2012 | 0.030 | | | 209,000 |
| 3990000642 | ST JOSEPH | MO | | 10/18/2012 | 0.028 | 1,788 | | 72,500 |
| 3990000645 | CORTE MADERA | CA | | 10/18/2012 | 0.030 | 826 | | 485,000 |
| 3990000651 | WILMINGTON | NC | | 10/18/2012 | 0.023 | 12,656 | | 242,000 |
| 3990000654 | MODESTO | CA | | 10/18/2012 | 0.030 | 13,793 | | 158,000 |
| 3990000673 | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.033 | 37,151 | | 284,000 |
| 3990000675 | KERHONKSON | NY | | 10/18/2012 | 0.030 | 15,610 | | 239,000 |
| 3990000676 | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.028 | | | 428,000 |
| 3990000678 | CAPE GIRARDEAU | MO | | 10/18/2012 | 0.030 | 43,529 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990000691 | LAKESIDE | CA | | 10/18/2012 | 0.035 | 31,971 | | 396,000 |
| 3990000697 | DAYTON | OH | | 10/18/2012 | 0.030 | 69,051 | | 150,000 |
| 3990000704 | FLUSHING | NY | | 10/18/2012 | 0.038 | 16,174 | | 450,000 |
| 3990000707 | BENSALEM | PA | | 10/18/2012 | 0.025 | 18,397 | | 138,000 |
| 3990000720 | NEW YORK | NY | | 10/18/2012 | 0.030 | 899 | | 425,000 |
| 3990000723 | SPOKANE | WA | | 10/18/2012 | 0.025 | 6,086 | | 259,000 |
| 3990000730 | OVERLAND PARK | KS | | 10/18/2012 | 0.039 | 21,222 | | 170,000 |
| 3990000734 | MONROE | NC | | 10/18/2012 | 0.030 | 59,743 | | 135,000 |
| 3990000736 | LOS OSOS | CA | | 10/18/2012 | 0.030 | 20,909 | | 350,000 |
| 3990000739 | RENO | NV | | 10/18/2012 | 0.030 | 3,826 | | 178,000 |
| 3990000752 | RIVERSIDE | CA | | 10/18/2012 | 0.033 | 13,708 | | 144,000 |
| 3990000764 | ST LOUIS | MO | | 10/18/2012 | 0.025 | | | 134,000 |
| 3990000769 | YREKA | CA | | 10/18/2012 | 0.030 | 36,609 | | 135,000 |
| 3990000773 | ROCKFORD | IL | | 10/18/2012 | 0.028 | 27,519 | | 145,000 |
| 3990000780 | GREENFIELD | MA | | 10/18/2012 | 0.030 | 15,029 | | 94,000 |
| 3990000784 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | | | 278,000 |
| 3990000786 | NATICK | MA | | 10/18/2012 | 0.028 | 3,505 | | 304,000 |
| 3990000792 | SANTA CRUZ | CA | | 10/18/2012 | 0.030 | 3,680 | | 450,000 |
| 3990000803 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 736 | | 267,000 |
| 3990000808 | VAIL | CO | | 10/18/2012 | 0.023 | 19,236 | | 525,000 |
| 3990000809 | ARCHDALE | NC | | 10/18/2012 | 0.050 | 489 | | 152,000 |
| 3990000812 | LYONS | IL | | 10/18/2012 | 0.050 | 9,954 | | 134,000 |
| 3990000824 | ENCINO CITY | CA | | 10/18/2012 | 0.025 | 36,394 | 9,813 | 1,100,000 |
| 3990000826 | WESTPORT | CT | | 10/18/2012 | 0.025 | 30,555 | | 900,000 |
| 3990000833 | WALNUT CREEK | CA | | 10/18/2012 | 0.023 | | | 700,000 |
| 3990000837 | BRUNSWICK | MD | | 10/18/2012 | 0.030 | 27,570 | | 139,000 |
| 3990000839 | LAURINBURG | NC | | 10/18/2012 | 0.030 | 17,435 | | 96,000 |
| 3990000842 | WHITE PLAINS | NY | | 10/18/2012 | 0.025 | 43,210 | | 368,000 |
| 3990000843 | DRUMS | PA | | 10/18/2012 | 0.043 | 15,844 | | 190,000 |
| 3990000847 | BRISTOL | PA | | 10/18/2012 | 0.039 | 8,183 | | 118,000 |
| 3990000850 | NORTHBOROUGH | MA | | 10/18/2012 | 0.030 | 3,678 | | 246,000 |
| 3990000862 | GAITHERSBURG | MD | | 10/18/2012 | 0.030 | | | 193,000 |
| 3990000866 | CONWAY | AR | | 10/18/2012 | 0.028 | 84,000 | | 180,000 |
| 3990000872 | VALE | NC | | 10/18/2012 | 0.028 | | | 155,000 |
| 3990000873 | FLORHAM PARK | NJ | | 10/18/2012 | 0.035 | 18,007 | | 240,000 |
| 3990000879 | REDLANDS | CA | | 10/18/2012 | 0.028 | 59,410 | | 174,000 |
| 3990000886 | LONGWOOD CITY | FL | | 10/18/2012 | 0.030 | 45,786 | | 159,000 |
| 3990000905 | SELMA | NC | | 10/18/2012 | 0.030 | 198 | | 78,000 |
| 3990000909 | OCEAN SHORES | WA | | 10/18/2012 | 0.028 | 17,038 | | 150,000 |
| 3990000912 | SHELBY | AL | | 10/18/2012 | 0.035 | 6,804 | | 122,000 |
| 3990000918 | PITTSGROVE TWP | NJ | | 10/18/2012 | 0.038 | 18,722 | | 265,000 |
| 3990000920 | RUIDOSO DOWNS | NM | | 10/18/2012 | 0.040 | 11,939 | | 98,000 |
| 3990000921 | MEDWAY | OH | | 10/18/2012 | 0.030 | 34,404 | | 85,000 |
| 3990000927 | DESOTO | MO | | 10/18/2012 | 0.028 | | | 100,000 |
| 3990000931 | SANTA ROSA | CA | | 10/18/2012 | 0.030 | 31,952 | | 334,000 |
| 3990000932 | MARCUS HOOK | PA | | 10/18/2012 | 0.034 | 5,408 | | 105,000 |
| 3990000944 | DECATUR | TN | | 10/18/2012 | 0.030 | 13,600 | | 78,000 |
| 3990000950 | PORT JEFFERSON STA | NY | | 10/18/2012 | 0.050 | 3,540 | | 196,000 |
| 3990000962 | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 16,528 | | 314,000 |
| 3990000971 | HARLEYSVILLE | PA | | 10/18/2012 | 0.025 | 17,736 | | 161,000 |
| 3990000973 | ELEPHANT BUTTE | NM | | 10/18/2012 | 0.039 | 4,196 | | 104,500 |
| 3990000977 | MALDEN | MA | | 10/18/2012 | 0.025 | 40,500 | | 407,000 |
| 3990000979 | GLENEDEN BEACH | OR | | 10/18/2012 | 0.042 | 3,143 | | 94,500 |
| 3990000984 | ADDISON | IL | | 10/18/2012 | 0.030 | 30,407 | | 455,000 |
| 3990000991 | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 8,705 | | 69,000 |
| 3990001006 | GLENDALE | AZ | | 10/18/2012 | 0.028 | 3,603 | | 221,000 |
| 3990001007 | WHITE CASTLE | LA | | 10/18/2012 | 0.035 | 17,164 | | 100,000 |
| 3990001013 | NORFOLK | VA | | 10/18/2012 | 0.025 | 38,910 | | 115,000 |
| 3990001016 | LEXINGTON | KY | | 10/18/2012 | 0.030 | | | 143,000 |
| 3990001023 | MORTON GROVE | IL | | 10/18/2012 | 0.025 | 929 | | 307,000 |
| 3990001032 | PHOENIX | AZ | | 10/18/2012 | 0.030 | 20,660 | | 206,000 |
| 3990001056 | OMAHA | NE | | 10/18/2012 | 0.030 | | | 222,000 |
| 3990001065 | BOLTON | MA | | 10/18/2012 | 0.028 | 35,050 | | 650,000 |
| 3990001066 | BELVIDERE | IL | | 10/18/2012 | 0.028 | 43,386 | | 134,000 |
| 3990001072 | OREGON CITY | OR | | 10/18/2012 | 0.028 | 19,719 | | 153,000 |
| 3990001076 | CHICAGO | IL | | 10/18/2012 | 0.030 | 48,790 | | 230,000 |
| 3990001099 | LUMPKIN | GA | | 10/18/2012 | 0.039 | 21,052 | | 90,500 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990001114 | INCLINE VILLAGE | NV | | 10/18/2012 | 0.030 | 21,103 | | 820,000 |
| 3990001115 | CHICAGO | IL | | 10/18/2012 | 0.030 | 29,804 | | 127,000 |
| 3990001118 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 14,113 | | 114,000 |
| 3990001127 | MANCHESTER | MO | | 10/18/2012 | 0.025 | 11,999 | | 200,000 |
| 3990001138 | WINDSOR | NJ | | 10/18/2012 | 0.038 | 51,969 | | 190,000 |
| 3990001140 | ISLAND LAKE | IL | | 10/18/2012 | 0.035 | 15,311 | | 137,000 |
| 3990001154 | SCOTTSDALE | AZ | | 10/18/2012 | 0.025 | 59,128 | | 440,000 |
| 3990001160 | GILBERT | AZ | | 10/18/2012 | 0.038 | 31,172 | | 279,099 |
| 3990001161 | AUGUSTA | GA | | 10/18/2012 | 0.028 | 19,506 | | 179,000 |
| 3990001167 | ROSLINDALE | MA | | 10/18/2012 | 0.033 | 5,372 | | 238,000 |
| 3990001168 | FAIRPORT | NY | | 10/18/2012 | 0.048 | 8,592 | | 137,500 |
| 3990001175 | MIAMI | FL | | 10/18/2012 | 0.030 | 35,297 | | 178,000 |
| 3990001192 | SHARON | MA | | 10/18/2012 | 0.040 | 18,387 | | 454,000 |
| 3990001203 | BURBANK | CA | | 10/18/2012 | 0.028 | 39,011 | | 418,000 |
| 3990001204 | CHICKASHA | OK | | 10/18/2012 | 0.035 | 15,440 | | 258,000 |
| 3990001207 | BUTLER | PA | | 10/18/2012 | 0.035 | 37,629 | | 93,000 |
| 3990001209 | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.043 | 5,312 | | 140,000 |
| 3990001223 | LITTLETON | CO | | 10/18/2012 | 0.028 | | | 432,000 |
| 3990001228 | SALEM | MA | | 10/18/2012 | 0.025 | 17,470 | | 237,000 |
| 3990001234 | HARRISON | ME | | 10/18/2012 | 0.028 | 34,198 | | 410,000 |
| 3990001246 | SUNNYVALE | CA | | 10/18/2012 | 0.030 | 16,265 | | 670,000 |
| 3990001256 | TOPEKA | IN | | 10/18/2012 | 0.030 | 16,572 | | 160,000 |
| 3990001260 | NOBLESVILLE | IN | | 10/18/2012 | 0.030 | 32,451 | | 157,000 |
| 3990001269 | REHOBOTH BEACH | DE | | 10/18/2012 | 0.030 | 38,207 | | 199,000 |
| 3990001272 | PLEASANTON | CA | | 10/18/2012 | 0.030 | 95 | | 837,000 |
| 3990001278 | LANCASTER | KY | | 10/18/2012 | 0.030 | 39,819 | | 95,000 |
| 3990001280 | ST PAUL | MN | | 10/18/2012 | 0.025 | 15,511 | | 204,000 |
| 3990001290 | NUREMBERG | PA | | 10/18/2012 | 0.033 | 50,671 | | 130,000 |
| 3990001294 | CANON | CO | | 10/18/2012 | 0.039 | 3,216 | | 78,000 |
| 3990001297 | PITTSBURGH | PA | | 10/18/2012 | 0.045 | 974 | | 85,000 |
| 3990001299 | DEER ISLE | ME | | 10/18/2012 | 0.038 | 72,486 | | 190,000 |
| 3990001300 | FT MEYERS | FL | | 10/18/2012 | 0.033 | 29,433 | | 173,000 |
| 3990001302 | CITY OF PEEKSKILL | NY | | 10/18/2012 | 0.033 | 57,015 | | 215,000 |
| 3990001307 | NORTHRIDGE | CA | | 10/18/2012 | 0.030 | 24,592 | | 375,000 |
| 3990001309 | CARMEL | IN | | 10/18/2012 | 0.038 | 21,427 | 7,000 | 289,000 |
| 3990001310 | SEYMOUR | CT | | 10/18/2012 | 0.033 | 30,328 | | 304,633 |
| 3990001313 | TOWSON | MD | | 10/18/2012 | 0.028 | 17,899 | | 403,000 |
| 3990001320 | SANTA FE | NM | | 10/18/2012 | 0.042 | 47,167 | | 345,643 |
| 3990001335 | JAMAICA PLAIN | MA | | 10/18/2012 | 0.030 | 13,615 | | 269,000 |
| 3990001340 | SOUTH LYON | MI | | 10/18/2012 | 0.035 | 7,505 | | 259,000 |
| 3990001342 | WINDHAM | CT | | 10/18/2012 | 0.030 | 4,625 | | 98,000 |
| 3990001343 | CROSS LANES | WV | | 10/18/2012 | 0.043 | 3,394 | | 65,000 |
| 3990001347 | ELK GROVE | CA | | 10/18/2012 | 0.033 | 17,667 | | 340,000 |
| 3990001352 | PASADENA | CA | | 10/18/2012 | 0.028 | 15,750 | | 353,000 |
| 3990001358 | FLORISSANT | MO | | 10/18/2012 | 0.023 | 22,320 | | 164,000 |
| 3990001368 | BIRMINGHAM | MI | | 10/18/2012 | 0.042 | 16,161 | | 311,000 |
| 3990001374 | WEST JEFFERSON | OH | | 10/18/2012 | 0.038 | 8,386 | | 104,000 |
| 3990001375 | WEST BLOOMFIELD | MI | | 10/18/2012 | 0.028 | 30,900 | | 550,000 |
| 3990001376 | ASHLAND | OR | | 10/18/2012 | 0.035 | 23,214 | | 750,000 |
| 3990001380 | GERMANTOWN | MD | | 10/18/2012 | 0.035 | 98,662 | | 125,000 |
| 3990001383 | MINNEAPOLIS | MN | | 10/18/2012 | 0.035 | 914 | | 123,000 |
| 3990001385 | DECATUR | GA | | 10/18/2012 | 0.033 | 8,343 | | 199,000 |
| 3990001387 | SHAKOPEE | MN | | 10/18/2012 | 0.028 | 51,713 | | 420,000 |
| 3990001402 | BIGLERVILLE | PA | | 10/18/2012 | 0.025 | 15,376 | | 130,000 |
| 3990001408 | JACKSONVILLE | FL | | 10/18/2012 | 0.033 | 9,912 | | 158,000 |
| 3990001416 | ONALASKA | WI | | 10/18/2012 | 0.025 | | | 90,000 |
| 3990001417 | CARLISLE | AR | | 10/18/2012 | 0.030 | 12,794 | | 83,000 |
| 3990001421 | HOLDERNESS | NH | | 10/18/2012 | 0.028 | 19,968 | | 385,000 |
| 3990001434 | GAINESVILLE | FL | | 10/18/2012 | 0.023 | | | 192,000 |
| 3990001443 | PEORIA | AZ | | 10/18/2012 | 0.030 | 29,624 | | 269,000 |
| 3990001444 | OAKLAND | CA | | 10/18/2012 | 0.025 | 94,461 | | 1,025,000 |
| 3990001460 | FOX RIVER GROVE | IL | | 10/18/2012 | 0.028 | 37,226 | | 384,000 |
| 3990001461 | TITUSVILLE | NJ | | 10/18/2012 | 0.030 | 33,924 | | 246,000 |
| 3990001471 | SUNSET BEACH | NC | | 10/18/2012 | 0.025 | 42,972 | 300 | 319,000 |
| 3990001488 | DINUBA | CA | | 10/18/2012 | 0.036 | 4,737 | | 109,000 |
| 3990001502 | DEFIANCE | OH | | 10/18/2012 | 0.038 | 8,065 | | 50,000 |
| 3990001503 | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.033 | 14,000 | | 597,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990001507 | SPRINGFIELD | MO | | 10/18/2012 | 0.033 | 8,149 | | 159,900 |
| 3990001509 | GREEN BAY | WI | | 10/18/2012 | 0.034 | 5,839 | | 190,000 |
| 3990001510 | SIMI VALLEY | CA | | 10/18/2012 | 0.028 | 96,563 | | 1,315,000 |
| 3990001515 | BLOOMFIELD | CT | | 10/18/2012 | 0.042 | 463 | | 134,900 |
| 3990001518 | SCOTIA | NY | | 10/18/2012 | 0.028 | 16,896 | | 112,000 |
| 3990001524 | PHOENIX | AZ | | 10/18/2012 | 0.025 | | | 116,000 |
| 3990001527 | DENVER | CO | | 10/18/2012 | 0.025 | 8,226 | | 273,000 |
| 3990001540 | POTTSTOWN | PA | | 10/18/2012 | 0.025 | 20,087 | | 151,000 |
| 3990001541 | WANTAGH | NY | | 10/18/2012 | 0.028 | 25,276 | | 300,000 |
| 3990001548 | CARNEYS POINT TWP | NJ | | 10/18/2012 | 0.030 | 29,696 | | 166,000 |
| 3990001556 | OLD BRIDGE | NJ | | 10/18/2012 | 0.030 | 14,367 | | 225,000 |
| 3990001570 | CARMEL | NY | | 10/18/2012 | 0.035 | 22,043 | | 179,000 |
| 3990001574 | HOLLYWOOD | FL | | 10/18/2012 | 0.044 | 7,644 | | 109,000 |
| 3990001583 | ROCKWAY PARK | NY | | 10/18/2012 | 0.030 | 48,480 | | 469,000 |
| 3990001585 | SHADY GROVE | PA | | 10/18/2012 | 0.045 | 6,015 | | 80,000 |
| 3990001593 | MELVILLE | NY | | 10/18/2012 | 0.025 | 38,055 | | 554,000 |
| 3990001602 | PORT HADLOCK | WA | | 10/18/2012 | 0.033 | 15,201 | | 145,000 |
| 3990001616 | CRANBERRY TWP | PA | | 10/18/2012 | 0.042 | 25,089 | | 217,000 |
| 3990001617 | YORKTOWN | VA | | 10/18/2012 | 0.033 | | | 169,000 |
| 3990001618 | RANCHO SANTA MARGA | CA | | 10/18/2012 | 0.038 | 48,509 | | 501,000 |
| 3990001619 | GRAMMER | IN | | 10/18/2012 | 0.030 | 36,939 | | 80,000 |
| 3990001628 | NEWBERRY CITY | FL | | 10/18/2012 | 0.025 | 23,957 | | 191,000 |
| 3990001630 | LANSDALE | PA | | 10/18/2012 | 0.025 | 45,228 | | 169,000 |
| 3990001631 | MINNEAPOLIS | MN | | 10/18/2012 | 0.038 | 5,739 | | 129,000 |
| 3990001642 | MERRICK | NY | | 10/18/2012 | 0.028 | 78,382 | | 619,000 |
| 3990001647 | SPOKANE | WA | | 10/18/2012 | 0.033 | 5,766 | 4,450 | 165,000 |
| 3990001648 | DILLSBURG | PA | | 10/18/2012 | 0.030 | 15,680 | | 358,000 |
| 3990001651 | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 38,622 | | 402,000 |
| 3990001655 | SOMERVILLE | NJ | | 10/18/2012 | 0.030 | 8,749 | | 372,000 |
| 3990001657 | HOLLIS | NY | | 10/18/2012 | 0.038 | 10,605 | | 220,000 |
| 3990001662 | MIAMI | FL | | 10/18/2012 | 0.030 | 65,635 | | 330,000 |
| 3990001674 | CORAOPOLIS | PA | | 10/18/2012 | 0.028 | 27,121 | | 132,000 |
| 3990001678 | NORTH PORT | FL | | 10/18/2012 | 0.028 | 25,139 | | 79,000 |
| 3990001681 | GLENDALE | CA | | 10/18/2012 | 0.028 | | | 556,000 |
| 3990001686 | POMPANO BEACH | FL | | 10/18/2012 | 0.033 | 7,518 | 1,058 | 84,000 |
| 3990001687 | DOVER TWP | NJ | | 10/18/2012 | 0.033 | 41,003 | | 435,000 |
| 3990001692 | GRANDVILLE | MI | | 10/18/2012 | 0.038 | 16,494 | | 193,000 |
| 3990001693 | WINDHAM | NH | | 10/18/2012 | 0.028 | 33,528 | | 423,000 |
| 3990001694 | CARLISLE | PA | | 10/18/2012 | 0.033 | 62,027 | | 138,000 |
| 3990001695 | BELEN | NM | | 10/18/2012 | 0.030 | 2,111 | | 115,000 |
| 3990001700 | LA CROSSE | WI | | 10/18/2012 | 0.030 | | | 140,000 |
| 3990001702 | HAMPTON | VA | | 10/18/2012 | 0.033 | 7,992 | | 166,000 |
| 3990001705 | MARINA DEL REY | CA | | 10/18/2012 | 0.030 | 25,422 | | 817,500 |
| 3990001706 | THOUSAND OAKS CITY | CA | | 10/18/2012 | 0.030 | 11,544 | | 349,000 |
| 3990001724 | COLUMBUS | OH | | 10/18/2012 | 0.035 | 8,717 | | 120,000 |
| 3990001725 | ELK GROVE | CA | | 10/18/2012 | 0.045 | 21,339 | | 280,000 |
| 3990001730 | WASHINGTON | DC | | 10/18/2012 | 0.028 | | | 491,000 |
| 3990001739 | AUBURN | WA | | 10/18/2012 | 0.030 | 11,162 | | 308,000 |
| 3990001744 | LONGWOOD | FL | | 10/18/2012 | 0.025 | 93,106 | | 164,000 |
| 3990001753 | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 21,961 | | 271,000 |
| 3990001759 | ROSWELL | GA | | 10/18/2012 | 0.028 | 7,532 | | 220,000 |
| 3990001769 | WASHINGTON | DC | | 10/18/2012 | 0.033 | 27,779 | | 360,000 |
| 3990001771 | SEATTLE | WA | | 10/18/2012 | 0.035 | 13,890 | | 372,000 |
| 3990001775 | LITHONIA | GA | | 10/18/2012 | 0.030 | 13,911 | | 130,000 |
| 3990001779 | STEVENSVILLE | MD | | 10/18/2012 | 0.045 | 4,499 | | 127,000 |
| 3990001781 | JUPITER | FL | | 10/18/2012 | 0.040 | 14,944 | | 165,000 |
| 3990001804 | DENVER | CO | | 10/18/2012 | 0.033 | 59,693 | | 391,000 |
| 3990001805 | MORGANTOWN | WV | | 10/18/2012 | 0.035 | 13,434 | | 116,000 |
| 3990001810 | SAVANNAH | TN | | 10/18/2012 | 0.030 | 81,016 | | 165,000 |
| 3990001813 | SALEM | AL | | 10/18/2012 | 0.028 | 97,808 | | 228,000 |
| 3990001816 | ROSWELL | GA | | 10/18/2012 | 0.028 | 66,229 | | 234,000 |
| 3990001819 | MANHATTAN BEACH | CA | | 10/18/2012 | 0.028 | 67,962 | | 1,060,000 |
| 3990001821 | POMPANO BEACH | FL | | 10/18/2012 | 0.033 | | | 183,000 |
| 3990001824 | HIAWASSEE | GA | | 10/18/2012 | 0.045 | 9,208 | | 59,000 |
| 3990001826 | MANASSAS | VA | | 10/18/2012 | 0.025 | 20,539 | | 185,000 |
| 3990001830 | BYRON | MN | | 10/18/2012 | 0.045 | 2,976 | | 135,000 |
| 3990001831 | TORRANCE | CA | | 10/18/2012 | 0.030 | | | 594,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990001833 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.034 | 23,061 | | 328,000 |
| 3990001835 | LEXINGTON | OK | | 10/18/2012 | 0.032 | 32,420 | | 57,000 |
| 3990001846 | FARGO | ND | | 10/18/2012 | 0.030 | 2,868 | | 95,000 |
| 3990001862 | BEAVERTON | OR | | 10/18/2012 | 0.037 | 18,141 | | 179,000 |
| 3990001865 | CORAL GABLES | FL | | 10/18/2012 | 0.045 | 17,155 | | 390,000 |
| 3990001868 | FOUR SEASONS | MO | | 10/18/2012 | 0.030 | 13,309 | | 310,000 |
| 3990001881 | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.030 | 40,835 | | 415,000 |
| 3990001885 | BOONE | NC | | 10/18/2012 | 0.040 | 15,543 | | 72,900 |
| 3990001886 | RICHTON PARK | IL | | 10/18/2012 | 0.037 | 20,680 | | 161,000 |
| 3990001887 | CINNAMINSON | NJ | | 10/18/2012 | 0.030 | 2,595 | | 245,000 |
| 3990001891 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 21,506 | | 181,500 |
| 3990001897 | CENTREVILLE | VA | | 10/18/2012 | 0.033 | 65,964 | | 565,000 |
| 3990001901 | PHILADELPHIA | PA | | 10/18/2012 | 0.044 | 10,410 | | 147,000 |
| 3990001902 | DAVIE | FL | | 10/18/2012 | 0.036 | 1,771 | | 195,000 |
| 3990001903 | MEMPHIS | TN | | 10/18/2012 | 0.043 | 8,882 | | 204,000 |
| 3990001904 | SEATTLE | WA | | 10/18/2012 | 0.025 | 61,985 | | 425,000 |
| 3990001910 | LAKE ELMO | MN | | 10/18/2012 | 0.028 | 16,217 | 9,491 | 212,000 |
| 3990001911 | SAN BERNARDINO | CA | | 10/18/2012 | 0.042 | 3,513 | | 165,000 |
| 3990001914 | LADY LAKE | FL | | 10/18/2012 | 0.048 | 6,617 | | 67,000 |
| 3990001916 | PORTLAND | ME | | 10/18/2012 | 0.028 | 26,131 | 850 | 160,000 |
| 3990001917 | CAMPBELLSVILLE | KY | | 10/18/2012 | 0.033 | 20,434 | | 75,000 |
| 3990001926 | GULF BREEZE | FL | | 10/18/2012 | 0.035 | 7,403 | | 175,000 |
| 3990001928 | UNION CITY | CA | | 10/18/2012 | 0.030 | 22,582 | | 392,000 |
| 3990001929 | SALINAS | CA | | 10/18/2012 | 0.025 | 110,012 | | 650,000 |
| 3990001947 | WASHINGTON | DC | | 10/18/2012 | 0.028 | | | 465,000 |
| 3990001948 | KANSAS CITY | MO | | 10/18/2012 | 0.032 | 19,403 | | 97,000 |
| 3990001959 | EAU CLAIRE | WI | | 10/18/2012 | 0.025 | 3,559 | | 120,000 |
| 3990001961 | JOLIET | MT | | 10/18/2012 | 0.033 | 7,475 | | 60,000 |
| 3990001966 | MASSILLON | OH | | 10/18/2012 | 0.030 | 9,155 | | 222,000 |
| 3990001974 | MESA | AZ | | 10/18/2012 | 0.025 | 59,162 | | 123,000 |
| 3990001980 | MANASQUAN | NJ | | 10/18/2012 | 0.033 | 6,852 | | 293,000 |
| 3990001983 | GREELEY | CO | | 10/18/2012 | 0.040 | 11,674 | | 229,000 |
| 3990001986 | PEARL CITY | HI | | 10/18/2012 | 0.025 | 36,547 | | 432,000 |
| 3990001992 | WHITEFISH BAY | WI | | 10/18/2012 | 0.038 | 15,273 | | 333,000 |
| 3990001995 | BOCA RATON | FL | | 10/18/2012 | 0.035 | 22,040 | | 385,000 |
| 3990002004 | CHARLOTTE | NC | | 10/18/2012 | 0.028 | | | 179,000 |
| 3990002011 | ARLINGTON | VA | | 10/18/2012 | 0.035 | 16,017 | | 404,000 |
| 3990002020 | BEVERLY | MA | | 10/18/2012 | 0.028 | 55,484 | | 387,000 |
| 3990002021 | WILLIAMSTOWN | MA | | 10/18/2012 | 0.038 | 25,566 | | 192,000 |
| 3990002025 | JONESBORO | GA | | 10/18/2012 | 0.030 | 9,690 | | 161,000 |
| 3990002035 | MARSHALL | VA | | 10/18/2012 | 0.034 | | | 152,000 |
| 3990002041 | RICHMOND | VA | | 10/18/2012 | 0.030 | 31,945 | | 196,000 |
| 3990002047 | SEWELL | NJ | | 10/18/2012 | 0.039 | 6,362 | | 151,000 |
| 3990002051 | ST MICHAEL | MN | | 10/18/2012 | 0.028 | 4,877 | | 286,000 |
| 3990002053 | RIDGE | NY | | 10/18/2012 | 0.035 | 9,401 | | 209,000 |
| 3990002056 | MIAMI | FL | | 10/18/2012 | 0.028 | | | 345,000 |
| 3990002058 | MERRILLVILLE | IN | | 10/18/2012 | 0.030 | 258 | | 110,000 |
| 3990002061 | COCOA | FL | | 10/18/2012 | 0.040 | 7,332 | | 80,000 |
| 3990002066 | LAKE OSWEGO | OR | | 10/18/2012 | 0.033 | 3,450 | | 158,000 |
| 3990002072 | WATERLOO | IA | | 10/18/2012 | 0.028 | 24,353 | | 168,500 |
| 3990002073 | KINGFISHER | OK | | 10/18/2012 | 0.045 | 15,228 | | 79,500 |
| 3990002075 | TUJUNGA | CA | | 10/18/2012 | 0.030 | 138,016 | | 393,429 |
| 3990002076 | ATLANTA | GA | | 10/18/2012 | 0.038 | 24,371 | | 377,000 |
| 3990002082 | PEORIA | IL | | 10/18/2012 | 0.040 | 16,208 | | 160,000 |
| 3990002085 | MOUNTAIN LAKES | NJ | | 10/18/2012 | 0.028 | 87,691 | | 640,000 |
| 3990002086 | HOGANSBURG | NY | | 10/18/2012 | 0.035 | 24,855 | | 100,000 |
| 3990002088 | STRATFORD | NJ | | 10/18/2012 | 0.035 | 14,062 | | 133,000 |
| 3990002098 | DOUGLASS | KS | | 10/18/2012 | 0.028 | 62,811 | 4,245 | 109,000 |
| 3990002102 | YONKERS | NY | | 10/18/2012 | 0.032 | 6,907 | 1,500 | 256,000 |
| 3990002107 | MAUMEE | OH | | 10/18/2012 | 0.041 | 4,198 | | 145,000 |
| 3990002111 | IRVINGTON | NY | | 10/18/2012 | 0.030 | 35,938 | | 336,000 |
| 3990002124 | SPRINGVILLE | NY | | 10/18/2012 | 0.030 | 35,253 | | 255,000 |
| 3990002131 | MILWAUKEE | WI | | 10/18/2012 | 0.038 | 6,571 | | 97,000 |
| 3990002132 | WALLINGFORD | PA | | 10/18/2012 | 0.033 | 10,718 | | 204,000 |
| 3990002139 | MESA | AZ | | 10/18/2012 | 0.034 | 14,276 | | 111,000 |
| 3990002140 | BOCA RATON | FL | | 10/18/2012 | 0.036 | 3,499 | | 193,000 |
| 3990002147 | CORAL SPRINGS | FL | | 10/18/2012 | 0.038 | 13,231 | | 204,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990002152 | PLAINSBORO | NJ | | 10/18/2012 | 0.034 | | | 472,000 |
| 3990002153 | MARION | IL | | 10/18/2012 | 0.038 | 8,994 | | 85,000 |
| 3990002156 | SPRING HILL | FL | | 10/18/2012 | 0.037 | 31,713 | 2,490 | 132,000 |
| 3990002174 | MIAMI LAKES | FL | | 10/18/2012 | 0.028 | 183 | 2,200 | 243,000 |
| 3990002180 | CAMERON | NC | | 10/18/2012 | 0.051 | 17,956 | | 25,000 |
| 3990002183 | BUSHKILL | PA | | 10/18/2012 | 0.030 | 19,383 | | 157,000 |
| 3990002186 | MACHESNEY PARK | IL | | 10/18/2012 | 0.042 | 10,742 | | 115,000 |
| 3990002187 | SILVER SPRING | MD | | 10/18/2012 | 0.038 | 71,831 | | 382,000 |
| 3990002189 | DOWNINGTOWN | PA | | 10/18/2012 | 0.030 | 14,284 | | 393,000 |
| 3990002191 | FORT VALLEY | GA | | 10/18/2012 | 0.030 | 461 | | 79,000 |
| 3990002194 | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 138,044 | | 365,000 |
| 3990002196 | AUGUSTA | GA | | 10/18/2012 | 0.044 | 9,718 | | 191,000 |
| 3990002199 | OLLIE | IA | | 10/18/2012 | 0.040 | 21,531 | | 89,500 |
| 3990002214 | JANESVILLE | WI | | 10/18/2012 | 0.054 | 6,542 | | 95,000 |
| 3990002222 | STATEN ISLAND | NY | | 10/18/2012 | 0.045 | 17,091 | | 263,000 |
| 3990002232 | SAN CARLOS | CA | | 10/18/2012 | 0.028 | | | 744,000 |
| 3990002242 | AUGUSTA | KS | | 10/18/2012 | 0.030 | 11,636 | | 76,000 |
| 3990002247 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 21,979 | | 440,000 |
| 3990002249 | SAN JOSE CITY | CA | | 10/18/2012 | 0.035 | 34,468 | | 544,000 |
| 3990002257 | GRAY | ME | | 10/18/2012 | 0.038 | 8,650 | | 185,000 |
| 3990002260 | OVERLAND PARK | KS | | 10/18/2012 | 0.028 | 33,555 | | 227,000 |
| 3990002262 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 14,645 | | 105,000 |
| 3990002268 | ROCKPORT | MA | | 10/18/2012 | 0.030 | 28,252 | | 309,882 |
| 3990002282 | OLIVE BRANCH | MS | | 10/18/2012 | 0.035 | 20,817 | | 189,000 |
| 3990002287 | SMYRNA | GA | | 10/18/2012 | 0.033 | 33,689 | | 574,000 |
| 3990002290 | SLANESVILLE | WV | | 10/18/2012 | 0.028 | 42,079 | | 172,000 |
| 3990002291 | MATTHEWS | NC | | 10/18/2012 | 0.038 | 50,480 | | 354,003 |
| 3990002294 | SEATTLE | WA | | 10/18/2012 | 0.028 | 143,472 | | 650,000 |
| 3990002298 | EATONFIELD | WA | | 10/18/2012 | 0.028 | 40,000 | 10,000 | 468,000 |
| 3990002302 | ORANGE | NJ | | 10/18/2012 | 0.030 | 42,200 | | 265,000 |
| 3990002304 | SOUTH JORDAN | UT | | 10/18/2012 | 0.044 | 23,883 | | 180,000 |
| 3990002306 | EL DORADO | AR | | 10/18/2012 | 0.039 | 4,974 | | 175,000 |
| 3990002311 | CHASKA | MN | | 10/18/2012 | 0.033 | 18,191 | | 370,000 |
| 3990002314 | FOLSOM | PA | | 10/18/2012 | 0.038 | 11,488 | | 131,000 |
| 3990002317 | NORTH BRANFORD | CT | | 10/18/2012 | 0.035 | 4,091 | | 287,662 |
| 3990002318 | PLYMOUTH | MN | | 10/18/2012 | 0.028 | | | 218,000 |
| 3990002323 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.045 | 12,247 | | 341,000 |
| 3990002331 | TAHOLAH | WA | | 10/18/2012 | 0.038 | 33,144 | | 110,000 |
| 3990002340 | ROSWELL | GA | | 10/18/2012 | 0.035 | 59,239 | | 220,000 |
| 3990002342 | MAPLE GROVE | MN | | 10/18/2012 | 0.028 | 36,342 | | 144,000 |
| 3990002373 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 20,529 | | 265,000 |
| 3990002377 | NEW YORK | NY | | 10/18/2012 | 0.028 | 51,436 | | 105,000 |
| 3990002382 | ZEPHYRHILLS | FL | | 10/18/2012 | 0.050 | 22,230 | | 187,000 |
| 3990002388 | COOLIDGE | GA | | 10/18/2012 | 0.035 | 10,961 | | 85,500 |
| 3990002394 | LYNN HAVEN | FL | | 10/18/2012 | 0.036 | 6,307 | | 130,000 |
| 3990002412 | HUMBOLDT | IL | | 10/18/2012 | 0.042 | 18,358 | | 175,000 |
| 3990002418 | HUNTINGDON BEACH | CA | | 10/18/2012 | 0.042 | 10,515 | | 376,000 |
| 3990002421 | INDEPENDENCE | MO | | 10/18/2012 | 0.037 | 13,932 | | 132,000 |
| 3990002422 | ISSAQUAH | WA | | 10/18/2012 | 0.028 | 33,669 | | 357,570 |
| 3990002428 | CANTON | OH | | 10/18/2012 | 0.033 | 60,527 | | 131,000 |
| 3990002429 | HONOLULU | HI | | 10/18/2012 | 0.043 | 34,267 | | 290,000 |
| 3990002438 | COARSEGOLD | CA | | 10/18/2012 | 0.035 | 11,513 | | 121,000 |
| 3990002442 | EAST NORTHPORT | NY | | 10/18/2012 | 0.030 | 98,688 | | 347,520 |
| 3990002445 | SNELLVILLE | GA | | 10/18/2012 | 0.045 | 16,809 | | 196,000 |
| 3990002446 | SHELTON | CT | | 10/18/2012 | 0.037 | 19,862 | | 334,000 |
| 3990002449 | THOMASTON | CT | | 10/18/2012 | 0.039 | 34,508 | | 172,000 |
| 3990002456 | NOTI | OR | | 10/18/2012 | 0.041 | 10,513 | | 29,500 |
| 3990002460 | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 24,415 | | 160,000 |
| 3990002465 | MECHANICSBURG | PA | | 10/18/2012 | 0.033 | 10,413 | | 201,000 |
| 3990002469 | WILLIAMSVILLE | NY | | 10/18/2012 | 0.030 | 24,954 | 149 | 100,000 |
| 3990002475 | CENTER CITY | MN | | 10/18/2012 | 0.037 | 16,771 | | 170,057 |
| 3990002476 | MAMMOTH LAKES | CA | | 10/18/2012 | 0.028 | 43,502 | | 412,500 |
| 3990002477 | SITKA | AK | | 10/18/2012 | 0.035 | 78,032 | 49,117 | 275,000 |
| 3990002488 | MENASHA | WI | | 10/18/2012 | 0.035 | 8,010 | | 75,000 |
| 3990002489 | SAN JOS | CA | | 10/18/2012 | 0.030 | 45,343 | | 645,000 |
| 3990002490 | DAVENPORT | FL | | 10/18/2012 | 0.037 | 10,940 | | 198,000 |
| 3990002496 | PINEVILLE | LA | | 10/18/2012 | 0.028 | | | 233,177 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990002499 | VILLA RICA | GA | | 10/18/2012 | 0.030 | | | 179,900 |
| 3990002500 | MARION | IA | | 10/18/2012 | 0.028 | 83,149 | | 136,000 |
| 3990002504 | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.028 | 56,246 | | 630,000 |
| 3990002527 | ELKTON | MD | | 10/18/2012 | 0.030 | 49,281 | | 162,000 |
| 3990002530 | DUBLIN | OH | | 10/18/2012 | 0.030 | 66,528 | | 354,000 |
| 3990002535 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | | | 637,000 |
| 3990002538 | COFFEYVILLE | KS | | 10/18/2012 | 0.044 | 18,890 | | 126,000 |
| 3990002547 | PHOENIX | AZ | | 10/18/2012 | 0.039 | 9,259 | | 97,000 |
| 3990002552 | CASTLE ROCK | CO | | 10/18/2012 | 0.038 | 26,478 | | 205,000 |
| 3990002558 | ELLIJAY | GA | | 10/18/2012 | 0.033 | 18,338 | | 180,000 |
| 3990002559 | INDIANAPOLIS | IN | | 10/18/2012 | 0.030 | 40,903 | | 175,000 |
| 3990002574 | MUSKOGEE | OK | | 10/18/2012 | 0.030 | 9,491 | | 165,000 |
| 3990002575 | HAUGHTON | LA | | 10/18/2012 | 0.045 | | | 166,000 |
| 3990002582 | BARNHART | MO | | 10/18/2012 | 0.032 | 26,536 | 4,000 | 91,252 |
| 3990002584 | BAY SHORE | NY | | 10/18/2012 | 0.033 | 25,585 | | 224,000 |
| 3990002589 | DANVILLE | CA | | 10/18/2012 | 0.025 | | | 695,000 |
| 3990002591 | FARGO | ND | | 10/18/2012 | 0.030 | 84,072 | | 140,000 |
| 3990002600 | JACKSONVILLE | FL | | 10/18/2012 | 0.035 | 18,147 | | 47,000 |
| 3990002609 | N BABYLON | NY | | 10/18/2012 | 0.025 | 49,257 | | 220,000 |
| 3990002611 | LANCASTER | PA | | 10/18/2012 | 0.032 | 36 | | 124,000 |
| 3990002619 | AUBURN | WA | | 10/18/2012 | 0.028 | 48,827 | | 274,000 |
| 3990002620 | INDEPENDENCE | MO | | 10/18/2012 | 0.038 | 13,720 | | 112,000 |
| 3990002624 | MOUNT RAINIER | MD | | 10/18/2012 | 0.043 | 15,648 | | 94,529 |
| 3990002635 | MARYSVILLE | MI | | 10/18/2012 | 0.044 | 16,906 | | 159,000 |
| 3990002638 | PINELLAS PARK | FL | | 10/18/2012 | 0.030 | | | 145,000 |
| 3990002646 | KNOXVILLE | TN | | 10/18/2012 | 0.030 | 48,875 | | 311,331 |
| 3990002647 | ST ALBANS | NY | | 10/18/2012 | 0.035 | 29,622 | | 186,000 |
| 3990002650 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.033 | 2,000 | 1,009 | 171,000 |
| 3990002651 | SAN DIEGO | CA | | 10/18/2012 | 0.030 | 98,094 | | 740,000 |
| 3990002652 | BUFFALO GROVE | IL | | 10/18/2012 | 0.030 | 68,807 | 25,000 | 415,000 |
| 3990002654 | MAITLAND | FL | | 10/18/2012 | 0.038 | 4,010 | | 174,000 |
| 3990002657 | LOS ALAMITOS | CA | | 10/18/2012 | 0.028 | | | 418,000 |
| 3990002658 | SHREWSBURY | MA | | 10/18/2012 | 0.040 | 11,900 | | 253,000 |
| 3990002663 | HAUPPAUGE | NY | | 10/18/2012 | 0.028 | 118,764 | | 399,000 |
| 3990002672 | POINT REYES STATIO | CA | | 10/18/2012 | 0.028 | 17,702 | | 821,500 |
| 3990002692 | PORT ALLEN | LA | | 10/18/2012 | 0.044 | 4,093 | | 105,000 |
| 3990002702 | ELKHART | IN | | 10/18/2012 | 0.045 | 22,137 | | 87,000 |
| 3990002705 | COLLINS | MS | | 10/18/2012 | 0.037 | 8,778 | | 60,000 |
| 3990002713 | RICHMOND | CA | | 10/18/2012 | 0.035 | 67,996 | | 294,500 |
| 3990002716 | SHAWNEE | KS | | 10/18/2012 | 0.025 | 33,360 | | 233,000 |
| 3990002717 | HOBE SOUND | FL | | 10/18/2012 | 0.032 | 29,868 | | 230,000 |
| 3990002719 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 33,815 | | 1,150,000 |
| 3990002721 | BEND | OR | | 10/18/2012 | 0.044 | 7,585 | | 126,144 |
| 3990002728 | LIBERTYVILLE | IL | | 10/18/2012 | 0.038 | 3,127 | | 425,000 |
| 3990002734 | WOOLWICH | ME | | 10/18/2012 | 0.048 | 9,202 | | 165,000 |
| 3990002736 | ELK GROVE | CA | | 10/18/2012 | 0.028 | 80,066 | | 424,000 |
| 3990002737 | PONCHATOULA | LA | | 10/18/2012 | 0.043 | 4,861 | | 103,000 |
| 3990002746 | DENVER | CO | | 10/18/2012 | 0.030 | | | 391,000 |
| 3990002756 | LEESBURG | FL | | 10/18/2012 | 0.042 | 37,457 | | 415,000 |
| 3990002757 | ENGLISHTOWN | NJ | | 10/18/2012 | 0.028 | 7,352 | 2,055 | 232,000 |
| 3990002758 | MC LEAN | VA | | 10/18/2012 | 0.025 | 17,516 | | 875,000 |
| 3990002766 | DRUMS | PA | | 10/18/2012 | 0.046 | 3,621 | | 150,000 |
| 3990002767 | SAN JOSE | CA | | 10/18/2012 | 0.035 | 76,415 | | 406,000 |
| 3990002777 | RICHMOND | VA | | 10/18/2012 | 0.032 | 9,614 | | 125,178 |
| 3990002780 | EAST NORWICH | NY | | 10/18/2012 | 0.028 | 13,766 | | 315,000 |
| 3990002782 | MARSHFIELD | WI | | 10/18/2012 | 0.033 | 34,057 | | 125,000 |
| 3990002787 | FITCHBURG | MA | | 10/18/2012 | 0.047 | 9,358 | | 154,000 |
| 3990002791 | SOUTHPORT | CT | | 10/18/2012 | 0.030 | | | 1,050,000 |
| 3990002792 | TROY | MI | | 10/18/2012 | 0.030 | 78,695 | | 221,000 |
| 3990002796 | GUILFORD | MO | | 10/18/2012 | 0.034 | 10,310 | | 62,000 |
| 3990002797 | POST FALLS | ID | | 10/18/2012 | 0.030 | 47,962 | | 110,078 |
| 3990002800 | SNELLVILLE | GA | | 10/18/2012 | 0.043 | 9,395 | | 173,000 |
| 3990002801 | CIRCLE PINES | MN | | 10/18/2012 | 0.028 | | | 152,000 |
| 3990002816 | COLUMBIA | MD | | 10/18/2012 | 0.043 | 4,455 | | 138,909 |
| 3990002817 | OLD BETHPAGE | NY | | 10/18/2012 | 0.028 | 7,125 | | 417,000 |
| 3990002821 | NORTH BABYLON | NY | | 10/18/2012 | 0.035 | 17,264 | | 277,000 |
| 3990002838 | WHEATLAND | IN | | 10/18/2012 | 0.040 | 19,929 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990002847 | SEMINOLE | FL | | 10/18/2012 | 0.030 | 18,844 | | 217,042 |
| 3990002854 | BOWIE | MD | | 10/18/2012 | 0.040 | 12,567 | | 290,000 |
| 3990002868 | HICKORY | NC | | 10/18/2012 | 0.023 | 87,228 | | 377,411 |
| 3990002874 | FRESNO | CA | | 10/18/2012 | 0.030 | 87,285 | | 238,000 |
| 3990002878 | KELSEYVILLE | CA | | 10/18/2012 | 0.028 | | | 152,000 |
| 3990002887 | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.054 | 8,689 | | 125,000 |
| 3990002890 | PHOENIX | AZ | | 10/18/2012 | 0.043 | 14,290 | | 97,000 |
| 3990002894 | COLWICH | KS | | 10/18/2012 | 0.030 | 10,233 | | 115,000 |
| 3990002897 | TORRANCE | CA | | 10/18/2012 | 0.028 | 2,910 | | 387,000 |
| 3990002905 | FAIR OAKS | CA | | 10/18/2012 | 0.032 | 8,999 | | 240,000 |
| 3990002906 | VADNAIS HEIGHTS | MN | | 10/18/2012 | 0.030 | 176 | | 327,000 |
| 3990002919 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 3,776 | | 209,000 |
| 3990002927 | WINDSOR HEIGHTS | IA | | 10/18/2012 | 0.028 | 63,702 | | 131,659 |
| 3990002930 | EVANSTON | IL | | 10/18/2012 | 0.025 | 13,123 | 17,922 | 514,000 |
| 3990002932 | MONTICELLO | IA | | 10/18/2012 | 0.025 | 39,327 | | 211,921 |
| 3990002939 | FAIRFIELD | CA | | 10/18/2012 | 0.042 | 7,787 | | 303,000 |
| 3990002940 | MERRICK | NY | | 10/18/2012 | 0.030 | 15,559 | | 298,000 |
| 3990002942 | TEMPE | AZ | | 10/18/2012 | 0.035 | 39,830 | | 261,000 |
| 3990002944 | GILLETTE | WY | | 10/18/2012 | 0.028 | 32,718 | | 115,000 |
| 3990002948 | TUCSON | AZ | | 10/18/2012 | 0.028 | 21,456 | | 149,000 |
| 3990002953 | OAKLAND | CA | | 10/18/2012 | 0.028 | 40,965 | 1,500 | 850,000 |
| 3990002959 | NAPLES | FL | | 10/18/2012 | 0.032 | | | 235,696 |
| 3990002962 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.054 | 4,843 | | 296,236 |
| 3990002967 | SAYLORSBURG | PA | | 10/18/2012 | 0.028 | 28,845 | | 172,500 |
| 3990002968 | WEST DES MOINES | IA | | 10/18/2012 | 0.028 | 22,270 | | 132,285 |
| 3990002969 | GARY | IN | | 10/18/2012 | 0.048 | 15,537 | | 125,000 |
| 3990002974 | CITRUS HEIGHTS | CA | | 10/18/2012 | 0.040 | 25,450 | | 455,000 |
| 3990002976 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.035 | 6,893 | | 165,316 |
| 3990002981 | LAKE WORTH | FL | | 10/18/2012 | 0.040 | 6,710 | | 111,000 |
| 3990002988 | CAYUGA | IN | | 10/18/2012 | 0.042 | 27,196 | | 200,000 |
| 3990002991 | MONROE | NY | | 10/18/2012 | 0.033 | 18,914 | | 188,000 |
| 3990003002 | PHILADELPHIA | PA | | 10/18/2012 | 0.045 | 1,422 | | 85,000 |
| 3990003003 | TRUMBULL | CT | | 10/18/2012 | 0.028 | 22,567 | | 431,590 |
| 3990003006 | MORGAN HILL | CA | | 10/18/2012 | 0.028 | | | 638,000 |
| 3990003012 | AMBRIDGE | PA | | 10/18/2012 | 0.050 | 15,230 | | 40,656 |
| 3990003016 | WEST BABYLON | NY | | 10/18/2012 | 0.028 | 47,773 | | 229,000 |
| 3990003017 | TALLAHASSEE | FL | | 10/18/2012 | 0.030 | 11,408 | | 258,000 |
| 3990003020 | SCOTTSDALE | AZ | | 10/18/2012 | 0.025 | | | 204,000 |
| 3990003022 | MIAMI LAKE | FL | | 10/18/2012 | 0.030 | 148,782 | 1,211 | 370,000 |
| 3990003023 | BAY SHORE | NY | | 10/18/2012 | 0.028 | 30,694 | | 324,000 |
| 3990003035 | MT LAUREL TWP | NJ | | 10/18/2012 | 0.038 | 37,511 | | 141,000 |
| 3990003037 | RED LODGE | MT | | 10/18/2012 | 0.043 | 9,976 | | 61,500 |
| 3990003044 | JACKSON | MI | | 10/18/2012 | 0.035 | 21,153 | | 157,865 |
| 3990003057 | ATLANTA | GA | | 10/18/2012 | 0.028 | 92,767 | | 350,000 |
| 3990003061 | SEATTLE | WA | | 10/18/2012 | 0.033 | 15,191 | | 235,257 |
| 3990003076 | TAMPA | FL | | 10/18/2012 | 0.028 | 99,687 | | 513,000 |
| 3990003079 | WEAVERVILLE | CA | | 10/18/2012 | 0.038 | 2,276 | | 114,000 |
| 3990003082 | PUYALLUP | WA | | 10/18/2012 | 0.030 | 54,461 | | 222,759 |
| 3990003093 | SEVILLE | OH | | 10/18/2012 | 0.029 | 6,628 | | 129,000 |
| 3990003096 | HAWORTH | NJ | | 10/18/2012 | 0.035 | 31,360 | | 481,000 |
| 3990003104 | SAN ANSELMO | CA | | 10/18/2012 | 0.028 | 25,000 | | 1,297,000 |
| 3990003112 | SOUTH BERWICK | ME | | 10/18/2012 | 0.033 | 40,501 | | 260,000 |
| 3990003135 | FALLS CHURCH | VA | | 10/18/2012 | 0.038 | 20,774 | | 215,000 |
| 3990003139 | OAK ISLAND | NC | | 10/18/2012 | 0.025 | 3,768 | | 155,000 |
| 3990003140 | EDEN | NY | | 10/18/2012 | 0.028 | 18,878 | | 273,000 |
| 3990003142 | HAMPSTEAD | NC | | 10/18/2012 | 0.045 | 7,903 | | 83,202 |
| 3990003143 | PENSACOLA | FL | | 10/18/2012 | 0.028 | 37,142 | | 95,000 |
| 3990003144 | LANCASTER | OH | | 10/18/2012 | 0.040 | 38,188 | | 108,000 |
| 3990003145 | FRAMETOWN | WV | | 10/18/2012 | 0.044 | 9,749 | | 74,000 |
| 3990003153 | MARLTON | NJ | | 10/18/2012 | 0.042 | 43,937 | | 123,000 |
| 3990003156 | NORTH ATTLEBOROUGH | MA | | 10/18/2012 | 0.028 | 78,748 | | 364,000 |
| 3990003162 | PEORIA | IL | | 10/18/2012 | 0.038 | 24,716 | 214 | 325,000 |
| 3990003167 | OREGON HOUSE | CA | | 10/18/2012 | 0.028 | 41,054 | | 197,000 |
| 3990003171 | FALLS CHURCH | VA | | 10/18/2012 | 0.033 | 16,170 | | 342,507 |
| 3990003183 | EDMONDS | WA | | 10/18/2012 | 0.038 | 31,626 | | 275,000 |
| 3990003184 | INDIANAPOLIS | IN | | 10/18/2012 | 0.042 | 15,489 | | 90,000 |
| 3990003187 | BABYLON | NY | | 10/18/2012 | 0.028 | 13,044 | | 308,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990003189 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.030 | 2,825 | | 1,385,000 |
| 3990003191 | CLINTON | ME | | 10/18/2012 | 0.050 | 5,885 | | 135,988 |
| 3990003192 | PLYMOUTH | NY | | 10/18/2012 | 0.039 | 9,155 | | 78,000 |
| 3990003210 | ROCKLIN | CA | | 10/18/2012 | 0.033 | 30,996 | | 407,000 |
| 3990003217 | GLENCOE | MN | | 10/18/2012 | 0.028 | 40,178 | 7,667 | 152,412 |
| 3990003226 | ANAHEIM | CA | | 10/18/2012 | 0.044 | 7,061 | | 280,000 |
| 3990003245 | EAGAN | MN | | 10/18/2012 | 0.028 | 8,809 | | 197,000 |
| 3990003247 | GADSDEN | AL | | 10/18/2012 | 0.028 | 14,288 | | 124,772 |
| 3990003254 | HOMEWOOD | IL | | 10/18/2012 | 0.030 | 45,304 | | 133,962 |
| 3990003256 | NEWTOWN SQ | PA | | 10/18/2012 | 0.030 | 33,488 | | 383,357 |
| 3990003257 | WILMINGTON | DE | | 10/18/2012 | 0.028 | 12,061 | | 113,001 |
| 3990003259 | RAYNHAM | MA | | 10/18/2012 | 0.033 | 11,194 | | 230,000 |
| 3990003263 | NAPERVILLE | IL | | 10/18/2012 | 0.037 | 7,721 | | 253,161 |
| 3990003265 | HONOLULU | HI | | 10/18/2012 | 0.033 | 39,884 | | 310,000 |
| 3990003270 | GYPSUM | CO | | 10/18/2012 | 0.028 | 108,839 | | 310,000 |
| 3990003271 | POWHATAN | VA | | 10/18/2012 | 0.028 | 9,991 | | 177,519 |
| 3990003279 | PASADENA | CA | | 10/18/2012 | 0.030 | 75,627 | | 710,000 |
| 3990003281 | ATLANTA | GA | | 10/18/2012 | 0.030 | 33,718 | | 297,000 |
| 3990003289 | NEWTON | MA | | 10/18/2012 | 0.030 | 85,659 | | 634,000 |
| 3990003292 | BENICIA | CA | | 10/18/2012 | 0.033 | 30,761 | | 453,000 |
| 3990003296 | BARTLETT | TN | | 10/18/2012 | 0.044 | 3,782 | | 166,285 |
| 3990003313 | GUTTENBERG | NJ | | 10/18/2012 | 0.028 | 40,021 | | 413,400 |
| 3990003319 | BENSALEM | PA | | 10/18/2012 | 0.028 | 6,887 | | 202,000 |
| 3990003323 | FLAGSTAFF | AZ | | 10/18/2012 | 0.035 | 93,440 | | 400,000 |
| 3990003324 | PARK HILL | OK | | 10/18/2012 | 0.028 | | | 117,045 |
| 3990003325 | TWO HARBORS | MN | | 10/18/2012 | 0.043 | 9,597 | | 185,000 |
| 3990003326 | LAKE FOREST | CA | | 10/18/2012 | 0.030 | 18,095 | | 405,000 |
| 3990003341 | NORTH CHATHAM | MA | | 10/18/2012 | 0.030 | 61,537 | | 1,250,000 |
| 3990003343 | PEARL CITY | HI | | 10/18/2012 | 0.043 | 3,422 | | 110,454 |
| 3990003348 | FARMINGTON HILLS | MI | | 10/18/2012 | 0.033 | 13,533 | | 305,000 |
| 3990003350 | MARYVILLE | TN | | 10/18/2012 | 0.028 | 51,203 | | 92,000 |
| 3990003352 | SHERMAN | CT | | 10/18/2012 | 0.028 | | | 251,430 |
| 3990003353 | NEW YORK | NY | | 10/18/2012 | 0.028 | 88,144 | 30,000 | 1,150,000 |
| 3990003355 | RAMONA | CA | | 10/18/2012 | 0.030 | 16,242 | 15,000 | 296,000 |
| 3990003357 | VIRGINIA | MN | | 10/18/2012 | 0.041 | 3,123 | | 81,619 |
| 3990003359 | MT UNION | PA | | 10/18/2012 | 0.034 | 13,500 | | 49,442 |
| 3990003360 | PLAINVIEW | NY | | 10/18/2012 | 0.030 | 4,875 | | 393,000 |
| 3990003361 | JAMAICA | NY | | 10/18/2012 | 0.028 | 48,010 | | 341,000 |
| 3990003366 | EAGAN | MN | | 10/18/2012 | 0.030 | 39,617 | | 395,000 |
| 3990003369 | HANA | HI | | 10/18/2012 | 0.030 | 77,863 | | 263,000 |
| 3990003370 | HAVERSTRAW | NY | | 10/18/2012 | 0.045 | 72,606 | | 281,000 |
| 3990003376 | TUALATIN | OR | | 10/18/2012 | 0.033 | 49,571 | | 275,000 |
| 3990003382 | OCEANSIDE | CA | | 10/18/2012 | 0.028 | 42,508 | | 297,000 |
| 3990003385 | FREMONT | MI | | 10/18/2012 | 0.040 | | | 226,491 |
| 3990003389 | LANSDALE | PA | | 10/18/2012 | 0.042 | 5,303 | 685 | 280,000 |
| 3990003390 | LAKEWOOD | CO | | 10/18/2012 | 0.028 | 39,176 | | 147,913 |
| 3990003391 | OLATHE | KS | | 10/18/2012 | 0.041 | 2,268 | | 159,000 |
| 3990003397 | GLENDALE | CA | | 10/18/2012 | 0.045 | 43,553 | | 307,000 |
| 3990003400 | EL CERRITO | CA | | 10/18/2012 | 0.028 | 5,331 | | 476,000 |
| 3990003403 | CAZADERO | CA | | 10/18/2012 | 0.030 | 20,992 | | 341,000 |
| 3990003404 | MODESTO | CA | | 10/18/2012 | 0.033 | 9,365 | | 190,000 |
| 3990003406 | LEAWOOD | KS | | 10/18/2012 | 0.028 | 33,270 | | 475,000 |
| 3990003412 | CUYAHOGA FALLS | OH | | 10/18/2012 | 0.043 | 8,225 | | 101,784 |
| 3990003416 | ANAHEIM | CA | | 10/18/2012 | 0.028 | 40,653 | | 337,000 |
| 3990003417 | SANTA ROSA | CA | | 10/18/2012 | 0.037 | 25,392 | | 278,000 |
| 3990003418 | SUGAR HILL | GA | | 10/18/2012 | 0.028 | 25,461 | | 344,055 |
| 3990003430 | BURTONSVILLE | MD | | 10/18/2012 | 0.030 | 6,653 | | 459,000 |
| 3990003431 | SUNRISE | FL | | 10/18/2012 | 0.030 | 7,574 | | 123,000 |
| 3990003433 | CONWAY | AR | | 10/18/2012 | 0.033 | 1,616 | | 104,100 |
| 3990003436 | NORTH LOGAN | UT | | 10/18/2012 | 0.030 | 55,705 | | 751,360 |
| 3990003440 | KENNESAW | GA | | 10/18/2012 | 0.035 | 44,624 | | 185,310 |
| 3990003442 | RIVERDALE | GA | | 10/18/2012 | 0.043 | 18,839 | | 112,000 |
| 3990003443 | MIDLAND | MI | | 10/18/2012 | 0.033 | 44,088 | | 170,000 |
| 3990003445 | FAIRVIEW | UT | | 10/18/2012 | 0.038 | 8,160 | | 60,000 |
| 3990003448 | PAHOA | HI | | 10/18/2012 | 0.028 | 19,404 | | 90,500 |
| 3990003451 | PARKVILLE | MO | | 10/18/2012 | 0.035 | 12,886 | | 163,000 |
| 3990003457 | MIAMI | FL | | 10/18/2012 | 0.030 | 17,786 | | 193,260 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990003461 | HARTFORD | CT | | 10/18/2012 | 0.034 | 12,585 | | 164,382 |
| 3990003471 | PIONEER | CA | | 10/18/2012 | 0.028 | 82,257 | | 398,500 |
| 3990003472 | FALMOUTH | MA | | 10/18/2012 | 0.028 | 58,153 | 100 | 545,000 |
| 3990003475 | ASTORIA | NY | | 10/18/2012 | 0.050 | 79,934 | | 356,408 |
| 3990003477 | MANASQUAN | NJ | | 10/18/2012 | 0.030 | 28,948 | | 517,746 |
| 3990003481 | LYNNFIELD | MA | | 10/18/2012 | 0.028 | 8,959 | | 503,365 |
| 3990003487 | MIAMI | FL | | 10/18/2012 | 0.043 | 40,850 | | 215,000 |
| 3990003489 | ORANGE | CT | | 10/18/2012 | 0.028 | 55,144 | | 283,000 |
| 3990003499 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.025 | | | 357,095 |
| 3990003502 | ZUMBROTA | MN | | 10/18/2012 | 0.028 | 11,194 | | 158,942 |
| 3990003505 | NORMAN | OK | | 10/18/2012 | 0.030 | 36,250 | | 138,000 |
| 3990003523 | ELGIN | IL | | 10/18/2012 | 0.028 | 54,180 | | 288,000 |
| 3990003527 | CAMERON PARK | CA | | 10/18/2012 | 0.028 | 26,053 | | 367,000 |
| 3990003531 | MANALAPAN | NJ | | 10/18/2012 | 0.028 | 16,406 | | 298,000 |
| 3990003533 | BIG SKY | MT | | 10/18/2012 | 0.030 | 143,888 | 6,712 | 1,500,000 |
| 3990003536 | JORDAN | MN | | 10/18/2012 | 0.028 | 20,125 | 42,000 | 251,000 |
| 3990003538 | DALLAS | GA | | 10/18/2012 | 0.046 | 7,780 | | 137,000 |
| 3990003541 | GRANGER | IN | | 10/18/2012 | 0.028 | 75,637 | | 339,412 |
| 3990003544 | DERRY | NH | | 10/18/2012 | 0.038 | 21,165 | | 298,697 |
| 3990003553 | GREAT BEND | KS | | 10/18/2012 | 0.046 | 5,240 | | 112,430 |
| 3990003560 | JASPER | AL | | 10/18/2012 | 0.043 | 24,156 | | 205,452 |
| 3990003571 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 15,230 | | 82,000 |
| 3990003572 | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.038 | 61,527 | | 328,000 |
| 3990003573 | DULUTH | GA | | 10/18/2012 | 0.030 | 705 | 59,000 | 456,000 |
| 3990003582 | WOODRIDGE | IL | | 10/18/2012 | 0.045 | 53,519 | | 422,000 |
| 3990003584 | FALL BROOK | CA | | 10/18/2012 | 0.028 | | | 279,396 |
| 3990003592 | ORCHARD LAKE | MI | | 10/18/2012 | 0.030 | 10,836 | | 480,000 |
| 3990003593 | INGELWOOD | CA | | 10/18/2012 | 0.033 | 28,026 | | 217,000 |
| 3990003597 | NEW YORK | NY | | 10/18/2012 | 0.028 | 76,362 | | 617,000 |
| 3990003598 | MOORE | OK | | 10/18/2012 | 0.048 | 9,439 | | 89,000 |
| 3990003606 | MOORPARK CITY | CA | | 10/18/2012 | 0.028 | 32,705 | | 337,000 |
| 3990003611 | SILVER SPRING | MD | | 10/18/2012 | 0.034 | 7,482 | | 289,000 |
| 3990003613 | FOLEY | MN | | 10/18/2012 | 0.028 | 55,923 | | 118,823 |
| 3990003623 | OZONE PARK | NY | | 10/18/2012 | 0.030 | 26,560 | 3,400 | 349,000 |
| 3990003627 | BEND | OR | | 10/18/2012 | 0.028 | 52,482 | | 360,000 |
| 3990003630 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | | | 400,000 |
| 3990003634 | SANTA ROSA | CA | | 10/18/2012 | 0.028 | 62,060 | | 542,000 |
| 3990003650 | PORTOLA | CA | | 10/18/2012 | 0.049 | 10,714 | | 111,332 |
| 3990003651 | VISALIA | CA | | 10/18/2012 | 0.035 | | | 80,000 |
| 3990003652 | EAST ROCHESTER | NY | | 10/18/2012 | 0.046 | 6,099 | | 99,000 |
| 3990003656 | VINTON | IA | | 10/18/2012 | 0.028 | | | 180,000 |
| 3990003661 | ST LOUIS | MO | | 10/18/2012 | 0.038 | 8,988 | | 133,000 |
| 3990003662 | GRANITE CITY | IL | | 10/18/2012 | 0.040 | 32,907 | | 95,000 |
| 3990003669 | JEANERETTE | LA | | 10/18/2012 | 0.033 | 58,137 | 1,700 | 139,104 |
| 3990003671 | WINTER PARK | FL | | 10/18/2012 | 0.033 | 37,764 | | 233,000 |
| 3990003678 | FAIRFAX | VA | | 10/18/2012 | 0.034 | | | 362,000 |
| 3990003684 | THREE FORKS | MT | | 10/18/2012 | 0.043 | 99,100 | 800 | 475,956 |
| 3990003685 | GAINESVILLE | VA | | 10/18/2012 | 0.050 | 27,334 | | 174,000 |
| 3990003689 | LOGAN | NM | | 10/18/2012 | 0.040 | 9,865 | | 65,000 |
| 3990003710 | HUNTSVILLE | AL | | 10/18/2012 | 0.045 | 21,017 | | 193,135 |
| 3990003711 | BETHLEHEM | PA | | 10/18/2012 | 0.029 | 8,738 | | 85,000 |
| 3990003714 | NEW FAIRFIELD | CT | | 10/18/2012 | 0.028 | 8,294 | | 345,598 |
| 3990003717 | ASHEBORO | NC | | 10/18/2012 | 0.039 | 4,223 | | 87,570 |
| 3990003718 | BROOKLYN | NY | | 10/18/2012 | 0.038 | 16,962 | | 341,000 |
| 3990003719 | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.032 | 38,855 | | 146,000 |
| 3990003722 | TOPEKA | KS | | 10/18/2012 | 0.039 | 9,863 | | 62,618 |
| 3990003729 | QUOGUE | NY | | 10/18/2012 | 0.028 | 44,017 | | 548,500 |
| 3990003731 | LANDENBERG | PA | | 10/18/2012 | 0.030 | 50,691 | | 385,000 |
| 3990003733 | MOORHEAD | IA | | 10/18/2012 | 0.038 | 6,875 | | 41,512 |
| 3990003739 | TULSA | OK | | 10/18/2012 | 0.043 | 23,442 | | 350,000 |
| 3990003743 | KANSAS CITY | KS | | 10/18/2012 | 0.043 | 16,893 | | 55,500 |
| 3990003744 | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 21,202 | | 219,000 |
| 3990003748 | OVERLAND PARK | KS | | 10/18/2012 | 0.039 | 20,533 | | 145,000 |
| 3990003752 | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.028 | 46,769 | | 287,000 |
| 3990003765 | AUGUSTA | GA | | 10/18/2012 | 0.051 | 9,563 | | 65,000 |
| 3990003784 | BANNING | CA | | 10/18/2012 | 0.038 | 14,875 | | 125,000 |
| 3990003785 | PITTSBURGH | PA | | 10/18/2012 | 0.033 | 25,484 | | 76,233 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990003786 | TEANECK | NJ | | 10/18/2012 | 0.028 | 32,563 | | 343,000 |
| 3990003793 | SEWARD | NE | | 10/18/2012 | 0.053 | 4,838 | | 120,696 |
| 3990003794 | RIVERSIDE | CA | | 10/18/2012 | 0.035 | | | 304,000 |
| 3990003803 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 31,022 | | 571,000 |
| 3990003805 | NEW HAMPTON | IA | | 10/18/2012 | 0.028 | 60,985 | 231 | 85,000 |
| 3990003808 | GRAND JUNCTION | CO | | 10/18/2012 | 0.028 | 37,747 | | 226,000 |
| 3990003811 | TUCSON | AZ | | 10/18/2012 | 0.040 | 19,008 | | 144,000 |
| 3990003816 | CORTE MADERA | CA | | 10/18/2012 | 0.028 | 20,956 | | 740,000 |
| 3990003820 | PALM CITY | FL | | 10/18/2012 | 0.028 | 5,311 | | 113,000 |
| 3990003826 | LATON | CA | | 10/18/2012 | 0.044 | 4,322 | | 75,000 |
| 3990003834 | MECHANICSVILLE | VA | | 10/18/2012 | 0.044 | 28,544 | | 147,344 |
| 3990003837 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 15,399 | | 170,000 |
| 3990003846 | OAKLAND | CA | | 10/18/2012 | 0.035 | 1,055 | | 327,000 |
| 3990003850 | PLYMOUTH | MN | | 10/18/2012 | 0.036 | 5,040 | 2,000 | 155,000 |
| 3990003856 | CLIFTON | VA | | 10/18/2012 | 0.028 | 12,768 | | 466,310 |
| 3990003859 | CENTERPORT | NY | | 10/18/2012 | 0.028 | 77,342 | | 466,000 |
| 3990003863 | BELLEVUE | WA | | 10/18/2012 | 0.028 | 794 | 13,500 | 306,000 |
| 3990003872 | NEWTON | KS | | 10/18/2012 | 0.038 | 4,302 | | 38,000 |
| 3990003882 | STAMFORD | CT | | 10/18/2012 | 0.038 | | | 696,388 |
| 3990003888 | LOMBARD | IL | | 10/18/2012 | 0.028 | 25,374 | (151) | 189,900 |
| 3990003896 | RALEIGH | NC | | 10/18/2012 | 0.033 | 17,444 | | 155,014 |
| 3990003898 | WAMEGO | KS | | 10/18/2012 | 0.038 | 18,425 | | 180,000 |
| 3990003908 | EUGENE | OR | | 10/18/2012 | 0.040 | 9,318 | | 175,000 |
| 3990003910 | PARKERSBURG | WV | | 10/18/2012 | 0.025 | | | 142,666 |
| 3990003912 | ST LOUIS | MO | | 10/18/2012 | 0.034 | 23,713 | | 48,900 |
| 3990003916 | MAPLE GROVE | MN | | 10/18/2012 | 0.030 | 32,371 | 9,000 | 287,000 |
| 3990003918 | LAFAYETTE | IN | | 10/18/2012 | 0.035 | 38,789 | | 550,000 |
| 3990003927 | LIVONIA | MI | | 10/18/2012 | 0.028 | 5,088 | | 257,640 |
| 3990003931 | READING | PA | | 10/18/2012 | 0.035 | | | 59,492 |
| 3990003934 | RAMONA | CA | | 10/18/2012 | 0.033 | 29,624 | | 323,771 |
| 3990003936 | DENVER | CO | | 10/18/2012 | 0.025 | 18,939 | | 352,000 |
| 3990003940 | UNION | OH | | 10/18/2012 | 0.028 | | | 88,237 |
| 3990003942 | CATHEDRAL CITY | CA | | 10/18/2012 | 0.042 | 30,535 | | 276,000 |
| 3990003945 | DETROIT | MI | | 10/18/2012 | 0.045 | 10,149 | | 183,478 |
| 3990003947 | DURHAM | ME | | 10/18/2012 | 0.033 | 4,011 | | 158,000 |
| 3990003953 | COLLINSVILLE | IL | | 10/18/2012 | 0.039 | | | 305,000 |
| 3990003956 | MILL VALLEY CITY | CA | | 10/18/2012 | 0.033 | 69,906 | | 650,000 |
| 3990003962 | GRANBY | MA | | 10/18/2012 | 0.039 | 8,573 | | 175,391 |
| 3990003968 | MIDDLESEX TWP | PA | | 10/18/2012 | 0.030 | 10,964 | | 328,070 |
| 3990003969 | HENDERSONVILLE | NC | | 10/18/2012 | 0.028 | 49,861 | | 628,200 |
| 3990003971 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 44,499 | | 835,000 |
| 3990003972 | SAN JOSE | CA | | 10/18/2012 | 0.030 | 51,620 | | 760,000 |
| 3990003973 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | | | 425,000 |
| 3990003976 | ATLANTA | GA | | 10/18/2012 | 0.025 | 35,328 | | 367,000 |
| 3990003979 | KANSAS CITY | MO | | 10/18/2012 | 0.035 | 27,057 | | 139,902 |
| 3990003981 | ROSEVILLE | CA | | 10/18/2012 | 0.028 | | | 317,000 |
| 3990003990 | WEST HURLEY | NY | | 10/18/2012 | 0.028 | 43,872 | | 160,000 |
| 3990003993 | BILOXI | MS | | 10/18/2012 | 0.034 | 25,871 | | 278,000 |
| 3990003995 | SUSSEX | NJ | | 10/18/2012 | 0.028 | 39,130 | | 361,000 |
| 3990003998 | PISCATAWAY | NJ | | 10/18/2012 | 0.028 | 69,337 | | 312,000 |
| 3990004003 | LIVERMORE | CA | | 10/18/2012 | 0.028 | 27,097 | | 915,000 |
| 3990004009 | WOODSIDE | NY | | 10/18/2012 | 0.037 | 4,539 | | 333,000 |
| 3990004012 | HOPEWELL JUNCTION | NY | | 10/18/2012 | 0.028 | 9,498 | | 408,000 |
| 3990004018 | LINDENWOLD | NJ | | 10/18/2012 | 0.028 | 18,572 | | 101,000 |
| 3990004019 | BRENTWOOD | TN | | 10/18/2012 | 0.028 | 16,124 | | 344,000 |
| 3990004021 | WILLINGBORO | NJ | | 10/18/2012 | 0.030 | 14,947 | | 126,602 |
| 3990004034 | BIRMINGHAM | AL | | 10/18/2012 | 0.030 | 17,314 | | 162,000 |
| 3990004035 | GLENSIDE | PA | | 10/18/2012 | 0.028 | | | 320,902 |
| 3990004038 | EUREKA SPRINGS | AR | | 10/18/2012 | 0.034 | 292 | | 65,000 |
| 3990004051 | GARDEN CITY | NY | | 10/18/2012 | 0.028 | 76,405 | 26,847 | 1,060,000 |
| 3990004052 | GUIN | AL | | 10/18/2012 | 0.028 | 1,519 | | 125,000 |
| 3990004053 | CRANFORD | NJ | | 10/18/2012 | 0.028 | 2,618 | 1,580 | 382,000 |
| 3990004058 | COLUMBIA | CT | | 10/18/2012 | 0.038 | | | 299,193 |
| 3990004068 | PARLIN | NJ | | 10/18/2012 | 0.028 | 2,817 | | 250,290 |
| 3990004069 | WILDER | KY | | 10/18/2012 | 0.030 | 18,710 | | 85,000 |
| 3990004071 | MARLTON | NJ | | 10/18/2012 | 0.028 | 68,352 | | 341,000 |
| 3990004073 | MIDLAND PARK | NJ | | 10/18/2012 | 0.030 | 6,249 | | 433,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990004074 | OREGON | OH | | 10/18/2012 | 0.028 | 30,106 | | 104,000 |
| 3990004083 | LACEY | WA | | 10/18/2012 | 0.042 | | | 219,000 |
| 3990004089 | CARMICHAEL | CA | | 10/18/2012 | 0.028 | 74,353 | | 335,000 |
| 3990004092 | AUBURN | CA | | 10/18/2012 | 0.030 | 43,791 | | 407,000 |
| 3990004094 | ZEPHYR COVE | NV | | 10/18/2012 | 0.030 | 26,921 | | 465,000 |
| 3990004103 | PASSAIC | NJ | | 10/18/2012 | 0.030 | 17,850 | | 205,000 |
| 3990004105 | WRENTHAM | MA | | 10/18/2012 | 0.028 | 31,530 | | 402,000 |
| 3990004114 | CAMARILLO | CA | | 10/18/2012 | 0.028 | | | 428,000 |
| 3990004121 | CAPE CORAL | FL | | 10/18/2012 | 0.038 | 12,784 | | 115,000 |
| 3990004122 | GARDENENVILLE | NV | | 10/18/2012 | 0.028 | 16,620 | 5,006 | 525,000 |
| 3990004123 | RANCHO MIRAGE | CA | | 10/18/2012 | 0.033 | 23,539 | | 270,000 |
| 3990004124 | MARION | AR | | 10/18/2012 | 0.038 | 31,395 | | 256,882 |
| 3990004126 | NORTH BERGEN | NJ | | 10/18/2012 | 0.035 | 5,913 | | 435,000 |
| 3990004132 | ST LOUIS | MO | | 10/18/2012 | 0.028 | | | 245,000 |
| 3990004133 | NOVATO | CA | | 10/18/2012 | 0.028 | 9,297 | | 400,462 |
| 3990004136 | WHEELING | IL | | 10/18/2012 | 0.044 | 18,778 | 680 | 161,790 |
| 3990004138 | MAUMELLE | AR | | 10/18/2012 | 0.044 | 21,362 | | 386,000 |
| 3990004144 | HOPEWELL | VA | | 10/18/2012 | 0.039 | 29,396 | | 78,182 |
| 3990004145 | BALA CYNWYD | PA | | 10/18/2012 | 0.038 | 40,804 | | 363,000 |
| 3990004146 | NUTLEY | NJ | | 10/18/2012 | 0.042 | 41,075 | | 253,000 |
| 3990004152 | NEWTON | NJ | | 10/18/2012 | 0.033 | 12,362 | | 223,000 |
| 3990004154 | ARLEE | MT | | 10/18/2012 | 0.028 | 8,021 | | 81,990 |
| 3990004166 | KEOTA | IA | | 10/18/2012 | 0.035 | (5) | 3,400 | 80,000 |
| 3990004171 | BERGENFIELD BORO | NJ | | 10/18/2012 | 0.039 | 17,172 | | 348,000 |
| 3990004172 | PELICAN RAPIDS | MN | | 10/18/2012 | 0.033 | 14,400 | | 188,910 |
| 3990004175 | FAIR LAWN | NJ | | 10/18/2012 | 0.028 | 31,456 | | 500,000 |
| 3990004177 | LEAWOOD | KS | | 10/18/2012 | 0.030 | 26,528 | | 231,370 |
| 3990004181 | ROCKLIN | CA | | 10/18/2012 | 0.028 | 22,911 | | 354,000 |
| 3990004182 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 30,271 | | 153,766 |
| 3990004185 | BAYPORT | NY | | 10/18/2012 | 0.035 | 24,238 | | 290,000 |
| 3990004193 | WILMOT | NH | | 10/18/2012 | 0.028 | 11,264 | | 200,000 |
| 3990004195 | ROYAL OAK | MI | | 10/18/2012 | 0.028 | 9,829 | | 113,146 |
| 3990004196 | KISSIMMEE | FL | | 10/18/2012 | 0.033 | 15,922 | 405 | 96,694 |
| 3990004197 | BROKEN ARROW | OK | | 10/18/2012 | 0.028 | 26,763 | | 103,437 |
| 3990004198 | SHERIDAN | IN | | 10/18/2012 | 0.028 | 6,655 | | 228,930 |
| 3990004201 | SEFFNER | FL | | 10/18/2012 | 0.035 | 14,618 | | 188,000 |
| 3990004205 | RICHMOND | VA | | 10/18/2012 | 0.038 | 17,599 | | 88,236 |
| 3990004208 | MARION | CT | | 10/18/2012 | 0.030 | 36,340 | 9,000 | 265,000 |
| 3990004209 | CHICAGO | IL | | 10/18/2012 | 0.028 | 8,285 | | 126,000 |
| 3990004212 | WEST HAMPTON | NY | | 10/18/2012 | 0.028 | 21,069 | | 218,000 |
| 3990004213 | MURPHYSBORO | IL | | 10/18/2012 | 0.048 | 10,492 | 495 | 84,666 |
| 3990004215 | ROBBINSVILLE | NJ | | 10/18/2012 | 0.025 | 68,608 | | 525,000 |
| 3990004216 | SHERWOOD | AR | | 10/18/2012 | 0.039 | 12,267 | | 80,745 |
| 3990004219 | PLEASANT VIEW | UT | | 10/18/2012 | 0.042 | 17,853 | | 212,000 |
| 3990004220 | PROVIDENCE | RI | | 10/18/2012 | 0.043 | 3,620 | 5,499 | 75,917 |
| 3990004221 | WORCESTER | MA | | 10/18/2012 | 0.038 | 23,953 | | 247,000 |
| 3990004222 | NAMPA | ID | | 10/18/2012 | 0.033 | 42,700 | | 355,008 |
| 3990004223 | GRASS VALLEY | CA | | 10/18/2012 | 0.030 | 73,087 | | 924,000 |
| 3990004224 | HACKENSACK | NJ | | 10/18/2012 | 0.038 | 10,400 | 3,000 | 352,000 |
| 3990004227 | OAKLAND | CA | | 10/18/2012 | 0.028 | 54,717 | | 675,000 |
| 3990004230 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.028 | 4,800 | | 133,000 |
| 3990004231 | DECATUR | IL | | 10/18/2012 | 0.028 | 18,960 | | 93,850 |
| 3990004232 | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | | | 545,000 |
| 3990004235 | MARIETTA | GA | | 10/18/2012 | 0.038 | 53,342 | | 143,444 |
| 3990004238 | SOMERSET | NJ | | 10/18/2012 | 0.028 | 41,566 | | 292,000 |
| 3990004239 | LITTLETON | CO | | 10/18/2012 | 0.034 | 35,014 | | 222,000 |
| 3990004241 | SAVANNAH | GA | | 10/18/2012 | 0.048 | 15,312 | 1,555 | 100,000 |
| 3990004249 | WALNUT | CA | | 10/18/2012 | 0.028 | 27,353 | | 595,000 |
| 3990004250 | MAPLE GROVE | MN | | 10/18/2012 | 0.043 | 11,281 | | 250,000 |
| 3990004252 | OAKLAND | CA | | 10/18/2012 | 0.033 | 3,083 | | 328,000 |
| 3990004260 | BUFFALO | NY | | 10/18/2012 | 0.035 | 72,421 | | 335,580 |
| 3990004263 | YOUNG AMERICA | MN | | 10/18/2012 | 0.028 | 24,738 | | 194,000 |
| 3990004266 | MAHWAH | NJ | | 10/18/2012 | 0.028 | 93,640 | | 765,000 |
| 3990004269 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 1,045 | | 490,000 |
| 3990004270 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 5,752 | | 110,000 |
| 3990004272 | GRAYSON | GA | | 10/18/2012 | 0.042 | 14,524 | | 237,000 |
| 3990004274 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.033 | 6,411 | | 213,243 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990004281 | MEXICO | MO | | 10/18/2012 | 0.030 | 30,880 | 2,000 | 86,500 |
| 3990004283 | SOUTHINGTON | CT | | 10/18/2012 | 0.048 | 1,860 | | 122,000 |
| 3990004285 | BARSTOW | CA | | 10/18/2012 | 0.039 | 14,914 | | 90,908 |
| 3990004287 | NEW BRIGHTON | MN | | 10/18/2012 | 0.044 | 4,224 | | 200,000 |
| 3990004290 | FAIRFAX | VA | | 10/18/2012 | 0.028 | 72,488 | | 371,835 |
| 3990004293 | COLUMBUS | OH | | 10/18/2012 | 0.037 | 26,474 | | 66,000 |
| 3990004300 | VANCOUVER | WA | | 10/18/2012 | 0.045 | | | 149,000 |
| 3990004309 | WALNUT CREEK | CA | | 10/18/2012 | 0.035 | 5,484 | | 490,000 |
| 3990004313 | HOLLSOPPLE | PA | | 10/18/2012 | 0.035 | 32,610 | | 135,729 |
| 3990004314 | LYNBROOK | NY | | 10/18/2012 | 0.028 | 23,761 | | 371,780 |
| 3990004316 | POUGHKEEPSIE | NY | | 10/18/2012 | 0.030 | 39,916 | | 305,000 |
| 3990004317 | LENEXA | KS | | 10/18/2012 | 0.028 | 36,520 | 1,500 | 154,000 |
| 3990004321 | LYNN | MA | | 10/18/2012 | 0.040 | 27,653 | | 249,034 |
| 3990004329 | CINNAMINSON | NJ | | 10/18/2012 | 0.038 | 59,163 | | 197,000 |
| 3990004331 | MIAMI CITY | FL | | 10/18/2012 | 0.033 | | | 184,000 |
| 3990004335 | SCOTT CITY | MO | | 10/18/2012 | 0.033 | 53,070 | | 135,833 |
| 3990004336 | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 33,081 | | 183,000 |
| 3990004339 | FAIR OAKS | CA | | 10/18/2012 | 0.033 | 94,500 | | 270,000 |
| 3990004342 | SPRINGFIELD | IL | | 10/18/2012 | 0.048 | 4,501 | | 117,303 |
| 3990004343 | BUFFALO | MN | | 10/18/2012 | 0.036 | | | 304,065 |
| 3990004346 | POTOMAC | MD | | 10/18/2012 | 0.030 | 47,864 | | 484,876 |
| 3990004348 | ZUMBROTA | MN | | 10/18/2012 | 0.030 | 46,813 | | 163,000 |
| 3990004353 | HAYWARD | CA | | 10/18/2012 | 0.041 | 1,593 | | 450,000 |
| 3990004358 | WHITE PLAINS | NY | | 10/18/2012 | 0.043 | 61,026 | | 500,000 |
| 3990004362 | FREDERICKSBURG | VA | | 10/18/2012 | 0.042 | 5,392 | | 184,193 |
| 3990004367 | MILILANI | HI | | 10/18/2012 | 0.028 | 81,544 | | 367,341 |
| 3990004368 | HARTFORD | WI | | 10/18/2012 | 0.028 | 34,709 | | 223,806 |
| 3990004370 | WEST SALEM | WI | | 10/18/2012 | 0.025 | | | 285,000 |
| 3990004371 | BRIGHTON | MI | | 10/18/2012 | 0.030 | 41,425 | | 1,500,000 |
| 3990004377 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 50,538 | | 257,000 |
| 3990004380 | REDDING | CA | | 10/18/2012 | 0.028 | 44,727 | | 199,000 |
| 3990004390 | MONROE | NY | | 10/18/2012 | 0.033 | 33,032 | | 280,000 |
| 3990004401 | FREDERICKSBURG | VA | | 10/18/2012 | 0.030 | 25,573 | | 300,000 |
| 3990004403 | JEROME | ID | | 10/18/2012 | 0.033 | 63,931 | | 252,855 |
| 3990004405 | WILLOW GROVE | PA | | 10/18/2012 | 0.028 | | | 300,000 |
| 3990004407 | VERO BEACH | FL | | 10/18/2012 | 0.050 | 6,665 | | 164,000 |
| 3990004410 | LISLE | IL | | 10/18/2012 | 0.040 | 34,569 | | 307,000 |
| 3990004411 | CHEROKEE | IA | | 10/18/2012 | 0.043 | 64,128 | | 92,000 |
| 3990004417 | GLEN ELLYN | IL | | 10/18/2012 | 0.046 | 12,017 | | 220,256 |
| 3990004425 | DIX HILLS | NY | | 10/18/2012 | 0.045 | 77,743 | | 575,000 |
| 3990004427 | COCONUT CREEK | FL | | 10/18/2012 | 0.047 | 21,529 | | 143,000 |
| 3990004429 | KINGMAN | AZ | | 10/18/2012 | 0.035 | 58,915 | | 85,488 |
| 3990004431 | SUFFERN | NY | | 10/18/2012 | 0.028 | 78,309 | 8,380 | 325,000 |
| 3990004437 | BERNARDSVILLE | NJ | | 10/18/2012 | 0.045 | 53,780 | | 960,000 |
| 3990004438 | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.038 | 37,550 | | 519,000 |
| 3990004440 | KULA | HI | | 10/18/2012 | 0.040 | 74,500 | | 354,000 |
| 3990004445 | BATON ROUGE | LA | | 10/18/2012 | 0.030 | 72,716 | | 215,000 |
| 3990004449 | ROCKAWAY | NJ | | 10/18/2012 | 0.038 | 25,622 | | 318,000 |
| 3990004461 | SAYVILLE | NY | | 10/18/2012 | 0.035 | 15,257 | 1,480 | 282,000 |
| 3990004474 | GALT | CA | | 10/18/2012 | 0.047 | 34,156 | | 233,000 |
| 3990004477 | NEW YORK | NY | | 10/18/2012 | 0.030 | 31,906 | | 1,718,941 |
| 3990004478 | MENOMINEE | MI | | 10/18/2012 | 0.028 | | | 200,000 |
| 3990004479 | BROOKLYN PARK | MN | | 10/18/2012 | 0.025 | 6,057 | | 370,000 |
| 3990004480 | ORINDA | CA | | 10/18/2012 | 0.025 | 98,308 | | 780,000 |
| 3990004481 | CINCINNATI | OH | | 10/18/2012 | 0.028 | 39,995 | | 353,005 |
| 3990004484 | EAGAN | MN | | 10/18/2012 | 0.028 | 23,958 | | 531,000 |
| 3990004489 | CLARKSTON | MI | | 10/18/2012 | 0.028 | 40,767 | | 239,000 |
| 3990004492 | JOLIET | IL | | 10/18/2012 | 0.038 | | | 103,000 |
| 3990004500 | MANALAPAN | NJ | | 10/18/2012 | 0.030 | 79,387 | 3,000 | 405,000 |
| 3990004501 | NEW IBERIA | LA | | 10/18/2012 | 0.025 | | | 75,132 |
| 3990004502 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.033 | 36,929 | | 220,000 |
| 3990004503 | PORTAGE | IN | | 10/18/2012 | 0.036 | 10,764 | | 75,000 |
| 3990004511 | LEVITTOWN | NY | | 10/18/2012 | 0.028 | 77,470 | | 301,000 |
| 3990004512 | TORRANCE | CA | | 10/18/2012 | 0.038 | 40,288 | | 450,000 |
| 3990004513 | ALAMEDA | CA | | 10/18/2012 | 0.028 | 11,236 | 2,000 | 480,000 |
| 3990004531 | LYNN | MA | | 10/18/2012 | 0.038 | 20,844 | | 220,625 |
| 3990004536 | DULUTH | MN | | 10/18/2012 | 0.032 | 28,550 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990004537 | MAPLE GROVE | MN | | 10/18/2012 | 0.043 | 31,638 | | 189,000 |
| 3990004541 | CORONA | CA | | 10/18/2012 | 0.038 | 34,500 | | 528,000 |
| 3990004543 | TALLAHASSEE | FL | | 10/18/2012 | 0.028 | 9,891 | | 288,000 |
| 3990004544 | FITCHBURG | MA | | 10/18/2012 | 0.033 | 16,635 | | 594,203 |
| 3990004546 | HOLLIS | NY | | 10/18/2012 | 0.047 | 16,977 | | 255,000 |
| 3990004552 | BONITA | CA | | 10/18/2012 | 0.028 | 27,405 | | 500,000 |
| 3990004572 | GRESHAM | OR | | 10/18/2012 | 0.028 | 5,000 | | 423,000 |
| 3990004576 | OWASSO | OK | | 10/18/2012 | 0.033 | 33,476 | | 177,870 |
| 3990004578 | MARSHFIELD | MA | | 10/18/2012 | 0.028 | 16,427 | | 438,000 |
| 3990004582 | ROCKY HILL | CT | | 10/18/2012 | 0.025 | 4,667 | | 217,000 |
| 3990004583 | JERICHO | NY | | 10/18/2012 | 0.030 | 73,580 | | 585,000 |
| 3990004585 | ST JOSEPH | MO | | 10/18/2012 | 0.042 | 18,329 | | 99,705 |
| 3990004588 | WESTFIELD | NJ | | 10/18/2012 | 0.028 | 80,493 | 7,500 | 430,000 |
| 3990004589 | PHOENIX | AZ | | 10/18/2012 | 0.025 | 2,977 | | 202,725 |
| 3990004595 | NEW ORLEANS | LA | | 10/18/2012 | 0.028 | 15,035 | | 151,000 |
| 3990004598 | OAK BROOK | IL | | 10/18/2012 | 0.025 | | | 450,000 |
| 3990004610 | SCARBOROUGH | ME | | 10/18/2012 | 0.028 | 14,072 | | 407,790 |
| 3990004613 | WEISER | ID | | 10/18/2012 | 0.048 | 24,998 | | 158,130 |
| 3990004618 | DELRAY BEACH | FL | | 10/18/2012 | 0.035 | 3,115 | | 245,000 |
| 3990004622 | BROOKLYN PARK | MN | | 10/18/2012 | 0.048 | 15,627 | | 95,372 |
| 3990004623 | THOMPSONVILLE | IL | | 10/18/2012 | 0.028 | 9,708 | | 117,000 |
| 3990004625 | EDISON | NJ | | 10/18/2012 | 0.028 | 49,490 | 500 | 126,323 |
| 3990004628 | STREAMWOOD | IL | | 10/18/2012 | 0.030 | 48,720 | | 201,000 |
| 3990004630 | PIEDMONT | SD | | 10/18/2012 | 0.038 | 42,910 | 49,500 | 519,700 |
| 3990004632 | RIMFOREST | CA | | 10/18/2012 | 0.033 | 32,304 | | 174,000 |
| 3990004633 | REDDING | CA | | 10/18/2012 | 0.033 | | | 265,000 |
| 3990004636 | CAPISTRANO BEACH | CA | | 10/18/2012 | 0.028 | 72,921 | | 710,000 |
| 3990004639 | HOT SPRINGS NATION | AR | | 10/18/2012 | 0.028 | 45,670 | | 275,114 |
| 3990004641 | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 31,189 | | 185,790 |
| 3990004645 | TUCKAHOE | NY | | 10/18/2012 | 0.040 | 16,573 | | 341,000 |
| 3990004647 | ALAMO | CA | | 10/18/2012 | 0.028 | | | 910,000 |
| 3990004654 | STRATHAM | NH | | 10/18/2012 | 0.048 | 16,909 | | 205,000 |
| 3990004666 | CHAMPLIN | MN | | 10/18/2012 | 0.056 | 7,084 | | 490,000 |
| 3990004670 | PINEY FLATS | TN | | 10/18/2012 | 0.030 | 46,820 | | 155,000 |
| 3990004674 | WHEATLAND | WY | | 10/18/2012 | 0.038 | 17,579 | | 60,516 |
| 3990004677 | SAN DIEGO | CA | | 10/18/2012 | 0.048 | 37,175 | | 495,000 |
| 3990004685 | HOLLY SPRINGS | MS | | 10/18/2012 | 0.028 | 4,318 | | 96,325 |
| 3990004690 | TAOS | NM | | 10/18/2012 | 0.043 | 21,742 | | 341,734 |
| 3990004694 | WINCHESTER | MA | | 10/18/2012 | 0.028 | 132,087 | | 1,200,000 |
| 3990004695 | SILVER SPRING | MD | | 10/18/2012 | 0.034 | 3,935 | (100) | 185,000 |
| 3990004699 | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.039 | 24,565 | | 312,000 |
| 3990004703 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | 640,000 |
| 3990004712 | ORANGE PARK | FL | | 10/18/2012 | 0.038 | 27,882 | | 118,851 |
| 3990004715 | NORWALK | OH | | 10/18/2012 | 0.028 | 10,879 | | 170,000 |
| 3990004718 | MIAMI | FL | | 10/18/2012 | 0.044 | 21,070 | | 196,949 |
| 3990004720 | BOYNTON BEACH | FL | | 10/18/2012 | 0.028 | 66,471 | | 450,000 |
| 3990004725 | BROOKFIELD | WI | | 10/18/2012 | 0.028 | 19,907 | 2,100 | 412,000 |
| 3990004726 | PLEASANTVILLE | NY | | 10/18/2012 | 0.028 | 62,300 | | 588,000 |
| 3990004728 | NASHVILLE | TN | | 10/18/2012 | 0.028 | 40,097 | | 114,000 |
| 3990004733 | CHINO HILLS | CA | | 10/18/2012 | 0.028 | 49,145 | 25,000 | 493,000 |
| 3990004738 | STATEN ISLAND | NY | | 10/18/2012 | 0.041 | 7,527 | | 273,000 |
| 3990004743 | HOFFMAN ESTATES | IL | | 10/18/2012 | 0.028 | 37,044 | | 256,627 |
| 3990004750 | LA GRANGE | IL | | 10/18/2012 | 0.028 | 50,052 | 2,219 | 310,000 |
| 3990004751 | SAINT PETERS | MO | | 10/18/2012 | 0.028 | 9,100 | 2,900 | 229,767 |
| 3990004753 | GUILFORD | CT | | 10/18/2012 | 0.028 | 49,797 | | 675,000 |
| 3990004754 | ELMHURST | IL | | 10/18/2012 | 0.025 | 96,528 | | 439,679 |
| 3990004755 | TORRANCE | CA | | 10/18/2012 | 0.033 | 71,819 | | 540,000 |
| 3990004764 | CHATHAM | IL | | 10/18/2012 | 0.043 | 31,413 | | 245,000 |
| 3990004765 | PLAINFIELD | IL | | 10/18/2012 | 0.043 | | | 188,000 |
| 3990004770 | PUTNAM | CT | | 10/18/2012 | 0.028 | 53,177 | | 140,000 |
| 3990004772 | PHOENIX | AZ | | 10/18/2012 | 0.036 | 10,375 | | 126,220 |
| 3990004777 | STEVENSVILLE | MT | | 10/18/2012 | 0.028 | 69,997 | | 268,127 |
| 3990004779 | LULING | LA | | 10/18/2012 | 0.045 | 9,825 | | 114,000 |
| 3990004784 | FAYETTEVILLE | NC | | 10/18/2012 | 0.030 | 24,800 | 11,650 | 325,000 |
| 3990004785 | ROYAL PALM BEACH | FL | | 10/18/2012 | 0.028 | 89,161 | | 360,000 |
| 3990004792 | BOZEMAN | MT | | 10/18/2012 | 0.033 | 24,588 | | 270,000 |
| 3990004796 | VALENCIA | PA | | 10/18/2012 | 0.030 | 35,021 | | 744,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990004798 | DECATUR | GA | | 10/18/2012 | 0.025 | 6,076 | | 363,016 |
| 3990004806 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 110,970 | | 340,000 |
| 3990004809 | SEWELL | NJ | | 10/18/2012 | 0.038 | 38,811 | | 349,000 |
| 3990004811 | TORRANCE | CA | | 10/18/2012 | 0.025 | | | 725,000 |
| 3990004812 | ARCADIA | CA | | 10/18/2012 | 0.039 | 17,762 | | 695,000 |
| 3990004824 | YPSILANTI | MI | | 10/18/2012 | 0.033 | 3,469 | | 185,160 |
| 3990004830 | BOKEELIA | FL | | 10/18/2012 | 0.028 | 11,788 | | 78,477 |
| 3990004847 | SOUTH ORANGE | NJ | | 10/18/2012 | 0.028 | 56,103 | | 560,000 |
| 3990004848 | FAYETTE | AL | | 10/18/2012 | 0.041 | 27 | | 40,830 |
| 3990004851 | RHINEBECK | NY | | 10/18/2012 | 0.049 | 17,422 | | 230,222 |
| 3990004857 | TUSTIN | CA | | 10/18/2012 | 0.028 | | | 920,000 |
| 3990004860 | RUNNING SPRINGS | CA | | 10/18/2012 | 0.035 | | | 239,000 |
| 3990004866 | SHAWNEE MISSION | KS | | 10/18/2012 | 0.035 | 53,220 | | 341,000 |
| 3990004882 | MILWAUKEE | WI | | 10/18/2012 | 0.035 | | | 261,000 |
| 3990004884 | VENTURA | CA | | 10/18/2012 | 0.030 | 19,571 | | 421,000 |
| 3990004886 | DICKSON | TN | | 10/18/2012 | 0.028 | 148,197 | | 200,000 |
| 3990004887 | WOODLAND HILLS | CA | | 10/18/2012 | 0.038 | 38,929 | | 650,000 |
| 3990004890 | CODY | WY | | 10/18/2012 | 0.028 | 19,824 | 6,606 | 222,480 |
| 3990004893 | MEDFORD | MA | | 10/18/2012 | 0.028 | 26,651 | | 440,938 |
| 3990004894 | APOPKA | FL | | 10/18/2012 | 0.033 | 16,493 | | 216,000 |
| 3990004896 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 40,040 | | 375,000 |
| 3990004901 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 21,549 | 700 | 183,929 |
| 3990004903 | BATESBURG | SC | | 10/18/2012 | 0.038 | 48,021 | | 61,000 |
| 3990004906 | BROOKLYN | NY | | 10/18/2012 | 0.030 | 26,766 | | 185,000 |
| 3990004908 | ROCHESTER | NY | | 10/18/2012 | 0.033 | 29,069 | | 228,000 |
| 3990004913 | LOWELL | MA | | 10/18/2012 | 0.028 | 40,157 | | 250,000 |
| 3990004914 | ATLANTA | GA | | 10/18/2012 | 0.040 | 27,116 | | 220,000 |
| 3990004916 | WATERBURY | CT | | 10/18/2012 | 0.046 | 1,792 | | 124,757 |
| 3990004922 | BALA CYNWYD | PA | | 10/18/2012 | 0.025 | 27,300 | 4,800 | 140,000 |
| 3990004931 | MACUNGIE | PA | | 10/18/2012 | 0.028 | 32,479 | | 132,429 |
| 3990004944 | MILLVALE | NJ | | 10/18/2012 | 0.034 | 3,308 | | 148,000 |
| 3990004950 | RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 65,300 | | 420,000 |
| 3990004951 | BROOKLYN | NY | | 10/18/2012 | 0.035 | 34,076 | | 300,759 |
| 3990004953 | VILLA PARK | CA | | 10/18/2012 | 0.028 | 8,503 | | 795,000 |
| 3990004960 | WALNUT | CA | | 10/18/2012 | 0.039 | 14,557 | | 412,000 |
| 3990004964 | ARBYRD | MO | | 10/18/2012 | 0.044 | 8,676 | | 35,000 |
| 3990004972 | CHUGIAK | AK | | 10/18/2012 | 0.042 | 21,747 | | 153,000 |
| 3990004974 | ASHBURN | VA | | 10/18/2012 | 0.028 | | | 525,500 |
| 3990004982 | CARVER | MN | | 10/18/2012 | 0.030 | 7,647 | | 192,000 |
| 3990004984 | LEXINGTON | OH | | 10/18/2012 | 0.028 | 14,318 | | 99,040 |
| 3990004989 | LINCOLN | NE | | 10/18/2012 | 0.028 | | | 150,000 |
| 3990004994 | SPARKS GLENCOE | MD | | 10/18/2012 | 0.035 | | | 475,000 |
| 3990005002 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 15,032 | | 128,000 |
| 3990005007 | KENNESAW | GA | | 10/18/2012 | 0.038 | 25,356 | | 215,000 |
| 3990005009 | HASTINGS | MN | | 10/18/2012 | 0.033 | 28,628 | | 232,000 |
| 3990005010 | EVANSTON | IL | | 10/18/2012 | 0.028 | | | 374,776 |
| 3990005014 | HIGHLAND PARK | IL | | 10/18/2012 | 0.028 | | | 336,000 |
| 3990005017 | HINSDALE | IL | | 10/18/2012 | 0.028 | 128,021 | | 648,000 |
| 3990005019 | MIRA LOMA | CA | | 10/18/2012 | 0.028 | | 90,379 | 231,238 |
| 3990005031 | COLLEGE CORNER | OH | | 10/18/2012 | 0.030 | 26,380 | | 452,351 |
| 3990005032 | ALABASTER | AL | | 10/18/2012 | 0.025 | 35,150 | | 199,000 |
| 3990005033 | RANCHO CUCAMONGA | CA | | 10/18/2012 | 0.028 | 105,436 | | 510,000 |
| 3990005038 | DIAMOND BAR | CA | | 10/18/2012 | 0.035 | 128,847 | | 499,000 |
| 3990005040 | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 43,619 | | 560,000 |
| 3990005054 | SPARKS | NV | | 10/18/2012 | 0.040 | 12,334 | | 157,583 |
| 3990005064 | ANAHEIM | CA | | 10/18/2012 | 0.053 | 44,567 | | 269,579 |
| 3990005065 | YULEE | FL | | 10/18/2012 | 0.028 | 30,189 | | 273,000 |
| 3990005076 | KEY WEST | FL | | 10/18/2012 | 0.047 | 37,220 | 95 | 205,000 |
| 3990005085 | CHARLOTTE | NC | | 10/18/2012 | 0.030 | 4,136 | | 121,840 |
| 3990005087 | BOHEMIA | NY | | 10/18/2012 | 0.039 | 16,805 | | 355,000 |
| 3990005091 | WOBURN | MA | | 10/18/2012 | 0.030 | | | 328,000 |
| 3990005094 | MOUNT SINAI | NY | | 10/18/2012 | 0.028 | 48,376 | | 314,000 |
| 3990005102 | POMPANO BEACH | FL | | 10/18/2012 | 0.028 | 43,262 | | 482,400 |
| 3990005107 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 18,865 | | 318,000 |
| 3990005111 | ANAHEIM | CA | | 10/18/2012 | 0.038 | 45,370 | | 414,000 |
| 3990005123 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 36,397 | | 333,000 |
| 3990005124 | BENICIA | CA | | 10/18/2012 | 0.038 | 4,239 | | 540,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990005135 | BUCKHEAD | GA | | 10/18/2012 | 0.028 | 9,533 | 8,200 | 525,000 |
| 3990005138 | BARNEGAT TWP | NJ | | 10/18/2012 | 0.030 | 29,200 | | 350,000 |
| 3990005142 | NEW HOPE | PA | | 10/18/2012 | 0.028 | 31,167 | | 315,861 |
| 3990005144 | LANSING | IL | | 10/18/2012 | 0.038 | 9,143 | 4,300 | 132,000 |
| 3990005146 | SULPHUR | LA | | 10/18/2012 | 0.048 | 3,815 | | 257,000 |
| 3990005150 | KEYTESVILLE | MO | | 10/18/2012 | 0.028 | 58,142 | | 185,000 |
| 3990005151 | DANBURY | CT | | 10/18/2012 | 0.046 | 5,822 | | 75,000 |
| 3990005155 | HOLLISTER | MO | | 10/18/2012 | 0.040 | 28,983 | | 163,900 |
| 3990005160 | PLAINVIEW | NY | | 10/18/2012 | 0.033 | 17,200 | | 388,000 |
| 3990005172 | WARWICK | RI | | 10/18/2012 | 0.040 | 25,279 | | 163,000 |
| 3990005173 | HERMITAGE | PA | | 10/18/2012 | 0.038 | 47,119 | | 241,626 |
| 3990005186 | ANCHORAGE | AK | | 10/18/2012 | 0.028 | 48,670 | 28,106 | 329,000 |
| 3990005190 | NEW HAVEN | CT | | 10/18/2012 | 0.049 | 9,493 | | 193,088 |
| 3990005192 | NORTH LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 16,627 | | 118,000 |
| 3990005194 | CARTERSVILLE | GA | | 10/18/2012 | 0.050 | 4,268 | | 164,500 |
| 3990005197 | AGAWAM | MA | | 10/18/2012 | 0.045 | 10,901 | | 100,000 |
| 3990005200 | MONROE TWP | NJ | | 10/18/2012 | 0.033 | 105,487 | | 250,000 |
| 3990005202 | EAST MOLINE | IL | | 10/18/2012 | 0.044 | 5,444 | | 123,000 |
| 3990005204 | TUCSON | AZ | | 10/18/2012 | 0.030 | 41,325 | 36,625 | 295,651 |
| 3990005214 | ANNVILLE | PA | | 10/18/2012 | 0.038 | 14,844 | | 130,073 |
| 3990005216 | FLAGSTAFF | AZ | | 10/18/2012 | 0.036 | 10,006 | | 264,220 |
| 3990005232 | EAST LONGMEADOW | MA | | 10/18/2012 | 0.050 | 32,736 | | 460,000 |
| 3990005236 | CENTRAL VALLEY | NY | | 10/18/2012 | 0.040 | 53,434 | | 635,000 |
| 3990005249 | CHICAGO | IL | | 10/18/2012 | 0.030 | 11,585 | | 245,000 |
| 3990005250 | WEST MILFORD | NJ | | 10/18/2012 | 0.043 | 64,623 | | 465,000 |
| 3990005254 | HALLSTEAD | PA | | 10/18/2012 | 0.028 | 33,788 | | 94,000 |
| 3990005259 | THIENSVILLE | WI | | 10/18/2012 | 0.028 | | | 480,000 |
| 3990005263 | FRESNO | CA | | 10/18/2012 | 0.030 | 29,431 | | 396,190 |
| 3990005264 | RICHMOND | VA | | 10/18/2012 | 0.045 | 1,491 | | 312,000 |
| 3990005269 | CULVER CITY | CA | | 10/18/2012 | 0.028 | 27,303 | | 690,000 |
| 3990005279 | NEW IPSWICH | NH | | 10/18/2012 | 0.040 | 2,932 | | 135,740 |
| 3990005282 | FREDERICKSBURG | VA | | 10/18/2012 | 0.028 | 12,977 | | 261,201 |
| 3990005283 | POLLOCK PINES | CA | | 10/18/2012 | 0.028 | 99,664 | | 409,630 |
| 3990005284 | HERMOSA BEACH | CA | | 10/18/2012 | 0.038 | 93,453 | | 650,000 |
| 3990005285 | MASTIC | NY | | 10/18/2012 | 0.043 | 20,520 | | 196,069 |
| 3990005299 | SAN CLEMENTE | CA | | 10/18/2012 | 0.028 | 52,092 | | 399,000 |
| 3990005306 | APOPKA | FL | | 10/18/2012 | 0.030 | 31,385 | 244 | 156,140 |
| 3990005307 | OROVILLE | CA | | 10/18/2012 | 0.025 | 11,441 | | 165,000 |
| 3990005309 | PORT LUDLOW | WA | | 10/18/2012 | 0.028 | 2,910 | | 435,000 |
| 3990005327 | CYPRESS | CA | | 10/18/2012 | 0.048 | 16,816 | | 418,000 |
| 3990005339 | BOULDER | CO | | 10/18/2012 | 0.033 | 19,799 | | 720,000 |
| 3990005340 | JACKSONVILLE | NC | | 10/18/2012 | 0.049 | 11,002 | | 75,000 |
| 3990005344 | SAN DIEGO | CA | | 10/18/2012 | 0.047 | 44,710 | | 361,000 |
| 3990005345 | AMBLER | PA | | 10/18/2012 | 0.028 | 23,659 | | 234,000 |
| 3990005346 | WYOMING | MN | | 10/18/2012 | 0.028 | 18,057 | | 199,000 |
| 3990005352 | LOS OSOS | CA | | 10/18/2012 | 0.030 | 58,994 | | 602,000 |
| 3990005362 | VOLCANO | HI | | 10/18/2012 | 0.028 | 28,081 | | 129,000 |
| 3990005363 | HAMPTON | NH | | 10/18/2012 | 0.028 | 12,789 | | 280,000 |
| 3990005372 | CHESTNUT HILL | MA | | 10/18/2012 | 0.028 | 9,302 | | 409,137 |
| 3990005374 | UPPER SADDLE RIVER | NJ | | 10/18/2012 | 0.025 | 27,580 | 3,780 | 700,000 |
| 3990005375 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 82,985 | | 1,200,000 |
| 3990005384 | WILLIAMS | AZ | | 10/18/2012 | 0.028 | 107,697 | | 205,000 |
| 3990005389 | HULL | MA | | 10/18/2012 | 0.030 | 25,975 | | 210,507 |
| 3990005393 | CALIFON BORO | NJ | | 10/18/2012 | 0.038 | 39,489 | | 212,749 |
| 3990005394 | MONMOUTH | OR | | 10/18/2012 | 0.028 | 147,442 | | 719,000 |
| 3990005422 | ROCHESTER | MN | | 10/18/2012 | 0.025 | | | 221,325 |
| 3990005431 | OAKLAND | CA | | 10/18/2012 | 0.025 | 133,186 | | 550,000 |
| 3990005432 | JACKSON TOWNSHIP | PA | | 10/18/2012 | 0.043 | 12,597 | | 160,000 |
| 3990005434 | KANSAS CITY | MO | | 10/18/2012 | 0.038 | 14,393 | | 118,921 |
| 3990005438 | BYRON | IL | | 10/18/2012 | 0.028 | 16,374 | | 174,676 |
| 3990005440 | EDMONDS | WA | | 10/18/2012 | 0.025 | 56,822 | | 250,000 |
| 3990005459 | JAMAICA | NY | | 10/18/2012 | 0.030 | 30,661 | | 330,000 |
| 3990005466 | CORONA | CA | | 10/18/2012 | 0.038 | 31,483 | | 264,000 |
| 3990005467 | MURRIETA | CA | | 10/18/2012 | 0.033 | | | 370,000 |
| 3990005474 | BOCA RATON | FL | | 10/18/2012 | 0.028 | 10,947 | | 156,000 |
| 3990005476 | ARLEE | MT | | 10/18/2012 | 0.028 | 25,207 | | 149,984 |
| 3990005477 | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 26,352 | | 332,968 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990005481 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.028 | 25,955 | | 288,280 |
| 3990005496 | WOODBURY | MN | | 10/18/2012 | 0.028 | 66,554 | | 390,000 |
| 3990005509 | CHICAGO | IL | | 10/18/2012 | 0.030 | 38,124 | | 247,791 |
| 3990005513 | BOOTHWYN | PA | | 10/18/2012 | 0.028 | 39,878 | | 188,000 |
| 3990005517 | SYLMAR | CA | | 10/18/2012 | 0.028 | 3,457 | | 379,500 |
| 3990005525 | GERMANTOWN | NY | | 10/18/2012 | 0.028 | 40,653 | | 320,000 |
| 3990005526 | WEBSTER | NY | | 10/18/2012 | 0.033 | 17,875 | | 252,000 |
| 3990005532 | GRANGER | IN | | 10/18/2012 | 0.041 | 12,027 | | 237,080 |
| 3990005537 | WOODBRIDGE | VA | | 10/18/2012 | 0.030 | 43,746 | | 367,000 |
| 3990005540 | MIAMI | FL | | 10/18/2012 | 0.030 | 143,396 | | 740,000 |
| 3990005556 | HUNTINGTON STATION | NY | | 10/18/2012 | 0.038 | 14,643 | | 325,165 |
| 3990005564 | KINGS PARK | NY | | 10/18/2012 | 0.043 | 54,386 | | 635,000 |
| 3990005565 | NEW YORK | NY | | 10/18/2012 | 0.028 | 50,883 | | 760,000 |
| 3990005566 | MIAMI | FL | | 10/18/2012 | 0.030 | 18,250 | | 225,000 |
| 3990005572 | NORTHVALE | NJ | | 10/18/2012 | 0.038 | 40,843 | | 400,000 |
| 3990005573 | MANAWA | WI | | 10/18/2012 | 0.035 | 25,591 | | 315,000 |
| 3990005576 | NORTH HILLS | CA | | 10/18/2012 | 0.033 | 4,094 | | 375,000 |
| 3990005578 | BONNE TERRE | MO | | 10/18/2012 | 0.038 | 38,988 | | 460,000 |
| 3990005590 | STONEY POINT | NY | | 10/18/2012 | 0.038 | 10,862 | | 322,679 |
| 3990005598 | SUPERIOR | MT | | 10/18/2012 | 0.028 | 11,979 | | 131,000 |
| 3990005607 | UNION CITY | CA | | 10/18/2012 | 0.028 | | 20,000 | 720,000 |
| 3990005612 | CHANDLER | AZ | | 10/18/2012 | 0.038 | 25,551 | | 278,000 |
| 3990005621 | CENTER MORICHES | NY | | 10/18/2012 | 0.038 | 42,215 | | 273,123 |
| 3990005628 | MATTESON | IL | | 10/18/2012 | 0.033 | 17,708 | | 232,000 |
| 3990005635 | CHATSWORTH | CA | | 10/18/2012 | 0.030 | 65,963 | | 1,250,000 |
| 3990005643 | HICKORY | NC | | 10/18/2012 | 0.028 | 36,714 | | 155,371 |
| 3990005647 | STANTEN ISLAND | NY | | 10/18/2012 | 0.028 | 11,630 | | 308,404 |
| 3990005648 | CLEARWATER | FL | | 10/18/2012 | 0.028 | | | 310,296 |
| 3990005650 | MESA | AZ | | 10/18/2012 | 0.033 | 26,013 | | 311,000 |
| 3990005651 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 38,397 | | 413,000 |
| 3990005655 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.028 | 4,669 | | 229,000 |
| 3990005659 | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 77,111 | | 700,000 |
| 3990005665 | PLYMOUTH | MA | | 10/18/2012 | 0.028 | 98,380 | | 283,000 |
| 3990005666 | FAYETTEVILLE | GA | | 10/18/2012 | 0.038 | 17,432 | | 270,814 |
| 3990005671 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 49,883 | | 234,000 |
| 3990005672 | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 77,649 | | 345,000 |
| 3990005674 | DANBURY | CT | | 10/18/2012 | 0.030 | 49,905 | | 240,000 |
| 3990005681 | CHOCORUA | NH | | 10/18/2012 | 0.028 | 149,703 | | 241,000 |
| 3990005683 | CHILMARK | MA | | 10/18/2012 | 0.028 | 44,956 | | 920,000 |
| 3990005685 | HAMPTON | VA | | 10/18/2012 | 0.028 | 102,000 | | 320,000 |
| 3990005687 | FLORISSANT | MO | | 10/18/2012 | 0.033 | 20,759 | | 66,000 |
| 3990005696 | WESTPORT | CT | | 10/18/2012 | 0.028 | 26,000 | | 575,000 |
| 3990005698 | COLUMBUS | OH | | 10/18/2012 | 0.033 | 29,891 | | 69,019 |
| 3990005701 | ROSEMEAD | CA | | 10/18/2012 | 0.038 | 3,038 | | 430,000 |
| 3990005706 | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 41,020 | | 232,080 |
| 3990005707 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 31,887 | | 560,000 |
| 3990005708 | SOUTHFIELD | MI | | 10/18/2012 | 0.032 | 17,703 | | 228,000 |
| 3990005709 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 113,313 | | 290,500 |
| 3990005715 | EAST RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 49,150 | 2,000 | 168,000 |
| 3990005721 | BISBEE | AZ | | 10/18/2012 | 0.041 | 10,411 | | 96,000 |
| 3990005722 | EL CAJON | CA | | 10/18/2012 | 0.028 | 70,784 | | 725,000 |
| 3990005724 | FANWOOD | NJ | | 10/18/2012 | 0.035 | 13,445 | | 309,000 |
| 3990005726 | EUREKA | CA | | 10/18/2012 | 0.025 | 19,278 | | 333,000 |
| 3990005734 | OCEAN TWP | NJ | | 10/18/2012 | 0.028 | 107,418 | | 320,000 |
| 3990005736 | LIVERMORE | CA | | 10/18/2012 | 0.033 | 30,462 | | 442,718 |
| 3990005751 | EAST RUTHERFORD | NJ | | 10/18/2012 | 0.048 | 13,822 | | 252,219 |
| 3990005755 | DENVER | CO | | 10/18/2012 | 0.038 | 20,173 | | 145,000 |
| 3990005760 | ENCINO | CA | | 10/18/2012 | 0.028 | 11,945 | | 1,100,000 |
| 3990005761 | THORNWOOD | NY | | 10/18/2012 | 0.030 | 99,898 | | 530,000 |
| 3990005765 | GLENVILLE | PA | | 10/18/2012 | 0.025 | 101,708 | 1,200 | 425,000 |
| 3990005768 | DOUGLASTON | NY | | 10/18/2012 | 0.028 | 68,753 | | 1,150,000 |
| 3990005769 | PETALUMA | CA | | 10/18/2012 | 0.028 | 38,880 | | 385,000 |
| 3990005779 | ALTAMONTE SPRINGS | FL | | 10/18/2012 | 0.033 | | | 151,000 |
| 3990005782 | SANTA BARBARA | CA | | 10/18/2012 | 0.030 | 87,570 | | 1,350,000 |
| 3990005788 | MARTINSBURG | WV | | 10/18/2012 | 0.033 | 25,984 | | 135,000 |
| 3990005789 | BROOKFIELD | IL | | 10/18/2012 | 0.048 | 30,849 | | 368,000 |
| 3990005790 | BOWIE | MD | | 10/18/2012 | 0.028 | 39,565 | | 352,413 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990005798 | MORENO VALLEY | CA | | 10/18/2012 | 0.038 | 26,828 | | 202,000 |
| 3990005803 | CARLSBAD | CA | | 10/18/2012 | 0.028 | | | 640,000 |
| 3990005818 | ELMONT | NY | | 10/18/2012 | 0.038 | 65,592 | | 465,180 |
| 3990005824 | CEDAR KNOLLS | NJ | | 10/18/2012 | 0.028 | 10,384 | | 380,000 |
| 3990005825 | MAMMOTH LAKES | CA | | 10/18/2012 | 0.033 | 89,995 | | 435,000 |
| 3990005829 | WEED | CA | | 10/18/2012 | 0.030 | 34,617 | | 158,000 |
| 3990005835 | SIREN | WI | | 10/18/2012 | 0.028 | 31,760 | 6,500 | 100,000 |
| 3990005837 | COATESVILLE | PA | | 10/18/2012 | 0.028 | 18,993 | | 188,000 |
| 3990005838 | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.046 | 10,199 | | 80,000 |
| 3990005839 | VAN NUYS | CA | | 10/18/2012 | 0.028 | 73,739 | | 235,000 |
| 3990005841 | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 45,664 | | 349,574 |
| 3990005842 | UPPER MARLBORO | MD | | 10/18/2012 | 0.040 | 26,760 | | 171,588 |
| 3990005844 | BECKER | MN | | 10/18/2012 | 0.028 | | | 257,000 |
| 3990005848 | OAK HILL | VA | | 10/18/2012 | 0.028 | 126,007 | | 330,000 |
| 3990005852 | SHERIDAN | WY | | 10/18/2012 | 0.038 | 42,546 | | 350,000 |
| 3990005860 | COSTA MESA | CA | | 10/18/2012 | 0.028 | 129,259 | | 850,000 |
| 3990005870 | STRATHAM | NH | | 10/18/2012 | 0.038 | 69,007 | 5,000 | 375,000 |
| 3990005872 | MANALAPAN | NJ | | 10/18/2012 | 0.038 | 39,573 | | 113,000 |
| 3990005874 | SAN CLEMENTE | CA | | 10/18/2012 | 0.038 | 66,028 | | 820,000 |
| 3990005875 | GUILFORD | CT | | 10/18/2012 | 0.025 | | | 274,489 |
| 3990005881 | WESTFIELD | NJ | | 10/18/2012 | 0.030 | 44,703 | | 610,000 |
| 3990005883 | GOODYEAR | AZ | | 10/18/2012 | 0.033 | 25,578 | | 254,000 |
| 3990005884 | GYPSUM | CO | | 10/18/2012 | 0.030 | 61,527 | | 215,000 |
| 3990005886 | LARKSPUR | CO | | 10/18/2012 | 0.033 | 28,267 | | 331,000 |
| 3990005896 | GULF BREEZE | FL | | 10/18/2012 | 0.030 | 139,638 | | 224,000 |
| 3990005908 | LAKE ALMANOR | CA | | 10/18/2012 | 0.025 | 100,285 | | 1,000,000 |
| 3990005909 | LA VERNE | CA | | 10/18/2012 | 0.028 | 16,205 | | 600,000 |
| 3990005914 | STERLING | VA | | 10/18/2012 | 0.038 | 94,478 | | 325,000 |
| 3990005916 | NASHVILLE | TN | | 10/18/2012 | 0.036 | 12,102 | | 65,000 |
| 3990005918 | LANSDOWNE | VA | | 10/18/2012 | 0.033 | 49,610 | | 380,000 |
| 3990005921 | BELLEVUE | WA | | 10/18/2012 | 0.035 | 72,453 | | 850,000 |
| 3990005926 | WASHINGTON | DC | | 10/18/2012 | 0.030 | 27,834 | 685 | 251,000 |
| 3990005929 | GARNER | NC | | 10/18/2012 | 0.046 | 6,417 | | 132,942 |
| 3990005932 | MIAMI | FL | | 10/18/2012 | 0.045 | 27,169 | | 127,581 |
| 3990005935 | NORTHRIDGE | CA | | 10/18/2012 | 0.030 | 95,877 | | 495,000 |
| 3990005936 | REDONDO BEACH | CA | | 10/18/2012 | 0.030 | 55,391 | | 550,000 |
| 3990005940 | CHICO | CA | | 10/18/2012 | 0.028 | 118,883 | | 650,000 |
| 3990005942 | SCOTIA | NY | | 10/18/2012 | 0.028 | 39,688 | 913 | 89,000 |
| 3990005947 | LONG BEACH | CA | | 10/18/2012 | 0.050 | 21,130 | | 258,000 |
| 3990005949 | BLAUVELT | NY | | 10/18/2012 | 0.028 | 37,338 | 513 | 945,000 |
| 3990005950 | CAMPBELLSVILLE | KY | | 10/18/2012 | 0.028 | 19,129 | | 85,000 |
| 3990005958 | ORLANDO | FL | | 10/18/2012 | 0.028 | 93,055 | 3,039 | 278,000 |
| 3990005961 | COTTAGE GROVE | WI | | 10/18/2012 | 0.030 | | | 325,000 |
| 3990005962 | WESTFIELD | MA | | 10/18/2012 | 0.028 | 97,712 | | 287,000 |
| 3990005964 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 72,763 | | 1,185,000 |
| 3990005976 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.030 | 48,692 | | 1,200,000 |
| 3990005978 | CLAYTON | CA | | 10/18/2012 | 0.030 | 130,966 | | 485,000 |
| 3990005986 | PASSAIC CITY | NJ | | 10/18/2012 | 0.030 | 47,392 | | 250,000 |
| 3990005987 | COLLINGSWOOD | NJ | | 10/18/2012 | 0.028 | | | 203,000 |
| 3990005990 | PROVIDENCE FORGE | VA | | 10/18/2012 | 0.030 | 59,918 | | 585,000 |
| 3990005996 | STATEN ISLAND | NY | | 10/18/2012 | 0.043 | 8,594 | | 238,000 |
| 3990005997 | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 10,008 | | 182,917 |
| 3990005998 | EMERSON | NJ | | 10/18/2012 | 0.028 | 47,936 | 2,500 | 485,609 |
| 3990006001 | DURHAM | NC | | 10/18/2012 | 0.028 | 142,750 | 7,000 | 506,000 |
| 3990006002 | BETHPAGE | NY | | 10/18/2012 | 0.033 | 146,512 | 175 | 300,000 |
| 3990006008 | DENVER | CO | | 10/18/2012 | 0.028 | 33,296 | | 187,000 |
| 3990006013 | DOVER TWP | NJ | | 10/18/2012 | 0.040 | 10,896 | | 218,000 |
| 3990006015 | OCEANSIDE | CA | | 10/18/2012 | 0.028 | 23,500 | | 405,937 |
| 3990006022 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.028 | | | 650,000 |
| 3990006024 | VIRGINIA CITY | NV | | 10/18/2012 | 0.028 | 33,466 | | 185,000 |
| 3990006025 | WINTER SPRINGS | FL | | 10/18/2012 | 0.038 | 31,457 | | 185,007 |
| 3990006026 | MACOMB | MI | | 10/18/2012 | 0.038 | 6,589 | | 272,786 |
| 3990006028 | ALISO VIEJO | CA | | 10/18/2012 | 0.035 | 36,147 | | 405,000 |
| 3990006036 | MONTCLAIR | NJ | | 10/18/2012 | 0.028 | 85,680 | | 600,000 |
| 3990006040 | NORTHPORT | NY | | 10/18/2012 | 0.028 | 89,189 | | 525,000 |
| 3990006048 | BRAINERD | MN | | 10/18/2012 | 0.028 | | | 335,000 |
| 3990006055 | CRANBERRY TWP | PA | | 10/18/2012 | 0.028 | 32,653 | | 280,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990006059 | VENTURA | CA | | 10/18/2012 | 0.033 | 30,753 | | 298,000 |
| 3990006070 | SOUTHOLD | NY | | 10/18/2012 | 0.028 | 17,309 | | 485,000 |
| 3990006073 | ANAHEIM | CA | | 10/18/2012 | 0.028 | 45,800 | | 640,000 |
| 3990006074 | FITCHBURG | WI | | 10/18/2012 | 0.028 | 79,099 | | 215,000 |
| 3990006075 | HIGHLAND PARK | IL | | 10/18/2012 | 0.028 | 74,525 | | 420,000 |
| 3990006078 | MIAMI | FL | | 10/18/2012 | 0.028 | 32,774 | | 471,879 |
| 3990006081 | NEW YORK | NY | | 10/18/2012 | 0.047 | 20,330 | | 335,000 |
| 3990006086 | LOWER BURRELL | PA | | 10/18/2012 | 0.030 | 14,310 | | 93,057 |
| 3990006087 | BRANFORD | CT | | 10/18/2012 | 0.030 | 23,484 | | 235,000 |
| 3990006088 | YUCCA VALLEY | CA | | 10/18/2012 | 0.042 | 23,587 | | 265,000 |
| 3990006090 | LEVITTOWN | NY | | 10/18/2012 | 0.028 | 70,263 | | 330,000 |
| 3990006093 | HARRISON TOWN | NJ | | 10/18/2012 | 0.030 | 35,961 | | 330,000 |
| 3990006096 | MORENO VALLEY | CA | | 10/18/2012 | 0.030 | 26,930 | | 318,000 |
| 3990006104 | RIDLEY PARK | PA | | 10/18/2012 | 0.042 | 14,292 | | 171,000 |
| 3990006107 | WEST BLOOMFIELD | MI | | 10/18/2012 | 0.038 | 23,072 | | 280,157 |
| 3990006110 | GENEVA | OH | | 10/18/2012 | 0.045 | 11,113 | | 171,000 |
| 3990006111 | BAKERSFIELD | CA | | 10/18/2012 | 0.033 | 49,573 | | 401,000 |
| 3990006116 | OCEANSIDE | NY | | 10/18/2012 | 0.028 | 20,004 | | 384,515 |
| 3990006117 | ALLENTOWN | PA | | 10/18/2012 | 0.043 | 52,218 | | 110,000 |
| 3990006121 | LAKE RONKONKOMA | NY | | 10/18/2012 | 0.030 | 24,564 | | 302,000 |
| 3990006124 | SACRAMENTO | CA | | 10/18/2012 | 0.030 | 19,067 | | 238,000 |
| 3990006125 | CHATTANOOGA | TN | | 10/18/2012 | 0.049 | 6,534 | | 137,110 |
| 3990006129 | WOODLAND HILLS | CA | | 10/18/2012 | 0.040 | | | 585,000 |
| 3990006137 | WILMINGTON | NC | | 10/18/2012 | 0.043 | 9,925 | | 118,852 |
| 3990006138 | RICHMOND | VA | | 10/18/2012 | 0.025 | 33,735 | | 137,462 |
| 3990006142 | NEW BRUNSWICK | NJ | | 10/18/2012 | 0.028 | 74,056 | | 225,000 |
| 3990006143 | SAN DIEGO | CA | | 10/18/2012 | 0.044 | 22,758 | | 322,000 |
| 3990006144 | POLK CITY | IA | | 10/18/2012 | 0.028 | | | 148,000 |
| 3990006145 | CARSON CITY | NV | | 10/18/2012 | 0.045 | 14,676 | | 164,876 |
| 3990006153 | POTEAU | OK | | 10/18/2012 | 0.033 | 20,520 | | 79,601 |
| 3990006157 | LITTLE ROCK | AR | | 10/18/2012 | 0.049 | 13,561 | | 140,000 |
| 3990006158 | ALBRIGHTSVILLE | PA | | 10/18/2012 | 0.038 | 17,879 | | 140,000 |
| 3990006162 | HURON | SD | | 10/18/2012 | 0.046 | 10,427 | | 66,000 |
| 3990006165 | HILLSBORO | NH | | 10/18/2012 | 0.030 | | | 136,000 |
| 3990006166 | BONNERS FERRY | ID | | 10/18/2012 | 0.044 | 21,519 | | 45,500 |
| 3990006167 | FORT MEYERS | FL | | 10/18/2012 | 0.038 | 6,391 | | 127,000 |
| 3990006168 | COLLINGDALE | PA | | 10/18/2012 | 0.039 | 1,621 | | 93,000 |
| 3990006178 | EVANSVILLE | IN | | 10/18/2012 | 0.054 | 23,773 | | 360,000 |
| 3990006180 | GOLDEN VALLEY | MN | | 10/18/2012 | 0.028 | 75,740 | 200 | 151,000 |
| 3990006182 | MANCHESTER | CT | | 10/18/2012 | 0.049 | 15,508 | | 267,000 |
| 3990006185 | RIVERSIDE | WA | | 10/18/2012 | 0.042 | 11,707 | 1,600 | 159,632 |
| 3990006192 | CHERRY HILL | NJ | | 10/18/2012 | 0.030 | 70,275 | | 460,000 |
| 3990006195 | DURANGO | CO | | 10/18/2012 | 0.043 | 25,557 | | 286,285 |
| 3990006197 | CHESTERFIELD | MI | | 10/18/2012 | 0.038 | 28,045 | | 189,000 |
| 3990006203 | ESCONDIDO | CA | | 10/18/2012 | 0.030 | 49,531 | | 780,000 |
| 3990006205 | CUMMING | GA | | 10/18/2012 | 0.055 | 11,580 | | 140,351 |
| 3990006208 | GRAND JUNCTION | CO | | 10/18/2012 | 0.028 | 5,333 | | 223,000 |
| 3990006210 | EUREKA | CA | | 10/18/2012 | 0.028 | 17,928 | | 267,000 |
| 3990006211 | CHICAGO | IL | | 10/18/2012 | 0.046 | 9,325 | | 115,000 |
| 3990006212 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 97,552 | 3,000 | 702,000 |
| 3990006217 | TAMPA | FL | | 10/18/2012 | 0.043 | 20,812 | 2,500 | 40,000 |
| 3990006219 | RIVERSIDE | CA | | 10/18/2012 | 0.030 | 18,984 | | 247,000 |
| 3990006222 | GRANGER | IN | | 10/18/2012 | 0.028 | | | 300,000 |
| 3990006237 | ARTHUR | IL | | 10/18/2012 | 0.028 | 11,356 | | 120,000 |
| 3990006238 | GARNETT | KS | | 10/18/2012 | 0.038 | 48,812 | 5,000 | 100,000 |
| 3990006239 | JENNINGS | OK | | 10/18/2012 | 0.035 | 6,690 | | 65,900 |
| 3990006246 | DUBLIN | CA | | 10/18/2012 | 0.028 | 11,043 | | 785,000 |
| 3990006248 | GOSHEN | IN | | 10/18/2012 | 0.028 | 8,926 | | 80,539 |
| 3990006250 | QUARTZ HILL | CA | | 10/18/2012 | 0.038 | 26,766 | | 328,000 |
| 3990006251 | SAN DIEGO | CA | | 10/18/2012 | 0.035 | 13,050 | | 480,000 |
| 3990006253 | ROSWELL | GA | | 10/18/2012 | 0.028 | | | 460,000 |
| 3990006259 | PLYMOUTH | MN | | 10/18/2012 | 0.025 | | | 535,000 |
| 3990006263 | PURVIS | MS | | 10/18/2012 | 0.025 | 78,810 | | 158,000 |
| 3990006274 | DULUTH | GA | | 10/18/2012 | 0.030 | 32,786 | | 127,294 |
| 3990006275 | KANSAS CITY | MO | | 10/18/2012 | 0.025 | | | 295,000 |
| 3990006287 | LAUREL | MD | | 10/18/2012 | 0.042 | 20,561 | | 215,813 |
| 3990006291 | HOLLISTER | CA | | 10/18/2012 | 0.028 | 62,769 | | 618,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990006297 | CORAL SPRINGS | FL | | 10/18/2012 | 0.028 | 31,470 | | 270,156 |
| 3990006303 | WESTBROOKVILLE | NY | | 10/18/2012 | 0.043 | 17,294 | | 205,000 |
| 3990006305 | KENNEWICK | WA | | 10/18/2012 | 0.033 | 1,312 | | 224,664 |
| 3990006306 | CHICAGO | IL | | 10/18/2012 | 0.036 | 3,077 | | 422,000 |
| 3990006307 | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 41,314 | 5,000 | 434,000 |
| 3990006320 | REDMOND | OR | | 10/18/2012 | 0.046 | 11,502 | | 209,073 |
| 3990006333 | FALCON | CO | | 10/18/2012 | 0.028 | 24,281 | | 178,938 |
| 3990006340 | STOCKTON | CA | | 10/18/2012 | 0.034 | 13,165 | | 155,000 |
| 3990006344 | LIVONIA | MI | | 10/18/2012 | 0.028 | 1,861 | | 171,000 |
| 3990006346 | IDAHO SPRINGS | CO | | 10/18/2012 | 0.038 | 14,954 | | 235,000 |
| 3990006353 | STONEHAM | MA | | 10/18/2012 | 0.028 | 15,368 | | 546,000 |
| 3990006355 | FLOYDS KNOBS | IN | | 10/18/2012 | 0.044 | 69,264 | | 300,000 |
| 3990006359 | HONOLULU | HI | | 10/18/2012 | 0.030 | 38,148 | | 690,000 |
| 3990006366 | BRIDGETON | NJ | | 10/18/2012 | 0.033 | | | 300,000 |
| 3990006372 | LINDENHURST | NY | | 10/18/2012 | 0.030 | 55,072 | 2,000 | 305,000 |
| 3990006378 | ALISO VIEJO | CA | | 10/18/2012 | 0.028 | 40,578 | | 574,000 |
| 3990006380 | WICHITA | KS | | 10/18/2012 | 0.025 | 17,678 | | 136,412 |
| 3990006387 | PALENVILLE | NY | | 10/18/2012 | 0.028 | 46,000 | | 130,000 |
| 3990006389 | FOSTER | RI | | 10/18/2012 | 0.033 | 20,714 | | 317,000 |
| 3990006390 | POMONA | CA | | 10/18/2012 | 0.035 | 33,571 | | 370,000 |
| 3990006391 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | | | 284,000 |
| 3990006395 | CODY | WY | | 10/18/2012 | 0.028 | | | 212,000 |
| 3990006397 | HAYMARKET | VA | | 10/18/2012 | 0.033 | 14,629 | | 414,000 |
| 3990006407 | DULUTH | GA | | 10/18/2012 | 0.025 | 27,160 | | 487,000 |
| 3990006414 | BALLSTON LAKE | NY | | 10/18/2012 | 0.043 | 36,679 | | 297,131 |
| 3990006419 | PATCHOGUE | NY | | 10/18/2012 | 0.043 | 14,870 | | 334,535 |
| 3990006429 | WILDOMAR | CA | | 10/18/2012 | 0.040 | 23,248 | | 401,000 |
| 3990006436 | MIDLOTHIAN | VA | | 10/18/2012 | 0.028 | 49,520 | | 169,649 |
| 3990006440 | HALEIWA | HI | | 10/18/2012 | 0.030 | | | 450,000 |
| 3990006445 | MIAMI | FL | | 10/18/2012 | 0.028 | 59,653 | | 384,000 |
| 3990006450 | KANEOHE | HI | | 10/18/2012 | 0.028 | | | 820,000 |
| 3990006451 | EAST WHITELAND | PA | | 10/18/2012 | 0.028 | 13,808 | | 469,447 |
| 3990006453 | COLUMBUS | OH | | 10/18/2012 | 0.036 | 14,734 | | 184,012 |
| 3990006454 | BURLINGTON | NJ | | 10/18/2012 | 0.043 | 30,832 | | 336,000 |
| 3990006455 | MERRILL | WI | | 10/18/2012 | 0.043 | 23,051 | | 245,000 |
| 3990006458 | MILILANI | HI | | 10/18/2012 | 0.033 | 67,663 | 3,286 | 295,000 |
| 3990006459 | HAYESVILLE | NC | | 10/18/2012 | 0.028 | 22,683 | | 49,000 |
| 3990006460 | MARIETTA | GA | | 10/18/2012 | 0.028 | 6,467 | | 118,249 |
| 3990006466 | SOUTHEAST | NY | | 10/18/2012 | 0.028 | 33,289 | | 322,324 |
| 3990006474 | DALLESPORT | WA | | 10/18/2012 | 0.044 | 21,666 | | 193,000 |
| 3990006476 | CORDOVA | TN | | 10/18/2012 | 0.039 | 13,689 | | 189,255 |
| 3990006477 | CHICAGO | IL | | 10/18/2012 | 0.035 | 24,678 | | 205,000 |
| 3990006479 | SHENANGO TOWNSHIP | PA | | 10/18/2012 | 0.046 | 5,464 | | 115,189 |
| 3990006481 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 11,251 | | 257,354 |
| 3990006483 | BROOKLYN PARK | MN | | 10/18/2012 | 0.036 | 10,433 | | 197,000 |
| 3990006490 | DES MOINES | IA | | 10/18/2012 | 0.028 | 21,036 | 3,000 | 111,231 |
| 3990006498 | PLEASANT HILL | CA | | 10/18/2012 | 0.035 | 38,772 | | 466,215 |
| 3990006499 | WATSONVILLE | CA | | 10/18/2012 | 0.038 | 22,785 | | 439,000 |
| 3990006501 | MAHOPAC | NY | | 10/18/2012 | 0.028 | 50,443 | | 355,204 |
| 3990006506 | LOMPOC | CA | | 10/18/2012 | 0.028 | 9,800 | | 415,000 |
| 3990006512 | TINLEY PARK | IL | | 10/18/2012 | 0.035 | 50,005 | | 470,000 |
| 3990006516 | LAWTON | OK | | 10/18/2012 | 0.050 | 19,230 | | 113,000 |
| 3990006521 | PLAINFIELD | CT | | 10/18/2012 | 0.030 | | | 180,000 |
| 3990006523 | SOUTH GLASTONBURY | CT | | 10/18/2012 | 0.028 | 34,681 | | 515,000 |
| 3990006532 | WESTAMPTON | NJ | | 10/18/2012 | 0.028 | 3,000 | | 164,000 |
| 3990006539 | MOBILE | AL | | 10/18/2012 | 0.048 | 5,470 | | 116,000 |
| 3990006543 | LOS ANGELES | CA | | 10/18/2012 | 0.033 | 39,288 | | 361,500 |
| 3990006546 | BRISTOLVILLE | OH | | 10/18/2012 | 0.035 | 42,567 | | 115,000 |
| 3990006560 | APTOS | CA | | 10/18/2012 | 0.033 | 39,514 | | 505,000 |
| 3990006562 | TUCSON | AZ | | 10/18/2012 | 0.038 | 38,438 | | 200,920 |
| 3990006566 | SAN JOSE | CA | | 10/18/2012 | 0.030 | 67,717 | | 280,618 |
| 3990006567 | FLOSSMOOR | IL | | 10/18/2012 | 0.030 | 35,686 | | 190,281 |
| 3990006572 | GOLDEN VALLEY | AZ | | 10/18/2012 | 0.047 | 18,718 | | 118,000 |
| 3990006581 | DANBURY | CT | | 10/18/2012 | 0.040 | 37,660 | | 620,000 |
| 3990006589 | EL DORADO HILLS | CA | | 10/18/2012 | 0.028 | 24,131 | | 440,000 |
| 3990006600 | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 21,545 | | 240,000 |
| 3990006612 | WILKES BARRE | PA | | 10/18/2012 | 0.028 | 15,480 | | 250,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990006614 | GAITHERSBURG | MD | | 10/18/2012 | 0.033 | 50,803 | | 450,000 |
| 3990006616 | CARSON CITY | NV | | 10/18/2012 | 0.050 | 87,775 | | 390,000 |
| 3990006625 | FRESNO | CA | | 10/18/2012 | 0.033 | 21,460 | | 250,000 |
| 3990006626 | CHANHASSEN | MN | | 10/18/2012 | 0.025 | 1,000 | | 365,000 |
| 3990006632 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.025 | 234,097 | | 968,000 |
| 3990006636 | ST GEORGE | SC | | 10/18/2012 | 0.053 | 10,568 | | 86,000 |
| 3990006641 | LANCASTER | CA | | 10/18/2012 | 0.028 | 50,231 | | 138,000 |
| 3990006651 | MARMARTH | ND | | 10/18/2012 | 0.028 | 10,877 | | 140,000 |
| 3990006654 | AMERICAN CANYON | CA | | 10/18/2012 | 0.028 | 17,197 | | 311,626 |
| 3990006668 | ATLANTA | GA | | 10/18/2012 | 0.028 | 39,940 | | 755,000 |
| 3990006676 | STILWELL | KS | | 10/18/2012 | 0.033 | 18,961 | | 195,000 |
| 3990006685 | IRVINGTON | NJ | | 10/18/2012 | 0.028 | 33,049 | | 240,000 |
| 3990006687 | LOGANVILLE | GA | | 10/18/2012 | 0.045 | 22,397 | | 146,000 |
| 3990006700 | FOSTER CITY | CA | | 10/18/2012 | 0.028 | 60,424 | 10,000 | 840,000 |
| 3990006705 | PHILADELPHIA | PA | | 10/18/2012 | 0.045 | 69,996 | | 675,000 |
| 3990006706 | POTOMAC | MD | | 10/18/2012 | 0.028 | 49,164 | | 835,000 |
| 3990006710 | HERSHEY | PA | | 10/18/2012 | 0.038 | 14,262 | | 144,000 |
| 3990006713 | TUCSON | AZ | | 10/18/2012 | 0.035 | 2,752 | | 147,654 |
| 3990006718 | NOVATO | CA | | 10/18/2012 | 0.030 | 146,823 | | 1,043,750 |
| 3990006740 | CLIFFSIDE PARK | NJ | | 10/18/2012 | 0.033 | 28,401 | | 369,000 |
| 3990006744 | COLUMBUS | OH | | 10/18/2012 | 0.028 | 90,000 | | 478,000 |
| 3990006752 | FLORENCE | WI | | 10/18/2012 | 0.042 | | | 155,000 |
| 3990006758 | BULGER | PA | | 10/18/2012 | 0.038 | 77,000 | | 152,000 |
| 3990006765 | SYRACUSE | NY | | 10/18/2012 | 0.043 | 18,289 | | 125,176 |
| 3990006766 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 92,638 | | 357,873 |
| 3990006771 | CAVE CREEK | AZ | | 10/18/2012 | 0.025 | 74,447 | | 319,000 |
| 3990006772 | CLIFFSIDE PARK | NJ | | 10/18/2012 | 0.030 | 71,683 | | 350,000 |
| 3990006774 | LOS ANGELES | CA | | 10/18/2012 | 0.050 | 134,041 | | 498,500 |
| 3990006778 | WASHINGTON | DC | | 10/18/2012 | 0.038 | 25,145 | | 705,000 |
| 3990006780 | LA MESA | CA | | 10/18/2012 | 0.030 | 22,576 | | 450,000 |
| 3990006781 | WAKE FOREST | NC | | 10/18/2012 | 0.045 | 10,254 | | 155,000 |
| 3990006783 | SEQUIM | WA | | 10/18/2012 | 0.028 | 46,464 | | 261,604 |
| 3990006784 | NORTH BAY VILLAGE | FL | | 10/18/2012 | 0.035 | 11,121 | | 130,000 |
| 3990006796 | HIGH BRIDGE | NJ | | 10/18/2012 | 0.033 | 11,174 | | 209,000 |
| 3990006804 | MARLBOROUGH | MA | | 10/18/2012 | 0.028 | 20,504 | | 331,248 |
| 3990006814 | BRANDON | MS | | 10/18/2012 | 0.045 | 20,891 | | 127,286 |
| 3990006816 | CASTRO VALLEY | CA | | 10/18/2012 | 0.028 | | | 315,000 |
| 3990006820 | EVANSVILLE | IN | | 10/18/2012 | 0.043 | 20,962 | | 232,517 |
| 3990006824 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | | | 628,000 |
| 3990006826 | EAST HAMPTON | CT | | 10/18/2012 | 0.043 | 21,151 | | 353,316 |
| 3990006828 | PORT WASHINGTON | NY | | 10/18/2012 | 0.025 | 2,412 | | 850,000 |
| 3990006830 | PALM COAST | FL | | 10/18/2012 | 0.047 | 22,362 | | 240,000 |
| 3990006835 | BIG BEAR LAKE | CA | | 10/18/2012 | 0.028 | 22,050 | | 467,000 |
| 3990006840 | KANEOHE | HI | | 10/18/2012 | 0.030 | 29,630 | | 680,000 |
| 3990006853 | LAKE VIEW TERRACE | CA | | 10/18/2012 | 0.028 | 15,847 | | 378,391 |
| 3990006855 | IRVINE | CA | | 10/18/2012 | 0.028 | 5,595 | | 363,359 |
| 3990006861 | ROWLAND HEIGHTS | CA | | 10/18/2012 | 0.038 | 24,316 | | 310,081 |
| 3990006862 | RIO VISTA | CA | | 10/18/2012 | 0.030 | 26,298 | | 386,272 |
| 3990006865 | HOLLYWOOD | FL | | 10/18/2012 | 0.033 | 22,700 | | 133,036 |
| 3990006868 | ANOKA | MN | | 10/18/2012 | 0.028 | 13,594 | | 400,000 |
| 3990006869 | PETERSBURG | MI | | 10/18/2012 | 0.042 | 18,369 | | 233,000 |
| 3990006874 | SOQUEL | CA | | 10/18/2012 | 0.030 | 31,086 | | 707,000 |
| 3990006877 | HONOLULU | HI | | 10/18/2012 | 0.028 | 159,107 | | 1,350,000 |
| 3990006878 | SEATTLE | WA | | 10/18/2012 | 0.028 | 39,409 | | 266,423 |
| 3990006883 | ALDRICH | MO | | 10/18/2012 | 0.028 | 46,406 | | 68,000 |
| 3990006884 | PARAMOUNT | CA | | 10/18/2012 | 0.028 | 57,640 | | 550,000 |
| 3990006889 | PENSACOLA | FL | | 10/18/2012 | 0.030 | 49,714 | | 315,000 |
| 3990006896 | REDWOOD CITY | CA | | 10/18/2012 | 0.023 | 33,804 | | 1,500,000 |
| 3990006897 | VAN NUYS | CA | | 10/18/2012 | 0.028 | 41,971 | | 354,174 |
| 3990006899 | YERINGTON | NV | | 10/18/2012 | 0.043 | 22,538 | | 103,000 |
| 3990006901 | UNION CITY | NJ | | 10/18/2012 | 0.028 | 103,950 | | 420,000 |
| 3990006906 | SPRINGFIELD | VA | | 10/18/2012 | 0.028 | 31,916 | 53,585 | 395,000 |
| 3990006909 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 54,820 | | 455,000 |
| 3990006915 | BRUNSWICK | ME | | 10/18/2012 | 0.037 | 475 | 3,500 | 142,389 |
| 3990006922 | NEWBURY PARK | CA | | 10/18/2012 | 0.028 | | | 1,430,000 |
| 3990006923 | VOLCANO | CA | | 10/18/2012 | 0.028 | 96,480 | | 605,000 |
| 3990006924 | RANCHO CUCAMONGA | CA | | 10/18/2012 | 0.028 | 20,052 | | 449,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990006928 | BROOKLYN | NY | | 10/18/2012 | 0.035 | 64,972 | | 460,000 |
| 3990006932 | BIG PINE KEY | FL | | 10/18/2012 | 0.030 | 33,067 | | 230,000 |
| 3990006934 | TUCSON | AZ | | 10/18/2012 | 0.028 | 62,489 | | 313,000 |
| 3990006935 | LAS VEGAS | NV | | 10/18/2012 | 0.025 | | | 602,000 |
| 3990006938 | JACKSONVILLE | NC | | 10/18/2012 | 0.033 | 25,101 | | 56,000 |
| 3990006940 | MISSION VIEJO | CA | | 10/18/2012 | 0.028 | 16,966 | | 760,000 |
| 3990006941 | LEONIA BORO | NJ | | 10/18/2012 | 0.028 | | | 310,000 |
| 3990006944 | MOUNT SHASTA | CA | | 10/18/2012 | 0.028 | 90,377 | 9,000 | 558,000 |
| 3990006947 | ARMONK | NY | | 10/18/2012 | 0.028 | 40,047 | | 675,000 |
| 3990006954 | MATTHEWS | NC | | 10/18/2012 | 0.042 | 27,000 | | 191,869 |
| 3990006956 | ROCKWELL CITY | IA | | 10/18/2012 | 0.030 | 1,160 | | 81,000 |
| 3990006958 | WHITE PLAINS | NY | | 10/18/2012 | 0.028 | 63,946 | | 600,000 |
| 3990006971 | SUGAR CAMP TOWNSHI | WI | | 10/18/2012 | 0.045 | 9,169 | | 157,000 |
| 3990006978 | STERLING | OH | | 10/18/2012 | 0.028 | 30,695 | | 148,000 |
| 3990006980 | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 26,681 | | 562,000 |
| 3990006981 | BELFAIR | WA | | 10/18/2012 | 0.048 | 16,410 | | 167,000 |
| 3990006982 | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 90,081 | | 872,897 |
| 3990006988 | MONROE | CT | | 10/18/2012 | 0.035 | 23,343 | | 487,000 |
| 3990006990 | SANDY | UT | | 10/18/2012 | 0.043 | 21,828 | | 175,000 |
| 3990006996 | THOMASTON | CT | | 10/18/2012 | 0.028 | 2,491 | | 169,000 |
| 3990006997 | CHINO VALLEY | AZ | | 10/18/2012 | 0.049 | 4,135 | | 71,000 |
| 3990007003 | VIENNA | VA | | 10/18/2012 | 0.028 | | | 1,000,000 |
| 3990007022 | MISSION VIEJO | CA | | 10/18/2012 | 0.030 | | | 759,500 |
| 3990007025 | NORTHRIDGE | CA | | 10/18/2012 | 0.028 | 93,899 | | 626,000 |
| 3990007027 | NUTLEY | NJ | | 10/18/2012 | 0.028 | 30,354 | | 439,787 |
| 3990007028 | LAS VEGAS | NV | | 10/18/2012 | 0.038 | 26,551 | | 243,000 |
| 3990007030 | HENDERSON | NV | | 10/18/2012 | 0.028 | 68,845 | | 324,573 |
| 3990007031 | MABELVALE | AR | | 10/18/2012 | 0.028 | 47,611 | | 174,506 |
| 3990007032 | DOLORES | CO | | 10/18/2012 | 0.033 | 21,310 | 376 | 214,000 |
| 3990007034 | TARPON SPRINGS | FL | | 10/18/2012 | 0.025 | 25,314 | | 271,002 |
| 3990007035 | BENDENA | KS | | 10/18/2012 | 0.046 | 7,295 | | 95,000 |
| 3990007036 | LAS VEGAS | NV | | 10/18/2012 | 0.033 | 8,422 | | 304,000 |
| 3990007038 | RAYTOWN | MO | | 10/18/2012 | 0.053 | 15,719 | | 152,004 |
| 3990007040 | SCHENECTADY | NY | | 10/18/2012 | 0.052 | 33,173 | | 57,000 |
| 3990007041 | HOLBROOK | MA | | 10/18/2012 | 0.030 | 48,260 | | 225,000 |
| 3990007043 | ROHNERT PARK | CA | | 10/18/2012 | 0.028 | 15,851 | | 315,000 |
| 3990007046 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 22,712 | | 430,947 |
| 3990007053 | SAN FRANCISCO | CA | | 10/18/2012 | 0.025 | 71,166 | | 775,000 |
| 3990007054 | CICERO | IL | | 10/18/2012 | 0.033 | 24,503 | | 185,935 |
| 3990007056 | MENDOCINO | CA | | 10/18/2012 | 0.038 | 41,445 | | 379,157 |
| 3990007061 | CROSS JUNCTION | VA | | 10/18/2012 | 0.033 | 54,874 | | 250,000 |
| 3990007062 | OCALA | FL | | 10/18/2012 | 0.049 | 17,531 | | 96,000 |
| 3990007065 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | 1,300,000 |
| 3990007068 | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | 36,042 | | 710,000 |
| 3990007069 | LAS VEGAS | NV | | 10/18/2012 | 0.029 | 7,889 | | 330,000 |
| 3990007072 | GREENPORT | NY | | 10/18/2012 | 0.028 | 38,183 | | 425,000 |
| 3990007073 | MIAMI | FL | | 10/18/2012 | 0.038 | 20,790 | | 164,599 |
| 3990007079 | PORTLAND | CT | | 10/18/2012 | 0.025 | 97,097 | | 312,000 |
| 3990007084 | FAIRFAX | VA | | 10/18/2012 | 0.030 | 20,309 | | 479,000 |
| 3990007091 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | | | 480,000 |
| 3990007096 | INVERNESS | FL | | 10/18/2012 | 0.043 | 4,799 | | 74,155 |
| 3990007097 | ENID | OK | | 10/18/2012 | 0.028 | 50,656 | | 210,535 |
| 3990007100 | SAN FRANCISCO | CA | | 10/18/2012 | 0.030 | 48,607 | | 515,651 |
| 3990007114 | ANAHEIM | CA | | 10/18/2012 | 0.028 | 9,576 | | 241,000 |
| 3990007126 | HICKSVILLE | NY | | 10/18/2012 | 0.028 | 65,775 | | 442,000 |
| 3990007127 | FREMONT | CA | | 10/18/2012 | 0.025 | 69,674 | | 520,000 |
| 3990007128 | BROOKLYN PARK | MN | | 10/18/2012 | 0.038 | 47,254 | | 229,000 |
| 3990007129 | CORONA | CA | | 10/18/2012 | 0.028 | 62,776 | | 605,000 |
| 3990007131 | MARIETTA | GA | | 10/18/2012 | 0.033 | 17,069 | | 171,000 |
| 3990007141 | STUDIO CITY | CA | | 10/18/2012 | 0.025 | 239,451 | | 1,392,000 |
| 3990007148 | NORMAN | OK | | 10/18/2012 | 0.040 | 2,046 | | 173,000 |
| 3990007155 | SMITHTOWN | NY | | 10/18/2012 | 0.028 | 51,325 | | 390,000 |
| 3990007161 | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.038 | 100,089 | | 3,400,000 |
| 3990007163 | GRAND JUNCTION | CO | | 10/18/2012 | 0.045 | 4,243 | | 135,385 |
| 3990007165 | GERMANTOWN | MD | | 10/18/2012 | 0.028 | 48,316 | 591 | 449,000 |
| 3990007166 | YUCCA VALLEY | CA | | 10/18/2012 | 0.028 | 7,388 | 30,000 | 85,000 |
| 3990007167 | TOLLAND | CT | | 10/18/2012 | 0.045 | 25,898 | | 244,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990007171 | WYTHEVILLE | VA | | 10/18/2012 | 0.043 | 26,779 | | 308,398 |
| 3990007173 | SAN JOSE | CA | | 10/18/2012 | 0.025 | 98,289 | | 635,000 |
| 3990007174 | GURNEE | IL | | 10/18/2012 | 0.033 | 60,254 | | 332,000 |
| 3990007185 | ANTIOCH | CA | | 10/18/2012 | 0.030 | 43,710 | | 405,000 |
| 3990007187 | ALEXANDRIA | VA | | 10/18/2012 | 0.038 | 21,343 | | 298,000 |
| 3990007194 | HARTWELL | GA | | 10/18/2012 | 0.028 | 61,926 | | 420,500 |
| 3990007196 | LOUISVILLE | KY | | 10/18/2012 | 0.030 | 3,404 | | 223,000 |
| 3990007199 | OLD LYME | CT | | 10/18/2012 | 0.030 | 19,954 | | 520,000 |
| 3990007203 | ZIONSVILLE | IN | | 10/18/2012 | 0.028 | 21,734 | | 214,432 |
| 3990007205 | FRANKLIN | WI | | 10/18/2012 | 0.040 | 15,080 | | 261,000 |
| 3990007213 | S SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 98,722 | | 870,000 |
| 3990007219 | ANAHEIM | CA | | 10/18/2012 | 0.025 | 9,488 | | 625,000 |
| 3990007220 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 148,914 | | 430,000 |
| 3990007221 | NEWMAN | CA | | 10/18/2012 | 0.044 | 8,015 | | 256,000 |
| 3990007230 | PONTE VEDRA | FL | | 10/18/2012 | 0.030 | 27,867 | | 450,000 |
| 3990007234 | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.030 | 28,004 | 149 | 246,000 |
| 3990007240 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | 600,000 |
| 3990007244 | FREDERICK | MD | | 10/18/2012 | 0.043 | | | 256,463 |
| 3990007248 | ELK GROVE | CA | | 10/18/2012 | 0.025 | | | 368,000 |
| 3990007253 | MANASSAS | VA | | 10/18/2012 | 0.032 | 7,744 | | 208,651 |
| 3990007256 | WEST ST PAUL | MN | | 10/18/2012 | 0.025 | 69,640 | | 391,000 |
| 3990007264 | MILL VALLEY | CA | | 10/18/2012 | 0.023 | 57,255 | 18,112 | 840,000 |
| 3990007266 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 90,495 | | 250,000 |
| 3990007271 | MINEOLA | NY | | 10/18/2012 | 0.025 | 171,253 | | 440,000 |
| 3990007272 | LONDON DERRY | NH | | 10/18/2012 | 0.040 | 23,025 | | 332,330 |
| 3990007273 | CHICAGO | IL | | 10/18/2012 | 0.033 | 82,454 | | 514,281 |
| 3990007275 | MIAMI | FL | | 10/18/2012 | 0.025 | 39,760 | | 500,000 |
| 3990007277 | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | 13,392 | | 206,000 |
| 3990007280 | LAS VEGAS | NV | | 10/18/2012 | 0.038 | 29,710 | | 335,869 |
| 3990007287 | MONSEY | NY | | 10/18/2012 | 0.030 | 43,884 | | 490,000 |
| 3990007291 | HONOLULU | HI | | 10/18/2012 | 0.025 | 243,815 | | 480,000 |
| 3990007294 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 26,613 | 6,500 | 163,000 |
| 3990007298 | MIDVALE | UT | | 10/18/2012 | 0.028 | 110,086 | | 173,000 |
| 3990007311 | SETAUKET | NY | | 10/18/2012 | 0.030 | 67,937 | | 545,000 |
| 3990007313 | MARTINSBURG | WV | | 10/18/2012 | 0.030 | 120,124 | | 448,000 |
| 3990007314 | CHELTENHAM TWP | PA | | 10/18/2012 | 0.043 | 94,175 | | 335,000 |
| 3990007321 | FAIRBANK | IA | | 10/18/2012 | 0.043 | 18,976 | | 237,637 |
| 3990007325 | AGOURA | CA | | 10/18/2012 | 0.030 | | | 1,045,000 |
| 3990007330 | HONOLULU | HI | | 10/18/2012 | 0.038 | 48,840 | | 278,000 |
| 3990007332 | PLYMOUTH | MN | | 10/18/2012 | 0.030 | 12,656 | | 308,000 |
| 3990007336 | WEST CALDWELL | NJ | | 10/18/2012 | 0.028 | 7,498 | 19,385 | 500,000 |
| 3990007343 | CANYON COUNTRY | CA | | 10/18/2012 | 0.028 | 51,780 | | 295,000 |
| 3990007362 | BEDFORD | NH | | 10/18/2012 | 0.025 | | | 383,000 |
| 3990007365 | MIDLOTHIAN | VA | | 10/18/2012 | 0.030 | | | 419,549 |
| 3990007368 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.033 | 80,329 | | 800,000 |
| 3990007376 | PATCHOGUE | NY | | 10/18/2012 | 0.023 | 84,916 | | 315,000 |
| 3990007380 | VICTORVILLE | CA | | 10/18/2012 | 0.040 | 30,343 | | 250,000 |
| 3990007385 | FREMONT | CA | | 10/18/2012 | 0.028 | 125,272 | | 515,000 |
| 3990007388 | MURRYSVILLE | PA | | 10/18/2012 | 0.025 | 23,058 | | 190,000 |
| 3990007394 | WALDORF | MD | | 10/18/2012 | 0.032 | 14,351 | | 242,000 |
| 3990007395 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.025 | 31,597 | | 194,404 |
| 3990007397 | SACRAMENTO | CA | | 10/18/2012 | 0.025 | | | 700,000 |
| 3990007399 | JOLIET | IL | | 10/18/2012 | 0.043 | 1,399 | | 170,000 |
| 3990007408 | KENNESAW | GA | | 10/18/2012 | 0.028 | 24,894 | | 371,000 |
| 3990007411 | NEWPORT NEWS | VA | | 10/18/2012 | 0.025 | 103,405 | | 141,745 |
| 3990007412 | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 151,426 | | 962,000 |
| 3990007414 | NORWOOD YOUNG AMER | MN | | 10/18/2012 | 0.028 | 3,368 | 1,239 | 213,996 |
| 3990007417 | MERCER ISLAND | WA | | 10/18/2012 | 0.025 | 115,142 | | 1,300,000 |
| 3990007420 | GORDO | AL | | 10/18/2012 | 0.043 | 9,894 | | 120,594 |
| 3990007422 | GLENDALE | CA | | 10/18/2012 | 0.028 | 14,614 | | 582,000 |
| 3990007423 | GLENVIEW | IL | | 10/18/2012 | 0.033 | 9,990 | | 325,000 |
| 3990007429 | GLOUCESTER TWP | NJ | | 10/18/2012 | 0.028 | 58,493 | | 304,000 |
| 3990007432 | LAKELAND | FL | | 10/18/2012 | 0.030 | 36,134 | | 243,000 |
| 3990007435 | ITHACA | NY | | 10/18/2012 | 0.028 | 48,867 | | 224,000 |
| 3990007439 | LEE CENTER | NY | | 10/18/2012 | 0.025 | 91,003 | | 235,000 |
| 3990007441 | WEST FULTON | NY | | 10/18/2012 | 0.033 | 67,840 | 2,200 | 95,000 |
| 3990007445 | SCHAGHTICOKE | NY | | 10/18/2012 | 0.028 | 31,227 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990007451 | CHICO | CA | | 10/18/2012 | 0.032 | 17,349 | | 232,280 |
| 3990007452 | LAWNSIDE | NJ | | 10/18/2012 | 0.053 | 12,793 | 298 | 133,000 |
| 3990007453 | SCARSDALE | NY | | 10/18/2012 | 0.028 | 94,889 | | 895,000 |
| 3990007455 | BROOKLYN | NY | | 10/18/2012 | 0.035 | 94,290 | | 750,000 |
| 3990007460 | NEW MILFORD | PA | | 10/18/2012 | 0.028 | 110,216 | | 240,000 |
| 3990007462 | SOMERVILLE | MA | | 10/18/2012 | 0.028 | 31,233 | | 640,000 |
| 3990007465 | LILBURN | GA | | 10/18/2012 | 0.039 | | | 232,000 |
| 3990007467 | WETHERSFIELD | CT | | 10/18/2012 | 0.048 | 30,997 | | 465,000 |
| 3990007471 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | | | 600,000 |
| 3990007477 | MIAMI | FL | | 10/18/2012 | 0.043 | 73,683 | | 293,000 |
| 3990007481 | KENSINGTON | MD | | 10/18/2012 | 0.045 | 15,255 | | 120,000 |
| 3990007485 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 1,461 | | 195,000 |
| 3990007490 | BARNEGAT | NJ | | 10/18/2012 | 0.028 | 76,580 | | 430,000 |
| 3990007493 | JERSEY CITY | NJ | | 10/18/2012 | 0.035 | 26,582 | | 246,000 |
| 3990007501 | OLD GREENWICH | CT | | 10/18/2012 | 0.030 | 157,398 | | 1,415,000 |
| 3990007503 | EAGLESWOOD TWP | NJ | | 10/18/2012 | 0.028 | 30,496 | | 262,000 |
| 3990007506 | ATLANTA | GA | | 10/18/2012 | 0.028 | | | 475,000 |
| 3990007510 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 95,254 | | 740,000 |
| 3990007512 | CARLSBAD | CA | | 10/18/2012 | 0.025 | 18,277 | | 760,000 |
| 3990007513 | LACEY TWP | NJ | | 10/18/2012 | 0.038 | 13,097 | 2,270 | 285,000 |
| 3990007514 | ARLINGTON | VA | | 10/18/2012 | 0.028 | | | 515,000 |
| 3990007515 | SPRING GROVE | IL | | 10/18/2012 | 0.030 | 39,224 | | 250,000 |
| 3990007520 | PERTH AMBOY | NJ | | 10/18/2012 | 0.030 | 40,236 | | 287,000 |
| 3990007531 | BALTIMORE | MD | | 10/18/2012 | 0.028 | 36,015 | | 190,783 |
| 3990007533 | BRISBANE | CA | | 10/18/2012 | 0.023 | | | 1,100,000 |
| 3990007534 | LOWER FREDERICK TW | PA | | 10/18/2012 | 0.040 | 71,540 | 13,910 | 475,000 |
| 3990007536 | NEW HYDE PARK | NY | | 10/18/2012 | 0.028 | 39,834 | | 460,000 |
| 3990007538 | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 17,050 | | 282,000 |
| 3990007539 | OLNEY | MD | | 10/18/2012 | 0.040 | 11,799 | | 430,000 |
| 3990007541 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.028 | 6,833 | | 655,000 |
| 3990007542 | PLAINFIELD CITY | NJ | | 10/18/2012 | 0.025 | 20,010 | | 336,000 |
| 3990007545 | GRAND BLANC | MI | | 10/18/2012 | 0.033 | 68,247 | | 515,000 |
| 3990007550 | GLEN OAKS | NY | | 10/18/2012 | 0.038 | 81,077 | | 675,000 |
| 3990007551 | SCHUYLERVILLE | NY | | 10/18/2012 | 0.038 | 34,795 | | 140,469 |
| 3990007555 | WESTLAND | MI | | 10/18/2012 | 0.046 | 3,255 | | 158,651 |
| 3990007557 | CHARLOTTE | VT | | 10/18/2012 | 0.040 | 37,640 | | 605,000 |
| 3990007559 | NORTH PROVIDENCE | RI | | 10/18/2012 | 0.025 | 62,328 | | 190,000 |
| 3990007560 | S BOSTON | MA | | 10/18/2012 | 0.028 | 11,817 | | 550,000 |
| 3990007565 | WILLITS | CA | | 10/18/2012 | 0.028 | | | 324,000 |
| 3990007567 | HAUPPAUGE | NY | | 10/18/2012 | 0.025 | 74,526 | | 630,000 |
| 3990007569 | BLOOMINGTON | MN | | 10/18/2012 | 0.044 | 900 | 150 | 271,000 |
| 3990007573 | ORLANDO | FL | | 10/18/2012 | 0.043 | 19,717 | | 208,000 |
| 3990007575 | BOLTON LANDING | NY | | 10/18/2012 | 0.035 | 34,095 | | 167,000 |
| 3990007576 | RIDGEWOOD VILLAGE | NJ | | 10/18/2012 | 0.028 | | | 575,000 |
| 3990007577 | NAPLES | FL | | 10/18/2012 | 0.038 | 27,827 | | 127,000 |
| 3990007599 | BEDFORD | MA | | 10/18/2012 | 0.028 | 90,189 | | 450,000 |
| 3990007605 | GRAND JUNCTION | CO | | 10/18/2012 | 0.028 | 43,191 | | 435,000 |
| 3990007607 | MAPLEWOOD | MN | | 10/18/2012 | 0.025 | 94,500 | | 542,000 |
| 3990007610 | WEBSTER CITY | IA | | 10/18/2012 | 0.042 | | | 183,582 |
| 3990007611 | SHERMAN OAKS | CA | | 10/18/2012 | 0.028 | | 15,500 | 550,000 |
| 3990007612 | OWEGO | NY | | 10/18/2012 | 0.038 | | | 53,000 |
| 3990007616 | WILLISTON PARK | NY | | 10/18/2012 | 0.030 | 19,686 | | 481,000 |
| 3990007620 | PORTER TOWNSHIP | PA | | 10/18/2012 | 0.042 | 18,851 | | 65,000 |
| 3990007621 | BALDWIN HARBOR | NY | | 10/18/2012 | 0.033 | 57,659 | | 545,000 |
| 3990007622 | ATLANTA | GA | | 10/18/2012 | 0.028 | | | 435,000 |
| 3990007628 | OXNARD | CA | | 10/18/2012 | 0.035 | | | 485,000 |
| 3990007631 | HANAHAN | SC | | 10/18/2012 | 0.043 | 28,495 | | 231,000 |
| 3990007632 | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.033 | 29,438 | | 369,000 |
| 3990007633 | MIDDLETOWN TWP | PA | | 10/18/2012 | 0.028 | 42,983 | | 382,000 |
| 3990007635 | HACIENDA HEIGHTS | CA | | 10/18/2012 | 0.028 | 7,395 | | 475,745 |
| 3990007636 | EAST BRUNSWICK TWP | NJ | | 10/18/2012 | 0.028 | 8,080 | | 258,000 |
| 3990007639 | MERRIMACK | NH | | 10/18/2012 | 0.025 | 15,498 | 150,000 | 190,000 |
| 3990007641 | COLUMBIA | MD | | 10/18/2012 | 0.030 | 24,139 | | 246,000 |
| 3990007642 | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 57,878 | 7,600 | 430,000 |
| 3990007650 | GALLIANO | LA | | 10/18/2012 | 0.028 | 27,132 | 1,136 | 130,000 |
| 3990007655 | CHARLESTON | WV | | 10/18/2012 | 0.040 | 58,121 | 8,600 | 98,000 |
| 3990007661 | TELLURIDE | CO | | 10/18/2012 | 0.030 | 243,849 | | 2,000,000 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990007666 | SPRINGDALE TWP | PA | | 10/18/2012 | 0.045 | 19,861 | | 136,000 |
| 3990007668 | TUCSON | AZ | | 10/18/2012 | 0.028 | 35,185 | | 85,000 |
| 3990007670 | WOODSTOCK | NY | | 10/18/2012 | 0.028 | | | 700,000 |
| 3990007671 | PEABODY | MA | | 10/18/2012 | 0.028 | 98,248 | | 286,000 |
| 3990007672 | BERRYVILLE | VA | | 10/18/2012 | 0.028 | 15,948 | | 168,100 |
| 3990007675 | UNION | KY | | 10/18/2012 | 0.025 | 30,023 | | 249,000 |
| 3990007676 | GOLDEN | CO | | 10/18/2012 | 0.045 | 18,723 | | 368,000 |
| 3990007677 | STERLING | VA | | 10/18/2012 | 0.043 | 61,394 | | 610,000 |
| 3990007678 | ESCONDIDO | CA | | 10/18/2012 | 0.028 | 24,463 | | 390,000 |
| 3990007683 | WASHINGTON TWPS | NJ | | 10/18/2012 | 0.030 | 71,175 | | 390,000 |
| 3990007685 | NORTH PLATTE | NE | | 10/18/2012 | 0.038 | | | 58,381 |
| 3990007689 | GERMANTOWN | MD | | 10/18/2012 | 0.028 | 55,139 | 2,864 | 579,000 |
| 3990007695 | GLENDALE | AZ | | 10/18/2012 | 0.033 | 7,517 | | 264,000 |
| 3990007698 | LENOIR | NC | | 10/18/2012 | 0.028 | 49,642 | | 145,252 |
| 3990007700 | GREENVILLE | NC | | 10/18/2012 | 0.028 | | | 142,000 |
| 3990007702 | NILES | IL | | 10/18/2012 | 0.030 | 8,050 | 14,317 | 274,000 |
| 3990007703 | SOUTH BEND | IN | | 10/18/2012 | 0.045 | | | 149,851 |
| 3990007705 | WOODINVILLE | WA | | 10/18/2012 | 0.028 | 34,464 | | 925,000 |
| 3990007707 | WEST HEMPSTEAD | NY | | 10/18/2012 | 0.035 | 72,026 | | 393,000 |
| 3990007717 | BOOTHWYN | PA | | 10/18/2012 | 0.043 | 58,412 | | 266,000 |
| 3990007720 | TEMPE | AZ | | 10/18/2012 | 0.044 | 9,064 | | 195,000 |
| 3990007721 | SEATTLE | WA | | 10/18/2012 | 0.028 | | | 339,000 |
| 3990007723 | WATERVILLE VALLEY | NH | | 10/18/2012 | 0.023 | 100,705 | | 673,000 |
| 3990007726 | PHILADELPHIA | PA | | 10/18/2012 | 0.037 | 6,476 | | 50,428 |
| 3990007730 | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 157,387 | | 882,000 |
| 3990007741 | MIAMISBURG | OH | | 10/18/2012 | 0.043 | 5,848 | | 101,000 |
| 3990007743 | NEWINGTON | CT | | 10/18/2012 | 0.028 | 26,028 | | 238,000 |
| 3990007744 | MOUNT PROSPECT | IL | | 10/18/2012 | 0.030 | 115,368 | | 370,000 |
| 3990007745 | CLINTON | MD | | 10/18/2012 | 0.033 | 16,732 | | 214,000 |
| 3990007746 | MEDFORD | MA | | 10/18/2012 | 0.028 | 43,455 | | 412,000 |
| 3990007748 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 21,151 | 1,169 | 880,000 |
| 3990007749 | STATEN ISLAND | NY | | 10/18/2012 | 0.048 | 4,099 | | 455,000 |
| 3990007751 | WATERBORO | ME | | 10/18/2012 | 0.030 | 36,716 | 1,490 | 205,000 |
| 3990007752 | PLAINSBORO TWP | NJ | | 10/18/2012 | 0.028 | | | 127,000 |
| 3990007755 | ANCHORAGE | AK | | 10/18/2012 | 0.028 | | | 147,000 |
| 3990007760 | BOISE | ID | | 10/18/2012 | 0.028 | 14,089 | | 232,000 |
| 3990007764 | LARCHMONT | NY | | 10/18/2012 | 0.025 | 146,160 | | 1,550,000 |
| 3990007765 | DEDHAM | MA | | 10/18/2012 | 0.030 | 31,142 | | 470,000 |
| 3990007766 | CHINO HILLS | CA | | 10/18/2012 | 0.028 | 38,300 | | 675,000 |
| 3990007768 | WAYNE | ME | | 10/18/2012 | 0.039 | 14,466 | | 155,000 |
| 3990007771 | LANSING | MI | | 10/18/2012 | 0.028 | 15,290 | | 164,000 |
| 3990007772 | EAST RUTHERFORD BO | NJ | | 10/18/2012 | 0.028 | 73,638 | | 344,000 |
| 3990007777 | COKATO | MN | | 10/18/2012 | 0.032 | 28,736 | | 286,239 |
| 3990007781 | HUGO | MN | | 10/18/2012 | 0.028 | 30,481 | | 368,000 |
| 3990007785 | PALATINE | IL | | 10/18/2012 | 0.028 | 91,431 | | 298,000 |
| 3990007788 | REEDSPORT | OR | | 10/18/2012 | 0.028 | | | 180,000 |
| 3990007790 | WHITTIER | CA | | 10/18/2012 | 0.028 | 17,759 | | 440,174 |
| 3990007793 | SANFORD | FL | | 10/18/2012 | 0.028 | | | 146,000 |
| 3990007796 | AUBURN | MA | | 10/18/2012 | 0.030 | 53,018 | | 332,000 |
| 3990007797 | STATEN ISLAND | NY | | 10/18/2012 | 0.033 | 21,886 | | 550,000 |
| 3990007801 | HENDERSON | NV | | 10/18/2012 | 0.028 | 43,499 | | 447,000 |
| 3990007802 | DARIEN | CT | | 10/18/2012 | 0.028 | 126,114 | 10,000 | 1,970,000 |
| 3990007803 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 152,763 | | 1,000,000 |
| 3990007805 | SOUTHBURY | CT | | 10/18/2012 | 0.028 | 15,241 | | 264,000 |
| 3990007809 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 25,999 | | 218,000 |
| 3990007810 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.028 | 32,932 | | 477,831 |
| 3990007811 | MURRELLS INLET | SC | | 10/18/2012 | 0.028 | 12,698 | | 229,000 |
| 3990007812 | PETERSBURG | WV | | 10/18/2012 | 0.040 | 42,806 | | 375,000 |
| 3990007813 | DECATUR | GA | | 10/18/2012 | 0.038 | 19,171 | | 236,000 |
| 3990007816 | NORTON | MA | | 10/18/2012 | 0.025 | 6,325 | | 399,000 |
| 3990007820 | DORR | MI | | 10/18/2012 | 0.030 | | | 124,000 |
| 3990007823 | LAGRANGEVILLE | NY | | 10/18/2012 | 0.052 | 26,244 | | 498,000 |
| 3990007824 | BURLINGTON | MA | | 10/18/2012 | 0.028 | 78,767 | | 495,000 |
| 3990007825 | NEW YORK | NY | | 10/18/2012 | 0.030 | 47,161 | | 5,250,000 |
| 3990007828 | ALFRED | ME | | 10/18/2012 | 0.028 | 54,744 | | 149,000 |
| 3990007829 | RIDGEFIELD | CT | | 10/18/2012 | 0.025 | 56,070 | 49,716 | 1,750,000 |
| 3990007831 | FAIRBANKS | AK | | 10/18/2012 | 0.048 | 3,748 | | 236,248 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990007832 | CHARLESTOWN | MA | | 10/18/2012 | 0.032 | | | 370,000 |
| 3990007838 | WOODBRIDGE TWP | NJ | | 10/18/2012 | 0.028 | 29,884 | | 224,000 |
| 3990007839 | BALTIMORE | MD | | 10/18/2012 | 0.038 | 43,396 | | 83,000 |
| 3990007840 | GRAND RAPIDS | MI | | 10/18/2012 | 0.028 | | | 148,000 |
| 3990007842 | GLENBURN | ME | | 10/18/2012 | 0.028 | 10,954 | | 152,000 |
| 3990007843 | GOLD RIVER | CA | | 10/18/2012 | 0.023 | 29,417 | | 566,000 |
| 3990007846 | MIDDLETOWN TWP | NJ | | 10/18/2012 | 0.028 | | | 550,000 |
| 3990007849 | DERRY | NH | | 10/18/2012 | 0.028 | 98,532 | | 188,000 |
| 3990007852 | HENRIETTA | NY | | 10/18/2012 | 0.038 | 31,280 | | 119,000 |
| 3990007853 | ROYAL PALM BEACH | FL | | 10/18/2012 | 0.040 | 73,688 | | 130,000 |
| 3990007863 | MILLVILLE | NJ | | 10/18/2012 | 0.028 | | | 147,288 |
| 3990007864 | PALMER TWP | PA | | 10/18/2012 | 0.039 | 11,786 | 2,425 | 140,000 |
| 3990007870 | UPPER MARLBORO | MD | | 10/18/2012 | 0.040 | 24,483 | | 440,000 |
| 3990007871 | WALLOPS ISLAND | VA | | 10/18/2012 | 0.041 | 15,419 | | 235,000 |
| 3990007876 | PALAYA DEL REY | CA | | 10/18/2012 | 0.028 | 35,581 | | 465,000 |
| 3990007878 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 30,951 | | 275,000 |
| 3990007884 | MIDDLEBURG | FL | | 10/18/2012 | 0.038 | | | 299,000 |
| 3990007885 | ORANGE | CT | | 10/18/2012 | 0.028 | 38,653 | 19,360 | 470,000 |
| 3990007888 | DENVER | CO | | 10/18/2012 | 0.030 | 50,149 | | 243,000 |
| 3990007900 | SAND SPRING | OK | | 10/18/2012 | 0.028 | | | 250,000 |
| 3990007901 | CAPE MAY COURTHOUS | NJ | | 10/18/2012 | 0.028 | 84,597 | | 277,000 |
| 3990007902 | BOISE | ID | | 10/18/2012 | 0.035 | 46,609 | | 153,000 |
| 3990007904 | DEFIANCE | MO | | 10/18/2012 | 0.025 | | | 258,000 |
| 3990007907 | COEUR D ALENE | ID | | 10/18/2012 | 0.033 | 36,255 | | 525,000 |
| 3990007909 | BILLINGS | MT | | 10/18/2012 | 0.030 | 41,287 | | 182,872 |
| 3990007910 | GARY | IN | | 10/18/2012 | 0.032 | 20,628 | | 57,000 |
| 3990007911 | HAMILTON | MT | | 10/18/2012 | 0.025 | 188,426 | 5,000 | 725,000 |
| 3990007916 | LOWER SALFORD TWP | PA | | 10/18/2012 | 0.028 | 73,879 | | 422,000 |
| 3990007919 | MOUNT SINAI | NY | | 10/18/2012 | 0.033 | 41,904 | | 389,000 |
| 3990007920 | GENEVA | NY | | 10/18/2012 | 0.028 | | | 276,000 |
| 3990007922 | BROWNFIELD | ME | | 10/18/2012 | 0.030 | 13,857 | 1,709 | 176,000 |
| 3990007925 | CITY OF LANHAM | MD | | 10/18/2012 | 0.030 | 48,929 | 160 | 203,000 |
| 3990007926 | METAIRIE | LA | | 10/18/2012 | 0.028 | 99,445 | | 248,000 |
| 3990007930 | FAIRBANKS | AK | | 10/18/2012 | 0.033 | | | 192,546 |
| 3990007933 | BETHEL | CT | | 10/18/2012 | 0.037 | 24,046 | | 273,074 |
| 3990007936 | ARLINGTON | MA | | 10/18/2012 | 0.035 | 20,937 | | 370,000 |
| 3990007937 | LACONIA | NH | | 10/18/2012 | 0.028 | 59,219 | | 131,856 |
| 3990007941 | COLONIAL HEIGHTS | VA | | 10/18/2012 | 0.038 | 46,050 | | 264,000 |
| 3990007944 | SONORA | CA | | 10/18/2012 | 0.025 | | | 410,000 |
| 3990007945 | PHILADELPHIA | PA | | 10/18/2012 | 0.032 | 24,455 | | 61,936 |
| 3990007946 | NEW BRIGHTON | MN | | 10/18/2012 | 0.028 | | | 361,000 |
| 3990007948 | ORLAND PARK | IL | | 10/18/2012 | 0.028 | 46,456 | 3,000 | 483,000 |
| 3990007953 | EDGEWATER | FL | | 10/18/2012 | 0.030 | 53,266 | | 160,000 |
| 3990007954 | RALEIGH | NC | | 10/18/2012 | 0.028 | | | 256,000 |
| 3990007955 | EDINA | MN | | 10/18/2012 | 0.028 | 48,339 | | 408,000 |
| 3990007956 | HECLA | SD | | 10/18/2012 | 0.038 | 2,598 | | 86,000 |
| 3990007957 | VERO BEACH | FL | | 10/18/2012 | 0.041 | 7,363 | | 125,000 |
| 3990007962 | QUEENS VILLAGE | NY | | 10/18/2012 | 0.028 | 57,243 | | 300,000 |
| 3990007976 | GAITHERSBURG | MD | | 10/18/2012 | 0.038 | 12,960 | | 269,000 |
| 3990007978 | HARRIS | MN | | 10/18/2012 | 0.028 | 78,698 | | 425,000 |
| 3990007981 | TILLAMOOK | OR | | 10/18/2012 | 0.028 | 9,780 | | 299,000 |
| 3990007985 | BELMAR | NJ | | 10/18/2012 | 0.038 | | | 800,000 |
| 3990007986 | WHITEHOUSE | OH | | 10/18/2012 | 0.028 | | | 263,000 |
| 3990007989 | CROSSLAKE | MN | | 10/18/2012 | 0.033 | 110,532 | | 280,000 |
| 3990007991 | BROCKTON | MA | | 10/18/2012 | 0.030 | 61,887 | 1,600 | 280,000 |
| 3990007997 | PALATINE | IL | | 10/18/2012 | 0.030 | 35,990 | | 220,000 |
| 3990007999 | FORT WAYNE | IN | | 10/18/2012 | 0.025 | | | 284,000 |
| 3990008000 | SAN MARINO | CA | | 10/18/2012 | 0.025 | | | 1,050,000 |
| 3990008003 | NAPLES | FL | | 10/18/2012 | 0.028 | 159,540 | 149 | 485,000 |
| 3990008004 | ERIE | IL | | 10/18/2012 | 0.044 | 9,243 | | 125,000 |
| 3990008010 | SIMI VALLEY | CA | | 10/18/2012 | 0.025 | 153,073 | | 930,000 |
| 3990008014 | CHICAGO | IL | | 10/18/2012 | 0.045 | 10,544 | | 117,000 |
| 3990008015 | ARLEE | MT | | 10/18/2012 | 0.028 | 50,386 | | 178,485 |
| 3990008016 | CONCORD | CA | | 10/18/2012 | 0.025 | | | 625,000 |
| 3990008018 | INCLINE VILLAGE | NV | | 10/18/2012 | 0.028 | 40,316 | | 475,000 |
| 3990008021 | CORNWALL ON HUDSON | NY | | 10/18/2012 | 0.037 | 40,831 | | 415,000 |
| 3990008022 | BROKEN ARROW | OK | | 10/18/2012 | 0.038 | 27,510 | | 97,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990008024 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 44,319 | | 343,091 |
| 3990008026 | NASHVILLE | TN | | 10/18/2012 | 0.043 | 49,703 | | 149,000 |
| 3990008027 | MONUMENT | CO | | 10/18/2012 | 0.030 | | | 359,000 |
| 3990008028 | EDINA | MN | | 10/18/2012 | 0.028 | 18,328 | 8,000 | 401,000 |
| 3990008032 | EDMONDS | WA | | 10/18/2012 | 0.028 | 48,967 | | 295,000 |
| 3990008034 | KALAMAZOO | MI | | 10/18/2012 | 0.028 | 14,621 | 2,772 | 232,415 |
| 3990008036 | RUTHERFORD | NJ | | 10/18/2012 | 0.028 | 165,077 | | 400,000 |
| 3990008048 | REDLANDS | CA | | 10/18/2012 | 0.025 | | | 600,000 |
| 3990008049 | LOS ANGELES | CA | | 10/18/2012 | 0.033 | 9,572 | 10,000 | 620,000 |
| 3990008055 | PORTSMOUTH | NH | | 10/18/2012 | 0.047 | 24,494 | | 230,000 |
| 3990008060 | BEACON | NY | | 10/18/2012 | 0.043 | 40,911 | | 233,000 |
| 3990008062 | LOUISVILLE | CO | | 10/18/2012 | 0.033 | 19,119 | | 262,000 |
| 3990008067 | MANALAPAN TWP | NJ | | 10/18/2012 | 0.028 | 71,064 | | 418,000 |
| 3990008068 | HADDON TWP | NJ | | 10/18/2012 | 0.025 | 2,096 | | 118,000 |
| 3990008077 | MCGREGOR | MN | | 10/18/2012 | 0.028 | 20,852 | 15,000 | 85,000 |
| 3990008078 | PRESTON | MD | | 10/18/2012 | 0.028 | 83,000 | | 195,000 |
| 3990008081 | ESTACADA | OR | | 10/18/2012 | 0.028 | | | 158,000 |
| 3990008083 | NORFOLK | VA | | 10/18/2012 | 0.053 | 15,580 | | 147,318 |
| 3990008085 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 4,969 | | 296,000 |
| 3990008087 | HAMPTON | CT | | 10/18/2012 | 0.028 | 10,933 | | 217,968 |
| 3990008088 | PEKIN | IL | | 10/18/2012 | 0.030 | 31,500 | | 78,992 |
| 3990008091 | HIGHLAND PARK | IL | | 10/18/2012 | 0.030 | 62,129 | 1,375 | 550,000 |
| 3990008094 | DANIELSON | CT | | 10/18/2012 | 0.050 | 31,714 | | 395,000 |
| 3990008096 | RALEIGH | NC | | 10/18/2012 | 0.032 | 37,483 | | 130,000 |
| 3990008106 | SWARTHMORE | PA | | 10/18/2012 | 0.030 | 70,931 | | 420,000 |
| 3990008109 | CASTRO VALLEY | CA | | 10/18/2012 | 0.032 | 24,749 | | 410,000 |
| 3990008110 | MEAD | WA | | 10/18/2012 | 0.050 | 52,758 | | 163,000 |
| 3990008112 | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 18,240 | | 260,000 |
| 3990008113 | LIBERTYVILLE | IL | | 10/18/2012 | 0.040 | | | 500,000 |
| 3990008118 | SAN RAMON | CA | | 10/18/2012 | 0.025 | | | 850,000 |
| 3990008119 | THOMASTON | CT | | 10/18/2012 | 0.038 | 41,085 | 2,000 | 188,000 |
| 3990008121 | HOLLY | MI | | 10/18/2012 | 0.028 | 15,210 | | 332,884 |
| 3990008124 | MAPLEVILLE | RI | | 10/18/2012 | 0.043 | 15,922 | | 266,000 |
| 3990008130 | GRESHAM | OR | | 10/18/2012 | 0.025 | 85,309 | | 299,000 |
| 3990008131 | FREEHOLD TWP | NJ | | 10/18/2012 | 0.045 | 31,154 | | 450,000 |
| 3990008136 | PALM BAY | FL | | 10/18/2012 | 0.035 | 38,792 | | 291,000 |
| 3990008141 | BASKING RIDGE | NJ | | 10/18/2012 | 0.038 | 44,907 | | 333,000 |
| 3990008165 | MONTEREY PARK | CA | | 10/18/2012 | 0.025 | | | 515,000 |
| 3990008167 | TORRANCE | CA | | 10/18/2012 | 0.028 | | | 800,000 |
| 3990008168 | BIRMINGHAM TWP | PA | | 10/18/2012 | 0.030 | 30,766 | | 483,000 |
| 3990008170 | NORTHGLENN | CO | | 10/18/2012 | 0.028 | | | 208,000 |
| 3990008173 | MASSAPEQUA | NY | | 10/18/2012 | 0.028 | 42,737 | | 380,000 |
| 3990008178 | MARLBORO | NJ | | 10/18/2012 | 0.030 | 43,470 | | 497,000 |
| 3990008185 | YARDLEY | PA | | 10/18/2012 | 0.046 | 15,265 | | 337,000 |
| 3990008191 | LAWRENCE TWP | NJ | | 10/18/2012 | 0.040 | 18,315 | | 494,000 |
| 3990008195 | WASHINGTON | DC | | 10/18/2012 | 0.035 | 53,267 | 400 | 310,208 |
| 3990008197 | SALT LAKE CITY | UT | | 10/18/2012 | 0.038 | 3,195 | | 290,000 |
| 3990008201 | LADY LAKES | FL | | 10/18/2012 | 0.042 | 10,343 | 5,604 | 262,000 |
| 3990008210 | DAYTONA BEACH | FL | | 10/18/2012 | 0.028 | 10,201 | | 158,000 |
| 3990008212 | MANHATTAN BEACH | CA | | 10/18/2012 | 0.033 | 150,085 | | 1,345,000 |
| 3990008215 | CHICAGO | IL | | 10/18/2012 | 0.025 | 13,319 | | 305,000 |
| 3990008218 | LA CANADA FLINTRID | CA | | 10/18/2012 | 0.023 | 184,504 | | 930,000 |
| 3990008222 | SUFFERN | NY | | 10/18/2012 | 0.028 | | | 410,000 |
| 3990008225 | SARATOGA SPRINGS | NY | | 10/18/2012 | 0.033 | 34,076 | | 231,000 |
| 3990008230 | ORLANDO | FL | | 10/18/2012 | 0.028 | 63,000 | | 305,000 |
| 3990008238 | HICKORY | NC | | 10/18/2012 | 0.044 | 7,984 | | 75,000 |
| 3990008240 | FORESTVILLE | MD | | 10/18/2012 | 0.032 | 47,954 | | 165,000 |
| 3990008245 | BALTIMORE | MD | | 10/18/2012 | 0.028 | | | 104,000 |
| 3990008252 | NEW ROCHELLE | NY | | 10/18/2012 | 0.033 | 27,555 | | 255,000 |
| 3990008253 | LARGO | FL | | 10/18/2012 | 0.040 | 7,412 | | 107,000 |
| 3990008256 | HOBOKEN | NJ | | 10/18/2012 | 0.040 | 48,946 | | 350,000 |
| 3990008263 | PLYMOUTH | MN | | 10/18/2012 | 0.038 | 19,064 | | 295,000 |
| 3990008266 | SAN JOSE | CA | | 10/18/2012 | 0.028 | 67,836 | | 640,000 |
| 3990008270 | NEW FAIRFIELD | CT | | 10/18/2012 | 0.044 | 18,775 | | 445,000 |
| 3990008271 | ISLAND HEIGHTS | NJ | | 10/18/2012 | 0.038 | 43,321 | | 188,000 |
| 3990008272 | NORWOOD YOUNG AMER | MN | | 10/18/2012 | 0.028 | 2,009 | | 135,000 |
| 3990008274 | ARMONK | NY | | 10/18/2012 | 0.023 | | | 1,150,000 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990008277 | HATBORO | PA | | 10/18/2012 | 0.028 | 47,528 | | 265,000 |
| 3990008282 | ELMONT | NY | | 10/18/2012 | 0.028 | | | 390,000 |
| 3990008285 | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 30,980 | | 1,100,000 |
| 3990008290 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.030 | 90,394 | 4,000 | 552,000 |
| 3990008293 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.038 | 18,503 | | 171,000 |
| 3990008295 | COLUMBUS | OH | | 10/18/2012 | 0.040 | 14,793 | | 59,000 |
| 3990008309 | MARRERO | LA | | 10/18/2012 | 0.030 | 27,359 | | 81,000 |
| 3990008320 | WEDOWEE | AL | | 10/18/2012 | 0.030 | 3,913 | | 300,000 |
| 3990008321 | STAFFORD | VA | | 10/18/2012 | 0.040 | 24,547 | | 275,000 |
| 3990008323 | TIPTON | IA | | 10/18/2012 | 0.043 | 15,671 | | 164,230 |
| 3990008325 | CHICAGO | IL | | 10/18/2012 | 0.030 | 30,989 | | 245,000 |
| 3990008327 | BRISTOL | IL | | 10/18/2012 | 0.034 | | | 389,000 |
| 3990008329 | MENTOR | OH | | 10/18/2012 | 0.028 | 56,368 | | 218,000 |
| 3990008334 | ATLANTA | GA | | 10/18/2012 | 0.047 | 18,542 | | 207,000 |
| 3990008341 | KEWANEE | IL | | 10/18/2012 | 0.043 | 19,751 | | 35,000 |
| 3990008342 | OCEAN VIEW | HI | | 10/18/2012 | 0.028 | 15,183 | 2,600 | 170,000 |
| 3990008347 | STAMFORD | CT | | 10/18/2012 | 0.025 | 248,524 | | 1,150,000 |
| 3990008348 | MACON | GA | | 10/18/2012 | 0.033 | 37,784 | | 298,000 |
| 3990008350 | FT LAUDERDALE | FL | | 10/18/2012 | 0.030 | 142,417 | 7,000 | 950,000 |
| 3990008352 | PEMBROKE PINES | FL | | 10/18/2012 | 0.035 | 31,500 | | 345,000 |
| 3990008355 | KAMUELA | HI | | 10/18/2012 | 0.033 | 148,020 | | 530,000 |
| 3990008367 | MILFORD | CT | | 10/18/2012 | 0.028 | | | 250,000 |
| 3990008369 | DECATUR | GA | | 10/18/2012 | 0.039 | 3,652 | | 178,000 |
| 3990008375 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | | | 788,000 |
| 3990008376 | PENNS GROVE | NJ | | 10/18/2012 | 0.040 | 24,673 | | 142,000 |
| 3990008377 | NORCROSS | GA | | 10/18/2012 | 0.038 | 59,296 | | 240,562 |
| 3990008382 | SOLEBURY | PA | | 10/18/2012 | 0.025 | 34,400 | | 1,100,000 |
| 3990008384 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.033 | 47,842 | | 391,000 |
| 3990008389 | FREEPORT | NY | | 10/18/2012 | 0.030 | 60,626 | 1,000 | 437,000 |
| 3990008391 | NOVI | MI | | 10/18/2012 | 0.025 | 4,124 | 15,225 | 434,000 |
| 3990008396 | MOUNT EATON | OH | | 10/18/2012 | 0.028 | 11,223 | | 75,000 |
| 3990008398 | NORMAN | OK | | 10/18/2012 | 0.033 | 74,125 | | 167,000 |
| 3990008399 | NAPLES | FL | | 10/18/2012 | 0.035 | 32,458 | | 324,000 |
| 3990008401 | ANAHEIM | CA | | 10/18/2012 | 0.025 | 123,175 | | 575,000 |
| 3990008402 | SHAKOPEE | MN | | 10/18/2012 | 0.028 | 23,568 | | 635,000 |
| 3990008403 | CEDAR FALLS | IA | | 10/18/2012 | 0.025 | | | 189,901 |
| 3990008411 | GRANGER | IN | | 10/18/2012 | 0.025 | 2,670 | | 130,000 |
| 3990008414 | WESTMINSTER | MD | | 10/18/2012 | 0.028 | 16,223 | | 276,000 |
| 3990008415 | ANSONIA | CT | | 10/18/2012 | 0.050 | 11,795 | | 252,000 |
| 3990008421 | BOYNTON BEACH | FL | | 10/18/2012 | 0.048 | 7,224 | | 234,000 |
| 3990008423 | MARSHFIELD | WI | | 10/18/2012 | 0.039 | 17,251 | | 174,008 |
| 3990008429 | WOODSTOCK | GA | | 10/18/2012 | 0.050 | 18,650 | | 230,244 |
| 3990008430 | DAMARISCOTTA | ME | | 10/18/2012 | 0.028 | 42,427 | | 588,000 |
| 3990008431 | RICHFIELD | MN | | 10/18/2012 | 0.025 | | | 217,000 |
| 3990008432 | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 9,141 | | 194,000 |
| 3990008433 | MIAMI BEACH | FL | | 10/18/2012 | 0.028 | 40,012 | | 580,000 |
| 3990008436 | OLDBRIDGE | NJ | | 10/18/2012 | 0.038 | 18,900 | | 270,000 |
| 3990008437 | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.028 | 159,627 | | 392,000 |
| 3990008447 | ADDISON | IL | | 10/18/2012 | 0.028 | 23,516 | | 233,000 |
| 3990008450 | FALLS CHURCH | VA | | 10/18/2012 | 0.033 | 73,500 | 500 | 523,000 |
| 3990008456 | WILMINGTON | NC | | 10/18/2012 | 0.028 | | | 119,000 |
| 3990008458 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 25,678 | | 414,000 |
| 3990008460 | SOMERS POINT | NJ | | 10/18/2012 | 0.040 | 29,196 | | 360,000 |
| 3990008463 | BOXFORD | MA | | 10/18/2012 | 0.035 | 60,860 | | 722,000 |
| 3990008465 | PLEASANTON | CA | | 10/18/2012 | 0.028 | 31,027 | | 730,000 |
| 3990008470 | TYRONE | GA | | 10/18/2012 | 0.028 | 8,675 | | 197,000 |
| 3990008472 | WINCHESTER | CA | | 10/18/2012 | 0.028 | 8,818 | | 370,000 |
| 3990008473 | KETCHUM | ID | | 10/18/2012 | 0.028 | 249,818 | | 2,700,000 |
| 3990008474 | JACKSON | MS | | 10/18/2012 | 0.050 | 22,673 | | 48,741 |
| 3990008477 | HONOLULU | HI | | 10/18/2012 | 0.039 | 24,683 | 801 | 245,000 |
| 3990008478 | TULSA | OK | | 10/18/2012 | 0.041 | 4,374 | | 152,000 |
| 3990008480 | SPOKANE | WA | | 10/18/2012 | 0.025 | 160,070 | | 270,000 |
| 3990008482 | WINDHAM | NH | | 10/18/2012 | 0.025 | | | 334,000 |
| 3990008483 | CLACKAMAS | OR | | 10/18/2012 | 0.028 | | | 216,000 |
| 3990008490 | SOUTHBURY | CT | | 10/18/2012 | 0.028 | 107,585 | | 599,000 |
| 3990008493 | JACKSON TWP | NJ | | 10/18/2012 | 0.025 | 134,820 | | 399,000 |
| 3990008498 | STONEVILLE | NC | | 10/18/2012 | 0.038 | 9,094 | | 208,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990008505 | PLEASANTON | CA | | 10/18/2012 | 0.030 | 81,470 | | 912,000 |
| 3990008509 | FAIR OAKS | CA | | 10/18/2012 | 0.025 | 93,430 | 2,700 | 630,000 |
| 3990008512 | MIAMI SHORES | FL | | 10/18/2012 | 0.028 | 119,136 | | 437,000 |
| 3990008513 | WANTAGH | NY | | 10/18/2012 | 0.028 | 198,768 | | 436,000 |
| 3990008515 | SMITHTOWN | NY | | 10/18/2012 | 0.038 | 57,976 | | 475,000 |
| 3990008517 | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 72,462 | | 285,000 |
| 3990008523 | NEWARK | DE | | 10/18/2012 | 0.040 | | | 314,000 |
| 3990008530 | ALPHARETTA | GA | | 10/18/2012 | 0.044 | 13,193 | | 173,000 |
| 3990008534 | MISHAWAKA | IN | | 10/18/2012 | 0.028 | | | 128,000 |
| 3990008536 | SAVAGE | MN | | 10/18/2012 | 0.028 | 30,555 | | 352,000 |
| 3990008547 | UNIONVILLE | CT | | 10/18/2012 | 0.030 | 16,348 | | 835,000 |
| 3990008567 | SPRING HILL | FL | | 10/18/2012 | 0.033 | 18,812 | 2,801 | 138,000 |
| 3990008577 | OLATHE | KS | | 10/18/2012 | 0.028 | 28,901 | | 446,000 |
| 3990008578 | STAMFORD | CT | | 10/18/2012 | 0.028 | | | 618,000 |
| 3990008581 | HOUSE SPRINGS | MO | | 10/18/2012 | 0.040 | 11,948 | | 202,816 |
| 3990008588 | BEAVERTON | OR | | 10/18/2012 | 0.030 | | | 167,000 |
| 3990008593 | ESCONDIDO | CA | | 10/18/2012 | 0.043 | 131,925 | | 725,000 |
| 3990008596 | JEFFERSON TWP | NJ | | 10/18/2012 | 0.050 | 31,933 | | 292,000 |
| 3990008598 | IRVINE | CA | | 10/18/2012 | 0.025 | 33,991 | | 920,000 |
| 3990008601 | DEARBORN | MI | | 10/18/2012 | 0.054 | 9,305 | | 144,200 |
| 3990008602 | NORFOLK | VA | | 10/18/2012 | 0.028 | 99,997 | | 790,000 |
| 3990008606 | ATLANTIC BEACH | FL | | 10/18/2012 | 0.033 | 36,990 | 989 | 241,000 |
| 3990008612 | ATLANTA | GA | | 10/18/2012 | 0.030 | 145,855 | | 1,500,000 |
| 3990008613 | PRINCETON | MN | | 10/18/2012 | 0.033 | 15,613 | | 242,000 |
| 3990008616 | ATASCADERO | CA | | 10/18/2012 | 0.050 | 52,897 | | 439,990 |
| 3990008617 | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 49,076 | | 180,000 |
| 3990008619 | DARIEN | CT | | 10/18/2012 | 0.028 | | | 1,300,000 |
| 3990008625 | MIAMI | FL | | 10/18/2012 | 0.028 | 22,500 | | 303,000 |
| 3990008627 | LOWER POTTSGROVE T | PA | | 10/18/2012 | 0.028 | 25,916 | | 347,000 |
| 3990008636 | SEAFORD | NY | | 10/18/2012 | 0.035 | 50,256 | | 521,000 |
| 3990008651 | VOORHEES TWP | NJ | | 10/18/2012 | 0.033 | 28,286 | | 361,039 |
| 3990008656 | WASHINGTON | CT | | 10/18/2012 | 0.042 | 30,346 | | 325,000 |
| 3990008659 | PITTSFORD | NY | | 10/18/2012 | 0.033 | 24,463 | | 285,000 |
| 3990008661 | INDIAN SPRINGS | AL | | 10/18/2012 | 0.030 | | | 294,000 |
| 3990008667 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.028 | 46,986 | | 500,000 |
| 3990008669 | SCOTTS VALLEY | CA | | 10/18/2012 | 0.028 | 31,489 | | 520,000 |
| 3990008671 | MERRICK | NY | | 10/18/2012 | 0.028 | 33,694 | 677 | 355,000 |
| 3990008674 | SCOTCH PLAINS TWP | NJ | | 10/18/2012 | 0.045 | 25,505 | | 275,000 |
| 3990008680 | MCLEAN | VA | | 10/18/2012 | 0.028 | | | 758,000 |
| 3990008681 | SHELTON | CT | | 10/18/2012 | 0.033 | 72,858 | | 605,000 |
| 3990008684 | GRESHAM | OR | | 10/18/2012 | 0.025 | 59,618 | | 236,000 |
| 3990008687 | AMSTERDAM | NY | | 10/18/2012 | 0.038 | 38,201 | | 83,000 |
| 3990008690 | STONY POINT | NY | | 10/18/2012 | 0.045 | 49,081 | | 450,000 |
| 3990008691 | PLEASANTON | CA | | 10/18/2012 | 0.025 | 153,299 | | 2,500,000 |
| 3990008695 | KANKAKEE | IL | | 10/18/2012 | 0.040 | 22,011 | | 163,000 |
| 3990008699 | WORCESTER | MA | | 10/18/2012 | 0.050 | 18,376 | | 240,000 |
| 3990008701 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 22,738 | | 190,000 |
| 3990008702 | VERNON TWP | NJ | | 10/18/2012 | 0.028 | 43,716 | 6,000 | 303,000 |
| 3990008705 | ST LOUIS PARK | MN | | 10/18/2012 | 0.030 | 22,060 | | 519,000 |
| 3990008707 | FAIRFIELD | CA | | 10/18/2012 | 0.030 | 39,584 | | 515,000 |
| 3990008708 | KINNELON | NJ | | 10/18/2012 | 0.035 | 111,408 | | 900,000 |
| 3990008709 | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 15,748 | | 295,900 |
| 3990008710 | PISGAH FOREST | NC | | 10/18/2012 | 0.034 | | | 185,210 |
| 3990008712 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.033 | 26,959 | 1,249 | 266,000 |
| 3990008713 | REHOBOTH | MA | | 10/18/2012 | 0.038 | 29,829 | | 304,000 |
| 3990008718 | PORT ST LUCIE | FL | | 10/18/2012 | 0.028 | 13,903 | | 364,000 |
| 3990008723 | ROYAL OAK | MI | | 10/18/2012 | 0.028 | 19,171 | | 244,000 |
| 3990008725 | SEASIDE | OR | | 10/18/2012 | 0.025 | 178,511 | | 495,000 |
| 3990008731 | TUCSON | AZ | | 10/18/2012 | 0.032 | 21,913 | 123 | 120,000 |
| 3990008736 | WINDSOR | CT | | 10/18/2012 | 0.029 | 25,415 | 1,354 | 205,000 |
| 3990008737 | SEATTLE | WA | | 10/18/2012 | 0.033 | 31,293 | | 361,000 |
| 3990008740 | EDISON | NJ | | 10/18/2012 | 0.043 | 16,262 | | 417,000 |
| 3990008745 | ALSIP | IL | | 10/18/2012 | 0.048 | 7,522 | | 100,000 |
| 3990008746 | MOORESVILLE | NC | | 10/18/2012 | 0.033 | 16,139 | | 131,000 |
| 3990008751 | FLAGSTAFF | AZ | | 10/18/2012 | 0.025 | 5,670 | 170,000 | 235,000 |
| 3990008752 | BAY SHORE | NY | | 10/18/2012 | 0.028 | 15,986 | | 313,000 |
| 3990008754 | AIEA | HI | | 10/18/2012 | 0.028 | 9,940 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990008756 | HEMET | CA | | 10/18/2012 | 0.028 | 49,290 | | 385,000 |
| 3990008759 | MIAMI | FL | | 10/18/2012 | 0.033 | 41,280 | | 397,000 |
| 3990008761 | CORAL SPRINGS | FL | | 10/18/2012 | 0.028 | | | 408,000 |
| 3990008764 | NANTICOKE CITY | PA | | 10/18/2012 | 0.028 | 29,103 | | 66,483 |
| 3990008767 | GREENTOWN | IN | | 10/18/2012 | 0.049 | 17,901 | | 167,787 |
| 3990008771 | PLAINVILLE | MA | | 10/18/2012 | 0.038 | 38,659 | 149 | 212,781 |
| 3990008772 | MANCHESTER | MO | | 10/18/2012 | 0.030 | 64,986 | | 196,000 |
| 3990008773 | WILLINGBORO TWP | NJ | | 10/18/2012 | 0.030 | | | 204,000 |
| 3990008780 | LENEXA | KS | | 10/18/2012 | 0.025 | 40,071 | | 155,793 |
| 3990008783 | MECHANICSVILLE | VA | | 10/18/2012 | 0.030 | | | 258,125 |
| 3990008786 | SHADY SPRINGS TWP | WV | | 10/18/2012 | 0.051 | 6,186 | | 212,629 |
| 3990008793 | NEW CASTLE HUNDRED | DE | | 10/18/2012 | 0.028 | 29,528 | | 281,000 |
| 3990008795 | BARTLETT | IL | | 10/18/2012 | 0.040 | 34,321 | | 233,000 |
| 3990008797 | OMAHA | NE | | 10/18/2012 | 0.052 | 20,262 | 1,313 | 119,000 |
| 3990008798 | ULSTER PARK | NY | | 10/18/2012 | 0.028 | 11,928 | | 215,000 |
| 3990008801 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.033 | 42,283 | | 188,000 |
| 3990008805 | MIDDLETOWN | NY | | 10/18/2012 | 0.037 | | | 193,000 |
| 3990008807 | CLARK | NJ | | 10/18/2012 | 0.028 | 24,027 | 4,800 | 575,000 |
| 3990008810 | MORGAN HILL | CA | | 10/18/2012 | 0.028 | 63,605 | | 525,000 |
| 3990008820 | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 28,300 | | 400,000 |
| 3990008825 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 11,724 | | 200,000 |
| 3990008829 | JUNO BEACH | FL | | 10/18/2012 | 0.025 | 100,988 | | 410,000 |
| 3990008834 | LAUREL CITY | MD | | 10/18/2012 | 0.049 | 5,985 | | 169,000 |
| 3990008843 | PORT CHARLOTTE | FL | | 10/18/2012 | 0.028 | 82,089 | | 424,000 |
| 3990008844 | LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 3,631 | | 68,000 |
| 3990008847 | CYPRESS | CA | | 10/18/2012 | 0.025 | 206,230 | | 540,000 |
| 3990008848 | GRAND FORKS | ND | | 10/18/2012 | 0.038 | 18,900 | | 50,000 |
| 3990008849 | MONROE TWP | NJ | | 10/18/2012 | 0.028 | 37,905 | | 329,000 |
| 3990008853 | WINDSOR | CT | | 10/18/2012 | 0.028 | 23,548 | 2,400 | 269,000 |
| 3990008856 | MINNEAPOLIS | MN | | 10/18/2012 | 0.033 | 31,229 | | 303,000 |
| 3990008861 | CHANHASSEN | MN | | 10/18/2012 | 0.028 | 25,474 | | 285,000 |
| 3990008863 | HECLA | SD | | 10/18/2012 | 0.033 | 11,847 | | 41,000 |
| 3990008864 | LAS VEGAS | NV | | 10/18/2012 | 0.035 | 25,333 | | 204,000 |
| 3990008866 | HIGH SPRINGS | FL | | 10/18/2012 | 0.033 | 20,430 | | 144,000 |
| 3990008872 | PHILADELPHIA | PA | | 10/18/2012 | 0.042 | 8,662 | | 119,000 |
| 3990008877 | PLYMOUTH | MN | | 10/18/2012 | 0.023 | 17,464 | | 495,000 |
| 3990008878 | PLEASANT HILL | CA | | 10/18/2012 | 0.025 | | | 750,000 |
| 3990008879 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 157,114 | | 950,000 |
| 3990008883 | ANCHORAGE | AK | | 10/18/2012 | 0.038 | 61,378 | 9,823 | 303,000 |
| 3990008887 | OMAHA | NE | | 10/18/2012 | 0.044 | 40,800 | | 616,000 |
| 3990008889 | MIAMI | FL | | 10/18/2012 | 0.038 | 28,758 | | 890,000 |
| 3990008890 | TUCSON | AZ | | 10/18/2012 | 0.040 | 11,502 | | 146,000 |
| 3990008893 | CENTREVILLE | VA | | 10/18/2012 | 0.028 | 81,960 | | 444,000 |
| 3990008894 | MAKAWAO | HI | | 10/18/2012 | 0.030 | 902 | | 698,000 |
| 3990008897 | WESTCHESTER | PA | | 10/18/2012 | 0.035 | 73,071 | | 389,000 |
| 3990008898 | STEILACOOM | WA | | 10/18/2012 | 0.038 | 25,109 | | 374,000 |
| 3990008900 | PAROWAN | UT | | 10/18/2012 | 0.028 | 8,805 | | 90,000 |
| 3990008902 | WHEELING | WV | | 10/18/2012 | 0.043 | 36,863 | | 143,000 |
| 3990008904 | SEAFORD | VA | | 10/18/2012 | 0.028 | 49,691 | | 373,000 |
| 3990008907 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | 376,289 |
| 3990008909 | KIHEI | HI | | 10/18/2012 | 0.028 | 224,596 | | 998,000 |
| 3990008910 | BALTIMORE | MD | | 10/18/2012 | 0.030 | | | 357,000 |
| 3990008912 | SPRING HILL | FL | | 10/18/2012 | 0.045 | 41,253 | | 301,000 |
| 3990008914 | HARVEY | LA | | 10/18/2012 | 0.050 | 24,674 | | 262,000 |
| 3990008915 | SCARSDALE | NY | | 10/18/2012 | 0.035 | 155,779 | | 900,000 |
| 3990008917 | SCRANTON | PA | | 10/18/2012 | 0.035 | 31,030 | 600 | 170,000 |
| 3990008918 | RENO | NV | | 10/18/2012 | 0.038 | 125,097 | | 465,000 |
| 3990008922 | GOLDEN | CO | | 10/18/2012 | 0.038 | | | 293,000 |
| 3990008923 | ST PAUL | MN | | 10/18/2012 | 0.028 | | | 294,000 |
| 3990008925 | WASECA | MN | | 10/18/2012 | 0.028 | 44,689 | | 103,000 |
| 3990008928 | HURRICANE | WV | | 10/18/2012 | 0.033 | 49,332 | | 450,000 |
| 3990008929 | SANDY HOOK | CT | | 10/18/2012 | 0.028 | 19,018 | | 479,000 |
| 3990008931 | CLEVELAND | TN | | 10/18/2012 | 0.033 | 35,542 | | 187,000 |
| 3990008934 | GENESEO | IL | | 10/18/2012 | 0.028 | 9,490 | | 260,763 |
| 3990008935 | NAUGATUCK | CT | | 10/18/2012 | 0.035 | 39,305 | | 290,000 |
| 3990008936 | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 13,542 | | 384,000 |
| 3990008939 | WILSON | NC | | 10/18/2012 | 0.034 | 2,798 | | 114,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990008942 | DOWNERS GROVE | IL | | 10/18/2012 | 0.045 | 27,097 | | 235,000 |
| 3990008944 | GRAHAM | MO | | 10/18/2012 | 0.055 | 5,577 | | 120,000 |
| 3990008949 | CRYSTAL LAKE | IL | | 10/18/2012 | 0.039 | 25,072 | | 182,000 |
| 3990008950 | MANSFIELD | OH | | 10/18/2012 | 0.038 | 31,715 | | 181,000 |
| 3990008952 | BRONX | NY | | 10/18/2012 | 0.033 | 7,408 | | 351,000 |
| 3990008953 | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 104,893 | | 520,000 |
| 3990008954 | BOHEMIA | NY | | 10/18/2012 | 0.048 | 68,147 | | 440,000 |
| 3990008962 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 25,364 | | 352,000 |
| 3990008964 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 105,034 | | 991,000 |
| 3990008965 | KAILUA KONA | HI | | 10/18/2012 | 0.025 | 29,054 | | 735,000 |
| 3990008966 | FARMINGTON HILLS | MI | | 10/18/2012 | 0.028 | 26,696 | 892 | 115,000 |
| 3990008967 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | | | 210,000 |
| 3990008971 | COLUMBUS | GA | | 10/18/2012 | 0.050 | 4,734 | | 109,000 |
| 3990008973 | WASHINGTON | DC | | 10/18/2012 | 0.030 | 7,925 | 5,000 | 410,000 |
| 3990008974 | COLUMBUS | OH | | 10/18/2012 | 0.034 | 14,791 | | 157,000 |
| 3990008986 | JERSEY CITY | NJ | | 10/18/2012 | 0.028 | 271,227 | | 650,000 |
| 3990008989 | KENNESAW | GA | | 10/18/2012 | 0.030 | 78,658 | | 201,000 |
| 3990008990 | NEW HOPE | MN | | 10/18/2012 | 0.025 | 13,426 | | 245,000 |
| 3990008993 | WATERTOWN | CT | | 10/18/2012 | 0.025 | 10,529 | | 225,000 |
| 3990008995 | ATLANTA | GA | | 10/18/2012 | 0.033 | 62,913 | | 480,000 |
| 3990009000 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 144,792 | | 690,000 |
| 3990009001 | COCOA | FL | | 10/18/2012 | 0.032 | 28,948 | | 129,000 |
| 3990009002 | OCALA | FL | | 10/18/2012 | 0.038 | 28,484 | | 171,726 |
| 3990009003 | OAKLAND PARK | FL | | 10/18/2012 | 0.028 | | | 478,000 |
| 3990009006 | DEERFIELD BEACH | FL | | 10/18/2012 | 0.030 | 14,759 | | 510,000 |
| 3990009008 | WINTER SPRINGS | FL | | 10/18/2012 | 0.028 | 10,276 | | 336,000 |
| 3990009010 | CINNAMINSON TWP | NJ | | 10/18/2012 | 0.025 | 70,957 | 6,434 | 310,000 |
| 3990009012 | WEST BABYLON | NY | | 10/18/2012 | 0.045 | 20,644 | | 399,000 |
| 3990009014 | HIGHLAND | NY | | 10/18/2012 | 0.040 | 70,147 | | 205,000 |
| 3990009015 | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 19,960 | | 600,000 |
| 3990009016 | TUSTIN | MI | | 10/18/2012 | 0.028 | 82,627 | | 275,000 |
| 3990009020 | UPPER DARBY TWP | PA | | 10/18/2012 | 0.028 | 63,826 | 768 | 141,000 |
| 3990009025 | DELAWARE TWP | PA | | 10/18/2012 | 0.028 | | | 156,350 |
| 3990009027 | PRINCETON | NJ | | 10/18/2012 | 0.028 | 37,041 | | 423,000 |
| 3990009028 | RINGWOOD BORO | NJ | | 10/18/2012 | 0.028 | | | 446,000 |
| 3990009031 | RUSSELL | NY | | 10/18/2012 | 0.049 | 5,329 | | 39,500 |
| 3990009035 | GREGORY | SD | | 10/18/2012 | 0.028 | 11,377 | 32,263 | 69,901 |
| 3990009038 | STOCKTON | CA | | 10/18/2012 | 0.028 | 71,513 | | 380,861 |
| 3990009045 | GLEN ALLEN | VA | | 10/18/2012 | 0.025 | 31,742 | | 354,000 |
| 3990009051 | TAMPA | FL | | 10/18/2012 | 0.028 | 32,578 | 500 | 131,000 |
| 3990009052 | STATEN ISLAND | NY | | 10/18/2012 | 0.038 | 53,363 | | 368,000 |
| 3990009054 | LEXINGTON | MN | | 10/18/2012 | 0.028 | 57,598 | | 194,000 |
| 3990009055 | BROADWAY | VA | | 10/18/2012 | 0.038 | 13,346 | | 141,000 |
| 3990009059 | BURLINGAME | CA | | 10/18/2012 | 0.028 | 42,158 | | 1,175,000 |
| 3990009063 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 17,591 | | 375,000 |
| 3990009064 | RENO | NV | | 10/18/2012 | 0.028 | 18,810 | | 289,000 |
| 3990009066 | THORNTON | CO | | 10/18/2012 | 0.033 | 60,154 | | 330,000 |
| 3990009072 | HOMOSASSA | FL | | 10/18/2012 | 0.028 | | | 164,000 |
| 3990009078 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.030 | 78,218 | | 175,000 |
| 3990009079 | WHITEFISH | MT | | 10/18/2012 | 0.035 | 19,337 | | 303,017 |
| 3990009082 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | | | 398,000 |
| 3990009083 | ARGYLE | NY | | 10/18/2012 | 0.028 | 122,647 | | 210,000 |
| 3990009089 | DETROIT | MI | | 10/18/2012 | 0.028 | | | 650,000 |
| 3990009091 | MARIETTA | GA | | 10/18/2012 | 0.040 | 26,468 | | 168,000 |
| 3990009092 | WASHINGTON | IA | | 10/18/2012 | 0.054 | 11,491 | | 80,000 |
| 3990009094 | VINELAND | NJ | | 10/18/2012 | 0.035 | 83,256 | | 434,000 |
| 3990009098 | SOLEBURY TWP | PA | | 10/18/2012 | 0.028 | 48,820 | | 560,000 |
| 3990009102 | BAKER CITY | OR | | 10/18/2012 | 0.035 | 59,951 | | 171,500 |
| 3990009107 | LIVINGSTON | NJ | | 10/18/2012 | 0.048 | 12,907 | | 494,000 |
| 3990009115 | HATTIESBURG | MS | | 10/18/2012 | 0.033 | 29,512 | | 142,000 |
| 3990009118 | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 37,656 | | 322,000 |
| 3990009123 | NORMAN | OK | | 10/18/2012 | 0.045 | 23,286 | | 85,169 |
| 3990009124 | CONCORD | CA | | 10/18/2012 | 0.025 | 12,078 | | 385,000 |
| 3990009127 | MAPLE VALLEY | WA | | 10/18/2012 | 0.043 | 11,442 | | 169,000 |
| 3990009128 | RIPON | CA | | 10/18/2012 | 0.028 | 46,870 | 500 | 271,520 |
| 3990009133 | MOUNT AIRY | MD | | 10/18/2012 | 0.028 | 51,967 | | 480,000 |
| 3990009138 | LA CONNER | WA | | 10/18/2012 | 0.030 | 4,427 | | 221,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009140 | CITY OF MOUNT AIRY | MD | | 10/18/2012 | 0.030 | 57,853 | | 331,000 |
| 3990009141 | LA PORTE | IN | | 10/18/2012 | 0.045 | 9,906 | | 223,119 |
| 3990009143 | PLANTERSVILLE | AL | | 10/18/2012 | 0.036 | 14,268 | | 128,100 |
| 3990009146 | HERTFORD | NC | | 10/18/2012 | 0.025 | 48,462 | | 1,000,000 |
| 3990009151 | SONORA | CA | | 10/18/2012 | 0.028 | 51,587 | | 450,000 |
| 3990009152 | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 248,929 | | 708,000 |
| 3990009154 | SHREWSBURY | MA | | 10/18/2012 | 0.030 | 40,120 | 4,000 | 353,000 |
| 3990009157 | TRACY | CA | | 10/18/2012 | 0.023 | 100,629 | | 1,200,000 |
| 3990009158 | RIVERSIDE | CA | | 10/18/2012 | 0.033 | 70,877 | | 452,158 |
| 3990009160 | RIVA | MD | | 10/18/2012 | 0.028 | 124,467 | | 1,800,000 |
| 3990009163 | TINLEY PARK | IL | | 10/18/2012 | 0.035 | 31,010 | | 240,000 |
| 3990009165 | ARLINGTON | WA | | 10/18/2012 | 0.039 | 11,950 | | 580,000 |
| 3990009170 | CHICAGO | IL | | 10/18/2012 | 0.030 | 54,385 | | 358,000 |
| 3990009171 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 31,204 | | 369,355 |
| 3990009176 | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 43,866 | | 214,000 |
| 3990009181 | STATEN ISLAND | NY | | 10/18/2012 | 0.033 | 17,132 | | 386,000 |
| 3990009183 | BETHESDA | MD | | 10/18/2012 | 0.050 | 40,842 | | 757,000 |
| 3990009184 | CENTREVILLE | VA | | 10/18/2012 | 0.033 | 65,417 | | 357,000 |
| 3990009188 | BELLE PLAINE | MN | | 10/18/2012 | 0.033 | 13,397 | 2,700 | 213,000 |
| 3990009192 | FREDERICKSBURG | VA | | 10/18/2012 | 0.028 | | | 236,000 |
| 3990009194 | MUNDELEIN | IL | | 10/18/2012 | 0.028 | 26,865 | | 233,000 |
| 3990009198 | LUPTON | MI | | 10/18/2012 | 0.028 | | | 98,000 |
| 3990009206 | GENEVA | IL | | 10/18/2012 | 0.032 | 13,589 | | 270,000 |
| 3990009208 | FRANKLIN TWP | NJ | | 10/18/2012 | 0.040 | 28,435 | | 407,879 |
| 3990009213 | MORIARTY | NM | | 10/18/2012 | 0.030 | 99,941 | | 162,000 |
| 3990009214 | CLAY CENTER | KS | | 10/18/2012 | 0.051 | 11,675 | | 48,000 |
| 3990009219 | STAMFORD | CT | | 10/18/2012 | 0.028 | 52,449 | | 695,000 |
| 3990009220 | SHAKOPEE | MN | | 10/18/2012 | 0.025 | 52,164 | | 303,000 |
| 3990009221 | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 93,355 | 9,000 | 400,000 |
| 3990009224 | MIDDLEBORO | MA | | 10/18/2012 | 0.053 | 18,076 | | 347,000 |
| 3990009227 | FORT WASHINGTON | MD | | 10/18/2012 | 0.028 | 39,438 | | 352,000 |
| 3990009239 | PLEASANT HILL | CA | | 10/18/2012 | 0.025 | 23,313 | 4,735 | 485,000 |
| 3990009241 | CHESTERFIELD | VA | | 10/18/2012 | 0.028 | 29,557 | | 314,000 |
| 3990009242 | READINGTON TWP | NJ | | 10/18/2012 | 0.028 | 5,489 | | 255,000 |
| 3990009245 | SHAKOPEE | MN | | 10/18/2012 | 0.030 | 13,352 | | 242,000 |
| 3990009250 | ARDEN HILLS | MN | | 10/18/2012 | 0.030 | | | 330,000 |
| 3990009251 | EVERETT | WA | | 10/18/2012 | 0.043 | 20,468 | | 185,000 |
| 3990009253 | SANTA FE | NM | | 10/18/2012 | 0.028 | 106,612 | 800 | 600,000 |
| 3990009255 | COPIAGUE | NY | | 10/18/2012 | 0.043 | 6,296 | 363 | 336,000 |
| 3990009257 | AUGUSTA | ME | | 10/18/2012 | 0.046 | 10,033 | | 45,000 |
| 3990009259 | MINNETONKA | MN | | 10/18/2012 | 0.030 | 60,602 | 3,090 | 233,000 |
| 3990009260 | ELLICOTT CITY | MD | | 10/18/2012 | 0.025 | 87,489 | | 509,000 |
| 3990009262 | WILKINSBURG BORO | PA | | 10/18/2012 | 0.054 | 10,876 | | 123,000 |
| 3990009268 | BALTIMORE | MD | | 10/18/2012 | 0.048 | 53,062 | | 170,000 |
| 3990009269 | LAKE ZURICH | IL | | 10/18/2012 | 0.048 | 30,310 | | 365,000 |
| 3990009275 | TACOMA | WA | | 10/18/2012 | 0.028 | | | 183,000 |
| 3990009277 | JERSEY CITY | NJ | | 10/18/2012 | 0.028 | 69,579 | | 223,000 |
| 3990009278 | BLAUVELT | NY | | 10/18/2012 | 0.038 | 23,551 | | 477,000 |
| 3990009279 | NORTH BRUNSWICK TW | NJ | | 10/18/2012 | 0.028 | 56,336 | | 296,000 |
| 3990009281 | AUBURN | IN | | 10/18/2012 | 0.044 | 23,251 | | 168,000 |
| 3990009283 | DELAND | FL | | 10/18/2012 | 0.028 | 53,051 | | 170,000 |
| 3990009287 | APPLE VALLEY | MN | | 10/18/2012 | 0.023 | | | 320,000 |
| 3990009288 | MASSAPEQUA | NY | | 10/18/2012 | 0.028 | 19,269 | | 360,000 |
| 3990009290 | PLAINSBORO TWP | NJ | | 10/18/2012 | 0.030 | 30,543 | | 376,000 |
| 3990009291 | TOPSFIELD | MA | | 10/18/2012 | 0.028 | 20,114 | 879 | 550,000 |
| 3990009300 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 67,874 | 2,600 | 354,623 |
| 3990009301 | WILLISTON | ND | | 10/18/2012 | 0.033 | | | 86,000 |
| 3990009302 | BOURBON | MO | | 10/18/2012 | 0.033 | 42,439 | | 213,000 |
| 3990009306 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 377 | 30,000 | 258,000 |
| 3990009325 | DOWAGIAC | MI | | 10/18/2012 | 0.033 | 52,959 | | 162,000 |
| 3990009326 | WINSTED | MN | | 10/18/2012 | 0.028 | | | 215,000 |
| 3990009327 | PHOENIX | AZ | | 10/18/2012 | 0.038 | 12,008 | | 159,000 |
| 3990009330 | KIMMELL | IN | | 10/18/2012 | 0.046 | 2,701 | | 83,800 |
| 3990009331 | CHEYENNE | WY | | 10/18/2012 | 0.033 | 32,877 | | 161,000 |
| 3990009332 | STAUNTON | VA | | 10/18/2012 | 0.033 | 156,692 | | 575,000 |
| 3990009333 | FORESTBURG | NY | | 10/18/2012 | 0.040 | 23,265 | | 485,000 |
| 3990009341 | NEW GERMANY | MN | | 10/18/2012 | 0.038 | | | 173,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009342 | ST BONIFACIUS | MN | | 10/18/2012 | 0.025 | 20,798 | | 205,000 |
| 3990009343 | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | 373,000 |
| 3990009344 | PICKERINGTON | OH | | 10/18/2012 | 0.045 | 13,397 | | 196,000 |
| 3990009345 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 22,069 | | 457,000 |
| 3990009353 | STERLING | CT | | 10/18/2012 | 0.041 | 1,863 | | 170,000 |
| 3990009358 | LAKEVIEW | OR | | 10/18/2012 | 0.035 | | | 165,773 |
| 3990009360 | DAYTON | KY | | 10/18/2012 | 0.052 | 13,695 | | 134,000 |
| 3990009361 | MIAMI | FL | | 10/18/2012 | 0.043 | 15,424 | | 77,000 |
| 3990009365 | SALEM TWP | PA | | 10/18/2012 | 0.038 | 19,836 | | 131,000 |
| 3990009366 | DANBURY | CT | | 10/18/2012 | 0.053 | 13,201 | | 323,000 |
| 3990009367 | TONAWANDA | NY | | 10/18/2012 | 0.053 | 12,851 | | 98,000 |
| 3990009381 | BRADLEY BEACH | NJ | | 10/18/2012 | 0.035 | | | 600,000 |
| 3990009385 | HYDE PARK | MA | | 10/18/2012 | 0.028 | 28,342 | | 366,000 |
| 3990009386 | NEWTOWN TWP | PA | | 10/18/2012 | 0.025 | 38,403 | | 455,000 |
| 3990009391 | MANHATTAN BEACH | CA | | 10/18/2012 | 0.025 | 236,124 | | 2,150,000 |
| 3990009392 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | 0.035 | 48,469 | | 450,000 |
| 3990009395 | TULALIP | WA | | 10/18/2012 | 0.030 | 74,940 | | 462,000 |
| 3990009396 | CORAM | NY | | 10/18/2012 | 0.035 | 59,437 | | 385,000 |
| 3990009403 | PONTIAC | MI | | 10/18/2012 | 0.040 | 50,158 | 2,500 | 169,000 |
| 3990009405 | LONG BEACH | CA | | 10/18/2012 | 0.033 | 137,372 | | 480,000 |
| 3990009409 | CRYSTAL LAKE | IL | | 10/18/2012 | 0.033 | 9,328 | | 274,000 |
| 3990009411 | HARLAN | KY | | 10/18/2012 | 0.038 | 21,046 | 3,500 | 42,000 |
| 3990009416 | FRANKLIN | NH | | 10/18/2012 | 0.039 | 15,493 | 441 | 147,000 |
| 3990009417 | CHICAGO | IL | | 10/18/2012 | 0.028 | 34,910 | 1,000 | 325,000 |
| 3990009418 | RIVER VALE TWP | NJ | | 10/18/2012 | 0.025 | 234,926 | | 435,000 |
| 3990009420 | WANTAGH | NY | | 10/18/2012 | 0.030 | 37,015 | | 437,000 |
| 3990009422 | BAYSHORE | NY | | 10/18/2012 | 0.030 | 122,723 | | 358,000 |
| 3990009423 | BRADENTON | FL | | 10/18/2012 | 0.038 | 50,982 | | 167,135 |
| 3990009438 | SCHAUMBURG | IL | | 10/18/2012 | 0.038 | 14,147 | | 289,000 |
| 3990009439 | PLANTATION | FL | | 10/18/2012 | 0.038 | 21,188 | | 231,788 |
| 3990009444 | MIAMI BEACH | FL | | 10/18/2012 | 0.052 | 19,661 | | 240,000 |
| 3990009445 | PITTSBURGH | PA | | 10/18/2012 | 0.033 | 21,643 | | 49,118 |
| 3990009446 | KNOXVILLE | TN | | 10/18/2012 | 0.048 | 22,113 | | 184,000 |
| 3990009447 | OAKTON | VA | | 10/18/2012 | 0.043 | 89,187 | | 493,000 |
| 3990009452 | WAYNE TWP | NJ | | 10/18/2012 | 0.028 | 77,810 | | 500,000 |
| 3990009456 | CHANDLER | AZ | | 10/18/2012 | 0.028 | 31,229 | | 185,000 |
| 3990009458 | CINCINNATI | OH | | 10/18/2012 | 0.048 | 5,155 | | 272,620 |
| 3990009466 | COOPER CITY | FL | | 10/18/2012 | 0.037 | 25,367 | | 232,000 |
| 3990009468 | RAMSEY | MN | | 10/18/2012 | 0.030 | 29,408 | | 226,000 |
| 3990009473 | NORTH PORT | FL | | 10/18/2012 | 0.037 | 26,460 | | 168,000 |
| 3990009474 | MONTEREY PARK | CA | | 10/18/2012 | 0.030 | 46,935 | | 439,808 |
| 3990009482 | HASTINGS | MN | | 10/18/2012 | 0.028 | 135,326 | 1,180 | 244,000 |
| 3990009491 | MASPETH | NY | | 10/18/2012 | 0.038 | 36,304 | | 538,000 |
| 3990009494 | ATLANTA | GA | | 10/18/2012 | 0.030 | 94,342 | | 555,000 |
| 3990009499 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.033 | 35,722 | | 640,000 |
| 3990009506 | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 60,915 | | 350,000 |
| 3990009512 | HARTSDALE | NY | | 10/18/2012 | 0.028 | 91,927 | | 492,000 |
| 3990009521 | MIAMI | FL | | 10/18/2012 | 0.033 | 109,892 | | 230,000 |
| 3990009523 | SAINT CLAIR | MO | | 10/18/2012 | 0.038 | 40,950 | | 173,696 |
| 3990009524 | BIRMINGHAM | AL | | 10/18/2012 | 0.032 | 10,467 | | 123,000 |
| 3990009529 | EAST NORTHPORT | NY | | 10/18/2012 | 0.028 | 60,417 | | 525,000 |
| 3990009530 | MESA | AZ | | 10/18/2012 | 0.025 | 28,019 | | 244,000 |
| 3990009535 | LOS BANOS | CA | | 10/18/2012 | 0.028 | 42,300 | | 306,496 |
| 3990009537 | CHAPPAQUA | NY | | 10/18/2012 | 0.025 | 157,161 | | 1,350,000 |
| 3990009540 | NEWCOMERSTOWN | OH | | 10/18/2012 | 0.028 | 12,695 | | 91,000 |
| 3990009541 | CAMDEN | ME | | 10/18/2012 | 0.028 | 37,105 | | 213,000 |
| 3990009542 | AUBURN | NY | | 10/18/2012 | 0.041 | 11,838 | | 113,000 |
| 3990009543 | GLEN ALLEN | VA | | 10/18/2012 | 0.028 | 173,687 | | 455,000 |
| 3990009545 | BAYSIDE | NY | | 10/18/2012 | 0.028 | | | 654,000 |
| 3990009546 | RUSSELLVILLE | AR | | 10/18/2012 | 0.033 | 18,261 | | 65,192 |
| 3990009547 | EXCELSIOR | MN | | 10/18/2012 | 0.025 | | | 369,286 |
| 3990009549 | DUDLEY | MA | | 10/18/2012 | 0.033 | 30,728 | | 229,000 |
| 3990009552 | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 125,079 | | 980,000 |
| 3990009555 | BELCHER | KY | | 10/18/2012 | 0.030 | 15,850 | | 126,500 |
| 3990009556 | WEXFORD | PA | | 10/18/2012 | 0.028 | 18,798 | | 166,757 |
| 3990009557 | SYKESVILLE | MD | | 10/18/2012 | 0.030 | 10,921 | | 870,000 |
| 3990009558 | ALTAMONTE SPRINGS | FL | | 10/18/2012 | 0.028 | | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009565 | HONOLULU | HI | | 10/18/2012 | 0.028 | 23,758 | | 430,000 |
| 3990009566 | ALBUQUERQUE | NM | | 10/18/2012 | 0.028 | 58,887 | | 200,000 |
| 3990009573 | MANCHESTER | CT | | 10/18/2012 | 0.030 | 4,395 | | 330,000 |
| 3990009575 | BURNSVILLE | MN | | 10/18/2012 | 0.043 | 32,596 | | 241,000 |
| 3990009578 | INDIANAPOLIS | IN | | 10/18/2012 | 0.044 | | | 230,233 |
| 3990009581 | ISLIP TERRACE | NY | | 10/18/2012 | 0.028 | | | 375,000 |
| 3990009584 | ADAMSTOWN CITY | MD | | 10/18/2012 | 0.028 | | | 545,000 |
| 3990009585 | MIAMI | FL | | 10/18/2012 | 0.028 | | | 110,000 |
| 3990009588 | MIAMI | FL | | 10/18/2012 | 0.037 | 38,308 | | 280,000 |
| 3990009591 | ASHVILLE | NY | | 10/18/2012 | 0.025 | 121,334 | | 475,000 |
| 3990009592 | HAWORTH BORO | NJ | | 10/18/2012 | 0.025 | 193,241 | | 1,100,000 |
| 3990009593 | WAIKOLOA | HI | | 10/18/2012 | 0.043 | 42,788 | | 249,000 |
| 3990009596 | MANORVILLE | NY | | 10/18/2012 | 0.038 | 31,267 | | 284,000 |
| 3990009603 | MINNEAPOLIS | MN | | 10/18/2012 | 0.042 | 21,106 | | 181,000 |
| 3990009604 | PALOS HEIGHTS | IL | | 10/18/2012 | 0.028 | | | 385,000 |
| 3990009607 | WOODBRIDGE | VA | | 10/18/2012 | 0.038 | 9,783 | | 423,000 |
| 3990009608 | CARVER | MN | | 10/18/2012 | 0.025 | | | 312,000 |
| 3990009609 | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 59,757 | | 381,000 |
| 3990009612 | STONINGTON | CT | | 10/18/2012 | 0.038 | 23,112 | | 351,000 |
| 3990009618 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.025 | 70,560 | | 640,000 |
| 3990009619 | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | 16,038 | | 480,000 |
| 3990009624 | CORNING | NY | | 10/18/2012 | 0.035 | 35,692 | | 118,000 |
| 3990009625 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 20,780 | 15,000 | 750,000 |
| 3990009629 | SAN JOSE | CA | | 10/18/2012 | 0.028 | 56,988 | | 680,000 |
| 3990009630 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 107,455 | | 500,000 |
| 3990009632 | UPPER MAKEFIELD | PA | | 10/18/2012 | 0.030 | 137,729 | 6,355 | 1,185,000 |
| 3990009633 | SEDALIA | CO | | 10/18/2012 | 0.028 | 66,667 | | 380,000 |
| 3990009634 | BELLPORT | NY | | 10/18/2012 | 0.025 | 196,932 | 4,500 | 1,250,000 |
| 3990009640 | GLENDALE | AZ | | 10/18/2012 | 0.028 | 35,697 | | 357,000 |
| 3990009642 | MINNETONKA | MN | | 10/18/2012 | 0.030 | | | 126,000 |
| 3990009643 | BUCKINGHAM TWP | PA | | 10/18/2012 | 0.028 | 22,686 | | 435,000 |
| 3990009645 | EL SOBRANTE | CA | | 10/18/2012 | 0.025 | | | 650,000 |
| 3990009649 | CONCORD | CA | | 10/18/2012 | 0.025 | 24,957 | | 645,000 |
| 3990009651 | HAMPTON | VA | | 10/18/2012 | 0.033 | 47,544 | | 700,000 |
| 3990009653 | MECHANICSVILLE | VA | | 10/18/2012 | 0.030 | 33,861 | | 205,000 |
| 3990009654 | GLENWOOD | IL | | 10/18/2012 | 0.039 | 17,101 | | 226,000 |
| 3990009657 | QUEENSTOWN CITY | MD | | 10/18/2012 | 0.030 | 54,775 | | 450,000 |
| 3990009658 | WINTHROP | MA | | 10/18/2012 | 0.025 | 92,208 | 100,000 | 710,000 |
| 3990009661 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 8,152 | | 248,000 |
| 3990009664 | CHELTENHAM TWP | PA | | 10/18/2012 | 0.028 | 3,716 | | 252,000 |
| 3990009665 | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 64,364 | | 545,000 |
| 3990009667 | CLEARWATER | FL | | 10/18/2012 | 0.030 | 40,937 | | 289,000 |
| 3990009673 | CASTROVILLE | CA | | 10/18/2012 | 0.030 | 18,901 | | 630,000 |
| 3990009674 | UNION CITY | NJ | | 10/18/2012 | 0.048 | 5,107 | | 274,000 |
| 3990009681 | DEERFIELD BEACH | FL | | 10/18/2012 | 0.034 | 4,943 | | 390,000 |
| 3990009690 | WAIPAHU | HI | | 10/18/2012 | 0.030 | 31,026 | | 590,000 |
| 3990009692 | MOUNT LEBANON TWP | PA | | 10/18/2012 | 0.048 | 54,524 | | 244,000 |
| 3990009697 | POMPTON LAKES BORO | NJ | | 10/18/2012 | 0.028 | 23,940 | 825 | 220,000 |
| 3990009700 | SOUTH PLAINFIELD B | NJ | | 10/18/2012 | 0.030 | 27,459 | | 376,000 |
| 3990009704 | ROCKFORD | TN | | 10/18/2012 | 0.033 | 20,348 | | 394,477 |
| 3990009707 | DURHAM | NH | | 10/18/2012 | 0.025 | 37,374 | | 265,000 |
| 3990009711 | RUSSELLVILLE | AR | | 10/18/2012 | 0.050 | | | 143,455 |
| 3990009712 | ST LOUIS | MO | | 10/18/2012 | 0.048 | 39,157 | | 243,429 |
| 3990009716 | CHANHASSEN | MN | | 10/18/2012 | 0.034 | 7,900 | | 213,000 |
| 3990009717 | PEORIA | IL | | 10/18/2012 | 0.035 | 77,222 | | 183,000 |
| 3990009720 | SEBASTOPOL | CA | | 10/18/2012 | 0.025 | 23,655 | | 645,000 |
| 3990009722 | CARTERSVILLE | GA | | 10/18/2012 | 0.043 | 7,548 | | 227,990 |
| 3990009725 | CHINO HILLS | CA | | 10/18/2012 | 0.025 | 93,337 | | 525,000 |
| 3990009726 | LOUISVILLE | KY | | 10/18/2012 | 0.049 | 9,699 | | 148,560 |
| 3990009728 | BELLE MEAD | NJ | | 10/18/2012 | 0.028 | 31,611 | 17,997 | 740,000 |
| 3990009731 | STERLING | AK | | 10/18/2012 | 0.033 | 60,904 | | 141,000 |
| 3990009734 | MARION | NY | | 10/18/2012 | 0.030 | 28,178 | | 99,000 |
| 3990009736 | SEATTLE | WA | | 10/18/2012 | 0.028 | 3,077 | | 340,000 |
| 3990009739 | ORLANDO | FL | | 10/18/2012 | 0.030 | 48,914 | | 416,000 |
| 3990009740 | HENDERSON | NV | | 10/18/2012 | 0.038 | 59,918 | | 636,000 |
| 3990009741 | LAKEVILLE | MN | | 10/18/2012 | 0.025 | 31,151 | | 545,000 |
| 3990009744 | MAYER | MN | | 10/18/2012 | 0.028 | 17,696 | | 193,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009745 | POLLOCK PINES | CA | | 10/18/2012 | 0.028 | 44,407 | | 384,224 |
| 3990009749 | MORA | MN | | 10/18/2012 | 0.025 | 18,900 | | 216,352 |
| 3990009754 | CINCINNATI | OH | | 10/18/2012 | 0.048 | 26,602 | | 253,000 |
| 3990009755 | PHOENIX | AZ | | 10/18/2012 | 0.033 | 31,265 | | 338,000 |
| 3990009757 | BIRMINGHAM | AL | | 10/18/2012 | 0.025 | | | 435,000 |
| 3990009759 | SAN CLEMENTE | CA | | 10/18/2012 | 0.028 | 63,344 | | 700,000 |
| 3990009772 | CHESTER | VA | | 10/18/2012 | 0.040 | 44,989 | | 210,000 |
| 3990009774 | MILPITAS | CA | | 10/18/2012 | 0.028 | 153,020 | 3,000 | 1,100,000 |
| 3990009775 | GOODYEAR | AZ | | 10/18/2012 | 0.038 | 30,363 | | 281,000 |
| 3990009776 | GLENDALE | AZ | | 10/18/2012 | 0.028 | 40,895 | | 334,000 |
| 3990009778 | KIRTLAND | NM | | 10/18/2012 | 0.028 | 8,436 | | 75,000 |
| 3990009779 | CITY OF BALTIMORE | MD | | 10/18/2012 | 0.030 | 28,951 | | 176,000 |
| 3990009783 | ROANOKE | VA | | 10/18/2012 | 0.040 | 12,519 | | 229,000 |
| 3990009787 | BROOKLINE | MA | | 10/18/2012 | 0.043 | 48,030 | | 590,000 |
| 3990009788 | NAPLES | FL | | 10/18/2012 | 0.038 | 18,668 | | 224,000 |
| 3990009806 | NEW CASTLE HUNDRED | DE | | 10/18/2012 | 0.032 | 21,501 | | 288,000 |
| 3990009807 | COLLEGE TYP | PA | | 10/18/2012 | 0.034 | 10,609 | | 172,000 |
| 3990009808 | GENESEO | IL | | 10/18/2012 | 0.044 | | | 360,000 |
| 3990009809 | NEWPORT | NH | | 10/18/2012 | 0.039 | 19,208 | | 170,000 |
| 3990009815 | GIG HARBOR | WA | | 10/18/2012 | 0.025 | | | 415,000 |
| 3990009818 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 41,141 | | 218,000 |
| 3990009820 | SEATTLE | WA | | 10/18/2012 | 0.025 | | | 260,000 |
| 3990009822 | CEDARGROVE | IN | | 10/18/2012 | 0.035 | 34,891 | | 260,811 |
| 3990009823 | WESTMINSTER | CA | | 10/18/2012 | 0.023 | 106,212 | 18,000 | 775,000 |
| 3990009825 | BONDVILLE | VT | | 10/18/2012 | 0.023 | 84,579 | 48,648 | 510,000 |
| 3990009827 | YEADON BORO | PA | | 10/18/2012 | 0.037 | 25,546 | | 147,000 |
| 3990009831 | LAS VEGAS | NV | | 10/18/2012 | 0.025 | | | 443,000 |
| 3990009834 | KEIZER | OR | | 10/18/2012 | 0.037 | 21,130 | | 199,000 |
| 3990009840 | GRAND BLANC | MI | | 10/18/2012 | 0.042 | 22,724 | | 177,000 |
| 3990009842 | STEELEVILLE | IL | | 10/18/2012 | 0.033 | 1,521 | | 60,000 |
| 3990009845 | AUSTIN | TX | | 10/18/2012 | 0.030 | 47,439 | | 319,825 |
| 3990009846 | COPIAGUE | NY | | 10/18/2012 | 0.047 | 14,661 | | 725,000 |
| 3990009848 | TORRANCE | CA | | 10/18/2012 | 0.028 | | | 400,000 |
| 3990009850 | MAPLEWOOD | MN | | 10/18/2012 | 0.028 | 41,456 | | 415,000 |
| 3990009853 | FLORENCE | MS | | 10/18/2012 | 0.030 | 48,036 | | 78,000 |
| 3990009857 | PATTON TWP | PA | | 10/18/2012 | 0.033 | 122,466 | | 179,000 |
| 3990009859 | GREAT NECK | NY | | 10/18/2012 | 0.028 | 15,302 | | 1,200,000 |
| 3990009868 | LOS ANGELES | CA | | 10/18/2012 | 0.033 | 70,252 | | 308,000 |
| 3990009874 | SILVER SPRING | MD | | 10/18/2012 | 0.045 | 5,622 | | 488,000 |
| 3990009885 | PHILADELPHIA | PA | | 10/18/2012 | 0.038 | 22,354 | | 98,000 |
| 3990009887 | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 49,570 | | 275,000 |
| 3990009888 | SAVAGE | MN | | 10/18/2012 | 0.033 | | | 253,000 |
| 3990009889 | LEVITTOWN | NY | | 10/18/2012 | 0.035 | 30,414 | | 365,000 |
| 3990009901 | CHANDLER | AZ | | 10/18/2012 | 0.028 | 21,966 | | 339,000 |
| 3990009902 | NORTH BENTON | OH | | 10/18/2012 | 0.030 | 48,932 | | 165,000 |
| 3990009903 | KAUFMAN | TX | | 10/18/2012 | 0.033 | 26,829 | | 99,896 |
| 3990009907 | PLAINFIELD | NJ | | 10/18/2012 | 0.028 | 46,567 | | 308,000 |
| 3990009912 | LOWELL | IN | | 10/18/2012 | 0.055 | 5,274 | | 175,000 |
| 3990009920 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 20,455 | | 180,000 |
| 3990009924 | DALLAS | TX | | 10/18/2012 | 0.035 | 125,858 | | 259,242 |
| 3990009928 | MOORPARK | CA | | 10/18/2012 | 0.030 | 75,195 | | 625,000 |
| 3990009930 | EDEN | NY | | 10/18/2012 | 0.025 | 59,889 | | 480,000 |
| 3990009933 | FORT MYERS | FL | | 10/18/2012 | 0.030 | 81,882 | | 250,000 |
| 3990009934 | STATEN ISLAND | NY | | 10/18/2012 | 0.030 | 48,052 | | 525,000 |
| 3990009935 | STONEHAM | MA | | 10/18/2012 | 0.028 | 38,486 | | 388,000 |
| 3990009937 | FLUSHING | NY | | 10/18/2012 | 0.028 | 14,942 | | 490,000 |
| 3990009938 | DALLAS | TX | | 10/18/2012 | 0.028 | 87,627 | | 284,000 |
| 3990009939 | FREDERICK | MD | | 10/18/2012 | 0.028 | 33,831 | | 291,000 |
| 3990009947 | LEXINGTON | KY | | 10/18/2012 | 0.028 | | | 200,000 |
| 3990009951 | STOCKTON | CA | | 10/18/2012 | 0.025 | 100,800 | | 425,000 |
| 3990009954 | COBLESKILL | NY | | 10/18/2012 | 0.030 | 27,767 | | 140,000 |
| 3990009956 | BROOKLYN | NY | | 10/18/2012 | 0.037 | 21,419 | | 410,000 |
| 3990009958 | UPPER MARLBORO | MD | | 10/18/2012 | 0.033 | 34,727 | 2,500 | 323,000 |
| 3990009960 | SANTA CLARA | CA | | 10/18/2012 | 0.035 | 94,500 | | 600,000 |
| 3990009962 | ANN ARBOR | MI | | 10/18/2012 | 0.033 | 46,635 | | 176,000 |
| 3990009964 | SARASOTA | FL | | 10/18/2012 | 0.028 | 14,979 | | 250,000 |
| 3990009965 | SUNNYVALE | CA | | 10/18/2012 | 0.028 | | | 320,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009968 | BELLINGHAM | WA | | 10/18/2012 | 0.025 | 5,594 | 45,000 | 501,160 |
| 3990009969 | ZANESVILLE | OH | | 10/18/2012 | 0.038 | | | 142,000 |
| 3990009972 | LAWRENCEVILLE | GA | | 10/18/2012 | 0.056 | 10,269 | | 133,255 |
| 3990009982 | ALBUQUERQUE | NM | | 10/18/2012 | 0.038 | | | 165,000 |
| 3990009985 | ALOHA | OR | | 10/18/2012 | 0.034 | 14,712 | | 208,256 |
| 3990009986 | SPRINGFIELD | VA | | 10/18/2012 | 0.033 | 46,350 | | 415,000 |
| 3990009987 | QUEEN CREEK | AZ | | 10/18/2012 | 0.043 | 34,800 | | 248,000 |
| 3990009991 | CASA GRANDE | AZ | | 10/18/2012 | 0.028 | 75,479 | | 177,000 |
| 3990009992 | JUPITER | FL | | 10/18/2012 | 0.028 | 62,026 | | 312,000 |
| 3990009999 | CHESTERFIELD | NJ | | 10/18/2012 | 0.030 | 62,531 | 700 | 650,000 |
| 3990010001 | FOLSOM | CA | | 10/18/2012 | 0.023 | | | 600,000 |
| 3990010007 | PORTSMOUTH | VA | | 10/18/2012 | 0.028 | 103,957 | | 307,000 |
| 3990010009 | FAY | OK | | 10/18/2012 | 0.041 | 13,950 | | 18,000 |
| 3990010010 | FLORIDA | NY | | 10/18/2012 | 0.037 | 21,952 | | 348,000 |
| 3990010022 | SANTA BARBARA | CA | | 10/18/2012 | 0.028 | 245,305 | | 1,700,000 |
| 3990010028 | KEENE | NH | | 10/18/2012 | 0.028 | | | 359,000 |
| 3990010035 | LAKEWAY | TX | | 10/18/2012 | 0.033 | 58,500 | | 332,782 |
| 3990010036 | FREMONT | MI | | 10/18/2012 | 0.028 | | | 131,000 |
| 3990010047 | PITTSBURGH | PA | | 10/18/2012 | 0.030 | | | 115,000 |
| 3990010048 | PLANTATION | FL | | 10/18/2012 | 0.028 | 26,919 | | 234,000 |
| 3990010052 | CHESTERFIELD | VA | | 10/18/2012 | 0.025 | 29,625 | | 392,000 |
| 3990010055 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.025 | 89,475 | | 1,050,000 |
| 3990010060 | APOLLO | PA | | 10/18/2012 | 0.050 | 30,603 | | 145,000 |
| 3990010062 | NEW YORK | NY | | 10/18/2012 | 0.030 | 248,278 | | 2,300,000 |
| 3990010063 | MILL VALLEY | CA | | 10/18/2012 | 0.025 | 140,998 | | 1,525,000 |
| 3990010064 | UPPER SADDLE RIVER | NJ | | 10/18/2012 | 0.025 | 155,335 | | 825,000 |
| 3990010065 | CINCINNATI | OH | | 10/18/2012 | 0.030 | 38,554 | | 525,000 |
| 3990010073 | SALEM | NJ | | 10/18/2012 | 0.028 | | 15,354 | 188,000 |
| 3990010074 | LOUISVILLE | KY | | 10/18/2012 | 0.028 | 75,286 | | 329,000 |
| 3990010088 | OAKLAND | CA | | 10/18/2012 | 0.030 | 71,746 | | 885,000 |
| 3990010091 | HILO | HI | | 10/18/2012 | 0.033 | 28,784 | | 100,000 |
| 3990010093 | STATEN ISLAND | NY | | 10/18/2012 | 0.035 | 72,326 | | 845,000 |
| 3990010098 | HANSON | MA | | 10/18/2012 | 0.043 | 29,960 | | 355,000 |
| 3990010102 | MIDDLETOWN | CA | | 10/18/2012 | 0.033 | 67,579 | | 255,000 |
| 3990010105 | PASADENA | CA | | 10/18/2012 | 0.033 | 25,055 | | 460,000 |
| 3990010106 | EAST HAMPTON | NY | | 10/18/2012 | 0.035 | 60,223 | | 750,000 |
| 3990010108 | NEW MILFORD | CT | | 10/18/2012 | 0.025 | 54,751 | | 511,000 |
| 3990010110 | ANTIOCH | CA | | 10/18/2012 | 0.028 | 92,748 | | 590,000 |
| 3990010111 | BLUFFDALE | UT | | 10/18/2012 | 0.025 | | | 382,000 |
| 3990010112 | MARIETTA | GA | | 10/18/2012 | 0.028 | | | 244,000 |
| 3990010113 | WILLIAMSTOWN | KY | | 10/18/2012 | 0.042 | 20,545 | | 90,000 |
| 3990010115 | CANTON | OH | | 10/18/2012 | 0.039 | 10,845 | | 171,000 |
| 3990010117 | BROOKLYN | NY | | 10/18/2012 | 0.038 | 9,945 | 10,000 | 515,000 |
| 3990010119 | JACKSON TWP | PA | | 10/18/2012 | 0.025 | 149,344 | | 255,000 |
| 3990010121 | BELL ACRES BORO | PA | | 10/18/2012 | 0.030 | 149,453 | | 575,000 |
| 3990010123 | CARMICHAEL | CA | | 10/18/2012 | 0.025 | 29,606 | | 415,000 |
| 3990010124 | SANTA ANA | CA | | 10/18/2012 | 0.025 | 149,721 | | 1,354,000 |
| 3990010126 | HAMPTON | NH | | 10/18/2012 | 0.030 | 72,311 | | 640,000 |
| 3990010132 | NAPLES | FL | | 10/18/2012 | 0.028 | 2,366 | | 420,000 |
| 3990010134 | GRAYLING | MI | | 10/18/2012 | 0.054 | 4,872 | | 66,259 |
| 3990010135 | WINDHAM | NH | | 10/18/2012 | 0.028 | 90,717 | | 266,000 |
| 3990010137 | CHESTERFIELD | MO | | 10/18/2012 | 0.053 | 47,439 | | 317,451 |
| 3990010138 | BLACKBIRD HUNDRED | DE | | 10/18/2012 | 0.028 | 90,861 | 7,968 | 215,000 |
| 3990010144 | CHINO HILLS | CA | | 10/18/2012 | 0.033 | 33,334 | | 389,000 |
| 3990010150 | CAPE MAY COURT HOU | NJ | | 10/18/2012 | 0.028 | | | 365,000 |
| 3990010154 | SOUTHAMPTON | NY | | 10/18/2012 | 0.032 | | | 764,000 |
| 3990010155 | LAKE ELSINORE | CA | | 10/18/2012 | 0.030 | 85,586 | | 860,000 |
| 3990010158 | ERLANGER | KY | | 10/18/2012 | 0.035 | 11,693 | | 109,000 |
| 3990010160 | HOOKSETT | NH | | 10/18/2012 | 0.028 | 22,780 | | 200,000 |
| 3990010163 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 9,268 | | 376,000 |
| 3990010166 | MADISON | CT | | 10/18/2012 | 0.048 | 37,667 | 14,331 | 477,000 |
| 3990010167 | WALNUT CREEK | CA | | 10/18/2012 | 0.030 | 58,152 | | 820,000 |
| 3990010170 | OAK RIDGE | TN | | 10/18/2012 | 0.025 | 42,348 | | 134,000 |
| 3990010173 | VANCOUVER | WA | | 10/18/2012 | 0.028 | | | 214,000 |
| 3990010174 | FALLBROOK | CA | | 10/18/2012 | 0.038 | 35,860 | | 510,640 |
| 3990010181 | OSHKOSH | WI | | 10/18/2012 | 0.038 | 24,741 | | 148,376 |
| 3990010182 | ROCHESTER | MN | | 10/18/2012 | 0.028 | 62,018 | | 250,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990010185 | RAMSEY BORO | NJ | | 10/18/2012 | 0.030 | 118,263 | | 462,000 |
| 3990010187 | DANVILLE | CA | | 10/18/2012 | 0.025 | 222,671 | | 1,350,000 |
| 3990010197 | HARLAN | IA | | 10/18/2012 | 0.042 | 17,793 | | 149,409 |
| 3990010198 | MONETA | VA | | 10/18/2012 | 0.030 | | | 845,000 |
| 3990010199 | MASHPEE | MA | | 10/18/2012 | 0.025 | | | 1,500,000 |
| 3990010201 | SAN ANTONIO | TX | | 10/18/2012 | 0.030 | 34,025 | | 138,200 |
| 3990010207 | NASHUA | NH | | 10/18/2012 | 0.030 | 12,560 | | 301,000 |
| 3990010208 | ROCKLIN | CA | | 10/18/2012 | 0.030 | 36,616 | | 663,000 |
| 3990010211 | SPARKS | NV | | 10/18/2012 | 0.028 | 28,183 | | 451,000 |
| 3990010214 | MEDFORD TWP | NJ | | 10/18/2012 | 0.025 | | | 362,000 |
| 3990010220 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.051 | | | 152,000 |
| 3990010224 | SEATTLE | WA | | 10/18/2012 | 0.030 | 6,389 | 39,900 | 712,000 |
| 3990010231 | GREENE TWP | PA | | 10/18/2012 | 0.030 | 48,991 | | 93,000 |
| 3990010236 | ST BONIFACIUS | MN | | 10/18/2012 | 0.038 | | | 288,000 |
| 3990010237 | KIHEI | HI | | 10/18/2012 | 0.028 | 125,749 | | 825,000 |
| 3990010238 | PLANTATION | FL | | 10/18/2012 | 0.028 | 29,610 | | 535,000 |
| 3990010241 | OAK PARK | IL | | 10/18/2012 | 0.028 | 47,106 | | 500,000 |
| 3990010246 | PASADENA | CA | | 10/18/2012 | 0.035 | 83,381 | | 800,000 |
| 3990010248 | BROOKLYN | NY | | 10/18/2012 | 0.033 | 15,148 | | 605,000 |
| 3990010252 | YACHATS | OR | | 10/18/2012 | 0.025 | | | 305,000 |
| 3990010260 | HARWICH | MA | | 10/18/2012 | 0.028 | 15,207 | 1,500 | 367,000 |
| 3990010265 | OAKLAND | CA | | 10/18/2012 | 0.043 | 74,321 | | 765,000 |
| 3990010266 | LANEXA | VA | | 10/18/2012 | 0.025 | 50,698 | 1,000 | 370,000 |
| 3990010269 | MOUNDS VIEW | MN | | 10/18/2012 | 0.028 | | | 346,000 |
| 3990010275 | WEST HILLS | CA | | 10/18/2012 | 0.039 | 27,128 | | 535,000 |
| 3990010278 | SOUTHPORT | NC | | 10/18/2012 | 0.033 | | | 229,945 |
| 3990010279 | CEDAR FALLS | IA | | 10/18/2012 | 0.029 | 1,661 | 1,000 | 112,947 |
| 3990010280 | LONE TREE | CO | | 10/18/2012 | 0.028 | 62,069 | 1,000 | 403,000 |
| 3990010286 | COLUMBUS | OH | | 10/18/2012 | 0.030 | 41,180 | 6,430 | 305,000 |
| 3990010287 | FLAT ROCK | MI | | 10/18/2012 | 0.028 | 48,618 | | 145,000 |
| 3990010289 | LIBERTYVILLE | IL | | 10/18/2012 | 0.030 | 47,700 | | 465,000 |
| 3990010290 | STATEN ISLAND | NY | | 10/18/2012 | 0.035 | 14,650 | | 525,000 |
| 3990010291 | VIRGINIA | MN | | 10/18/2012 | 0.033 | 24,704 | | 89,000 |
| 3990010294 | WEST NEWBURY | MA | | 10/18/2012 | 0.030 | 21,227 | | 576,000 |
| 3990010296 | CHITTENANGO | NY | | 10/18/2012 | 0.033 | 69,931 | | 139,000 |
| 3990010297 | MEADOWBROOK | PA | | 10/18/2012 | 0.028 | 19,190 | | 347,000 |
| 3990010301 | TULSA | OK | | 10/18/2012 | 0.025 | 41,271 | | 502,000 |
| 3990010303 | CAMPBELL | CA | | 10/18/2012 | 0.023 | 15,684 | | 950,000 |
| 3990010308 | GENEVA | IL | | 10/18/2012 | 0.028 | 36,079 | | 346,000 |
| 3990010309 | STOCKTON | CA | | 10/18/2012 | 0.028 | | | 426,903 |
| 3990010312 | EAGLE | ID | | 10/18/2012 | 0.033 | 26,816 | | 220,855 |
| 3990010313 | THE WOODLANDS | TX | | 10/18/2012 | 0.028 | 73,777 | | 407,965 |
| 3990010321 | MEREDITH | NH | | 10/18/2012 | 0.028 | 140,950 | | 369,000 |
| 3990010322 | LAWRENCE | KS | | 10/18/2012 | 0.048 | 32,055 | | 262,645 |
| 3990010324 | BOWLING GREEN | OH | | 10/18/2012 | 0.038 | 12,519 | | 183,000 |
| 3990010326 | CHICAGO | IL | | 10/18/2012 | 0.028 | | | 420,000 |
| 3990010329 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 108 | | 585,000 |
| 3990010346 | FRIDAY HARBOR | WA | | 10/18/2012 | 0.033 | 5,933 | | 388,000 |
| 3990010348 | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 16,848 | | 1,280,000 |
| 3990010350 | SYLMAR | CA | | 10/18/2012 | 0.028 | 78,029 | | 565,000 |
| 3990010352 | BLOOMINGTON | MN | | 10/18/2012 | 0.028 | 28,963 | 1,650 | 296,000 |
| 3990010354 | ST PAUL | MN | | 10/18/2012 | 0.028 | 5 | | 288,000 |
| 3990010356 | SONORA | CA | | 10/18/2012 | 0.048 | 13,629 | | 565,000 |
| 3990010358 | TULSA | OK | | 10/18/2012 | 0.034 | | | 249,000 |
| 3990010359 | COLUMBIA | MD | | 10/18/2012 | 0.030 | 70,025 | 1,505 | 450,000 |
| 3990010360 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 62,815 | | 464,000 |
| 3990010366 | ALEXANDRIA | VA | | 10/18/2012 | 0.025 | 53,436 | | 550,000 |
| 3990010369 | PLEASANTON | CA | | 10/18/2012 | 0.025 | | | 880,000 |
| 3990010371 | CARY | NC | | 10/18/2012 | 0.025 | 5,391 | | 429,000 |
| 3990010373 | SILVER SPRING | MD | | 10/18/2012 | 0.030 | 36,343 | | 434,000 |
| 3990010374 | WEST DEPTFORD TWP | NJ | | 10/18/2012 | 0.030 | 47,076 | | 402,000 |
| 3990010375 | GREENSBORO | NC | | 10/18/2012 | 0.025 | | | 218,000 |
| 3990010379 | FLINT | MI | | 10/18/2012 | 0.032 | 23,130 | | 108,000 |
| 3990010384 | CAPITAL HEIGHTS | MD | | 10/18/2012 | 0.028 | 30,168 | | 220,000 |
| 3990010385 | QUARTZ HILL | CA | | 10/18/2012 | 0.035 | 1,892 | | 480,000 |
| 3990010386 | VIENNA | VA | | 10/18/2012 | 0.030 | 71,257 | | 780,000 |
| 3990010406 | MESA | AZ | | 10/18/2012 | 0.048 | 73,191 | | 350,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990010409 | GREENACRES | FL | | 10/18/2012 | 0.028 | 21,619 | 2,000 | 442,000 |
| 3990010415 | OVIEDO | FL | | 10/18/2012 | 0.028 | | | 490,000 |
| 3990010418 | BALTIMORE HUNDRED | DE | | 10/18/2012 | 0.028 | 49,408 | 905 | 160,000 |
| 3990010421 | BRADENTON | FL | | 10/18/2012 | 0.028 | 149,899 | | 300,000 |
| 3990010428 | DETROIT | MI | | 10/18/2012 | 0.034 | 16,751 | | 71,995 |
| 3990010432 | CHICAGO | IL | | 10/18/2012 | 0.028 | 6,111 | 35,905 | 360,000 |
| 3990010435 | BOSTON | MA | | 10/18/2012 | 0.023 | | | 565,000 |
| 3990010439 | OMAHA | NE | | 10/18/2012 | 0.028 | 53,676 | | 305,000 |
| 3990010445 | ROMEOVILLE | IL | | 10/18/2012 | 0.042 | 26,519 | | 168,000 |
| 3990010450 | PALM COAST | FL | | 10/18/2012 | 0.023 | | | 364,000 |
| 3990010454 | ROUND HILL | VA | | 10/18/2012 | 0.028 | 71,887 | | 478,000 |
| 3990010458 | MCLEAN | VA | | 10/18/2012 | 0.038 | 46,836 | | 352,000 |
| 3990010459 | LONGWOOD | FL | | 10/18/2012 | 0.048 | 83,172 | | 370,000 |
| 3990010463 | HOLLYWOOD | MD | | 10/18/2012 | 0.028 | 26,309 | | 258,000 |
| 3990010464 | WAKE FOREST | NC | | 10/18/2012 | 0.044 | 9,998 | | 153,000 |
| 3990010466 | FREMONT | CA | | 10/18/2012 | 0.028 | 54,498 | | 670,000 |
| 3990010468 | AMHERST | VA | | 10/18/2012 | 0.030 | 44,142 | | 290,000 |
| 3990010475 | CHANTILLY | VA | | 10/18/2012 | 0.033 | 94,017 | 500 | 575,000 |
| 3990010479 | GLENDALE | AZ | | 10/18/2012 | 0.028 | 62,055 | | 345,000 |
| 3990010482 | CHARLESTON | SC | | 10/18/2012 | 0.049 | | | 152,000 |
| 3990010483 | SAN MATEO | CA | | 10/18/2012 | 0.025 | 17,415 | 1,352 | 1,740,000 |
| 3990010484 | AGOURA HILLS | CA | | 10/18/2012 | 0.023 | | | 1,716,000 |
| 3990010486 | FREMONT | CA | | 10/18/2012 | 0.025 | | | 650,000 |
| 3990010487 | MIDDLETOWN | NY | | 10/18/2012 | 0.030 | 75,600 | | 174,000 |
| 3990010488 | STAMFORD | CT | | 10/18/2012 | 0.028 | 44,905 | | 389,000 |
| 3990010494 | ST PAUL | MN | | 10/18/2012 | 0.025 | | | 434,000 |
| 3990010495 | CAVE CREEK | AZ | | 10/18/2012 | 0.033 | 144,882 | | 1,350,000 |
| 3990010502 | DAYTON | NJ | | 10/18/2012 | 0.048 | 25,323 | | 370,000 |
| 3990010503 | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 102,970 | | 340,000 |
| 3990010504 | GAITHERSBURG | MD | | 10/18/2012 | 0.028 | 125,478 | | 639,000 |
| 3990010507 | KAMUELA | HI | | 10/18/2012 | 0.028 | 95,375 | | 865,000 |
| 3990010509 | RIVERHEAD | NY | | 10/18/2012 | 0.032 | 8,689 | | 219,000 |
| 3990010514 | RALEIGH | NC | | 10/18/2012 | 0.025 | | | 450,000 |
| 3990010515 | MESA | AZ | | 10/18/2012 | 0.038 | 52,286 | 2,000 | 245,184 |
| 3990010516 | SEMINOLE | FL | | 10/18/2012 | 0.028 | 34,320 | | 341,000 |
| 3990010518 | CHESTER HEIGHTS | PA | | 10/18/2012 | 0.043 | 54,909 | | 625,000 |
| 3990010522 | MASON | MI | | 10/18/2012 | 0.038 | 19,457 | | 370,000 |
| 3990010525 | WYNDMOOR | PA | | 10/18/2012 | 0.043 | 16,820 | 100 | 229,000 |
| 3990010526 | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 57,416 | 6,400 | 1,115,000 |
| 3990010533 | BLOOMINGTON | MN | | 10/18/2012 | 0.043 | 16,223 | | 190,000 |
| 3990010536 | HAMPTON | VA | | 10/18/2012 | 0.028 | 19,740 | | 259,000 |
| 3990010541 | HAMMOND | IN | | 10/18/2012 | 0.051 | 10,656 | | 65,000 |
| 3990010544 | NEVADA | OH | | 10/18/2012 | 0.043 | 18,262 | | 158,000 |
| 3990010545 | PAHRUMP | NV | | 10/18/2012 | 0.028 | | | 150,000 |
| 3990010548 | KANSAS CITY | MO | | 10/18/2012 | 0.034 | 14,982 | | 114,000 |
| 3990010549 | BOCA RATON | FL | | 10/18/2012 | 0.028 | 10,242 | | 350,000 |
| 3990010551 | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 58,305 | | 540,000 |
| 3990010552 | GROTON | CT | | 10/18/2012 | 0.028 | | | 270,000 |
| 3990010558 | COSTA MESA | CA | | 10/18/2012 | 0.028 | 29,255 | | 700,000 |
| 3990010560 | RALEIGH | NC | | 10/18/2012 | 0.030 | 49,831 | | 470,000 |
| 3990010561 | KEARNY TOWN | NJ | | 10/18/2012 | 0.028 | 32,807 | | 300,000 |
| 3990010563 | HOT SPRINGS | AR | | 10/18/2012 | 0.028 | | | 305,000 |
| 3990010564 | GARDEN CITY | NY | | 10/18/2012 | 0.030 | 62,740 | | 347,000 |
| 3990010565 | ARLINGTON | VA | | 10/18/2012 | 0.028 | 22,988 | | 640,000 |
| 3990010569 | EAGLE | NE | | 10/18/2012 | 0.025 | | | 194,204 |
| 3990010571 | SANDWICH | MA | | 10/18/2012 | 0.035 | 99,858 | | 428,000 |
| 3990010575 | BALLWIN | MO | | 10/18/2012 | 0.038 | 11,094 | | 210,000 |
| 3990010578 | WHEATON | IL | | 10/18/2012 | 0.040 | 12,422 | | 354,000 |
| 3990010580 | GREENACRES | FL | | 10/18/2012 | 0.035 | 28,821 | | 375,000 |
| 3990010582 | NORWALK | CT | | 10/18/2012 | 0.025 | 24,561 | 1,176 | 400,000 |
| 3990010587 | DALLAS | TX | | 10/18/2012 | 0.025 | 33,844 | | 875,000 |
| 3990010590 | BELTSVILLE | MD | | 10/18/2012 | 0.038 | 35,005 | | 450,000 |
| 3990010594 | ATLANTA | GA | | 10/18/2012 | 0.033 | 55,645 | | 297,285 |
| 3990010601 | HURRICANE | WV | | 10/18/2012 | 0.040 | 30,333 | | 281,000 |
| 3990010602 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 86,614 | | 575,000 |
| 3990010606 | CHARLOTTE | NC | | 10/18/2012 | 0.038 | 55,801 | 1,300 | 450,000 |
| 3990010612 | SWANZEY | NH | | 10/18/2012 | 0.035 | 47,352 | 2,669 | 182,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990010613 | HIAWASSEE | GA | | 10/18/2012 | 0.028 | 3,113 | | 335,000 |
| 3990010615 | BRANDON | FL | | 10/18/2012 | 0.038 | 28,302 | | 227,000 |
| 3990010618 | BENNINGTON | NH | | 10/18/2012 | 0.028 | 43,384 | | 247,105 |
| 3990010619 | SEAL BEACH | CA | | 10/18/2012 | 0.023 | 138,244 | | 575,000 |
| 3990010620 | WELDON | NC | | 10/18/2012 | 0.040 | 23,893 | | 225,616 |
| 3990010623 | LIVONIA | MI | | 10/18/2012 | 0.025 | 13,323 | | 225,000 |
| 3990010625 | GILBERT | AZ | | 10/18/2012 | 0.030 | 38,924 | 7,000 | 370,000 |
| 3990010627 | FLAGSTAFF | AZ | | 10/18/2012 | 0.028 | | | 326,000 |
| 3990010632 | DEERFIELD | IL | | 10/18/2012 | 0.028 | 7,241 | | 227,000 |
| 3990010635 | OAKLAND | CA | | 10/18/2012 | 0.025 | 84,410 | 10,000 | 410,000 |
| 3990010638 | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 21,134 | | 418,000 |
| 3990010641 | CHEBOYGAN | MI | | 10/18/2012 | 0.045 | 5,840 | | 75,948 |
| 3990010645 | ALPINE | UT | | 10/18/2012 | 0.025 | 101,459 | | 528,000 |
| 3990010646 | LOWELL | IN | | 10/18/2012 | 0.033 | 59,280 | 500 | 405,000 |
| 3990010649 | CHARLOTTE | NC | | 10/18/2012 | 0.025 | | | 151,000 |
| 3990010651 | COLLINGSWOOD BORO | NJ | | 10/18/2012 | 0.028 | | | 269,000 |
| 3990010652 | ALPHARETTA | GA | | 10/18/2012 | 0.028 | | | 602,000 |
| 3990010653 | LAUREL | MD | | 10/18/2012 | 0.033 | 78,584 | | 742,000 |
| 3990010657 | BIG BEAR LAKE | CA | | 10/18/2012 | 0.028 | | | 222,000 |
| 3990010658 | EAST PENNSBORO | PA | | 10/18/2012 | 0.025 | 115,042 | | 461,000 |
| 3990010669 | DARIEN | CT | | 10/18/2012 | 0.023 | 183,083 | | 1,375,000 |
| 3990010673 | SCHOOLCRAFT | MI | | 10/18/2012 | 0.035 | 29,361 | | 220,000 |
| 3990010681 | GURNEE | IL | | 10/18/2012 | 0.039 | 21,827 | | 148,000 |
| 3990010684 | JACKSONVILLE | FL | | 10/18/2012 | 0.028 | 35,540 | | 308,000 |
| 3990010687 | PORTSMOUTH | VA | | 10/18/2012 | 0.028 | 84,154 | | 624,900 |
| 3990010688 | BROOKLYN | NY | | 10/18/2012 | 0.028 | 150,000 | | 656,000 |
| 3990010692 | STOUGHTON | WI | | 10/18/2012 | 0.033 | 23,332 | | 191,000 |
| 3990010693 | ST LOUIS | MO | | 10/18/2012 | 0.050 | 25,995 | | 230,758 |
| 3990010696 | SEATTLE | WA | | 10/18/2012 | 0.023 | | | 1,290,000 |
| 3990010697 | CICERO | NY | | 10/18/2012 | 0.028 | 39,668 | | 142,000 |
| 3990010698 | MESA | AZ | | 10/18/2012 | 0.030 | 50,200 | | 265,000 |
| 3990010700 | LYNN | MA | | 10/18/2012 | 0.028 | 81,561 | | 382,000 |
| 3990010703 | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 34,503 | | 700,000 |
| 3990010704 | BRIGHTON | MI | | 10/18/2012 | 0.035 | 125,223 | | 287,500 |
| 3990010709 | SEASIDE | CA | | 10/18/2012 | 0.025 | 142,231 | | 757,000 |
| 3990010712 | MONTGOMERY | AL | | 10/18/2012 | 0.028 | | | 201,000 |
| 3990010713 | PACIFICA | CA | | 10/18/2012 | 0.028 | 20,155 | | 730,500 |
| 3990010714 | DOUGLASTON | NY | | 10/18/2012 | 0.038 | 31,472 | | 285,000 |
| 3990010715 | CAPE CORAL | FL | | 10/18/2012 | 0.030 | 12,788 | | 250,000 |
| 3990010717 | DAYTON | OH | | 10/18/2012 | 0.034 | | | 65,000 |
| 3990010731 | STONINGTON | CT | | 10/18/2012 | 0.033 | 94,119 | 149 | 595,000 |
| 3990010733 | ALOHA | OR | | 10/18/2012 | 0.033 | 27,000 | | 219,000 |
| 3990010737 | SCOTTSDALE | AZ | | 10/18/2012 | 0.035 | 19,363 | | 230,000 |
| 3990010741 | WAXHAW | NC | | 10/18/2012 | 0.038 | | | 445,000 |
| 3990010742 | DEERFIELD BEACH | FL | | 10/18/2012 | 0.030 | 31,097 | | 291,000 |
| 3990010743 | HILLSDALE | NY | | 10/18/2012 | 0.033 | 16,692 | | 235,284 |
| 3990010750 | NORTH EASTON | MA | | 10/18/2012 | 0.038 | 18,453 | 650 | 345,000 |
| 3990010753 | ORLANDO | FL | | 10/18/2012 | 0.028 | 9,517 | | 374,000 |
| 3990010755 | WINSTON SALEM | NC | | 10/18/2012 | 0.044 | 7,359 | | 124,000 |
| 3990010757 | HERNDON | VA | | 10/18/2012 | 0.035 | 28,417 | | 850,000 |
| 3990010758 | ST LOUIS | MO | | 10/18/2012 | 0.040 | 14,508 | 740 | 140,000 |
| 3990010768 | UNION TWP | NJ | | 10/18/2012 | 0.028 | 46,942 | | 373,000 |
| 3990010772 | HYATTSVILLE CITY | MD | | 10/18/2012 | 0.030 | 47,280 | 1,000 | 311,000 |
| 3990010775 | BEXLEY | OH | | 10/18/2012 | 0.041 | | | 175,000 |
| 3990010776 | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.025 | 156,870 | | 1,100,000 |
| 3990010778 | DALLAS | TX | | 10/18/2012 | 0.028 | | | 689,000 |
| 3990010780 | NEW HOPE | MN | | 10/18/2012 | 0.030 | 35,001 | | 303,000 |
| 3990010781 | NEWPORT BEACH | CA | | 10/18/2012 | 0.023 | | | 760,000 |
| 3990010788 | ELMORE | MN | | 10/18/2012 | 0.038 | 22,958 | | 50,000 |
| 3990010790 | PALM COAST | FL | | 10/18/2012 | 0.028 | 47,467 | 600 | 245,000 |
| 3990010791 | PEORIA | AZ | | 10/18/2012 | 0.030 | 28,092 | 4,500 | 304,000 |
| 3990010795 | HURON | OH | | 10/18/2012 | 0.053 | 14,178 | | 155,000 |
| 3990010796 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.033 | 56,663 | | 259,000 |
| 3990010799 | COLUMBIA | MD | | 10/18/2012 | 0.030 | 85,141 | | 429,000 |
| 3990010805 | NEW FAIRFIELD | CT | | 10/18/2012 | 0.023 | 87,673 | 3,882 | 480,000 |
| 3990010806 | SAN MARCOS | CA | | 10/18/2012 | 0.030 | 26,017 | | 863,000 |
| 3990010812 | COCONUT CREEK | FL | | 10/18/2012 | 0.028 | 19,933 | | 170,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990010818 | DAYTON | OH | | 10/18/2012 | 0.048 | 8,393 | | 166,000 |
| 3990010820 | PHOENIX | AZ | | 10/18/2012 | 0.035 | 62,402 | | 376,000 |
| 3990010822 | CLAREMONT | CA | | 10/18/2012 | 0.028 | 64,267 | | 1,460,000 |
| 3990010832 | HONOLULU | HI | | 10/18/2012 | 0.025 | | | 590,000 |
| 3990010835 | SOUTH RICHMOND HIL | NY | | 10/18/2012 | 0.028 | 232,402 | | 635,000 |
| 3990010841 | HAPPY VALLEY | OR | | 10/18/2012 | 0.025 | | | 675,000 |
| 3990010842 | WILDWOOD | GA | | 10/18/2012 | 0.028 | 55,298 | | 100,000 |
| 3990010850 | RALEIGH | NC | | 10/18/2012 | 0.034 | 4,253 | | 184,000 |
| 3990010857 | BOCA RATON | FL | | 10/18/2012 | 0.033 | | | 530,000 |
| 3990010866 | PEMBROKE PINES | FL | | 10/18/2012 | 0.028 | 75,382 | | 480,000 |
| 3990010867 | SAN PEDRO | CA | | 10/18/2012 | 0.028 | | | 423,000 |
| 3990010868 | TAMPA | FL | | 10/18/2012 | 0.032 | 19,839 | | 259,000 |
| 3990010870 | LINCOLN | NE | | 10/18/2012 | 0.028 | 83,049 | | 196,000 |
| 3990010873 | COROLLA | NC | | 10/18/2012 | 0.028 | 28,353 | | 1,725,000 |
| 3990010881 | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.028 | 20,971 | | 170,000 |
| 3990010885 | GAITHERSBURG | MD | | 10/18/2012 | 0.028 | 43,531 | | 270,000 |
| 3990010886 | VIENNA | VA | | 10/18/2012 | 0.025 | 95,162 | 700 | 675,000 |
| 3990010887 | RED BANK BORO | NJ | | 10/18/2012 | 0.032 | 20,491 | | 380,000 |
| 3990010888 | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.025 | 141,709 | | 410,000 |
| 3990010890 | GRANTS | NM | | 10/18/2012 | 0.050 | 15,955 | | 51,500 |
| 3990010898 | MAPLE GROVE | MN | | 10/18/2012 | 0.023 | 152,851 | | 730,000 |
| 3990010904 | AMHERST | MA | | 10/18/2012 | 0.038 | 23,703 | 8,000 | 625,000 |
| 3990010905 | EL RITO | NM | | 10/18/2012 | 0.035 | 4,115 | | 185,000 |
| 3990010908 | ANCHOR POINT | AK | | 10/18/2012 | 0.030 | 47,210 | | 115,000 |
| 3990010910 | DELRAY BEACH | FL | | 10/18/2012 | 0.028 | 29,962 | 2,426 | 391,000 |
| 3990010913 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.033 | 77,009 | | 820,000 |
| 3990010930 | ALBUQUERQUE | NM | | 10/18/2012 | 0.048 | 35,808 | | 157,000 |
| 3990010939 | REGO PARK | NY | | 10/18/2012 | 0.048 | 27,832 | | 740,000 |
| 3990010942 | KEENE | NH | | 10/18/2012 | 0.035 | 3,809 | 2,993 | 226,000 |
| 3990010945 | LAS VEGAS | NV | | 10/18/2012 | 0.035 | 49,800 | | 500,000 |
| 3990010946 | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.025 | 22,365 | 500 | 420,000 |
| 3990010949 | DETROIT | MI | | 10/18/2012 | 0.028 | 45,338 | | 109,000 |
| 3990010952 | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 47,705 | | 660,000 |
| 3990010955 | MAKAWAO | HI | | 10/18/2012 | 0.030 | 62,405 | 900 | 650,000 |
| 3990010959 | GOODYEAR | AZ | | 10/18/2012 | 0.033 | 13,312 | | 222,000 |
| 3990010960 | COLUMBIA | MD | | 10/18/2012 | 0.028 | 89,147 | | 361,000 |
| 3990010962 | MIAMI | FL | | 10/18/2012 | 0.028 | 31,316 | 342 | 600,000 |
| 3990010964 | COLUMBIA | MD | | 10/18/2012 | 0.028 | 88,389 | | 456,000 |
| 3990010965 | TUSCALOOSA | AL | | 10/18/2012 | 0.033 | 31,322 | | 100,500 |
| 3990010968 | CHANDLER | AZ | | 10/18/2012 | 0.028 | 45,169 | | 550,000 |
| 3990010972 | WATERFORD | MI | | 10/18/2012 | 0.046 | 7,270 | | 220,000 |
| 3990010974 | ZEELAND | MI | | 10/18/2012 | 0.033 | | | 235,000 |
| 3990010975 | ALAMEDA | CA | | 10/18/2012 | 0.028 | | | 530,000 |
| 3990010986 | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 28,256 | | 318,383 |
| 3990010987 | ASTON | PA | | 10/18/2012 | 0.030 | 30,678 | | 300,000 |
| 3990010991 | HIGHLAND FALLS | NY | | 10/18/2012 | 0.042 | 6,389 | | 242,000 |
| 3990010994 | SWANSEA | MA | | 10/18/2012 | 0.030 | 35,813 | | 383,000 |
| 3990010997 | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.025 | 189,258 | | 700,000 |
| 3990010998 | NORTH READING | MA | | 10/18/2012 | 0.035 | 67,732 | | 1,277,000 |
| 3990011008 | GRANITE CITY | IL | | 10/18/2012 | 0.030 | 82,746 | 5,000 | 171,000 |
| 3990011009 | ANCHORAGE | AK | | 10/18/2012 | 0.025 | 217,231 | | 930,000 |
| 3990011010 | SCHAUMBURG | IL | | 10/18/2012 | 0.038 | | | 206,776 |
| 3990011011 | ALBUQUERQUE | NM | | 10/18/2012 | 0.028 | 94,786 | | 410,000 |
| 3990011014 | CORAL GABLES | FL | | 10/18/2012 | 0.025 | 25,938 | 7,000 | 921,000 |
| 3990011017 | GALLOWAY | NJ | | 10/18/2012 | 0.028 | 6,581 | | 257,000 |
| 3990011022 | NOVATO | CA | | 10/18/2012 | 0.023 | | | 1,310,000 |
| 3990011024 | INDIANAPOLIS | IN | | 10/18/2012 | 0.028 | 26,811 | | 214,000 |
| 3990011026 | ST CHARLES | MO | | 10/18/2012 | 0.025 | | | 236,000 |
| 3990011028 | WOOSTER | OH | | 10/18/2012 | 0.025 | 27,113 | | 290,000 |
| 3990011030 | COLLEGE PARK | MD | | 10/18/2012 | 0.030 | 31,009 | | 201,000 |
| 3990011031 | WINCHESTER | VA | | 10/18/2012 | 0.028 | | | 275,217 |
| 3990011033 | TOPANGA | CA | | 10/18/2012 | 0.030 | 123,695 | | 1,200,000 |
| 3990011035 | ALEXANDRIA | VA | | 10/18/2012 | 0.023 | 242,800 | | 852,000 |
| 3990011037 | INDIANOPOLIS | IN | | 10/18/2012 | 0.025 | 18,648 | | 221,000 |
| 3990011039 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 92,619 | | 924,000 |
| 3990011042 | LA VERNE | CA | | 10/18/2012 | 0.040 | 69,285 | 189 | 493,000 |
| 3990011045 | MANTECA | CA | | 10/18/2012 | 0.025 | 57,028 | | 660,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990011047 | COLTS NECK TWP | NJ | | 10/18/2012 | 0.028 | | | 770,000 |
| 3990011048 | DAVIS | IL | | 10/18/2012 | 0.028 | 47,064 | | 274,000 |
| 3990011053 | INDIO | CA | | 10/18/2012 | 0.028 | 94,230 | | 495,789 |
| 3990011054 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 7,655 | | 635,000 |
| 3990011055 | FAIR OAKS | CA | | 10/18/2012 | 0.028 | | | 389,000 |
| 3990011057 | BLOOMFIELD | NJ | | 10/18/2012 | 0.028 | 43,878 | | 475,000 |
| 3990011061 | ROSEVILLE | CA | | 10/18/2012 | 0.028 | 28,310 | | 575,000 |
| 3990011062 | NORFOLK | VA | | 10/18/2012 | 0.030 | 38,794 | | 415,000 |
| 3990011064 | MONTVILLE TWP | NJ | | 10/18/2012 | 0.030 | 46,174 | | 670,000 |
| 3990011068 | ALAMEDA | CA | | 10/18/2012 | 0.028 | 71,002 | | 642,000 |
| 3990011069 | HAILEY | ID | | 10/18/2012 | 0.030 | 37,328 | 1,500 | 455,000 |
| 3990011078 | DAVIE | FL | | 10/18/2012 | 0.028 | 53,343 | | 355,000 |
| 3990011085 | TAMPA BAY | FL | | 10/18/2012 | 0.028 | | | 526,000 |
| 3990011086 | BRIMFIELD | MA | | 10/18/2012 | 0.033 | 22,400 | | 332,000 |
| 3990011088 | WEST ISLIP | NY | | 10/18/2012 | 0.028 | 67,381 | | 620,000 |
| 3990011090 | HENDERSON | NV | | 10/18/2012 | 0.028 | 70,258 | 2,907 | 345,000 |
| 3990011091 | WEST CARROLLTON | OH | | 10/18/2012 | 0.025 | 43,697 | 1,244 | 181,000 |
| 3990011096 | ROSENDALE | NY | | 10/18/2012 | 0.028 | 128,089 | | 288,000 |
| 3990011103 | JEFFERSON TWP | NJ | | 10/18/2012 | 0.028 | 60,833 | | 406,000 |
| 3990011106 | CONEMAGO TWP | PA | | 10/18/2012 | 0.025 | 28,941 | | 330,000 |
| 3990011109 | CLEVELAND | MN | | 10/18/2012 | 0.028 | 18,825 | | 141,000 |
| 3990011111 | AUGUSTA | ME | | 10/18/2012 | 0.053 | 15,767 | | 140,396 |
| 3990011115 | NEVADA CITY | CA | | 10/18/2012 | 0.028 | 33,200 | | 675,000 |
| 3990011116 | WASHINGTON | DC | | 10/18/2012 | 0.030 | 48,207 | | 425,000 |
| 3990011118 | PHOENIX | AZ | | 10/18/2012 | 0.030 | 44,347 | | 475,000 |
| 3990011123 | SAN RAFAEL | CA | | 10/18/2012 | 0.030 | 28,367 | | 725,000 |
| 3990011124 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 47,218 | | 414,405 |
| 3990011128 | SCIENCE HILL | KY | | 10/18/2012 | 0.028 | 34,099 | | 210,000 |
| 3990011129 | KETCHUM | ID | | 10/18/2012 | 0.028 | 26,301 | | 308,000 |
| 3990011131 | WINDSOR | CT | | 10/18/2012 | 0.036 | 8,144 | | 252,000 |
| 3990011138 | AVONDALE | AZ | | 10/18/2012 | 0.028 | 53,270 | 500 | 299,000 |
| 3990011139 | DISCOVERY BAY | CA | | 10/18/2012 | 0.030 | 156,728 | 1,000 | 580,000 |
| 3990011141 | LESTER PRAIRIE | MN | | 10/18/2012 | 0.028 | | | 148,000 |
| 3990011143 | SANTA CLARA | CA | | 10/18/2012 | 0.030 | 154,925 | | 625,000 |
| 3990011147 | LANCASTER | CA | | 10/18/2012 | 0.028 | 96,214 | | 536,000 |
| 3990011152 | POMPTON PLAINS | NJ | | 10/18/2012 | 0.025 | 141,303 | | 795,000 |
| 3990011155 | SALT LAKE CITY | UT | | 10/18/2012 | 0.028 | 30,000 | | 223,000 |
| 3990011160 | CHESTERFIELD | MO | | 10/18/2012 | 0.028 | 28,818 | | 283,000 |
| 3990011162 | WATERTOWN | CT | | 10/18/2012 | 0.040 | 30,892 | | 407,000 |
| 3990011163 | STOCKTON | CA | | 10/18/2012 | 0.025 | 112,540 | 14,039 | 363,000 |
| 3990011170 | PLAYA DEL REY | CA | | 10/18/2012 | 0.028 | | | 616,000 |
| 3990011173 | ELLENVILLE | NY | | 10/18/2012 | 0.038 | 28,472 | | 129,000 |
| 3990011175 | WEST ROXBURY | MA | | 10/18/2012 | 0.028 | 49,901 | | 421,000 |
| 3990011177 | LA JOLLA | CA | | 10/18/2012 | 0.030 | 156,697 | | 1,747,000 |
| 3990011178 | SOUTH RIDING | VA | | 10/18/2012 | 0.048 | 30,797 | | 860,000 |
| 3990011185 | GLOUCESTER | MA | | 10/18/2012 | 0.048 | | | 495,000 |
| 3990011193 | DANVILLE | CA | | 10/18/2012 | 0.023 | 152,306 | | 2,100,000 |
| 3990011195 | STURBRIDGE | MA | | 10/18/2012 | 0.025 | 175,443 | | 725,000 |
| 3990011204 | FORKS TWP | PA | | 10/18/2012 | 0.035 | 54,401 | | 339,000 |
| 3990011209 | CORONA | CA | | 10/18/2012 | 0.033 | 70,325 | | 590,000 |
| 3990011210 | TALLAHASSEE | FL | | 10/18/2012 | 0.028 | 30,093 | | 136,000 |
| 3990011217 | TAUNTON | MA | | 10/18/2012 | 0.030 | 25,874 | | 309,000 |
| 3990011218 | JACKSONVILLE | FL | | 10/18/2012 | 0.030 | 83,038 | | 240,000 |
| 3990011221 | YONKERS | NY | | 10/18/2012 | 0.030 | 39,983 | | 440,000 |
| 3990011224 | PALMER | MA | | 10/18/2012 | 0.048 | 41,212 | | 292,000 |
| 3990011226 | PLANTATION | FL | | 10/18/2012 | 0.033 | 28,993 | | 276,000 |
| 3990011227 | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 52,326 | | 593,000 |
| 3990011235 | WAKEFIELD | MA | | 10/18/2012 | 0.028 | 48,406 | | 487,000 |
| 3990011243 | ALBUQUERQUE | NM | | 10/18/2012 | 0.030 | 61,824 | | 250,000 |
| 3990011260 | KENSINGTON | MD | | 10/18/2012 | 0.033 | 142,490 | 4,800 | 450,000 |
| 3990011262 | MIAMI | FL | | 10/18/2012 | 0.033 | 86,730 | | 390,000 |
| 3990011265 | AKRON | OH | | 10/18/2012 | 0.025 | | | 319,000 |
| 3990011270 | CRAFTON BORO | PA | | 10/18/2012 | 0.028 | 8,918 | | 155,000 |
| 3990011273 | BELPRE | OH | | 10/18/2012 | 0.035 | | | 176,086 |
| 3990011276 | FALMOUTH | ME | | 10/18/2012 | 0.040 | 14,956 | | 296,058 |
| 3990011277 | UPPER MARLBORO | MD | | 10/18/2012 | 0.038 | 31,421 | | 546,000 |
| 3990011284 | MARGATE | FL | | 10/18/2012 | 0.033 | 24,929 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990011287 | MODESTO | CA | | 10/18/2012 | 0.025 | 17,827 | | 340,429 |
| 3990011293 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 95,020 | | 730,000 |
| 3990011294 | ESCONDIDO | CA | | 10/18/2012 | 0.028 | 58,795 | | 606,000 |
| 3990011305 | ROELAND PARK | KS | | 10/18/2012 | 0.041 | 7,336 | | 161,000 |
| 3990011309 | DUBLIN | OH | | 10/18/2012 | 0.033 | 136,585 | | 715,000 |
| 3990011317 | MARION | IL | | 10/18/2012 | 0.033 | 2,250 | | 87,000 |
| 3990011319 | ROCK HILL | SC | | 10/18/2012 | 0.034 | 14,146 | | 157,000 |
| 3990011322 | PRINCE GEORGE | VA | | 10/18/2012 | 0.048 | 28,478 | | 191,340 |
| 3990011323 | DURHAM | NC | | 10/18/2012 | 0.053 | 6,141 | | 109,000 |
| 3990011326 | WENTZVILLE | MO | | 10/18/2012 | 0.030 | 26,092 | | 201,000 |
| 3990011332 | ANTELOPE | CA | | 10/18/2012 | 0.028 | 89,017 | | 382,611 |
| 3990011335 | YORKVILLE | IL | | 10/18/2012 | 0.030 | 39,036 | | 500,000 |
| 3990011336 | DEWITT | MI | | 10/18/2012 | 0.048 | 29,977 | | 323,574 |
| 3990011337 | NAPLES | FL | | 10/18/2012 | 0.028 | 30,923 | | 525,000 |
| 3990011339 | LONGVILLE | MN | | 10/18/2012 | 0.023 | 20,500 | 2,500 | 323,000 |
| 3990011341 | CORAL SPRINGS | FL | | 10/18/2012 | 0.030 | 37,790 | | 350,000 |
| 3990011344 | PORTLAND | OR | | 10/18/2012 | 0.028 | | | 530,000 |
| 3990011347 | POND EDDY | NY | | 10/18/2012 | 0.043 | 52,250 | | 180,000 |
| 3990011348 | TRIANGLE | VA | | 10/18/2012 | 0.030 | 23,155 | | 250,000 |
| 3990011349 | AVONDALE ESTATES | GA | | 10/18/2012 | 0.033 | 54,984 | | 690,000 |
| 3990011353 | STAUNTON | VA | | 10/18/2012 | 0.040 | 31,078 | | 175,000 |
| 3990011354 | CANYON COUNTRY | CA | | 10/18/2012 | 0.028 | | | 635,000 |
| 3990011358 | BETHEL | CT | | 10/18/2012 | 0.040 | 32,099 | | 478,000 |
| 3990011359 | MIAMI BEACH | FL | | 10/18/2012 | 0.030 | 55,695 | | 1,140,000 |
| 3990011361 | TROY | MI | | 10/18/2012 | 0.028 | | | 270,000 |
| 3990011364 | CHINO HILLS | CA | | 10/18/2012 | 0.033 | 158,525 | | 760,000 |
| 3990011368 | CEDAR FALLS | IA | | 10/18/2012 | 0.030 | | | 96,164 |
| 3990011370 | SADDLE BROOK TWP | NJ | | 10/18/2012 | 0.028 | 75,907 | | 499,000 |
| 3990011373 | BOULDER CITY | NV | | 10/18/2012 | 0.028 | 30,897 | | 1,100,000 |
| 3990011377 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 33,273 | | 1,050,000 |
| 3990011380 | HENDERSON | NV | | 10/18/2012 | 0.028 | | | 530,000 |
| 3990011381 | NINILCHIK | AK | | 10/18/2012 | 0.028 | 44,303 | | 320,000 |
| 3990011386 | SAN RAMON | CA | | 10/18/2012 | 0.030 | 100,623 | | 1,550,000 |
| 3990011390 | DANBURY | CT | | 10/18/2012 | 0.028 | 11,605 | | 400,000 |
| 3990011395 | RIDGE CREST | CA | | 10/18/2012 | 0.028 | 4,642 | | 296,241 |
| 3990011400 | SEATTLE | WA | | 10/18/2012 | 0.030 | 14,490 | | 690,000 |
| 3990011407 | TAMPA | FL | | 10/18/2012 | 0.028 | 86,562 | | 477,000 |
| 3990011408 | MIDDLETOWN | OH | | 10/18/2012 | 0.038 | 53,220 | | 372,000 |
| 3990011409 | PARK RIDGE BORO | NJ | | 10/18/2012 | 0.030 | 62,761 | | 466,000 |
| 3990011415 | KALAHEO | HI | | 10/18/2012 | 0.028 | 68,061 | | 536,000 |
| 3990011418 | LITTLE EGG HARBOR | NJ | | 10/18/2012 | 0.028 | 31,487 | | 525,000 |
| 3990011419 | ANDOVER | MN | | 10/18/2012 | 0.050 | 28,812 | | 276,000 |
| 3990011420 | PEORIA | AZ | | 10/18/2012 | 0.032 | 4,393 | | 237,000 |
| 3990011424 | PARAMUS | NJ | | 10/18/2012 | 0.028 | 54,640 | | 620,000 |
| 3990011426 | MIAMI | FL | | 10/18/2012 | 0.025 | 124,525 | | 975,000 |
| 3990011429 | WILLOW | AK | | 10/18/2012 | 0.030 | 168,640 | | 375,000 |
| 3990011435 | GAINESVILLE | VA | | 10/18/2012 | 0.028 | 39,924 | | 560,000 |
| 3990011437 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 11,875 | | 476,082 |
| 3990011441 | EAST BERLIN | CT | | 10/18/2012 | 0.048 | 58,215 | | 359,000 |
| 3990011443 | BELLINGHAM | WA | | 10/18/2012 | 0.025 | | | 530,000 |
| 3990011444 | DAVIE | FL | | 10/18/2012 | 0.028 | 26,112 | 1,500 | 649,000 |
| 3990011445 | NEWPORT | NC | | 10/18/2012 | 0.035 | 27,137 | 300 | 108,641 |
| 3990011450 | CASTLE ROCK | CO | | 10/18/2012 | 0.032 | 7,444 | 5,520 | 338,000 |
| 3990011451 | SHELBY TWP | MI | | 10/18/2012 | 0.030 | 38,159 | | 269,000 |
| 3990011453 | GAITHERSBURG | MD | | 10/18/2012 | 0.047 | 18,670 | | 583,000 |
| 3990011454 | RANCHO MURIETA | CA | | 10/18/2012 | 0.030 | 22,811 | | 715,000 |
| 3990011456 | ANNADALE | VA | | 10/18/2012 | 0.033 | 40,230 | | 265,000 |
| 3990011457 | BONNERS FERRY | ID | | 10/18/2012 | 0.030 | 86,374 | | 235,000 |
| 3990011463 | PACIFIC | WA | | 10/18/2012 | 0.033 | 18,234 | | 280,000 |
| 3990011464 | KETCHUM | ID | | 10/18/2012 | 0.033 | 60,198 | | 470,000 |
| 3990011465 | MANTUA | NJ | | 10/18/2012 | 0.028 | 4,503 | | 219,000 |
| 3990011467 | BREWTON | AL | | 10/18/2012 | 0.048 | 7,690 | | 176,195 |
| 3990011470 | WOODSTOCK | GA | | 10/18/2012 | 0.028 | 74,812 | | 198,000 |
| 3990011472 | BOISE | ID | | 10/18/2012 | 0.039 | 16,316 | | 143,000 |
| 3990011474 | RICHMOND | VA | | 10/18/2012 | 0.030 | 99,655 | | 347,000 |
| 3990011476 | SAYREVILLE | NJ | | 10/18/2012 | 0.028 | 161,827 | | 595,000 |
| 3990011479 | WHITEHOUSE | OH | | 10/18/2012 | 0.032 | | | 316,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990011484 | CHESTERFIELD | NJ | | 10/18/2012 | 0.043 | 38,062 | | 663,000 |
| 3990011488 | LONGMEADOW | MA | | 10/18/2012 | 0.023 | 73,542 | | 545,000 |
| 3990011493 | SICKLERVILLE | NJ | | 10/18/2012 | 0.033 | 29,353 | | 76,000 |
| 3990011494 | CHELTENHAM TWP | PA | | 10/18/2012 | 0.025 | 15,890 | 7,500 | 372,000 |
| 3990011497 | NEWBERRY PARK | CA | | 10/18/2012 | 0.028 | 37,843 | | 1,055,000 |
| 3990011498 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 241,993 | | 1,671,548 |
| 3990011501 | CORVALLIS | OR | | 10/18/2012 | 0.028 | 66,721 | | 300,000 |
| 3990011503 | COCOA | FL | | 10/18/2012 | 0.030 | 19,517 | | 272,000 |
| 3990011504 | NAPER VILLE | IL | | 10/18/2012 | 0.030 | 75,583 | | 440,000 |
| 3990011507 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 154,240 | | 1,100,000 |
| 3990011508 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.033 | 152,994 | | 888,000 |
| 3990011511 | DEERFIELD BEACH | FL | | 10/18/2012 | 0.028 | 49,643 | | 405,000 |
| 3990011512 | CORVALLIS | OR | | 10/18/2012 | 0.045 | 15,286 | | 381,000 |
| 3990011519 | STATEN ISLAND | NY | | 10/18/2012 | 0.030 | 34,469 | | 780,000 |
| 3990011520 | DAVIE | FL | | 10/18/2012 | 0.030 | 49,873 | | 445,000 |
| 3990011523 | MONTGOMERY | AL | | 10/18/2012 | 0.030 | 19,437 | | 119,000 |
| 3990011526 | GRANGER | IN | | 10/18/2012 | 0.033 | 15,000 | | 328,000 |
| 3990011529 | MANHATTAN | KS | | 10/18/2012 | 0.037 | 24,703 | | 103,181 |
| 3990011537 | TUCSON | AZ | | 10/18/2012 | 0.028 | 62,912 | | 452,000 |
| 3990011538 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 110,832 | | 1,360,000 |
| 3990011541 | PEMBROKE PINES | FL | | 10/18/2012 | 0.030 | 39,471 | | 467,000 |
| 3990011542 | PHOENIX | AZ | | 10/18/2012 | 0.048 | | | 470,000 |
| 3990011543 | TEMECULA | CA | | 10/18/2012 | 0.030 | 62,842 | | 605,000 |
| 3990011549 | WALNUT | CA | | 10/18/2012 | 0.038 | 31,117 | | 605,000 |
| 3990011551 | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 34,875 | | 356,000 |
| 3990011552 | HOCKESSIN | DE | | 10/18/2012 | 0.030 | 62,794 | | 449,000 |
| 3990011554 | MAYER | MN | | 10/18/2012 | 0.028 | | | 600,000 |
| 3990011555 | ST CLAIR SHORES | MI | | 10/18/2012 | 0.030 | 38,573 | | 331,000 |
| 3990011556 | SYOSSET | NY | | 10/18/2012 | 0.025 | 133,464 | | 950,000 |
| 3990011557 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.039 | 21,766 | | 585,000 |
| 3990011567 | PHOENIX | AZ | | 10/18/2012 | 0.030 | 63,669 | | 650,000 |
| 3990011568 | CLAREMONT | CA | | 10/18/2012 | 0.025 | 100,368 | | 598,000 |
| 3990011569 | EVANSTON | IL | | 10/18/2012 | 0.028 | 76,151 | | 478,000 |
| 3990011575 | CROWN POINT | IN | | 10/18/2012 | 0.046 | 8,971 | | 164,000 |
| 3990011580 | PHOENIX | AZ | | 10/18/2012 | 0.030 | 53,407 | | 185,000 |
| 3990011582 | CHEYENNE | WY | | 10/18/2012 | 0.025 | | | 415,000 |
| 3990011583 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 57,260 | 846 | 1,275,000 |
| 3990011585 | GLENDALE | CA | | 10/18/2012 | 0.025 | 115,358 | | 670,000 |
| 3990011586 | LAKE ZURICH | IL | | 10/18/2012 | 0.049 | 17,674 | | 215,000 |
| 3990011587 | RANCHO PALOS VERDE | CA | | 10/18/2012 | 0.041 | 7,979 | | 593,000 |
| 3990011589 | PLACERVILLE | CA | | 10/18/2012 | 0.025 | 140,868 | | 570,000 |
| 3990011591 | GENEVA | IL | | 10/18/2012 | 0.033 | 60,407 | | 483,305 |
| 3990011595 | SAN DIEGO | CA | | 10/18/2012 | 0.030 | 154,629 | | 2,000,000 |
| 3990011597 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 61,028 | | 411,411 |
| 3990011604 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 5,146 | | 530,000 |
| 3990011606 | HANOVER PARK | IL | | 10/18/2012 | 0.034 | | | 268,000 |
| 3990011610 | FAIRBURN | GA | | 10/18/2012 | 0.051 | 5,544 | | 145,000 |
| 3990011611 | CLAREMORE | OK | | 10/18/2012 | 0.045 | 20,985 | | 125,846 |
| 3990011612 | LUMBERTON | NC | | 10/18/2012 | 0.038 | 24,853 | | 215,437 |
| 3990011613 | MANASSAS | VA | | 10/18/2012 | 0.039 | 24,509 | | 534,000 |
| 3990011620 | MELVILLE | NY | | 10/18/2012 | 0.030 | 124,596 | | 935,000 |
| 3990011624 | THOUSAND OAKS | CA | | 10/18/2012 | 0.025 | 151,564 | | 715,000 |
| 3990011625 | EDISON | NJ | | 10/18/2012 | 0.030 | 85,762 | | 358,000 |
| 3990011627 | HESPERIA | CA | | 10/18/2012 | 0.028 | 57,446 | | 297,000 |
| 3990011634 | SANTA BARBARA | CA | | 10/18/2012 | 0.038 | 29,637 | | 905,000 |
| 3990011636 | LIVERMORE | CA | | 10/18/2012 | 0.035 | 36,108 | | 570,000 |
| 3990011639 | APTOS | CA | | 10/18/2012 | 0.030 | 153,500 | | 840,000 |
| 3990011640 | PUYALLUP | WA | | 10/18/2012 | 0.032 | 26,473 | | 342,000 |
| 3990011643 | SOMERVILLE | NJ | | 10/18/2012 | 0.028 | 41,305 | | 440,000 |
| 3990011648 | MECHANICSBURG | PA | | 10/18/2012 | 0.025 | 82,954 | | 296,000 |
| 3990011649 | RIVERSIDE | CA | | 10/18/2012 | 0.028 | 14,929 | | 515,000 |
| 3990011651 | LAS VEGAS | NV | | 10/18/2012 | 0.030 | 31,227 | | 565,000 |
| 3990011656 | ALAMO | CA | | 10/18/2012 | 0.032 | 28,090 | | 1,200,000 |
| 3990011659 | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 34,488 | | 210,639 |
| 3990011662 | CHANDLER | AZ | | 10/18/2012 | 0.035 | 60,518 | | 620,000 |
| 3990011663 | WOODLAKE | CA | | 10/18/2012 | 0.028 | 31,415 | | 488,962 |
| 3990011667 | NORTH HILLS | CA | | 10/18/2012 | 0.028 | 91,553 | | 595,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990011668 | NEW FREEDOM BORO | PA | | 10/18/2012 | 0.040 | 46,742 | 500 | 340,000 |
| 3990011669 | LAS VEGAS | NV | | 10/18/2012 | 0.048 | 46,694 | | 343,000 |
| 3990011670 | WALESKA | GA | | 10/18/2012 | 0.044 | 17,229 | | 428,787 |
| 3990011675 | DOTHAN | AL | | 10/18/2012 | 0.025 | 176,855 | | 800,000 |
| 3990011676 | ROSSVILLE | KS | | 10/18/2012 | 0.040 | 12,089 | | 117,500 |
| 3990011678 | ELLENWOOD | GA | | 10/18/2012 | 0.038 | 15,404 | 500 | 140,545 |
| 3990011679 | RUTLAND | VT | | 10/18/2012 | 0.028 | 40,078 | | 155,000 |
| 3990011681 | SANTA CLARITA | CA | | 10/18/2012 | 0.030 | 60,300 | 8,000 | 475,000 |
| 3990011682 | SPENCER | NC | | 10/18/2012 | 0.033 | 18,434 | | 164,000 |
| 3990011687 | OAKLAND | CA | | 10/18/2012 | 0.043 | 32,188 | | 660,000 |
| 3990011692 | PHELAN | CA | | 10/18/2012 | 0.033 | 40,258 | | 360,000 |
| 3990011695 | ATHENS | GA | | 10/18/2012 | 0.040 | 61,142 | | 390,527 |
| 3990011697 | DAYTON | NV | | 10/18/2012 | 0.028 | 50,562 | | 455,000 |
| 3990011700 | SANTA FE | NM | | 10/18/2012 | 0.028 | 47,108 | | 460,000 |
| 3990011708 | MEBANE | NC | | 10/18/2012 | 0.028 | 65,000 | | 285,000 |
| 3990011710 | LAS VEGAS | NV | | 10/18/2012 | 0.048 | 59,494 | 149 | 675,000 |
| 3990011713 | MANOR TWP | PA | | 10/18/2012 | 0.028 | 62,972 | | 271,000 |
| 3990011714 | SANTA ROSA | CA | | 10/18/2012 | 0.025 | 138,209 | | 905,000 |
| 3990011716 | MIDLOTHIAN | VA | | 10/18/2012 | 0.030 | 30,915 | 790 | 261,000 |
| 3990011717 | SAINT CLOUD | FL | | 10/18/2012 | 0.028 | 30,302 | | 244,000 |
| 3990011721 | ESPANOLA | NM | | 10/18/2012 | 0.025 | | | 390,000 |
| 3990011722 | BROOKLYN | NY | | 10/18/2012 | 0.039 | 18,952 | | 400,000 |
| 3990011725 | FORT LEE | NJ | | 10/18/2012 | 0.032 | 39,589 | | 485,000 |
| 3990011727 | ARLINGTON | VA | | 10/18/2012 | 0.033 | 93,699 | | 1,000,000 |
| 3990011728 | CHAPEL HILL | NC | | 10/18/2012 | 0.032 | 4,829 | | 244,000 |
| 3990011730 | WHITTINGTON | IL | | 10/18/2012 | 0.043 | 38,629 | | 78,000 |
| 3990011734 | HAYWARD | CA | | 10/18/2012 | 0.028 | 62,375 | | 680,000 |
| 3990011736 | NASSAU | NY | | 10/18/2012 | 0.028 | 64,491 | 4,300 | 254,000 |
| 3990011738 | SANTA ROSA | CA | | 10/18/2012 | 0.030 | 24,262 | | 705,000 |
| 3990011743 | RICHMOND HILL | GA | | 10/18/2012 | 0.030 | 43,963 | 7,500 | 475,000 |
| 3990011744 | FT PIERCE | FL | | 10/18/2012 | 0.045 | 5,295 | | 81,000 |
| 3990011749 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.033 | 94,122 | | 436,000 |
| 3990011750 | CITY OF MITCHELLVI | MD | | 10/18/2012 | 0.028 | 43,170 | | 375,000 |
| 3990011754 | APPLE VALLEY | MN | | 10/18/2012 | 0.030 | 16,672 | | 510,000 |
| 3990011761 | FLORISSANT | MO | | 10/18/2012 | 0.048 | 25,809 | | 127,000 |
| 3990011764 | ELMHURST | IL | | 10/18/2012 | 0.043 | 58,750 | | 560,000 |
| 3990011767 | TIVERTON | RI | | 10/18/2012 | 0.028 | 27,828 | 1,039 | 393,000 |
| 3990011770 | ROANOKE | VA | | 10/18/2012 | 0.039 | 9,450 | | 159,000 |
| 3990011771 | DEARBORN | MI | | 10/18/2012 | 0.028 | 6,156 | | 174,000 |
| 3990011772 | CARSON CITY | NV | | 10/18/2012 | 0.035 | 49,588 | | 358,000 |
| 3990011773 | CHICO | CA | | 10/18/2012 | 0.030 | 37,012 | | 539,000 |
| 3990011779 | BRENTWOOD | NY | | 10/18/2012 | 0.045 | 29,573 | | 392,000 |
| 3990011782 | WEST LINN | OR | | 10/18/2012 | 0.028 | 47,397 | | 442,000 |
| 3990011784 | COLCHESTER | CT | | 10/18/2012 | 0.038 | 8,874 | | 327,000 |
| 3990011787 | POULSBO | WA | | 10/18/2012 | 0.028 | | | 417,000 |
| 3990011791 | NEWNAN | GA | | 10/18/2012 | 0.033 | 59,399 | | 274,000 |
| 3990011796 | GROVELAND | FL | | 10/18/2012 | 0.030 | 31,068 | | 264,000 |
| 3990011800 | GEORGETOWN | KY | | 10/18/2012 | 0.028 | | | 222,000 |
| 3990011803 | SCOTTSDALE | AZ | | 10/18/2012 | 0.032 | 27,043 | | 239,000 |
| 3990011805 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.030 | 34,393 | | 310,500 |
| 3990011807 | CARSON | CA | | 10/18/2012 | 0.028 | 31,374 | | 635,000 |
| 3990011811 | JACKSON TWP | NJ | | 10/18/2012 | 0.046 | 18,584 | | 523,000 |
| 3990011815 | LAKE WORTH | FL | | 10/18/2012 | 0.038 | 30,948 | | 477,317 |
| 3990011819 | NEW YORK | NY | | 10/18/2012 | 0.028 | 87,727 | | 1,400,000 |
| 3990011820 | GRAND LAKE | CO | | 10/18/2012 | 0.033 | 35,395 | | 400,000 |
| 3990011821 | HARTFORD | CT | | 10/18/2012 | 0.028 | | | 246,000 |
| 3990011822 | SUNRISE BEACH | MO | | 10/18/2012 | 0.038 | 17,703 | | 400,000 |
| 3990011824 | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 29,300 | | 237,000 |
| 3990011826 | NORTH MYRTLE BEACH | SC | | 10/18/2012 | 0.030 | 36,506 | | 240,000 |
| 3990011833 | COTO DE CAZA | CA | | 10/18/2012 | 0.025 | 141,862 | | 1,320,000 |
| 3990011835 | BEVERLY HILLS | CA | | 10/18/2012 | 0.023 | 103,635 | 1,500 | 2,100,000 |
| 3990011836 | CAMPBELLSBURG | KY | | 10/18/2012 | 0.050 | 15,266 | 700 | 140,000 |
| 3990011839 | BETHLEHEM | PA | | 10/18/2012 | 0.030 | 85,694 | | 455,000 |
| 3990011841 | WAYZATA | MN | | 10/18/2012 | 0.028 | 168,856 | | 800,000 |
| 3990011847 | ALEXANDRIA | VA | | 10/18/2012 | 0.030 | 65,001 | | 510,000 |
| 3990011848 | PLEASANT VIEW | TN | | 10/18/2012 | 0.050 | 13,193 | | 117,000 |
| 3990011849 | WEST PALM BEACH | FL | | 10/18/2012 | 0.033 | 66,019 | | 323,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990011851 | ST PAUL | MN | | 10/18/2012 | 0.048 | 30,906 | | 208,000 |
| 3990011852 | PAIA | HI | | 10/18/2012 | 0.033 | 12,411 | | 795,000 |
| 3990011854 | CORONA | CA | | 10/18/2012 | 0.028 | 6,457 | 32,300 | 1,037,000 |
| 3990011856 | HOWELL TWP | NJ | | 10/18/2012 | 0.034 | 19,750 | | 259,000 |
| 3990011858 | SIMI VALLEY | CA | | 10/18/2012 | 0.030 | 37,813 | | 590,000 |
| 3990011859 | DUCK | NC | | 10/18/2012 | 0.025 | 118,427 | | 950,000 |
| 3990011865 | EAST MEADOW | NY | | 10/18/2012 | 0.035 | 50,020 | | 470,000 |
| 3990011868 | LARCHMONT | NY | | 10/18/2012 | 0.033 | 38,766 | | 1,100,000 |
| 3990011871 | MONROE | WI | | 10/18/2012 | 0.028 | 38,308 | | 334,373 |
| 3990011874 | PORT ORANGE | FL | | 10/18/2012 | 0.033 | 91,120 | | 363,000 |
| 3990011875 | WHITE PLAINS | NY | | 10/18/2012 | 0.035 | 69,514 | | 675,000 |
| 3990011881 | BENICIA | CA | | 10/18/2012 | 0.030 | 38,268 | | 565,000 |
| 3990011893 | LAWRENCEVILLE | GA | | 10/18/2012 | 0.039 | 15,755 | | 184,000 |
| 3990011894 | UPPER MACUNGIE TWP | PA | | 10/18/2012 | 0.028 | 62,700 | | 350,000 |
| 3990011896 | EAST ROCKAWAY | NY | | 10/18/2012 | 0.030 | 32,361 | | 405,000 |
| 3990011900 | GREENVILLE | NY | | 10/18/2012 | 0.049 | 16,457 | | 350,000 |
| 3990011902 | DOVER | MA | | 10/18/2012 | 0.030 | | | 620,000 |
| 3990011906 | CAMAS | WA | | 10/18/2012 | 0.041 | 11,859 | | 310,000 |
| 3990011908 | DUVALL | WA | | 10/18/2012 | 0.030 | 11,636 | 15,778 | 490,125 |
| 3990011911 | GROVELAND | FL | | 10/18/2012 | 0.030 | 30,700 | | 428,000 |
| 3990011912 | LAUDERHILL | FL | | 10/18/2012 | 0.028 | 57,715 | | 402,000 |
| 3990011913 | DANBURY | CT | | 10/18/2012 | 0.030 | 40,080 | | 258,000 |
| 3990011916 | OCALA | FL | | 10/18/2012 | 0.030 | 22,928 | | 234,000 |
| 3990011917 | NAPLES | FL | | 10/18/2012 | 0.038 | | | 365,000 |
| 3990011920 | TUCSON | AZ | | 10/18/2012 | 0.028 | 26,405 | | 155,000 |
| 3990011923 | ORANGEVALE | CA | | 10/18/2012 | 0.030 | 32,407 | | 659,000 |
| 3990011925 | WINSTON SALEM | NC | | 10/18/2012 | 0.032 | 7,529 | 11,600 | 168,000 |
| 3990011928 | RUSTBURG | VA | | 10/18/2012 | 0.043 | 15,881 | | 171,068 |
| 3990011929 | FOREST LAKE | MN | | 10/18/2012 | 0.028 | 30,996 | | 256,000 |
| 3990011930 | LINDEN | NJ | | 10/18/2012 | 0.035 | 64,980 | | 344,000 |
| 3990011931 | ORMOND BEACH | FL | | 10/18/2012 | 0.030 | 19,099 | | 240,000 |
| 3990011934 | MT LAUREL | NJ | | 10/18/2012 | 0.028 | | | 484,374 |
| 3990011938 | RESTON | VA | | 10/18/2012 | 0.040 | 41,087 | | 410,000 |
| 3990011940 | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 59,768 | | 216,000 |
| 3990011948 | CHANDLER | AZ | | 10/18/2012 | 0.039 | 15,531 | 150 | 228,000 |
| 3990011952 | BROOKHAVEN | PA | | 10/18/2012 | 0.038 | 26,779 | | 118,000 |
| 3990011954 | CONYERS | GA | | 10/18/2012 | 0.025 | 142,028 | | 777,000 |
| 3990011958 | SAVAGE | MN | | 10/18/2012 | 0.025 | 33,641 | | 375,000 |
| 3990011976 | BENSALEM | PA | | 10/18/2012 | 0.037 | 34,212 | | 265,000 |
| 3990011987 | CONYERS | GA | | 10/18/2012 | 0.044 | 12,359 | | 122,000 |
| 3990011996 | LAKE WORTH | FL | | 10/18/2012 | 0.033 | 20,994 | | 245,000 |
| 3990011998 | EDMONDS | WA | | 10/18/2012 | 0.028 | | | 279,000 |
| 3990012007 | JACKSONVILLE | FL | | 10/18/2012 | 0.042 | 15,657 | | 162,000 |
| 3990012009 | UNION | NJ | | 10/18/2012 | 0.028 | 149,917 | | 320,000 |
| 3990012013 | DIAMOND BAR | CA | | 10/18/2012 | 0.041 | 10,488 | 3,300 | 256,000 |
| 3990012014 | BELLEROSE | NY | | 10/18/2012 | 0.028 | 30,937 | | 317,000 |
| 3990012016 | GLEN RIDGE | NJ | | 10/18/2012 | 0.038 | 26,673 | | 471,155 |
| 3990012034 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.028 | 10,666 | | 412,000 |
| 3990012036 | WESTMINSTER | CO | | 10/18/2012 | 0.040 | 31,153 | | 206,000 |
| 3990012037 | DENVER | CO | | 10/18/2012 | 0.032 | | | 545,000 |
| 3990012042 | LAWRENCE | KS | | 10/18/2012 | 0.030 | 31,504 | | 237,500 |
| 3990012049 | SAYREVILLE BORO | NJ | | 10/18/2012 | 0.038 | 79,910 | | 254,000 |
| 3990012057 | FORT MYERS | FL | | 10/18/2012 | 0.040 | | | 256,000 |
| 3990012059 | BATON ROUGE | LA | | 10/18/2012 | 0.028 | 9,131 | | 175,000 |
| 3990012060 | HANOVER PARK | IL | | 10/18/2012 | 0.032 | | | 196,000 |
| 3990012066 | DISCOVERY BAY | CA | | 10/18/2012 | 0.028 | 59,289 | | 950,000 |
| 3990012068 | NAPLES | FL | | 10/18/2012 | 0.025 | 21,161 | | 846,000 |
| 3990012069 | CHARLOTTE | NC | | 10/18/2012 | 0.049 | 17,273 | (300) | 151,649 |
| 3990012070 | EVERETT | WA | | 10/18/2012 | 0.032 | 19,656 | | 373,000 |
| 3990012073 | PAIA | HI | | 10/18/2012 | 0.030 | 68,500 | | 800,000 |
| 3990012075 | RIDGECREST | CA | | 10/18/2012 | 0.033 | 49,225 | | 197,852 |
| 3990012076 | ROSELLE PARK BORO | NJ | | 10/18/2012 | 0.030 | 37,654 | | 331,000 |
| 3990012084 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 157,060 | | 1,200,000 |
| 3990012085 | KIHEI | HI | | 10/18/2012 | 0.030 | 143,649 | | 578,000 |
| 3990012086 | WINTER HARBOR | ME | | 10/18/2012 | 0.035 | 53,966 | | 203,000 |
| 3990012088 | BURBANK | IL | | 10/18/2012 | 0.048 | 42,756 | | 500,000 |
| 3990012091 | PINCKNEY | MI | | 10/18/2012 | 0.033 | 9,359 | | 324,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990012092 | WASHINGTON | DC | | 10/18/2012 | 0.030 | 112,781 | 796 | 358,000 |
| 3990012095 | SAINT ALBANS | VT | | 10/18/2012 | 0.025 | | | 220,000 |
| 3990012096 | CHATHAM BORO | NJ | | 10/18/2012 | 0.025 | 119,958 | | 1,320,000 |
| 3990012102 | WAILUKU | HI | | 10/18/2012 | 0.028 | 67,067 | | 500,000 |
| 3990012109 | ORLANDO | FL | | 10/18/2012 | 0.038 | 26,588 | | 495,000 |
| 3990012113 | WEST PATERSON BORO | NJ | | 10/18/2012 | 0.025 | 14,868 | | 450,000 |
| 3990012114 | FAIRFIELD | CA | | 10/18/2012 | 0.033 | 14,649 | | 720,000 |
| 3990012115 | PRESCOTT | AZ | | 10/18/2012 | 0.028 | 24,169 | | 385,000 |
| 3990012116 | HONOLULU | HI | | 10/18/2012 | 0.028 | 39,060 | | 168,000 |
| 3990012119 | RIVERSIDE | CA | | 10/18/2012 | 0.038 | 16,447 | | 435,000 |
| 3990012123 | BOSTON | MA | | 10/18/2012 | 0.038 | 2,335 | | 254,000 |
| 3990012124 | BENICIA | CA | | 10/18/2012 | 0.025 | 107,919 | | 649,000 |
| 3990012127 | BEALETON | VA | | 10/18/2012 | 0.030 | 46,527 | | 412,000 |
| 3990012128 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 39,410 | | 716,500 |
| 3990012130 | WELLESLEY | MA | | 10/18/2012 | 0.048 | 93,093 | | 925,000 |
| 3990012131 | ANSONIA | CT | | 10/18/2012 | 0.048 | 55,647 | | 232,000 |
| 3990012133 | BEAVERTON | OR | | 10/18/2012 | 0.028 | 7,985 | | 338,000 |
| 3990012134 | RUNNING SPRINGS | CA | | 10/18/2012 | 0.030 | | | 385,000 |
| 3990012136 | WINFIELD | WV | | 10/18/2012 | 0.028 | 19,893 | | 134,000 |
| 3990012138 | HAYWARD | CA | | 10/18/2012 | 0.033 | 94,973 | | 1,100,000 |
| 3990012142 | SAN RAFAEL | CA | | 10/18/2012 | 0.025 | 118,474 | 100,000 | 780,000 |
| 3990012144 | FARGO | ND | | 10/18/2012 | 0.053 | 4,636 | | 132,000 |
| 3990012148 | COLUMBIA | SC | | 10/18/2012 | 0.050 | 16,285 | 150 | 93,000 |
| 3990012151 | WILSON | WY | | 10/18/2012 | 0.028 | 138,836 | | 1,750,000 |
| 3990012154 | MIDDLE GROVE | NY | | 10/18/2012 | 0.028 | 12,681 | 19,574 | 367,000 |
| 3990012158 | SEATTLE | WA | | 10/18/2012 | 0.030 | 38,009 | | 550,000 |
| 3990012159 | TULSA | OK | | 10/18/2012 | 0.028 | 95,834 | | 137,000 |
| 3990012168 | LENOIR | NC | | 10/18/2012 | 0.030 | 6,775 | | 121,000 |
| 3990012170 | CHARLOTTE | NC | | 10/18/2012 | 0.028 | 88,800 | | 204,000 |
| 3990012171 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 38,616 | | 685,000 |
| 3990012174 | BELLEVILLE | IL | | 10/18/2012 | 0.035 | 34,737 | | 71,000 |
| 3990012176 | BAKERSFIELD | CA | | 10/18/2012 | 0.028 | 86,766 | | 325,000 |
| 3990012178 | CRESTVIEW HILLS | KY | | 10/18/2012 | 0.028 | 73,357 | | 152,000 |
| 3990012180 | GLEN ELLYN | IL | | 10/18/2012 | 0.025 | 114,589 | | 900,000 |
| 3990012183 | WINTER GARDEN | FL | | 10/18/2012 | 0.028 | 61,356 | | 364,000 |
| 3990012184 | PHOENIX | AZ | | 10/18/2012 | 0.030 | 48,847 | | 850,000 |
| 3990012189 | VADNAIS HEIGHTS | MN | | 10/18/2012 | 0.030 | 60,583 | | 261,000 |
| 3990012191 | DURHAM | NC | | 10/18/2012 | 0.043 | 39,834 | | 74,000 |
| 3990012192 | ANNANDALE | VA | | 10/18/2012 | 0.028 | 74,706 | | 749,000 |
| 3990012194 | HANOVER | NH | | 10/18/2012 | 0.035 | 29,626 | | 265,277 |
| 3990012196 | SIERRA VISTA | AZ | | 10/18/2012 | 0.032 | 29,947 | | 164,025 |
| 3990012197 | ELIZABETH | PA | | 10/18/2012 | 0.049 | 27,884 | | 188,000 |
| 3990012229 | COVINGTON | GA | | 10/18/2012 | 0.043 | 9,312 | | 233,592 |
| 3990012232 | POULSBO | WA | | 10/18/2012 | 0.038 | 19,022 | | 324,378 |
| 3990012242 | WOODSTOCK | GA | | 10/18/2012 | 0.044 | 24,863 | | 279,301 |
| 3990012247 | FEDERAL WAY | WA | | 10/18/2012 | 0.037 | 34,986 | | 231,000 |
| 3990012250 | DRAPER | VA | | 10/18/2012 | 0.045 | 15,621 | | 270,000 |
| 3990012258 | GLENDALE CITY | CA | | 10/18/2012 | 0.030 | | 500 | 275,000 |
| 3990012260 | INDIAN ORCHARD | MA | | 10/18/2012 | 0.035 | 3,780 | | 58,000 |
| 3990012263 | KEENE | NH | | 10/18/2012 | 0.025 | | | 169,000 |
| 3990012281 | GAINESVILLE CITY | FL | | 10/18/2012 | 0.030 | 14,685 | | 159,000 |
| 3990012285 | MAZEPPA | MN | | 10/18/2012 | 0.025 | | | 110,000 |
| 3990012302 | ELBERTA | AL | | 10/18/2012 | 0.039 | 9,239 | | 76,800 |
| 3990012319 | NAMPA | ID | | 10/18/2012 | 0.033 | 8,777 | | 252,196 |
| 3990012324 | BOISE | ID | | 10/18/2012 | 0.028 | | | 177,792 |
| 3990012325 | MIDDLETOWN | RI | | 10/18/2012 | 0.028 | 80,395 | | 425,000 |
| 3990012326 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 40,609 | | 806,000 |
| 3990012328 | LOMITA | CA | | 10/18/2012 | 0.033 | 44,851 | 5,760 | 307,000 |
| 3990012330 | AVILA BEACH | CA | | 10/18/2012 | 0.025 | | | 429,500 |
| 3990012331 | NORWALK | IA | | 10/18/2012 | 0.025 | | | 141,630 |
| 3990012335 | SANDY | OR | | 10/18/2012 | 0.025 | 16,504 | | 532,000 |
| 3990012339 | CLOVIS | CA | | 10/18/2012 | 0.030 | 133,035 | 14,000 | 249,500 |
| 3990012361 | PACIFIC PALISADES | CA | | 10/18/2012 | 0.028 | 100,845 | 48,000 | 930,000 |
| 3990012364 | LA FARGE | WI | | 10/18/2012 | 0.025 | 27,144 | 22,958 | 263,745 |
| 3990012374 | CASTROVILLE | CA | | 10/18/2012 | 0.028 | 37,488 | | 700,000 |
| 3990012375 | AUBURN | CA | | 10/18/2012 | 0.028 | 46,437 | | 385,000 |
| 3990012378 | DOVER | NJ | | 10/18/2012 | 0.028 | 36,231 | 3,300 | 473,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990012380 | HICKORY HILLS | IL | | 10/18/2012 | 0.043 | 9,139 | | 348,000 |
| 3990012381 | MONTEREY PARK | CA | | 10/18/2012 | 0.028 | 79,528 | 18,890 | 458,000 |
| 3990012383 | PEMBROKE PINES | FL | | 10/18/2012 | 0.028 | 64,762 | | 135,000 |
| 3990012385 | WAIANAE | HI | | 10/18/2012 | 0.028 | 20,460 | | 800,000 |
| 3990012396 | HAIKU | HI | | 10/18/2012 | 0.028 | 128,204 | | 608,000 |
| 3990012401 | LAS VEGAS | NV | | 10/18/2012 | 0.044 | | | 209,000 |
| 3990012402 | LAS VEGAS | NV | | 10/18/2012 | 0.033 | 450 | | 375,000 |
| 3990012406 | SEMINOLE | FL | | 10/18/2012 | 0.028 | | | 135,000 |
| 3990012408 | SAN MATEO | CA | | 10/18/2012 | 0.030 | 149,286 | | 825,000 |
| 3990012410 | SAN JUAN BAUTISTA | CA | | 10/18/2012 | 0.025 | 249,000 | | 574,000 |
| 3990012412 | BUENA PARK | CA | | 10/18/2012 | 0.028 | 58,749 | | 535,000 |
| 3990012422 | SAN BERNARDINO | CA | | 10/18/2012 | 0.025 | 81,979 | | 320,000 |
| 3990012435 | SEATTLE | WA | | 10/18/2012 | 0.028 | | | 490,000 |
| 3990012439 | YAKIMA | WA | | 10/18/2012 | 0.025 | | | 240,000 |
| 3990012444 | LOUISVILLE | OH | | 10/18/2012 | 0.028 | | | 235,000 |
| 3990012445 | LOXAHATCHEE | FL | | 10/18/2012 | 0.033 | 56,415 | | 445,000 |
| 3990012458 | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.025 | 137,668 | | 550,000 |
| 3990012460 | GILBERT | AZ | | 10/18/2012 | 0.025 | | | 360,000 |
| 3990012463 | SAN GABRIEL | CA | | 10/18/2012 | 0.025 | | | 630,000 |
| 3990012465 | POULSBO | WA | | 10/18/2012 | 0.030 | 59,589 | | 540,000 |
| 3990012471 | CORONA | CA | | 10/18/2012 | 0.025 | 156,514 | | 2,600,000 |
| 3990012480 | APPLE VALLEY | CA | | 10/18/2012 | 0.025 | 117,833 | | 350,000 |
| 3990012483 | WALL TWP | NJ | | 10/18/2012 | 0.025 | 75,070 | 39,675 | 1,200,000 |
| 3990012484 | MIAMI | FL | | 10/18/2012 | 0.028 | 94,473 | 149 | 600,000 |
| 3990012486 | MILLINGTON | NJ | | 10/18/2012 | 0.023 | 10,979 | 8,526 | 915,000 |
| 3990012488 | MIAMI | FL | | 10/18/2012 | 0.038 | 86,072 | | 515,000 |
| 3990012490 | BOONTON TWP | NJ | | 10/18/2012 | 0.030 | 73,434 | | 545,000 |
| 3990012491 | OJAI | CA | | 10/18/2012 | 0.025 | 152,374 | | 1,251,000 |
| 3990012492 | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.028 | | | 277,000 |
| 3990012495 | MIAMI SHORES | FL | | 10/18/2012 | 0.028 | 75,599 | | 530,000 |
| 3990012499 | SAN DIEGO | CA | | 10/18/2012 | 0.032 | 5,654 | | 304,000 |
| 3990012500 | COCONUT CREEK | FL | | 10/18/2012 | 0.033 | 62,790 | | 494,337 |
| 6901000013 | MERRICK | NY | | 10/18/2012 | 0.025 | 297 | 700 | 484,555 |
| 6901000014 | SANBORNTON | NH | | 10/18/2012 | 0.035 | 25,476 | | 296,677 |
| 6901000017 | SURPRISE | AZ | | 10/18/2012 | 0.035 | 21,442 | | 233,461 |
| 6901000030 | NORTHPORT | AL | | 10/18/2012 | 0.035 | 11,828 | 1,627 | 173,092 |
| 6901000033 | DENVER | CO | | 10/18/2012 | 0.032 | | | 272,000 |
| 6901000038 | BOYNTON BEACH | FL | | 10/18/2012 | 0.025 | 37,770 | | 561,800 |
| 6901000045 | DOVER | DE | | 10/18/2012 | 0.033 | 18,676 | | 153,000 |
| 6901000047 | PLEASANT HILL | CA | | 10/18/2012 | 0.029 | 31,015 | | 594,200 |
| 6901000054 | KENNEWICK | WA | | 10/18/2012 | 0.033 | 88,426 | | 180,000 |
| 6901000056 | COLFAX | CA | | 10/18/2012 | 0.028 | 15,718 | | 411,293 |
| 6901000070 | STRATFORD | CT | | 10/18/2012 | 0.025 | 21,226 | 9,859 | 289,000 |
| 6901000072 | UNIONTOWN | OH | | 10/18/2012 | 0.028 | 39,932 | | 219,000 |
| 6901000080 | LONG BEACH | CA | | 10/18/2012 | 0.033 | 16,274 | | 408,000 |
| 6901000082 | MIDDLEBURG | FL | | 10/18/2012 | 0.033 | 19,023 | 500 | 221,125 |
| 6901000098 | WESLEY CHAPEL | FL | | 10/18/2012 | 0.032 | 15,266 | 670 | 195,000 |
| 6901000100 | IRVINE | CA | | 10/18/2012 | 0.028 | | | 315,000 |
| 6901000122 | SPRINGFIELD | MO | | 10/18/2012 | 0.035 | 17,421 | | 100,669 |
| 6901000125 | ELKTON | MD | | 10/18/2012 | 0.035 | 17,003 | | 306,000 |
| 6901000127 | OREFIELD | PA | | 10/18/2012 | 0.032 | 33,177 | | 515,000 |
| 6901000133 | DELANO | MN | | 10/18/2012 | 0.035 | 36,396 | | 273,000 |
| 6901000154 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 56,213 | | 860,000 |
| 6901000159 | ALEXANDRIA | VA | | 10/18/2012 | 0.035 | 198,085 | | 943,000 |
| 6901000171 | WOODVILLE | OH | | 10/18/2012 | 0.033 | 49,758 | | 151,000 |
| 6901000173 | LOUISVILLE | KY | | 10/18/2012 | 0.055 | 10,255 | | 169,000 |
| 6901000184 | GRAFTON | OH | | 10/18/2012 | 0.030 | 64,552 | | 224,000 |
| 6901000192 | SAVANNAH | GA | | 10/18/2012 | 0.038 | 26,007 | | 270,000 |
| 6901000199 | BOULDER | CO | | 10/18/2012 | 0.025 | 138,252 | | 967,000 |
| 6901000200 | TULSA | OK | | 10/18/2012 | 0.030 | 14,559 | | 259,000 |
| 6901000205 | SEATTLE | WA | | 10/18/2012 | 0.030 | | | 744,000 |
| 6901000210 | OSSINING | NY | | 10/18/2012 | 0.030 | 13,353 | | 400,000 |
| 6901000218 | NORMAN | OK | | 10/18/2012 | 0.033 | 45,655 | | 304,383 |
| 6901000223 | MILWAUKIE | OR | | 10/18/2012 | 0.028 | 80,321 | | 744,000 |
| 6901000228 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 68,854 | | 717,000 |
| 6901000232 | ALBUQUERQUE | NM | | 10/18/2012 | 0.033 | 93,212 | | 958,951 |
| 6901000235 | GRANT | FL | | 10/18/2012 | 0.025 | 56,122 | | 608,515 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901000238 | GUILFORD | CT | | 10/18/2012 | 0.033 | | | 389,770 |
| 6901000258 | ALPHARETTA | GA | | 10/18/2012 | 0.033 | 24,084 | | 879,100 |
| 6901000261 | GREEN BAY | WI | | 10/18/2012 | 0.043 | 26,092 | | 295,000 |
| 6901000263 | ELIZABETHTOWN | PA | | 10/18/2012 | 0.028 | 38,168 | | 180,427 |
| 6901000272 | SEVERNA PARK | MD | | 10/18/2012 | 0.028 | | | 470,278 |
| 6901000286 | UNION | NJ | | 10/18/2012 | 0.045 | 30,512 | | 339,000 |
| 6901000302 | ACTON | MA | | 10/18/2012 | 0.043 | 61,855 | 1,700 | 475,000 |
| 6901000307 | AKRON | OH | | 10/18/2012 | 0.043 | 21,557 | | 89,000 |
| 6901000308 | COLLEGEVILLE | PA | | 10/18/2012 | 0.030 | 90,442 | | 398,000 |
| 6901000310 | DAVIS | CA | | 10/18/2012 | 0.028 | | | 777,000 |
| 6901000326 | PEORIA | AZ | | 10/18/2012 | 0.030 | 31,245 | | 322,000 |
| 6901000328 | KILLINGWORTH | CT | | 10/18/2012 | 0.028 | 54,370 | | 257,000 |
| 6901000333 | MANASSAS | VA | | 10/18/2012 | 0.033 | 26,672 | | 677,492 |
| 6901000342 | WASHINGTON | DC | | 10/18/2012 | 0.033 | 57,277 | | 750,000 |
| 6901000345 | CLARENDON HILLS | IL | | 10/18/2012 | 0.055 | 13,331 | | 245,000 |
| 6901000347 | PARKER | CO | | 10/18/2012 | 0.038 | 21,574 | | 276,000 |
| 6901000350 | SHELBY | NC | | 10/18/2012 | 0.043 | | | 220,000 |
| 6901000354 | SHERMAN OAKS | CA | | 10/18/2012 | 0.033 | 17,894 | | 838,237 |
| 6901000356 | FORT MYERS | FL | | 10/18/2012 | 0.039 | 22,202 | | 265,000 |
| 6901000363 | AUBURN | MA | | 10/18/2012 | 0.048 | 44,312 | | 449,000 |
| 6901000368 | AMBLER | PA | | 10/18/2012 | 0.038 | | | 331,000 |
| 6901000376 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | 42,909 | | 221,055 |
| 6901000380 | SAINT PAUL | MN | | 10/18/2012 | 0.028 | 50,886 | | 286,000 |
| 6901000386 | BELTON | MO | | 10/18/2012 | 0.030 | | | 103,750 |
| 6901000390 | GLENDORA | CA | | 10/18/2012 | 0.025 | 46,991 | | 650,000 |
| 6901000394 | DALTON | GA | | 10/18/2012 | 0.048 | 24,437 | 1,000 | 212,560 |
| 6901000395 | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 22,344 | | 507,000 |
| 6901000407 | CINCINNATI | OH | | 10/18/2012 | 0.025 | 57,934 | | 257,583 |
| 6901000408 | KANSAS CITY | MO | | 10/18/2012 | 0.025 | 13,869 | | 254,952 |
| 6901000409 | NORMAN | OK | | 10/18/2012 | 0.025 | 26,517 | | 194,000 |
| 6901000414 | SAN JOSE | CA | | 10/18/2012 | 0.025 | | | 1,050,000 |
| 6901000415 | ELKHART | IN | | 10/18/2012 | 0.043 | 45,769 | | 409,000 |
| 6901000419 | SOUTHINGTON | CT | | 10/18/2012 | 0.023 | | | 387,706 |
| 6901000424 | BROOKLYN PARK | MN | | 10/18/2012 | 0.025 | 20,001 | | 212,854 |
| 6901000426 | TRAPPE | MD | | 10/18/2012 | 0.028 | 30,773 | | 355,000 |
| 6901000429 | LA VERNE | CA | | 10/18/2012 | 0.023 | 71,882 | | 1,420,000 |
| 6901000434 | CHANDLER | AZ | | 10/18/2012 | 0.025 | 98,967 | | 533,000 |
| 6901000442 | FURLONG | PA | | 10/18/2012 | 0.045 | 30,240 | | 431,000 |
| 6901000447 | BOYNTON BEACH | FL | | 10/18/2012 | 0.048 | 27,754 | | 225,000 |
| 6901000448 | TUPELO | MS | | 10/18/2012 | 0.048 | 61,295 | | 315,000 |
| 6901000449 | LOUISA | VA | | 10/18/2012 | 0.023 | 123,779 | | 385,000 |
| 6901000451 | SAN JOSE | CA | | 10/18/2012 | 0.023 | 27,855 | | 808,000 |
| 6901000452 | FORT MYERS | FL | | 10/18/2012 | 0.048 | 23,000 | | 223,008 |
| 6901000461 | SEATTLE | WA | | 10/18/2012 | 0.023 | 112,641 | | 650,000 |
| 6901000471 | TUCSON | AZ | | 10/18/2012 | 0.030 | 24,899 | | 400,000 |
| 6901000474 | WITTMANN | AZ | | 10/18/2012 | 0.038 | 22,203 | | 326,000 |
| 6901000476 | EVERGREEN | CO | | 10/18/2012 | 0.033 | | | 320,019 |
| 6901000479 | CAPE MAY COURT HOUSE | NJ | | 10/18/2012 | 0.043 | | | 363,000 |
| 6901000481 | LA PLACE | LA | | 10/18/2012 | 0.043 | 29,445 | | 132,000 |
| 6901000486 | CAMPBELL | CA | | 10/18/2012 | 0.035 | 93,263 | | 770,000 |
| 6901000488 | WAYNE | NE | | 10/18/2012 | 0.028 | 21,166 | | 142,000 |
| 6901000491 | ORANGE | NJ | | 10/18/2012 | 0.030 | 36,165 | | 397,000 |
| 6901000514 | SAINT PETERS | MO | | 10/18/2012 | 0.038 | 21,694 | | 159,362 |
| 6901000516 | EAST NORWICH | NY | | 10/18/2012 | 0.025 | 165,903 | | 540,000 |
| 6901000518 | INDIANAPOLIS | IN | | 10/18/2012 | 0.028 | 54,800 | | 143,000 |
| 6901000519 | MOBILE | AL | | 10/18/2012 | 0.038 | 15,214 | | 74,440 |
| 6901000521 | ANOKA | MN | | 10/18/2012 | 0.028 | 13,479 | | 195,752 |
| 6901000532 | SEATTLE | WA | | 10/18/2012 | 0.033 | 33,728 | | 389,206 |
| 6901000541 | WEST CALDWELL | NJ | | 10/18/2012 | 0.028 | 80,185 | | 570,000 |
| 6901000548 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 14,405 | | 285,000 |
| 6901000550 | MAPLEWOOD | MN | | 10/18/2012 | 0.028 | 58,795 | 7,000 | 337,000 |
| 6901000551 | LOPATCONG TWP | NJ | | 10/18/2012 | 0.048 | 13,455 | | 185,000 |
| 6901000556 | EGG HARBOR TOWNSHIP | NJ | | 10/18/2012 | 0.028 | 62,040 | 200 | 374,200 |
| 6901000560 | WILMINGTON | NC | | 10/18/2012 | 0.028 | 17,933 | | 269,266 |
| 6901000561 | UPPER MARLBORO | MD | | 10/18/2012 | 0.035 | 89,460 | | 366,118 |
| 6901000565 | WEST HARTFORD | CT | | 10/18/2012 | 0.028 | 30,970 | | 353,232 |
| 6901000566 | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 34,921 | | 124,538 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901000572 | NAZARETH | PA | | 10/18/2012 | 0.038 | 37,628 | | 247,900 |
| 6901000577 | HONOLULU | HI | | 10/18/2012 | 0.047 | 14,585 | | 197,000 |
| 6901000594 | SARATOGA | CA | | 10/18/2012 | 0.020 | 4,457 | | 1,800,000 |
| 6901000595 | FAIRFIELD | CA | | 10/18/2012 | 0.038 | 4,236 | 1,200 | 509,000 |
| 6901000598 | TAMPA | FL | | 10/18/2012 | 0.028 | 14,908 | | 197,413 |
| 6901000600 | PACIFICA | CA | | 10/18/2012 | 0.028 | 46,655 | | 834,210 |
| 6901000602 | WICHITA | KS | | 10/18/2012 | 0.025 | 4,395 | | 290,000 |
| 6901000605 | NORTHPORT | AL | | 10/18/2012 | 0.023 | 27,000 | | 228,339 |
| 6901000615 | GLOVERSVILLE | NY | | 10/18/2012 | 0.045 | 15,628 | | 131,356 |
| 6901000627 | REDMOND | WA | | 10/18/2012 | 0.023 | 79,170 | | 585,000 |
| 6901000635 | GROTON | CT | | 10/18/2012 | 0.025 | 19,379 | | 704,068 |
| 6901000638 | ATLANTA | GA | | 10/18/2012 | 0.028 | 46,126 | | 495,067 |
| 6901000640 | TUCSON | AZ | | 10/18/2012 | 0.030 | 18,860 | 1,222 | 761,000 |
| 6901000641 | SCOTTSDALE | AZ | | 10/18/2012 | 0.028 | 18,810 | | 749,000 |
| 6901000643 | ELKHART | IN | | 10/18/2012 | 0.033 | 14,073 | 2,881 | 217,000 |
| 6901000649 | RICHMOND | IN | | 10/18/2012 | 0.025 | 22,365 | | 161,000 |
| 6901000655 | BATTLEBORO | NC | | 10/18/2012 | 0.028 | 42,979 | 6,738 | 422,030 |
| 6901000662 | ORLANDO | FL | | 10/18/2012 | 0.023 | 25,665 | | 275,000 |
| 6901000665 | SIGNAL MOUNTAIN | TN | | 10/18/2012 | 0.033 | 49,972 | | 358,494 |
| 6901000666 | OAKTON | VA | | 10/18/2012 | 0.028 | | | 700,000 |
| 6901000671 | TUCSON | AZ | | 10/18/2012 | 0.023 | | | 720,000 |
| 6901000673 | RALEIGH | NC | | 10/18/2012 | 0.023 | 9,808 | | 266,137 |
| 6901000674 | EWA BEACH | HI | | 10/18/2012 | 0.028 | 129,307 | | 641,594 |
| 6901000682 | WESTMINSTER | CO | | 10/18/2012 | 0.038 | 29,568 | | 214,000 |
| 6901000689 | TULSA | OK | | 10/18/2012 | 0.028 | | | 138,191 |
| 6901000694 | PORTLAND | OR | | 10/18/2012 | 0.023 | 1,742 | | 323,000 |
| 6901000702 | MERIDEN | CT | | 10/18/2012 | 0.023 | 58,787 | | 338,573 |
| 6901000706 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.028 | 43,900 | | 188,884 |
| 6901000711 | SANDY | UT | | 10/18/2012 | 0.025 | 65,618 | | 555,000 |
| 6901000717 | ESCONDIDO | CA | | 10/18/2012 | 0.025 | 50,633 | 2,150 | 500,000 |
| 6901000718 | JUDSONIA | AR | | 10/18/2012 | 0.030 | 31,093 | 12,836 | 146,776 |
| 6901000720 | BRANCH HILL | OH | | 10/18/2012 | 0.025 | 14,105 | | 225,555 |
| 6901000721 | TAMPA | FL | | 10/18/2012 | 0.040 | 22,044 | | 163,788 |
| 6901000722 | OREM | UT | | 10/18/2012 | 0.030 | 86,190 | 5,500 | 302,014 |
| 6901000728 | SUTTON | MA | | 10/18/2012 | 0.028 | | | 303,547 |
| 6901000730 | ROSEMOUNT | MN | | 10/18/2012 | 0.025 | 9,963 | | 282,658 |
| 6901000738 | ALEXANDRIA | VA | | 10/18/2012 | 0.043 | 48,007 | | 520,000 |
| 6901000739 | CHANHASSEN | MN | | 10/18/2012 | 0.023 | 195,058 | | 410,000 |
| 6901000746 | WASHINGTON | DC | | 10/18/2012 | 0.025 | 78,857 | 4,000 | 986,000 |
| 6901000754 | KEARNEY | NE | | 10/18/2012 | 0.025 | | | 223,468 |
| 6901000755 | COATESVILLE | PA | | 10/18/2012 | 0.025 | 112,911 | | 239,000 |
| 6901000758 | CHILOQUIN | OR | | 10/18/2012 | 0.040 | 99,232 | | 353,083 |
| 6901000760 | BEACH PARK | IL | | 10/18/2012 | 0.048 | 20,255 | | 296,639 |
| 6901000763 | LINCOLN | NE | | 10/18/2012 | 0.025 | | | 246,000 |
| 6901000765 | JOHNSTON | RI | | 10/18/2012 | 0.050 | 14,140 | | 312,737 |
| 6901000768 | BRANDON | FL | | 10/18/2012 | 0.043 | 16,838 | | 186,170 |
| 6901000773 | BELLE ISLE | FL | | 10/18/2012 | 0.028 | 66,897 | | 575,000 |
| 6901000781 | CAROL STREAM | IL | | 10/18/2012 | 0.028 | 43,659 | | 287,000 |
| 6901000785 | SAINT PETERS | MO | | 10/18/2012 | 0.048 | 20,409 | | 174,517 |
| 6901000790 | MINFORD | OH | | 10/18/2012 | 0.028 | 29,345 | | 240,000 |
| 6901000791 | VANCOUVER | WA | | 10/18/2012 | 0.025 | 5,518 | | 357,000 |
| 6901000793 | LOS BANOS | CA | | 10/18/2012 | 0.025 | 3,200 | | 415,000 |
| 6901000794 | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 32,654 | 5,200 | 166,308 |
| 6901000796 | LAMBERTVILLE | NJ | | 10/18/2012 | 0.028 | 47,885 | | 421,988 |
| 6901000798 | PLYMOUTH | MN | | 10/18/2012 | 0.030 | 45,087 | | 270,157 |
| 6901000800 | ELLIJAY | GA | | 10/18/2012 | 0.028 | 9,534 | | 188,000 |
| 6901000801 | SHELBURNE | VT | | 10/18/2012 | 0.025 | 55,916 | | 372,000 |
| 6901000802 | PITTSBURGH | PA | | 10/18/2012 | 0.035 | 2,859 | | 69,000 |
| 6901000806 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 87,197 | | 800,000 |
| 6901000808 | TRUMBULL | CT | | 10/18/2012 | 0.025 | 58,242 | 6,000 | 588,000 |
| 6901000809 | GEORGE MILLS | NH | | 10/18/2012 | 0.033 | | | 1,075,000 |
| 6901000810 | ALEXANDRIA | VA | | 10/18/2012 | 0.043 | 14,274 | | 590,138 |
| 6901000819 | HALF MOON BAY | CA | | 10/18/2012 | 0.030 | | | 525,000 |
| 6901000822 | VALLEJO | CA | | 10/18/2012 | 0.025 | 79,314 | | 426,000 |
| 6901000825 | LAKE FOREST | CA | | 10/18/2012 | 0.023 | 78,101 | | 690,000 |
| 6901000830 | CHICAGO | IL | | 10/18/2012 | 0.028 | 49,883 | | 148,000 |
| 6901000832 | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 22,508 | | 207,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901000834 | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | 90,336 | | 680,000 |
| 6901000837 | PARSIPPANY | NJ | | 10/18/2012 | 0.028 | 10,835 | | 442,378 |
| 6901000838 | BOULDER | CO | | 10/18/2012 | 0.030 | 35,904 | | 400,000 |
| 6901000839 | RESEDA | CA | | 10/18/2012 | 0.030 | 62,233 | | 558,000 |
| 6901000847 | HILLIARD | OH | | 10/18/2012 | 0.043 | 20,032 | | 115,000 |
| 6901000851 | CHICAGO | IL | | 10/18/2012 | 0.033 | 7,785 | | 240,000 |
| 6901000853 | MADISON | FL | | 10/18/2012 | 0.050 | 9,356 | | 182,315 |
| 6901000855 | MOUNT PLEASANT | NC | | 10/18/2012 | 0.033 | 38,009 | | 185,200 |
| 6901000856 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | | | 740,433 |
| 6901000861 | CHICAGO | IL | | 10/18/2012 | 0.025 | | | 762,000 |
| 6901000862 | CANTON | OH | | 10/18/2012 | 0.025 | | | 184,296 |
| 6901000866 | MEDIA | PA | | 10/18/2012 | 0.028 | | | 335,259 |
| 6901000867 | SAINT PAUL | MN | | 10/18/2012 | 0.048 | 41,875 | | 500,000 |
| 6901000877 | NORTH WALES | PA | | 10/18/2012 | 0.028 | 44,275 | 500 | 366,000 |
| 6901000878 | IRVINE | CA | | 10/18/2012 | 0.033 | 33,181 | | 522,000 |
| 6901000879 | ARNOLD | MO | | 10/18/2012 | 0.048 | 18,173 | | 152,163 |
| 6901000882 | SUMMERFIELD | NC | | 10/18/2012 | 0.035 | 4,230 | | 405,514 |
| 6901000890 | NEWBERG | OR | | 10/18/2012 | 0.025 | 106,288 | | 755,000 |
| 6901000894 | PARKTON | MD | | 10/18/2012 | 0.025 | 101,179 | | 339,958 |
| 6901000895 | SEATTLE | WA | | 10/18/2012 | 0.033 | | | 213,000 |
| 6901000897 | PHILLIPSBURG | NJ | | 10/18/2012 | 0.028 | | | 303,674 |
| 6901000898 | SYRACUSE | NY | | 10/18/2012 | 0.048 | 34,514 | | 99,501 |
| 6901000902 | BALTIMORE | MD | | 10/18/2012 | 0.046 | 14,055 | | 153,896 |
| 6901000903 | BENSALEM | PA | | 10/18/2012 | 0.025 | | | 280,567 |
| 6901000905 | COATESVILLE | PA | | 10/18/2012 | 0.025 | | 13,486 | 262,092 |
| 6901000908 | CAPE CORAL | FL | | 10/18/2012 | 0.028 | 19,922 | | 407,000 |
| 6901000909 | MOORESTOWN | NJ | | 10/18/2012 | 0.023 | 395,792 | 5,000 | 795,000 |
| 6901000911 | DENVER | CO | | 10/18/2012 | 0.035 | 5,577 | | 213,000 |
| 6901000914 | MERRITT ISLAND | FL | | 10/18/2012 | 0.028 | 23,005 | 3,000 | 399,382 |
| 6901000915 | CLINTON | CT | | 10/18/2012 | 0.040 | 47,324 | | 255,607 |
| 6901000916 | FOREST GROVE | OR | | 10/18/2012 | 0.038 | 5,779 | | 474,201 |
| 6901000917 | HARPER WOODS | MI | | 10/18/2012 | 0.033 | | | 140,543 |
| 6901000920 | SANTA BARBARA | CA | | 10/18/2012 | 0.023 | 71,335 | 1,000 | 885,000 |
| 6901000926 | WESTLAKE | OH | | 10/18/2012 | 0.045 | 8,952 | | 340,000 |
| 6901000928 | ALEXANDRIA | VA | | 10/18/2012 | 0.020 | 118,915 | | 340,000 |
| 6901000932 | TAMPA | FL | | 10/18/2012 | 0.053 | 12,484 | | 197,016 |
| 6901000934 | GOLETA | CA | | 10/18/2012 | 0.020 | 372,054 | 7,870 | 925,000 |
| 6901000937 | ORLANDO | FL | | 10/18/2012 | 0.030 | 22,048 | | 188,325 |
| 6901000942 | TIGARD | OR | | 10/18/2012 | 0.028 | 13,478 | | 280,000 |
| 6901000945 | DUBLIN | OH | | 10/18/2012 | 0.046 | 10,438 | | 185,000 |
| 6901000946 | FISHERS | IN | | 10/18/2012 | 0.033 | 15,365 | | 160,000 |
| 6901000949 | BLACKLICK | OH | | 10/18/2012 | 0.025 | 38,092 | | 352,000 |
| 6901000961 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 62,220 | | 626,228 |
| 6901000964 | KENMORE | WA | | 10/18/2012 | 0.028 | 62,478 | | 550,000 |
| 6901000972 | WAUKESHA | WI | | 10/18/2012 | 0.045 | 30,953 | | 219,506 |
| 6901000979 | RIVERDALE | GA | | 10/18/2012 | 0.051 | 12,568 | | 104,000 |
| 6901000981 | WARRENVILLE | SC | | 10/18/2012 | 0.033 | 76,585 | | 575,000 |
| 6901000982 | WILDWOOD | MO | | 10/18/2012 | 0.045 | 15,043 | | 320,000 |
| 6901000984 | REDMOND | WA | | 10/18/2012 | 0.020 | 273,875 | | 588,000 |
| 6901000987 | DEL HAVEN | NJ | | 10/18/2012 | 0.038 | 22,024 | 1,000 | 198,064 |
| 6901000988 | CORNELIUS | NC | | 10/18/2012 | 0.025 | 9,828 | 6,658 | 198,000 |
| 6901000990 | LOS ALAMITOS | CA | | 10/18/2012 | 0.025 | 27,569 | | 769,805 |
| 6901000992 | SAN FRANCISCO | CA | | 10/18/2012 | 0.035 | 84,335 | | 881,202 |
| 6901000995 | OAKLAND | CA | | 10/18/2012 | 0.028 | 156,810 | | 885,000 |
| 6901000997 | NORWOOD YOUNG AMERIC | MN | | 10/18/2012 | 0.048 | 21,867 | | 528,000 |
| 6901000998 | SEATTLE | WA | | 10/18/2012 | 0.025 | 32,744 | 3,000 | 519,600 |
| 6901001001 | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.020 | | | 560,000 |
| 6901001003 | CHELAN | WA | | 10/18/2012 | 0.028 | 215,607 | | 1,000,000 |
| 6901001006 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | | | 384,493 |
| 6901001007 | LYNCHBURG | VA | | 10/18/2012 | 0.028 | 45,248 | | 188,946 |
| 6901001010 | JOHNSTOWN | NY | | 10/18/2012 | 0.028 | 27,512 | | 133,000 |
| 6901001012 | MEREDITH | NH | | 10/18/2012 | 0.025 | 49,228 | | 640,000 |
| 6901001013 | ANDOVER | MN | | 10/18/2012 | 0.033 | 34,168 | | 311,000 |
| 6901001017 | INDIANAPOLIS | IN | | 10/18/2012 | 0.025 | 35,661 | | 480,000 |
| 6901001025 | SURF CITY | NC | | 10/18/2012 | 0.028 | 32,938 | | 305,000 |
| 6901001026 | KENOSHA | WI | | 10/18/2012 | 0.043 | 13,041 | | 335,000 |
| 6901001027 | PLYMOUTH | MN | | 10/18/2012 | 0.048 | 36,930 | | 295,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901001028 | TAMPA | FL | | 10/18/2012 | 0.023 | 68,408 | | 925,000 |
| 6901001029 | GLEN ALLEN | VA | | 10/18/2012 | 0.025 | | | 332,000 |
| 6901001038 | ROCKLIN | CA | | 10/18/2012 | 0.033 | 25,153 | | 418,251 |
| 6901001042 | PARKVILLE | MD | | 10/18/2012 | 0.035 | 49,699 | | 421,743 |
| 6901001043 | SAN BERNARDINO | CA | | 10/18/2012 | 0.045 | 20,155 | | 320,000 |
| 6901001046 | MIAMI | FL | | 10/18/2012 | 0.050 | 16,207 | 10,000 | 165,512 |
| 6901001047 | LOS ALAMITOS | CA | | 10/18/2012 | 0.025 | 69,945 | | 828,780 |
| 6901001048 | TAVERNIER | FL | | 10/18/2012 | 0.023 | 314,844 | | 900,000 |
| 6901001049 | NORTHWOOD | OH | | 10/18/2012 | 0.039 | 18,939 | | 225,000 |
| 6901001052 | SAN FRANCISCO | CA | | 10/18/2012 | 0.023 | | | 980,000 |
| 6901001053 | CORRECTIONVILLE | IA | | 10/18/2012 | 0.028 | 9,723 | | 70,000 |
| 6901001057 | THORTON | CO | | 10/18/2012 | 0.043 | 25,582 | | 169,000 |
| 6901001058 | PINELLAS PARK | FL | | 10/18/2012 | 0.043 | 8,762 | | 182,000 |
| 6901001064 | LOS ANGELES | CA | | 10/18/2012 | 0.025 | 83,903 | | 621,000 |
| 6901001065 | SOUTH BEND | IN | | 10/18/2012 | 0.025 | (14) | | 328,080 |
| 6901001072 | DOUGLASVILLE | GA | | 10/18/2012 | 0.038 | 11,165 | | 145,000 |
| 6901001075 | ROCKVILLE | MD | | 10/18/2012 | 0.043 | 53,809 | | 665,176 |
| 6901001081 | HEWITT | NJ | | 10/18/2012 | 0.043 | 27,193 | | 331,401 |
| 6901001082 | CINCINNATI | OH | | 10/18/2012 | 0.028 | | | 249,678 |
| 6901001083 | BOULDER | CO | | 10/18/2012 | 0.038 | 12,655 | | 518,000 |
| 6901001091 | CORNVILLE | AZ | | 10/18/2012 | 0.045 | 14,604 | | 465,000 |
| 6901001092 | NEWARK | DE | | 10/18/2012 | 0.048 | 31,377 | | 258,000 |
| 6901001095 | WEST BABYLON | NY | | 10/18/2012 | 0.043 | 63,671 | | 430,000 |
| 6901001098 | WEST CHESTER | PA | | 10/18/2012 | 0.043 | 26,141 | | 207,500 |
| 6901001101 | FLUSHING | MI | | 10/18/2012 | 0.028 | 31,004 | | 120,382 |
| 6901001102 | PORTLAND | OR | | 10/18/2012 | 0.039 | 13,319 | | 315,000 |
| 6901001105 | MAPLEWOOD | MN | | 10/18/2012 | 0.033 | 7,671 | | 205,533 |
| 6901001106 | MONROE | NC | | 10/18/2012 | 0.028 | 26,322 | | 147,000 |
| 6901001108 | KING OF PRUSSIA | PA | | 10/18/2012 | 0.050 | 9,095 | | 345,185 |
| 6901001109 | JACKSONVILLE | FL | | 10/18/2012 | 0.045 | 10,487 | | 297,000 |
| 6901001110 | YUCAIPA | CA | | 10/18/2012 | 0.043 | 19,379 | | 360,000 |
| 6901001112 | KING GEORGE | VA | | 10/18/2012 | 0.028 | | | 517,845 |
| 6901001113 | EDINA | MN | | 10/18/2012 | 0.045 | 42,890 | | 290,000 |
| 6901001118 | HOLUALOA | HI | | 10/18/2012 | 0.033 | 46,882 | | 255,228 |
| 6901001126 | HENDERSONVILLE | NC | | 10/18/2012 | 0.033 | 85,559 | | 575,000 |
| 6901001128 | HONOLULU | HI | | 10/18/2012 | 0.035 | 275,940 | | 940,000 |
| 6901001129 | OVERLAND PARK | KS | | 10/18/2012 | 0.048 | 44,300 | | 353,700 |
| 6901001131 | GLENDALE | AZ | | 10/18/2012 | 0.028 | 35,333 | | 412,554 |
| 6901001134 | CAVE CREEK | AZ | | 10/18/2012 | 0.025 | 23,788 | | 432,873 |
| 6901001136 | LANHAM | MD | | 10/18/2012 | 0.030 | 65,974 | | 364,871 |
| 6901001137 | DENVER | CO | | 10/18/2012 | 0.025 | | | 350,265 |
| 6901001143 | MONUMENT | CO | | 10/18/2012 | 0.025 | | | 339,000 |
| 6901001149 | LEHIGH ACRES | FL | | 10/18/2012 | 0.028 | 49,471 | | 180,574 |
| 6901001151 | GRAND BLANC | MI | | 10/18/2012 | 0.048 | 37,561 | | 230,000 |
| 6901001152 | DERBY | KS | | 10/18/2012 | 0.056 | 8,649 | | 81,000 |
| 6901001153 | WASHINGTON | DC | | 10/18/2012 | 0.035 | 62,235 | | 453,000 |
| 6901001161 | NAPLES | FL | | 10/18/2012 | 0.033 | 31,241 | | 315,327 |
| 6901001166 | FORT WASHINGTON | MD | | 10/18/2012 | 0.050 | | | 509,598 |
| 6901001173 | AVON LAKE | OH | | 10/18/2012 | 0.025 | 53,116 | | 480,000 |
| 6901001180 | KEY LARGO | FL | | 10/18/2012 | 0.035 | 99,081 | | 558,434 |
| 6901001188 | MAPLE GROVE | MN | | 10/18/2012 | 0.033 | 63,805 | | 390,000 |
| 6901001189 | HOLLYWOOD | FL | | 10/18/2012 | 0.028 | 35,028 | | 570,000 |
| 6901001195 | SOUTHINGTON | CT | | 10/18/2012 | 0.030 | 12,305 | | 461,315 |
| 6901001202 | LAUREL | MD | | 10/18/2012 | 0.030 | 43,585 | | 469,000 |
| 6901001204 | EAST SANDWICH | MA | | 10/18/2012 | 0.048 | 27,462 | | 323,000 |
| 6901001209 | POWELL | TN | | 10/18/2012 | 0.025 | | | 324,000 |
| 6901001211 | SAINT PAUL | MN | | 10/18/2012 | 0.035 | 16,598 | | 453,769 |
| 6901001213 | GLOVERSVILLE | NY | | 10/18/2012 | 0.028 | 45,396 | | 100,000 |
| 6901001215 | HAMBURG | PA | | 10/18/2012 | 0.028 | 24,218 | 7,007 | 177,399 |
| 6901001216 | POINT PLEASANT BORO | NJ | | 10/18/2012 | 0.033 | 29,548 | | 518,875 |
| 6901001217 | NAPERVILLE | IL | | 10/18/2012 | 0.028 | 12,062 | | 343,000 |
| 6901001222 | FAIRHAVEN | MA | | 10/18/2012 | 0.033 | 22,701 | | 282,282 |
| 6901001223 | ROSEMOUNT | MN | | 10/18/2012 | 0.033 | 22,555 | | 266,283 |
| 6901001224 | RIVERSIDE | CA | | 10/18/2012 | 0.035 | 46,764 | | 515,000 |
| 6901001228 | TEMPERANCE | MI | | 10/18/2012 | 0.028 | 30,677 | 30,000 | 150,021 |
| 6901001242 | RED WING | MN | | 10/18/2012 | 0.043 | 22,058 | | 170,500 |
| 6901001246 | MECHANICSVILLE | VA | | 10/18/2012 | 0.028 | 39,820 | 10,221 | 403,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901001250 | HONOKAA | HI | | 10/18/2012 | 0.028 | 157,483 | | 350,000 |
| 6901001251 | PALM HARBOR | FL | | 10/18/2012 | 0.028 | 31,219 | 700 | 298,000 |
| 6901001253 | TRUSSVILLE | AL | | 10/18/2012 | 0.025 | 41,706 | | 300,000 |
| 6901001254 | ZIONSVILLE | IN | | 10/18/2012 | 0.025 | 57,885 | | 600,000 |
| 6901001256 | GROSSE POINTE SHORES | MI | | 10/18/2012 | 0.025 | 127,803 | | 431,925 |
| 6901001258 | LOS ANGELES | CA | | 10/18/2012 | 0.023 | | | 1,450,000 |
| 6901001259 | DOUGLASVILLE | GA | | 10/18/2012 | 0.028 | 11,969 | 6,000 | 106,761 |
| 6901001260 | DEEP RIVER | CT | | 10/18/2012 | 0.033 | 160,057 | | 530,000 |
| 6901001261 | DOVER | NH | | 10/18/2012 | 0.043 | 31,205 | | 290,000 |
| 6901001267 | STILLWATER | MN | | 10/18/2012 | 0.028 | 43,061 | | 630,000 |
| 6901001269 | RIEGELSVILLE | PA | | 10/18/2012 | 0.028 | 105,532 | | 290,000 |
| 6901001274 | SILVER SPRING | MD | | 10/18/2012 | 0.023 | 102,153 | | 900,000 |
| 6901001275 | RICHMOND | VA | | 10/18/2012 | 0.030 | 3,605 | | 223,998 |
| 6901001276 | ROYAL OAK | MI | | 10/18/2012 | 0.042 | 21,466 | | 341,000 |
| 6901001282 | CAMPBELL | CA | | 10/18/2012 | 0.033 | 58,312 | 4,690 | 850,000 |
| 6901001283 | APTOS | CA | | 10/18/2012 | 0.025 | 135,798 | | 862,632 |
| 6901001285 | NORTH YARMOUTH | ME | | 10/18/2012 | 0.028 | 10,806 | 15,000 | 695,000 |
| 6901001286 | MATTAPAN | MA | | 10/18/2012 | 0.033 | 93,728 | | 405,000 |
| 6901001287 | DOWNINGTOWN | PA | | 10/18/2012 | 0.038 | 44,057 | | 302,505 |
| 6901001292 | SEATTLE | WA | | 10/18/2012 | 0.043 | 67,832 | | 651,000 |
| 6901001293 | TROY | VA | | 10/18/2012 | 0.028 | 1,790 | | 319,000 |
| 6901001294 | DUNLAP | IL | | 10/18/2012 | 0.043 | 46,397 | | 184,000 |
| 6901001295 | FEASTERVILLE TREVOSE | PA | | 10/18/2012 | 0.043 | 78,045 | | 358,000 |
| 6901001303 | HAYWARD | WI | | 10/18/2012 | 0.028 | 24,687 | | 183,617 |
| 6901001313 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 12,135 | | 221,000 |
| 6901001314 | DAVIE | FL | | 10/18/2012 | 0.040 | 78,732 | | 710,000 |
| 6901001320 | HANOVER | MD | | 10/18/2012 | 0.028 | 75,458 | | 500,000 |
| 6901001332 | SAINT CHARLES | MO | | 10/18/2012 | 0.023 | 31,750 | | 670,000 |
| 6901001333 | EVANSTON | IL | | 10/18/2012 | 0.025 | 29,591 | | 260,000 |
| 6901001337 | BELLINGHAM | WA | | 10/18/2012 | 0.033 | 34,300 | | 550,000 |
| 6901001338 | WHITEHALL | PA | | 10/18/2012 | 0.030 | 38,578 | | 139,667 |
| 6901001339 | NORTH GRAFTON | MA | | 10/18/2012 | 0.028 | 66,200 | | 283,000 |
| 6901001340 | BOYNE CITY | MI | | 10/18/2012 | 0.025 | 135,817 | | 550,000 |
| 6901001341 | MIAMI | FL | | 10/18/2012 | 0.025 | 6,777 | | 420,000 |
| 6901001344 | MINNEAPOLIS | MN | | 10/18/2012 | 0.043 | 64,208 | | 948,000 |
| 6901001345 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.047 | | | 250,000 |
| 6901001346 | STARKVILLE | MS | | 10/18/2012 | 0.033 | 49,483 | | 80,000 |
| 6901001348 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.038 | 18,580 | | 225,000 |
| 6901001352 | HOLLY | MI | | 10/18/2012 | 0.038 | | | 294,116 |
| 6901001355 | RIDGEWOOD | NJ | | 10/18/2012 | 0.028 | | | 705,714 |
| 6901001356 | MARIETTA | GA | | 10/18/2012 | 0.043 | 35,033 | | 1,100,000 |
| 6901001358 | OAK RIDGE | NJ | | 10/18/2012 | 0.028 | 18,237 | 14,763 | 344,039 |
| 6901001362 | MADISON | FL | | 10/18/2012 | 0.028 | 15,023 | 80,000 | 302,000 |
| 6901001366 | PHILADELPHIA | PA | | 10/18/2012 | 0.025 | 92,567 | | 504,000 |
| 6901001369 | WEST LINN | OR | | 10/18/2012 | 0.050 | 14,185 | | 265,000 |
| 6901001376 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.028 | 52,856 | 35,000 | 620,000 |
| 6901001380 | SCHENECTADY | NY | | 10/18/2012 | 0.025 | 48,666 | 1,500 | 242,000 |
| 6901001382 | KEENE | NH | | 10/18/2012 | 0.025 | 147,904 | 1,000 | 317,915 |
| 6901001383 | PLAINFIELD | IL | | 10/18/2012 | 0.043 | 61,331 | | 593,658 |
| 6901001385 | FERGUSON | NC | | 10/18/2012 | 0.023 | 81,644 | | 1,084,000 |
| 6901001386 | LOUISVILLE | KY | | 10/18/2012 | 0.038 | | | 394,000 |
| 6901001398 | SIERRA VISTA | AZ | | 10/18/2012 | 0.028 | 1,265 | | 218,459 |
| 6901001400 | BOYERTOWN | PA | | 10/18/2012 | 0.025 | 118,424 | | 292,487 |
| 6901001405 | HILLIARD | OH | | 10/18/2012 | 0.043 | 21,192 | | 150,000 |
| 6901001408 | DAVIE | FL | | 10/18/2012 | 0.030 | 31,442 | | 270,427 |
| 6901001410 | COOPERSBURG | PA | | 10/18/2012 | 0.025 | | | 262,000 |
| 6901001413 | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.033 | 18,734 | | 225,656 |
| 6901001422 | SHAFER | MN | | 10/18/2012 | 0.030 | 70,543 | | 140,000 |
| 6901001424 | CHARLOTTE | NC | | 10/18/2012 | 0.025 | 69,842 | | 388,000 |
| 6901001432 | JEFFERSONVILLE | IN | | 10/18/2012 | 0.040 | 68,810 | | 137,000 |
| 6901001433 | DELANO | MN | | 10/18/2012 | 0.028 | 48,062 | | 225,943 |
| 6901001435 | BATTLE GROUND | WA | | 10/18/2012 | 0.028 | 13,820 | | 285,000 |
| 6901001436 | WADSWORTH | OH | | 10/18/2012 | 0.053 | | | 150,000 |
| 6901001442 | SALT LAKE CITY | UT | | 10/18/2012 | 0.023 | 244,662 | 1,700 | 525,000 |
| 6901001446 | LOS ANGELES | CA | | 10/18/2012 | 0.023 | 79,721 | | 1,180,000 |
| 6901001448 | SAINT PETERS | MO | | 10/18/2012 | 0.030 | 34,072 | | 237,000 |
| 6901001449 | DES MOINES | IA | | 10/18/2012 | 0.043 | 24,530 | | 169,209 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901001454 | ALPHARETTA | GA | | 10/18/2012 | 0.025 | 88,069 | | 610,000 |
| 6901001459 | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 19,927 | | 396,000 |
| 6901001462 | TOWNSEND | DE | | 10/18/2012 | 0.025 | | | 393,500 |
| 6901001466 | LAKEWOOD | CO | | 10/18/2012 | 0.033 | 17,887 | | 216,000 |
| 6901001473 | SAINT LOUIS | MO | | 10/18/2012 | 0.048 | 24,413 | | 328,000 |
| 6901001476 | CHARLOTTE | NC | | 10/18/2012 | 0.048 | 16,351 | | 168,993 |
| 6901001477 | WESTERVILLE | OH | | 10/18/2012 | 0.028 | 7,210 | | 204,000 |
| 6901001480 | SARATOGA | CA | | 10/18/2012 | 0.040 | 102,520 | | 1,150,000 |
| 6901001481 | SHOREVIEW | MN | | 10/18/2012 | 0.025 | | | 300,227 |
| 6901001482 | GARDEN CITY | ID | | 10/18/2012 | 0.042 | 15,853 | | 275,000 |
| 6901001485 | BELLEVILLE | MI | | 10/18/2012 | 0.043 | 7,087 | | 186,516 |
| 6901001489 | PHILADELPHIA | PA | | 10/18/2012 | 0.030 | 61,474 | | 293,000 |
| 6901001490 | VALRICO | FL | | 10/18/2012 | 0.028 | 39,627 | | 218,083 |
| 6901001497 | CALEDONIA | IL | | 10/18/2012 | 0.028 | | | 234,412 |
| 6901001499 | GROSSE POINTE WOODS | MI | | 10/18/2012 | 0.040 | 42,026 | | 172,000 |
| 6901001508 | PHILADELPHIA | PA | | 10/18/2012 | 0.033 | | | 79,000 |
| 6901001511 | BELLEVUE | WA | | 10/18/2012 | 0.038 | 30,059 | | 490,000 |
| 6901001513 | MECHANICSVILLE | VA | | 10/18/2012 | 0.028 | 12,743 | | 306,000 |
| 6901001514 | MOUNT JOY | PA | | 10/18/2012 | 0.025 | 28,384 | | 227,485 |
| 6901001519 | SALINAS | CA | | 10/18/2012 | 0.025 | 50,200 | | 554,764 |
| 6901001521 | MARIETTA | GA | | 10/18/2012 | 0.028 | 26,970 | | 202,000 |
| 6901001523 | MONROVIA | CA | | 10/18/2012 | 0.038 | 46,257 | | 405,000 |
| 6901001526 | NORTH MANKATO | MN | | 10/18/2012 | 0.025 | 64,698 | 1,000 | 200,000 |
| 6901001529 | PALM HARBOR | FL | | 10/18/2012 | 0.033 | 64,229 | | 296,000 |
| 6901001531 | DENVER | CO | | 10/18/2012 | 0.053 | 19,130 | | 245,000 |
| 6901001535 | PASADENA | CA | | 10/18/2012 | 0.023 | 272,111 | | 1,600,000 |
| 6901001540 | BOUNTIFUL | UT | | 10/18/2012 | 0.030 | 43,600 | 4,536 | 342,000 |
| 6901001542 | HONOLULU | HI | | 10/18/2012 | 0.025 | 21,921 | | 752,956 |
| 6901001548 | GRAND JCT | CO | | 10/18/2012 | 0.035 | 25,156 | | 400,000 |
| 6901001551 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.025 | 57,298 | | 246,145 |
| 6901001552 | SAN PEDRO | CA | | 10/18/2012 | 0.033 | 14,932 | | 540,000 |
| 6901001553 | ROCKFORD | MN | | 10/18/2012 | 0.043 | 19,331 | | 278,000 |
| 6901001557 | BALLWIN | MO | | 10/18/2012 | 0.028 | 6,661 | | 195,000 |
| 6901001560 | FAYETTEVILLE | NC | | 10/18/2012 | 0.043 | 43,358 | | 295,000 |
| 6901001567 | CUMBERLAND | ME | | 10/18/2012 | 0.028 | 56,158 | | 453,523 |
| 6901001586 | WAYNE | NJ | | 10/18/2012 | 0.028 | 138,806 | | 705,710 |
| 6901001591 | NAPERVILLE | IL | | 10/18/2012 | 0.025 | 71,950 | | 314,000 |
| 6901001595 | BELLMAWR | NJ | | 10/18/2012 | 0.025 | 48,985 | | 213,000 |
| 6901001598 | WAKEFIELD | RI | | 10/18/2012 | 0.048 | 49,885 | | 490,000 |
| 6901001601 | STOCKBRIDGE | GA | | 10/18/2012 | 0.028 | 53,406 | 15,000 | 302,867 |
| 6901001602 | NORFOLK | VA | | 10/18/2012 | 0.028 | 25,351 | 500 | 430,000 |
| 6901001603 | WILMINGTON | DE | | 10/18/2012 | 0.028 | 26,754 | | 338,000 |
| 6901001604 | PHOENIX | AZ | | 10/18/2012 | 0.025 | 90,642 | | 505,000 |
| 6901001607 | APPLE VALLEY | MN | | 10/18/2012 | 0.042 | | | 320,000 |
| 6901001609 | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 48,757 | | 142,000 |
| 6901001617 | MARIETTA | GA | | 10/18/2012 | 0.028 | 26,482 | | 1,175,000 |
| 6901001618 | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | 45,296 | | 255,509 |
| 6901001622 | PONTIAC | IL | | 10/18/2012 | 0.028 | 6,704 | | 76,166 |
| 6901001624 | SALINAS | CA | | 10/18/2012 | 0.028 | | | 509,000 |
| 6901001626 | OFALLON | MO | | 10/18/2012 | 0.047 | 14,446 | | 186,000 |
| 6901001627 | BALTIMORE | MD | | 10/18/2012 | 0.038 | 31,409 | | 550,000 |
| 6901001631 | NEWBERG | OR | | 10/18/2012 | 0.048 | 32,946 | | 242,754 |
| 6901001637 | KANSAS CITY | MO | | 10/18/2012 | 0.033 | 3,871 | | 185,454 |
| 6901001641 | HARRISON TOWNSHIP | MI | | 10/18/2012 | 0.028 | | | 412,000 |
| 6901001642 | SAN DIEGO | CA | | 10/18/2012 | 0.023 | 24,007 | | 806,000 |
| 6901001643 | ENCINO | CA | | 10/18/2012 | 0.033 | 10,405 | | 461,000 |
| 6901001644 | SEATTLE | WA | | 10/18/2012 | 0.035 | 37,116 | 8,342 | 246,000 |
| 6901001646 | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.028 | 25,006 | | 120,000 |
| 6901001648 | WESTBROOK | ME | | 10/18/2012 | 0.028 | 29,379 | 1,975 | 291,781 |
| 6901001649 | MACOMB | MI | | 10/18/2012 | 0.028 | 24,884 | | 276,000 |
| 6901001652 | CAMDEN | AR | | 10/18/2012 | 0.028 | | | 105,719 |
| 6901001653 | OVERLAND PARK | KS | | 10/18/2012 | 0.048 | 43,695 | | 297,000 |
| 6901001664 | SIERRA VISTA | AZ | | 10/18/2012 | 0.023 | 98,285 | | 310,555 |
| 6901001669 | ANAHEIM | CA | | 10/18/2012 | 0.025 | 35,077 | | 822,813 |
| 6901001670 | BAYPORT | MN | | 10/18/2012 | 0.042 | | | 215,000 |
| 6901001673 | SALT LAKE CITY | UT | | 10/18/2012 | 0.043 | 21,913 | | 405,000 |
| 6901001674 | SCOTTSDALE | AZ | | 10/18/2012 | 0.025 | | | 437,179 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901001678 | MERCHANTVILLE | NJ | | 10/18/2012 | 0.030 | 40,485 | | 358,517 |
| 6901001680 | CENTENNIAL | CO | | 10/18/2012 | 0.028 | 33,409 | | 346,000 |
| 6901001700 | GALLOWAY | OH | | 10/18/2012 | 0.035 | | | 200,000 |
| 6901001702 | WESTMINSTER | CA | | 10/18/2012 | 0.025 | 35,318 | 2,500 | 447,000 |
| 6901001703 | LAS VEGAS | NV | | 10/18/2012 | 0.043 | 32,125 | | 246,000 |
| 6901001706 | TUCSON | AZ | | 10/18/2012 | 0.025 | 28,647 | | 186,000 |
| 6901001709 | ANAHEIM | CA | | 10/18/2012 | 0.028 | | | 612,000 |
| 6901001711 | PISCATAWAY | NJ | | 10/18/2012 | 0.043 | 42,310 | | 425,000 |
| 6901001714 | BOWDOINHAM | ME | | 10/18/2012 | 0.028 | 41,180 | 3,650 | 310,000 |
| 6901001716 | SANTA CLARA | CA | | 10/18/2012 | 0.025 | 123,843 | | 853,846 |
| 6901001719 | CHICAGO | IL | | 10/18/2012 | 0.033 | 48,975 | | 320,000 |
| 6901001721 | NAPERVILLE | IL | | 10/18/2012 | 0.048 | 42,272 | | 345,344 |
| 6901001722 | UNION CITY | TN | | 10/18/2012 | 0.028 | 17,698 | 6,000 | 138,000 |
| 6901001723 | PRUNEDALE | CA | | 10/18/2012 | 0.028 | 34,860 | | 559,578 |
| 6901001730 | GREENVILLE | SC | | 10/18/2012 | 0.038 | 21,740 | | 250,000 |
| 6901001733 | BASSETT | NE | | 10/18/2012 | 0.025 | 51,655 | | 105,000 |
| 6901001736 | PHOENIX | AZ | | 10/18/2012 | 0.028 | 23,299 | | 324,629 |
| 6901001737 | ORANGE PARK | FL | | 10/18/2012 | 0.028 | 28,498 | | 192,273 |
| 6901001742 | NOBLESVILLE | IN | | 10/18/2012 | 0.025 | 70,845 | 6,000 | 972,000 |
| 6901001744 | INDIANAPOLIS | IN | | 10/18/2012 | 0.025 | | | 119,000 |
| 6901001749 | JERSEY CITY | NJ | | 10/18/2012 | 0.035 | 30,485 | | 226,900 |
| 6901001751 | HILLSBORO | OR | | 10/18/2012 | 0.028 | 58,997 | | 293,000 |
| 6901001755 | LEHI | UT | | 10/18/2012 | 0.047 | 21,493 | | 230,000 |
| 6901001761 | NOVATO | CA | | 10/18/2012 | 0.028 | 35,965 | 371 | 661,444 |
| 6901001769 | ORTONVILLE | MI | | 10/18/2012 | 0.028 | 13,018 | | 181,000 |
| 6901001774 | INDIAN TRAIL | NC | | 10/18/2012 | 0.038 | 19,518 | | 188,988 |
| 6901001775 | COLUMBUS | OH | | 10/18/2012 | 0.025 | 15,018 | 10,797 | 233,000 |
| 6901001777 | FREMONT | CA | | 10/18/2012 | 0.023 | 247,803 | | 1,900,000 |
| 6901001781 | SACRAMENTO | CA | | 10/18/2012 | 0.035 | 49,046 | | 741,000 |
| 6901001782 | SANTA CLARA | CA | | 10/18/2012 | 0.025 | 80,542 | | 820,000 |
| 6901001787 | POTOMAC | MD | | 10/18/2012 | 0.028 | 15,898 | | 682,000 |
| 6901001792 | CITRUS HEIGHTS | CA | | 10/18/2012 | 0.025 | 12,041 | | 221,000 |
| 6901001793 | BONITA SPRINGS | FL | | 10/18/2012 | 0.025 | 36,531 | | 180,000 |
| 6901001797 | NEWPORT NEWS | VA | | 10/18/2012 | 0.033 | 39,440 | | 175,000 |
| 6901001803 | LEWIS CENTER | OH | | 10/18/2012 | 0.047 | 16,018 | | 184,000 |
| 6901001804 | SEATTLE | WA | | 10/18/2012 | 0.023 | 99,621 | | 600,000 |
| 6901001805 | FORT COLLINS | CO | | 10/18/2012 | 0.047 | 18,897 | | 223,906 |
| 6901001810 | POCATELLO | ID | | 10/18/2012 | 0.025 | 19,633 | | 165,423 |
| 6901001817 | LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 49,993 | | 346,842 |
| 6901001821 | EDGEWATER | MD | | 10/18/2012 | 0.033 | | | 501,000 |
| 6901001824 | PROVIDENCE | RI | | 10/18/2012 | 0.053 | 6,767 | | 240,788 |
| 6901001828 | BRISTOL | CT | | 10/18/2012 | 0.042 | 11,688 | | 200,000 |
| 6901001831 | HONOLULU | HI | | 10/18/2012 | 0.028 | 33,730 | | 807,484 |
| 6901001833 | MAPLE GROVE | MN | | 10/18/2012 | 0.033 | 35,658 | | 689,426 |
| 6901001837 | RENTON | WA | | 10/18/2012 | 0.025 | 8,258 | | 473,998 |
| 6901001842 | HERNDON | VA | | 10/18/2012 | 0.028 | | | 397,000 |
| 6901001843 | MITCHELL | SD | | 10/18/2012 | 0.038 | 14,697 | | 109,673 |
| 6901001847 | BIRMINGHAM | AL | | 10/18/2012 | 0.035 | | | 102,000 |
| 6901001849 | SANTA BARBARA | CA | | 10/18/2012 | 0.028 | 59,154 | | 806,788 |
| 6901001850 | BEAVERTON | OR | | 10/18/2012 | 0.043 | 21,734 | | 263,000 |
| 6901001852 | APTOS | CA | | 10/18/2012 | 0.023 | 235,482 | 14,000 | 1,445,000 |
| 6901001856 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.033 | 36,373 | | 336,000 |
| 6901001857 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 25,695 | | 204,356 |
| 6901001862 | WAIALUA | HI | | 10/18/2012 | 0.030 | 37,522 | 600 | 432,718 |
| 6901001865 | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | 0.045 | 16,348 | | 154,000 |
| 6901001866 | MECHANICSBURG | PA | | 10/18/2012 | 0.033 | 47,837 | 650 | 282,778 |
| 6901001869 | FOLSOM | CA | | 10/18/2012 | 0.023 | | | 725,000 |
| 6901001870 | JERSEY CITY | NJ | | 10/18/2012 | 0.033 | 38,198 | | 369,500 |
| 6901001872 | TOPEKA | KS | | 10/18/2012 | 0.033 | 45,515 | | 64,000 |
| 6901001873 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.038 | 18,779 | | 66,000 |
| 6901001874 | MEDFORD | NJ | | 10/18/2012 | 0.023 | 173,030 | | 513,000 |
| 6901001887 | WAYNE | NE | | 10/18/2012 | 0.028 | 5,623 | | 101,000 |
| 6901001888 | SOUTH HAMILTON | MA | | 10/18/2012 | 0.038 | 32,706 | | 575,000 |
| 6901001889 | VISALIA | CA | | 10/18/2012 | 0.028 | 23,969 | | 227,000 |
| 6901001891 | MAPLE GROVE | MN | | 10/18/2012 | 0.025 | 28,654 | | 442,000 |
| 6901001892 | WHEATFIELD | NY | | 10/18/2012 | 0.025 | | | 285,000 |
| 6901001898 | DANBURY | CT | | 10/18/2012 | 0.028 | 63,715 | 29,614 | 478,326 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901001901 | CHARLOTTE | NC | | 10/18/2012 | 0.033 | 47,974 | | 466,521 |
| 6901001904 | BRIDGEWATER | VA | | 10/18/2012 | 0.028 | 70,891 | | 285,000 |
| 6901001906 | YARDLEY | PA | | 10/18/2012 | 0.023 | 20,383 | | 445,000 |
| 6901001909 | GRANTSVILLE | UT | | 10/18/2012 | 0.030 | 36,178 | 1,060 | 246,925 |
| 6901001910 | RENTON | WA | | 10/18/2012 | 0.025 | 1,703 | | 341,000 |
| 6901001911 | GEORGETOWN | MA | | 10/18/2012 | 0.040 | 88,146 | | 348,000 |
| 6901001915 | PHILADELPHIA | PA | | 10/18/2012 | 0.033 | 7,498 | | 244,000 |
| 6901001917 | BOLINGBROOK | IL | | 10/18/2012 | 0.038 | | | 234,000 |
| 6901001918 | KENNESAW | GA | | 10/18/2012 | 0.023 | 138,285 | 30,000 | 475,000 |
| 6901001919 | NOVATO | CA | | 10/18/2012 | 0.033 | 97,929 | | 1,450,000 |
| 6901001920 | KENT | WA | | 10/18/2012 | 0.028 | | | 650,000 |
| 6901001921 | BRISTOL | CT | | 10/18/2012 | 0.028 | 21,478 | | 218,000 |
| 6901001922 | BERLIN | CT | | 10/18/2012 | 0.030 | 3,759 | 16,940 | 265,000 |
| 6901001923 | TROY | MI | | 10/18/2012 | 0.038 | | | 151,000 |
| 6901001924 | HADDONFIELD | NJ | | 10/18/2012 | 0.042 | 12,932 | | 345,000 |
| 6901001930 | BRISTOW | VA | | 10/18/2012 | 0.040 | 43,622 | 1,200 | 472,000 |
| 6901001936 | COATESVILLE | PA | | 10/18/2012 | 0.028 | 61,859 | | 181,500 |
| 6901001938 | EASTON | PA | | 10/18/2012 | 0.042 | 10,072 | | 278,000 |
| 6901001940 | HADDONFIELD | NJ | | 10/18/2012 | 0.023 | 90,793 | | 325,000 |
| 6901001946 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.028 | 7,500 | | 217,000 |
| 6901001947 | FRANKLIN | NJ | | 10/18/2012 | 0.030 | 14,938 | | 366,000 |
| 6901001948 | COARSEGOLD | CA | | 10/18/2012 | 0.028 | | | 345,000 |
| 6901001949 | ELLIOTTSBURG | PA | | 10/18/2012 | 0.043 | 15,049 | | 134,400 |
| 6901001951 | ALLENTOWN | PA | | 10/18/2012 | 0.028 | 38,349 | | 284,000 |
| 6901001953 | EDINA | MN | | 10/18/2012 | 0.025 | 61,236 | | 424,000 |
| 6901001956 | WEST PALM BEACH | FL | | 10/18/2012 | 0.028 | 25,478 | | 408,000 |
| 6901001958 | MINNEAPOLIS | MN | | 10/18/2012 | 0.023 | 91,346 | | 385,000 |
| 6901001963 | GREENWOOD | IN | | 10/18/2012 | 0.040 | 407 | | 465,000 |
| 6901001965 | GARDEN CITY | NY | | 10/18/2012 | 0.020 | 115,704 | 30,000 | 590,000 |
| 6901001970 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.028 | 8,500 | | 468,000 |
| 6901001971 | WOODSTOCK | CT | | 10/18/2012 | 0.033 | 16,193 | 1,054 | 330,000 |
| 6901001974 | CHICOPEE | MA | | 10/18/2012 | 0.039 | 15,709 | | 220,805 |
| 6901001977 | LOS ALTOS | CA | | 10/18/2012 | 0.023 | 487,575 | 3,500 | 2,025,000 |
| 6901001978 | WINDSOR | CO | | 10/18/2012 | 0.050 | 14,336 | | 575,000 |
| 6901001979 | ELLINGTON | CT | | 10/18/2012 | 0.033 | 26,692 | | 370,000 |
| 6901001980 | WICHITA | KS | | 10/18/2012 | 0.038 | 5,134 | | 101,000 |
| 6901001982 | LAS VEGAS | NV | | 10/18/2012 | 0.030 | 14,866 | | 300,000 |
| 6901001983 | MADISON | WI | | 10/18/2012 | 0.028 | | | 189,080 |
| 6901001986 | CHARLOTTE | NC | | 10/18/2012 | 0.043 | 18,900 | | 342,000 |
| 6901001990 | SCOTTSDALE | AZ | | 10/18/2012 | 0.033 | 81,897 | | 703,000 |
| 6901001993 | NORTH PROVIDENCE | RI | | 10/18/2012 | 0.038 | 6,674 | | 207,980 |
| 6901001994 | SAN PEDRO | CA | | 10/18/2012 | 0.038 | 20,279 | | 980,000 |
| 6901001997 | SPRINGFIELD | MO | | 10/18/2012 | 0.028 | 35,577 | | 269,943 |
| 6901001998 | WHEATON | IL | | 10/18/2012 | 0.028 | 47,258 | | 508,000 |
| 6901002001 | GILBERTS | IL | | 10/18/2012 | 0.047 | 15,777 | | 271,000 |
| 6901002005 | KANSAS CITY | MO | | 10/18/2012 | 0.043 | 24,948 | | 135,500 |
| 6901002007 | SAINT CLAIR SHORES | MI | | 10/18/2012 | 0.028 | 49,645 | | 124,000 |
| 6901002010 | WEST GROVE | PA | | 10/18/2012 | 0.028 | 45,453 | | 363,000 |
| 6901002013 | DELANO | MN | | 10/18/2012 | 0.038 | | | 281,000 |
| 6901002017 | SOUTHINGTON | CT | | 10/18/2012 | 0.025 | | | 332,000 |
| 6901002019 | CANTON | MA | | 10/18/2012 | 0.035 | 19,408 | | 250,000 |
| 6901002022 | MEDIA | PA | | 10/18/2012 | 0.028 | | | 319,000 |
| 6901002023 | GRAND ISLAND | NY | | 10/18/2012 | 0.028 | 25,534 | | 135,000 |
| 6901002025 | CENTERVILLE | MA | | 10/18/2012 | 0.023 | 106,407 | | 500,000 |
| 6901002027 | CENTER VALLEY | PA | | 10/18/2012 | 0.042 | 16,598 | | 275,000 |
| 6901002029 | MACUNGIE | PA | | 10/18/2012 | 0.030 | 9,764 | 6,761 | 406,000 |
| 6901002030 | LEMONT | IL | | 10/18/2012 | 0.025 | 43,395 | | 435,000 |
| 6901002031 | CARLISLE | PA | | 10/18/2012 | 0.042 | 18,206 | | 292,000 |
| 6901002032 | CLIFTON PARK | NY | | 10/18/2012 | 0.046 | 10,213 | | 165,000 |
| 6901002033 | ZEELAND | MI | | 10/18/2012 | 0.033 | 27,128 | | 115,000 |
| 6901002040 | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 6,917 | 41,070 | 186,000 |
| 6901002046 | LANSDALE | PA | | 10/18/2012 | 0.028 | 35,495 | | 285,000 |
| 6901002059 | HENDERSON | NV | | 10/18/2012 | 0.046 | 12,175 | | 258,000 |
| 6901002061 | PASADENA | CA | | 10/18/2012 | 0.043 | 8,016 | | 440,000 |
| 6901002062 | GREENSBORO | NC | | 10/18/2012 | 0.050 | 11,345 | | 72,000 |
| 6901002066 | PORTLAND | OR | | 10/18/2012 | 0.028 | 29,362 | | 446,000 |
| 6901002071 | LAKE FOREST | CA | | 10/18/2012 | 0.033 | 34,361 | | 740,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901002074 | ATLANTA | GA | | 10/18/2012 | 0.040 | 59,963 | | 170,000 |
| 6901002078 | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.028 | 62,197 | | 382,000 |
| 6901002080 | PARLIN | NJ | | 10/18/2012 | 0.038 | 28,067 | | 296,000 |
| 6901002084 | NAPLES | FL | | 10/18/2012 | 0.023 | 88,021 | | 480,000 |
| 6901002086 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.043 | 21,836 | | 227,000 |
| 6901002088 | LAKE SAINT LOUIS | MO | | 10/18/2012 | 0.030 | | | 228,000 |
| 6901002092 | DOBBS FERRY | NY | | 10/18/2012 | 0.028 | | | 543,000 |
| 6901002094 | CINCINNATI | OH | | 10/18/2012 | 0.048 | 44,255 | | 250,000 |
| 6901002101 | SOUDERTON | PA | | 10/18/2012 | 0.023 | 76,177 | | 319,416 |
| 6901002103 | OTSEGO | MN | | 10/18/2012 | 0.033 | 110,171 | | 265,000 |
| 6901002104 | SILVER SPRING | MD | | 10/18/2012 | 0.025 | 31,381 | | 515,000 |
| 6901002105 | SHICKSHINNY | PA | | 10/18/2012 | 0.028 | 75,312 | | 277,000 |
| 6901002106 | HICKORY CORNERS | MI | | 10/18/2012 | 0.025 | 72,483 | | 180,000 |
| 6901002109 | NARRAGANSETT | RI | | 10/18/2012 | 0.028 | 57,323 | 3,667 | 301,597 |
| 6901002110 | BRISTOL | CT | | 10/18/2012 | 0.038 | 344 | | 194,000 |
| 6901002111 | ADAMS | MN | | 10/18/2012 | 0.048 | 17,573 | | 160,000 |
| 6901002114 | MINNEAPOLIS | MN | | 10/18/2012 | 0.035 | 22,682 | | 287,000 |
| 6901002116 | WILMINGTON | DE | | 10/18/2012 | 0.028 | 29,466 | | 650,000 |
| 6901002119 | SIOUX FALLS | SD | | 10/18/2012 | 0.028 | 30,162 | | 120,000 |
| 6901002123 | LAMBERTVILLE | NJ | | 10/18/2012 | 0.023 | 143,748 | | 873,500 |
| 6901002126 | SPRINGFIELD | PA | | 10/18/2012 | 0.043 | 21,350 | | 293,580 |
| 6901002128 | PERKASIE | PA | | 10/18/2012 | 0.025 | 13,984 | | 275,076 |
| 6901002131 | MANASSAS | VA | | 10/18/2012 | 0.025 | 124,739 | 17,815 | 600,000 |
| 6901002134 | ROCHESTER | MA | | 10/18/2012 | 0.028 | 59,993 | | 494,000 |
| 6901002141 | FOSTER CITY | CA | | 10/18/2012 | 0.023 | 226,364 | | 1,100,000 |
| 6901002144 | CHARLOTTE | NC | | 10/18/2012 | 0.042 | 16,841 | | 286,000 |
| 6901002147 | PHILLIPSBURG | NJ | | 10/18/2012 | 0.033 | 108,780 | | 319,000 |
| 6901002149 | JAMAICA | NY | | 10/18/2012 | 0.030 | 25,422 | | 444,000 |
| 6901002150 | ELK RIVER | MN | | 10/18/2012 | 0.030 | 53,321 | | 184,000 |
| 6901002165 | DELANO | MN | | 10/18/2012 | 0.028 | 16,016 | | 400,000 |
| 6901002166 | TUCSON | AZ | | 10/18/2012 | 0.028 | 28,419 | | 253,000 |
| 6901002168 | OLYPHANT | PA | | 10/18/2012 | 0.028 | | | 154,020 |
| 6901002169 | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.028 | 23,084 | 2,750 | 191,000 |
| 6901002173 | PHOENIX | AZ | | 10/18/2012 | 0.038 | 13,459 | | 370,000 |
| 6901002182 | KENNEWICK | WA | | 10/18/2012 | 0.028 | 36,875 | | 310,332 |
| 6901002184 | ALEXANDRIA | MN | | 10/18/2012 | 0.028 | 35,557 | | 165,000 |
| 6901002185 | HUNTERSVILLE | NC | | 10/18/2012 | 0.030 | | | 205,084 |
| 6901002187 | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 46,800 | | 727,500 |
| 6901002190 | PECKVILLE | PA | | 10/18/2012 | 0.023 | | | 300,000 |
| 6901002192 | BALTIMORE | MD | | 10/18/2012 | 0.028 | 17,106 | | 254,000 |
| 6901002194 | PHILADELPHIA | PA | | 10/18/2012 | 0.028 | 42,345 | | 130,000 |
| 6901002205 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.025 | 148,416 | | 534,000 |
| 6901002207 | GUILFORD | CT | | 10/18/2012 | 0.058 | 11,886 | | 384,000 |
| 6901002212 | NEW BOSTON | NH | | 10/18/2012 | 0.043 | 21,029 | | 250,000 |
| 6901002215 | REDWOOD CITY | CA | | 10/18/2012 | 0.023 | 37,111 | 5,353 | 800,000 |
| 6901002222 | PLEASANT HILL | CA | | 10/18/2012 | 0.028 | 80,207 | | 704,000 |
| 6901002224 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.023 | 205,653 | | 625,000 |
| 6901002226 | DENVER | CO | | 10/18/2012 | 0.039 | 24,352 | | 114,000 |
| 6901002229 | MIAMISBURG | OH | | 10/18/2012 | 0.043 | 21,031 | | 337,000 |
| 6901002230 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.033 | 45,690 | 600 | 234,000 |
| 6901002233 | DETROIT | MI | | 10/18/2012 | 0.025 | 48,636 | 21,000 | 148,000 |
| 6901002235 | TOPEKA | KS | | 10/18/2012 | 0.033 | | | 122,000 |
| 6901002240 | AUDUBON | NJ | | 10/18/2012 | 0.036 | 95,691 | | 172,500 |
| 6901002242 | VISTA | CA | | 10/18/2012 | 0.028 | 89,684 | 16,000 | 538,000 |
| 6901002247 | DALLAS | PA | | 10/18/2012 | 0.023 | 61,283 | | 406,000 |
| 6901002248 | LINWOOD | NJ | | 10/18/2012 | 0.023 | 111,946 | | 404,935 |
| 6901002252 | TUCSON | AZ | | 10/18/2012 | 0.028 | 7,446 | | 210,000 |
| 6901002254 | LUTZ | FL | | 10/18/2012 | 0.028 | 12,096 | | 230,000 |
| 6901002257 | NAPLES | FL | | 10/18/2012 | 0.040 | 126,666 | | 285,000 |
| 6901002260 | HIGHLAND | UT | | 10/18/2012 | 0.028 | 305,319 | | 1,600,000 |
| 6901002261 | HUNTERSVILLE | NC | | 10/18/2012 | 0.028 | 42,778 | | 266,000 |
| 6901002263 | HEMET | CA | | 10/18/2012 | 0.025 | 72,198 | | 183,000 |
| 6901002265 | NEW HOPE | PA | | 10/18/2012 | 0.025 | 143,926 | | 655,000 |
| 6901002266 | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 435,591 | | 575,000 |
| 6901002270 | GLENMONT | OH | | 10/18/2012 | 0.028 | 33,587 | | 84,000 |
| 6901002273 | LEHIGH ACRES | FL | | 10/18/2012 | 0.043 | | | 105,252 |
| 6901002279 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.028 | 11,301 | | 164,131 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901002280 | NOBLESVILLE | IN | | 10/18/2012 | 0.028 | 28,723 | | 249,127 |
| 6901002282 | BUFFALO | NY | | 10/18/2012 | 0.058 | 8,547 | | 90,000 |
| 6901002284 | OLATHE | KS | | 10/18/2012 | 0.028 | | 25,433 | 191,000 |
| 6901002285 | RACELAND | LA | | 10/18/2012 | 0.038 | 32,785 | | 132,000 |
| 6901002286 | NORWALK | CT | | 10/18/2012 | 0.028 | 73,135 | | 450,000 |
| 6901002287 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.028 | 3,543 | | 260,000 |
| 6901002290 | DOWNINGTOWN | PA | | 10/18/2012 | 0.025 | 99,103 | | 514,000 |
| 6901002291 | ISSAQUAH | WA | | 10/18/2012 | 0.025 | | | 491,000 |
| 6901002296 | ASHEVILLE | NC | | 10/18/2012 | 0.054 | 15,399 | | 217,000 |
| 6901002297 | GIBSONIA | PA | | 10/18/2012 | 0.028 | | | 154,000 |
| 6901002298 | SALT LAKE CITY | UT | | 10/18/2012 | 0.033 | 17,744 | | 222,700 |
| 6901002300 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.053 | 24,894 | | 210,000 |
| 6901002301 | WEST VALLEY CITY | UT | | 10/18/2012 | 0.043 | 35,136 | | 224,000 |
| 6901002302 | CASTLE ROCK | CO | | 10/18/2012 | 0.023 | 327,600 | | 665,000 |
| 6901002303 | BLOOMINGDALE | MI | | 10/18/2012 | 0.025 | 110,571 | 513 | 225,000 |
| 6901002304 | SUN LAKES | AZ | | 10/18/2012 | 0.037 | 19,344 | | 355,000 |
| 6901002305 | BEVERLY | MA | | 10/18/2012 | 0.028 | 19,357 | 3,255 | 607,000 |
| 6901002309 | WEST GROVE | PA | | 10/18/2012 | 0.028 | 253,453 | | 390,000 |
| 6901002311 | HAMDEN | CT | | 10/18/2012 | 0.048 | 16,951 | 2,500 | 184,000 |
| 6901002317 | PAHRUMP | NV | | 10/18/2012 | 0.028 | 1,023 | | 218,000 |
| 6901002319 | VANCOUVER | WA | | 10/18/2012 | 0.025 | 58,966 | 2,000 | 346,500 |
| 6901002322 | RICHMOND | VA | | 10/18/2012 | 0.055 | | | 211,000 |
| 6901002324 | WASHINGTON | MI | | 10/18/2012 | 0.025 | | | 266,000 |
| 6901002325 | STRATFORD | CT | | 10/18/2012 | 0.025 | 19,610 | | 359,500 |
| 6901002326 | HAVERTOWN | PA | | 10/18/2012 | 0.030 | 83,110 | | 327,000 |
| 6901002329 | WESTMONT | IL | | 10/18/2012 | 0.028 | 89,011 | | 264,000 |
| 6901002331 | CHESTERFIELD | MO | | 10/18/2012 | 0.025 | | | 273,735 |
| 6901002332 | SHERIDAN | AR | | 10/18/2012 | 0.028 | 45,015 | | 155,000 |
| 6901002333 | DESTIN | FL | | 10/18/2012 | 0.025 | 82,942 | | 749,000 |
| 6901002335 | GREENSBORO | NC | | 10/18/2012 | 0.025 | 49,608 | | 419,000 |
| 6901002336 | STEAMBOAT SPRINGS | CO | | 10/18/2012 | 0.030 | 123,840 | | 845,000 |
| 6901002338 | WEST HARTFORD | CT | | 10/18/2012 | 0.033 | 66,389 | | 212,000 |
| 6901002341 | WASHINGTON | DC | | 10/18/2012 | 0.043 | 21,204 | | 250,000 |
| 6901002342 | CHESAPEAKE | VA | | 10/18/2012 | 0.023 | 143,880 | | 620,000 |
| 6901002344 | WEST HAVEN | CT | | 10/18/2012 | 0.028 | 25,158 | | 209,000 |
| 6901002347 | CHARLOTTE | NC | | 10/18/2012 | 0.025 | 6,274 | | 299,000 |
| 6901002348 | MONTEREY PARK | CA | | 10/18/2012 | 0.030 | 33,662 | | 591,000 |
| 6901002350 | SEVERNA PARK | MD | | 10/18/2012 | 0.030 | 39,114 | | 619,000 |
| 6901002354 | CAPE CORAL | FL | | 10/18/2012 | 0.048 | 25,976 | 800 | 137,100 |
| 6901002355 | BRECKSVILLE | OH | | 10/18/2012 | 0.040 | 27,028 | 15,000 | 408,000 |
| 6901002358 | WILLIAMSBURG | VA | | 10/18/2012 | 0.025 | 39,177 | | 474,761 |
| 6901002360 | CHESTERFIELD | MI | | 10/18/2012 | 0.045 | 11,949 | | 96,000 |
| 6901002361 | SAMMAMISH | WA | | 10/18/2012 | 0.025 | 199,844 | | 580,000 |
| 6901002363 | MINNEAPOLIS | MN | | 10/18/2012 | 0.028 | 4,646 | | 252,500 |
| 6901002364 | CAMAS | WA | | 10/18/2012 | 0.028 | | | 510,000 |
| 6901002371 | CHARLOTTE | NC | | 10/18/2012 | 0.028 | 22,182 | | 717,000 |
| 6901002374 | LANGHORNE | PA | | 10/18/2012 | 0.028 | 52,071 | | 239,600 |
| 6901002375 | MOGADORE | OH | | 10/18/2012 | 0.028 | 17,078 | | 137,000 |
| 6901002376 | SEATTLE | WA | | 10/18/2012 | 0.039 | 27,553 | | 510,000 |
| 6901002377 | SOUTH BEND | IN | | 10/18/2012 | 0.028 | 61,029 | | 125,192 |
| 6901002379 | DOWNINGTOWN | PA | | 10/18/2012 | 0.028 | 30,000 | | 262,000 |
| 6901002384 | PORTSMOUTH | NH | | 10/18/2012 | 0.028 | 49,004 | | 253,000 |
| 6901002388 | MACUNGIE | PA | | 10/18/2012 | 0.035 | 42,383 | 9,740 | 256,500 |
| 6901002389 | ASHBURN | VA | | 10/18/2012 | 0.035 | 20,034 | | 780,000 |
| 6901002390 | ORLAND PARK | IL | | 10/18/2012 | 0.028 | 8,967 | 6,715 | 326,000 |
| 6901002396 | FAIRFAX | VA | | 10/18/2012 | 0.060 | 14,531 | | 200,000 |
| 6901002399 | BATON ROUGE | LA | | 10/18/2012 | 0.025 | 39,938 | | 295,000 |
| 6901002402 | BLUE JAY | CA | | 10/18/2012 | 0.028 | | 1,075 | 227,000 |
| 6901002403 | HADDONFIELD | NJ | | 10/18/2012 | 0.033 | 8,697 | | 338,000 |
| 6901002405 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 29,258 | 2,000 | 282,000 |
| 6901002409 | GRANITE FALLS | NC | | 10/18/2012 | 0.040 | 123,398 | | 644,000 |
| 6901002413 | WHITTIER | CA | | 10/18/2012 | 0.028 | 32,875 | 2,818 | 814,000 |
| 6901002423 | KENNER | LA | | 10/18/2012 | 0.028 | | 325 | 192,000 |
| 6901002427 | HOUMA | LA | | 10/18/2012 | 0.028 | | | 202,700 |
| 6901002431 | MACOMB | MI | | 10/18/2012 | 0.028 | 4,525 | | 128,000 |
| 6901002433 | ELLIJAY | GA | | 10/18/2012 | 0.028 | 110,860 | | 329,000 |
| 6901002440 | WESTERLY | RI | | 10/18/2012 | 0.039 | 25,355 | | 278,041 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901002441 | ATHERTON | CA | | 10/18/2012 | 0.023 | 199,313 | | 1,475,000 |
| 6901002442 | S ABINGTON TOWNSHIP | PA | | 10/18/2012 | 0.033 | 21,050 | 500 | 212,000 |
| 6901002443 | UPLAND | CA | | 10/18/2012 | 0.028 | 93,535 | | 441,000 |
| 6901002449 | CULVER CITY | CA | | 10/18/2012 | 0.025 | 105,715 | | 725,000 |
| 6901002452 | WARWICK | RI | | 10/18/2012 | 0.030 | 8,923 | | 238,000 |
| 6901002457 | SCOTTSDALE | AZ | | 10/18/2012 | 0.023 | 313,583 | | 900,000 |
| 6901002458 | RAPID CITY | SD | | 10/18/2012 | 0.028 | 37,100 | | 235,500 |
| 6901002459 | LOUISVILLE | KY | | 10/18/2012 | 0.028 | 37,566 | | 175,000 |
| 6901002460 | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | 685,000 |
| 6901002461 | MENTOR | OH | | 10/18/2012 | 0.063 | 9,100 | 1,000 | 119,000 |
| 6901002462 | PHILADELPHIA | PA | | 10/18/2012 | 0.043 | 22,037 | | 190,000 |
| 6901002465 | LOS ALTOS | CA | | 10/18/2012 | 0.023 | 498,000 | | 2,015,000 |
| 6901002470 | VANCOUVER | WA | | 10/18/2012 | 0.028 | 30,108 | | 240,000 |
| 6901002471 | LYNNWOOD | WA | | 10/18/2012 | 0.059 | 16,416 | | 180,000 |
| 6901002472 | HONEA PATH | SC | | 10/18/2012 | 0.033 | 22,033 | | 230,000 |
| 6901002477 | NORFOLK | VA | | 10/18/2012 | 0.025 | 7,838 | | 222,000 |
| 6901002478 | TAMPA | FL | | 10/18/2012 | 0.045 | 20,428 | | 140,000 |
| 6901002481 | SUNNYVALE | CA | | 10/18/2012 | 0.028 | 100,886 | | 940,000 |
| 6901002482 | KENT | WA | | 10/18/2012 | 0.038 | 137,266 | | 491,450 |
| 6901002483 | SEATTLE | WA | | 10/18/2012 | 0.028 | 44,204 | 3,495 | 307,000 |
| 6901002485 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 458,913 | | 2,250,000 |
| 6901002486 | NORTH HAVEN | CT | | 10/18/2012 | 0.039 | | | 350,000 |
| 6901002489 | RAMSEY | MN | | 10/18/2012 | 0.028 | | | 174,000 |
| 6901002493 | LOMBARD | IL | | 10/18/2012 | 0.028 | 4,770 | | 320,000 |
| 6901002498 | RICHMOND | VA | | 10/18/2012 | 0.048 | 6,504 | | 250,000 |
| 6901002500 | PARKER | CO | | 10/18/2012 | 0.038 | 157,500 | | 825,000 |
| 6901002501 | NOVI | MI | | 10/18/2012 | 0.025 | | | 212,500 |
| 6901002504 | TEHACHAPI | CA | | 10/18/2012 | 0.028 | 12,824 | 1,814 | 381,336 |
| 6901002506 | SOUTHBOROUGH | MA | | 10/18/2012 | 0.034 | 100,917 | | 650,000 |
| 6901002509 | PROVIDENCE | RI | | 10/18/2012 | 0.051 | 14,183 | 2,200 | 206,829 |
| 6901002510 | LOUISVILLE | KY | | 10/18/2012 | 0.048 | 20,554 | | 204,555 |
| 6901002512 | WOODLAND | CA | | 10/18/2012 | 0.025 | 52,950 | | 875,000 |
| 6901002519 | HADDON TOWNSHIP | NJ | | 10/18/2012 | 0.030 | 24,025 | 3,116 | 337,000 |
| 6901002520 | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.048 | | | 77,000 |
| 6901002522 | RANDALLSTOWN | MD | | 10/18/2012 | 0.030 | 34,601 | 4,000 | 318,412 |
| 6901002533 | SALT LAKE CITY | UT | | 10/18/2012 | 0.030 | 31,473 | | 295,800 |
| 6901002534 | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 33,603 | 2,995 | 289,767 |
| 6901002535 | INDEPENDENCE | VA | | 10/18/2012 | 0.030 | 70,077 | | 415,000 |
| 6901002538 | SILVER SPRING | MD | | 10/18/2012 | 0.033 | 29,335 | | 420,000 |
| 6901002540 | GILBERT | AZ | | 10/18/2012 | 0.028 | 2,965 | | 283,000 |
| 6901002541 | BALLWIN | MO | | 10/18/2012 | 0.028 | 20,752 | | 193,845 |
| 6901002544 | ROSWELL | GA | | 10/18/2012 | 0.028 | 51,521 | | 452,000 |
| 6901002547 | AURORA | CO | | 10/18/2012 | 0.043 | 27,160 | | 261,000 |
| 6901002549 | SUNRISE | FL | | 10/18/2012 | 0.033 | 30,263 | | 208,000 |
| 6901002561 | THIBODAUX | LA | | 10/18/2012 | 0.028 | 62,522 | | 230,000 |
| 6901002562 | PRAIRIEVILLE | LA | | 10/18/2012 | 0.025 | 90,957 | 2,000 | 242,600 |
| 6901002564 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 84,000 | | 302,600 |
| 6901002565 | PRESTON | ID | | 10/18/2012 | 0.040 | 57,134 | 2,000 | 207,000 |
| 6901002567 | ATCO | NJ | | 10/18/2012 | 0.040 | 16,243 | | 234,650 |
| 6901002569 | RINGOES | NJ | | 10/18/2012 | 0.028 | 130,232 | | 460,000 |
| 6901002570 | GLEN ROCK | NJ | | 10/18/2012 | 0.025 | 132,455 | | 657,097 |
| 6901002571 | TUMBLING SHOALS | AR | | 10/18/2012 | 0.040 | 125,677 | | 552,000 |
| 6901002573 | PHILADELPHIA | PA | | 10/18/2012 | 0.054 | 16,594 | | 165,000 |
| 6901002574 | SKOKIE | IL | | 10/18/2012 | 0.040 | 23,325 | | 401,000 |
| 6901002576 | ENCINITAS | CA | | 10/18/2012 | 0.023 | 55,971 | | 707,000 |
| 6901002579 | DES MOINES | IA | | 10/18/2012 | 0.028 | 27,426 | | 130,000 |
| 6901002582 | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | 9,867 | | 327,000 |
| 6901002584 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 87,691 | | 371,000 |
| 6901002587 | WOODBRIDGE | CT | | 10/18/2012 | 0.030 | 62,273 | | 301,000 |
| 6901002592 | CHARLESTON | SC | | 10/18/2012 | 0.058 | 15,288 | | 294,000 |
| 6901002600 | LAGUNA HILLS | CA | | 10/18/2012 | 0.038 | 29,190 | | 623,000 |
| 6901002602 | GOOD THUNDER | MN | | 10/18/2012 | 0.040 | | | 145,000 |
| 6901002606 | PLYMOUTH | MN | | 10/18/2012 | 0.033 | 30,697 | | 196,000 |
| 6901002609 | MC CALLA | AL | | 10/18/2012 | 0.023 | 64,000 | | 293,000 |
| 6901002611 | WHITE PLAINS | NY | | 10/18/2012 | 0.028 | 70,230 | 8,800 | 521,000 |
| 6901002614 | COKER | AL | | 10/18/2012 | 0.040 | 24,846 | | 213,591 |
| 6901002620 | PLYMOUTH | MA | | 10/18/2012 | 0.040 | 30,252 | 700 | 261,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901002623 | PORTLAND | OR | | 10/18/2012 | 0.040 | 46,913 | | 300,000 |
| 6901002625 | WHITTIER | CA | | 10/18/2012 | 0.040 | 32,734 | | 655,000 |
| 6901002629 | STEAMBOAT SPRINGS | CO | | 10/18/2012 | 0.040 | 167,825 | | 452,000 |
| 6901002632 | HAYSVILLE | KS | | 10/18/2012 | 0.033 | 17,923 | | 157,000 |
| 6901002634 | JOHNSTON | RI | | 10/18/2012 | 0.046 | 26,591 | | 173,000 |
| 6901002639 | FORT WASHINGTON | MD | | 10/18/2012 | 0.033 | 38,630 | | 349,662 |
| 6901002643 | WESLEY CHAPEL | FL | | 10/18/2012 | 0.040 | 20,775 | | 228,000 |
| 6901002645 | DOWNERS GROVE | IL | | 10/18/2012 | 0.025 | 57,622 | | 503,000 |
| 6901002648 | CASPER | WY | | 10/18/2012 | 0.028 | 44,310 | | 321,000 |
| 6901002649 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 8,329 | 3,131 | 285,341 |
| 6901002651 | MANKATO | MN | | 10/18/2012 | 0.025 | | 5,000 | 173,500 |
| 6901002653 | TAMPA | FL | | 10/18/2012 | 0.028 | 11,799 | 543 | 143,000 |
| 6901002662 | SUN CITY WEST | AZ | | 10/18/2012 | 0.025 | 50,712 | | 262,000 |
| 6901002663 | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 22,064 | | 237,000 |
| 6901002665 | TOMAHAWK | WI | | 10/18/2012 | 0.040 | 124,337 | | 650,000 |
| 6901002672 | WESTON | FL | | 10/18/2012 | 0.044 | 28,535 | | 525,000 |
| 6901002674 | CORONA DEL MAR | CA | | 10/18/2012 | 0.040 | 15,251 | | 965,200 |
| 6901002679 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 122,602 | | 1,100,000 |
| 6901002680 | NEW YORK | NY | | 10/18/2012 | 0.040 | 398,436 | | 1,185,000 |
| 6901002689 | HAMEL | MN | | 10/18/2012 | 0.028 | 49,110 | | 230,850 |
| 6901002692 | ALPINE | CA | | 10/18/2012 | 0.028 | 32,377 | | 539,600 |
| 6901002695 | JERSEY CITY | NJ | | 10/18/2012 | 0.040 | 100,068 | | 510,000 |
| 6901002696 | MAYS LANDING | NJ | | 10/18/2012 | 0.040 | 22,058 | | 240,425 |
| 6901002697 | NAPERVILLE | IL | | 10/18/2012 | 0.023 | 82,927 | | 417,050 |
| 6901002699 | LAKE MARY | FL | | 10/18/2012 | 0.040 | 93,681 | | 513,950 |
| 6901002700 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 56,551 | | 788,500 |
| 6901002704 | ISSAQUAH | WA | | 10/18/2012 | 0.040 | 24,785 | 149 | 484,500 |
| 6901002706 | ROSWELL | GA | | 10/18/2012 | 0.040 | 41,059 | | 487,350 |
| 6901002707 | ESTILL SPRINGS | TN | | 10/18/2012 | 0.040 | 247,400 | | 370,000 |
| 6901002708 | SUFFOLK | VA | | 10/18/2012 | 0.040 | 60,314 | 2,165 | 329,023 |
| 6901002710 | BURNHAM | IL | | 10/18/2012 | 0.044 | 16,969 | | 190,000 |
| 6901002714 | KIRKLAND | WA | | 10/18/2012 | 0.040 | 112,785 | | 413,000 |
| 6901002716 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | 274,550 |
| 6901002718 | LITTLETON | CO | | 10/18/2012 | 0.040 | | | 304,000 |
| 6901002722 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 133,849 | | 510,000 |
| 6901002723 | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.048 | | | 278,350 |
| 6901002725 | FAIRFAX STATION | VA | | 10/18/2012 | 0.025 | 42,652 | | 810,350 |
| 6901002733 | MARYSVILLE | WA | | 10/18/2012 | 0.040 | 185,599 | | 384,100 |
| 6901002736 | SAYLORSBURG | PA | | 10/18/2012 | 0.048 | 23,500 | | 266,950 |
| 6901002740 | EXCELSIOR | MN | | 10/18/2012 | 0.040 | 63,037 | | 551,000 |
| 6901002746 | SALISBURY | NC | | 10/18/2012 | 0.025 | 71,439 | | 300,000 |
| 6901002747 | JEFFERSON | GA | | 10/18/2012 | 0.053 | 14,239 | | 280,000 |
| 6901002757 | MACUNGIE | PA | | 10/18/2012 | 0.040 | 57,553 | 533 | 214,700 |
| 6901002760 | DERRY | NH | | 10/18/2012 | 0.040 | 376 | | 222,300 |
| 6901002764 | NORTH AURORA | IL | | 10/18/2012 | 0.040 | | | 326,800 |
| 6901002765 | LIBERTYVILLE | IL | | 10/18/2012 | 0.040 | 91,729 | | 497,800 |
| 6901002766 | OMAHA | NE | | 10/18/2012 | 0.040 | | | 269,230 |
| 6901002770 | CLINTON | MD | | 10/18/2012 | 0.040 | 129,259 | | 343,000 |
| 6901002772 | HEMET | CA | | 10/18/2012 | 0.040 | | | 168,150 |
| 6901002773 | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | 28,230 | | 234,175 |
| 6901002774 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | 46,019 | | 197,600 |
| 6901002775 | SANTA FE | NM | | 10/18/2012 | 0.049 | 8,373 | | 350,000 |
| 6901002781 | WILMINGTON | DE | | 10/18/2012 | 0.043 | | | 281,200 |
| 6901002782 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 6,329 | | 211,375 |
| 6901002786 | PLAINSBORO | NJ | | 10/18/2012 | 0.040 | 153,898 | | 555,500 |
| 6901002788 | MORA | MN | | 10/18/2012 | 0.040 | 23,767 | 995 | 165,000 |
| 6901002789 | FARMINGTON | MN | | 10/18/2012 | 0.040 | 49,200 | | 227,000 |
| 6901002790 | CUMMING | GA | | 10/18/2012 | 0.048 | 19,887 | | 170,000 |
| 6901002795 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | 315,400 |
| 6901002797 | LOMBARD | IL | | 10/18/2012 | 0.040 | 17,946 | | 131,100 |
| 6901002800 | CHERRY VALLEY | IL | | 10/18/2012 | 0.040 | | | 139,650 |
| 6901002801 | ORLANDO | FL | | 10/18/2012 | 0.040 | 16,939 | | 218,025 |
| 6901002805 | GLADSTONE | MO | | 10/18/2012 | 0.040 | | | 104,211 |
| 6901002807 | SILVER SPRING | MD | | 10/18/2012 | 0.043 | 34,715 | | 500,650 |
| 6901002811 | FENTON | MO | | 10/18/2012 | 0.043 | 21,314 | | 343,000 |
| 6901002812 | BOTHELL | WA | | 10/18/2012 | 0.043 | 27,458 | | 370,000 |
| 6901002813 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.040 | 39,264 | 1,142 | 163,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901002814 | MEDINA | WA | | 10/18/2012 | 0.040 | 22,535 | | 1,032,650 |
| 6901002817 | DUNCANNON | PA | | 10/18/2012 | 0.040 | 110,176 | | 168,150 |
| 6901002826 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 16,678 | | 549,000 |
| 6901002828 | WAYNE | NJ | | 10/18/2012 | 0.043 | 28,364 | | 396,150 |
| 6901002829 | EWA BEACH | HI | | 10/18/2012 | 0.040 | 48,718 | 1,300 | 404,700 |
| 6901002830 | ATHENS | OH | | 10/18/2012 | 0.040 | | | 109,091 |
| 6901002831 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 80,000 | | 855,000 |
| 6901002832 | TUSTIN | CA | | 10/18/2012 | 0.040 | 932 | | 565,250 |
| 6901002833 | MINNETONKA | MN | | 10/18/2012 | 0.040 | | | 281,200 |
| 6901002835 | ALPINE | WY | | 10/18/2012 | 0.040 | 31,755 | | 195,000 |
| 6901002837 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 46,285 | | 449,350 |
| 6901002841 | FALL CITY | WA | | 10/18/2012 | 0.040 | 38,579 | | 656,450 |
| 6901002843 | CORONA DEL MAR | CA | | 10/18/2012 | 0.040 | 148,561 | | 755,000 |
| 6901002846 | DOBBS FERRY | NY | | 10/18/2012 | 0.040 | 88,633 | | 636,500 |
| 6901002849 | EVANSTON | IL | | 10/18/2012 | 0.040 | 19,609 | 20,000 | 520,000 |
| 6901002852 | WEST CHESTER | OH | | 10/18/2012 | 0.045 | | | 140,600 |
| 6901002853 | WATCHUNG | NJ | | 10/18/2012 | 0.040 | 78,243 | 22,012 | 765,000 |
| 6901002854 | SAINT CHARLES | MO | | 10/18/2012 | 0.054 | 11,754 | | 135,850 |
| 6901002859 | SWARTZ CREEK | MI | | 10/18/2012 | 0.040 | 41,323 | | 90,250 |
| 6901002862 | DUVALL | WA | | 10/18/2012 | 0.040 | 23,929 | | 547,200 |
| 6901002865 | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 62,794 | | 480,000 |
| 6901002866 | MCVEYTOWN | PA | | 10/18/2012 | 0.040 | 48,500 | | 160,000 |
| 6901002867 | HAMEL | MN | | 10/18/2012 | 0.040 | 95,620 | | 423,700 |
| 6901002869 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 15,766 | 2,897 | 259,350 |
| 6901002872 | NEW HOPE | PA | | 10/18/2012 | 0.040 | 117,718 | | 1,080,000 |
| 6901002878 | SAINT PETERSBURG | FL | | 10/18/2012 | 0.040 | 37,975 | | 180,700 |
| 6901002881 | WATERFORD | MI | | 10/18/2012 | 0.040 | | | 140,600 |
| 6901002883 | DURHAM | NC | | 10/18/2012 | 0.040 | 192,980 | | 360,050 |
| 6901002886 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 25,808 | | 343,900 |
| 6901002890 | MEDIA | PA | | 10/18/2012 | 0.040 | 84,086 | | 437,950 |
| 6901002893 | FORT MYERS | FL | | 10/18/2012 | 0.040 | 23,519 | | 511,480 |
| 6901002897 | PORTLAND | OR | | 10/18/2012 | 0.043 | 30,746 | | 404,000 |
| 6901002899 | MONROE | NY | | 10/18/2012 | 0.040 | 46,772 | | 266,792 |
| 6901002900 | STRATHAM | NH | | 10/18/2012 | 0.048 | 17,118 | | 155,000 |
| 6901002903 | BATON ROUGE | LA | | 10/18/2012 | 0.040 | 18,728 | | 144,400 |
| 6901002904 | ANACORTES | WA | | 10/18/2012 | 0.040 | | | 201,305 |
| 6901002905 | NORTH LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 15,800 | | 152,950 |
| 6901002906 | BROAD RUN | VA | | 10/18/2012 | 0.040 | 34,148 | 2,000 | 537,000 |
| 6901002907 | DERRY | NH | | 10/18/2012 | 0.040 | 3,594 | | 209,000 |
| 6901002908 | SANTA ANA | CA | | 10/18/2012 | 0.040 | | | 216,600 |
| 6901002910 | HUDSON | NH | | 10/18/2012 | 0.040 | 30,348 | | 216,000 |
| 6901002919 | FLORENCE | NJ | | 10/18/2012 | 0.040 | 20,493 | | 192,000 |
| 6901002926 | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.040 | 142,277 | 7,500 | 2,820,455 |
| 6901002928 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 39,414 | | 398,050 |
| 6901002930 | MATTHEWS | NC | | 10/18/2012 | 0.040 | 36,750 | | 265,050 |
| 6901002931 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 56,126 | | 299,250 |
| 6901002933 | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | 60,685 | | 367,000 |
| 6901002940 | WOLCOTT | CT | | 10/18/2012 | 0.040 | 76,177 | | 286,000 |
| 6901002941 | INDIANAPOLIS | IN | | 10/18/2012 | 0.048 | 17,374 | | 36,400 |
| 6901002944 | MEDIA | PA | | 10/18/2012 | 0.040 | 39,200 | | 450,300 |
| 6901002945 | AMHERST | OH | | 10/18/2012 | 0.030 | 50,310 | | 123,500 |
| 6901002946 | NEW HOPE | PA | | 10/18/2012 | 0.040 | 189,487 | | 948,005 |
| 6901002952 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 21,616 | | 665,950 |
| 6901002960 | CEDAR | MN | | 10/18/2012 | 0.046 | 19,893 | | 173,442 |
| 6901002962 | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 39,710 | | 318,250 |
| 6901002965 | BOTHELL | WA | | 10/18/2012 | 0.043 | 37,210 | | 360,772 |
| 6901002967 | SHELBURNE | VT | | 10/18/2012 | 0.040 | 37,810 | 2,657 | 318,000 |
| 6901002986 | ERWINNA | PA | | 10/18/2012 | 0.040 | 2,701 | | 436,379 |
| 6901002988 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 2,370 | | 628,900 |
| 6901002989 | STANFIELD | NC | | 10/18/2012 | 0.040 | 1,877 | | 213,560 |
| 6901002997 | WEST FARGO | ND | | 10/18/2012 | 0.040 | | | 290,827 |
| 6901002998 | PARMA | OH | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901003000 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 242,470 | | 920,000 |
| 6901003005 | ALISO VIEJO | CA | | 10/18/2012 | 0.040 | 2,862 | | 333,450 |
| 6901003006 | CHASKA | MN | | 10/18/2012 | 0.040 | | | 302,100 |
| 6901003011 | ESTERO | FL | | 10/18/2012 | 0.040 | 51,048 | | 500,000 |
| 6901003012 | SWARTHMORE | PA | | 10/18/2012 | 0.040 | 96,987 | | 363,725 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003015 | ALDIE | VA | | 10/18/2012 | 0.048 | 14,553 | | 308,750 |
| 6901003019 | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 40,515 | 1,863 | 197,278 |
| 6901003026 | KIRKLAND | WA | | 10/18/2012 | 0.040 | 40,843 | | 708,700 |
| 6901003031 | DORAL | FL | | 10/18/2012 | 0.040 | 38,158 | | 510,000 |
| 6901003032 | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 21,259 | 2,500 | 86,000 |
| 6901003033 | FORT DODGE | IA | | 10/18/2012 | 0.040 | 4,017 | | 131,100 |
| 6901003034 | HACIENDA HEIGHTS | CA | | 10/18/2012 | 0.040 | 59,156 | | 516,000 |
| 6901003035 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 23,590 | | 156,750 |
| 6901003038 | CLEVELAND | OH | | 10/18/2012 | 0.040 | 16,084 | | 114,000 |
| 6901003039 | DUXBURY | MA | | 10/18/2012 | 0.040 | 139,938 | | 960,000 |
| 6901003041 | DOUGLASVILLE | GA | | 10/18/2012 | 0.040 | 55,972 | | 133,000 |
| 6901003044 | EVANSVILLE | IN | | 10/18/2012 | 0.040 | | | 248,349 |
| 6901003045 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | 46,345 | | 221,150 |
| 6901003048 | DESTREHAN | LA | | 10/18/2012 | 0.040 | 25,550 | | 150,000 |
| 6901003053 | MONUMENT | CO | | 10/18/2012 | 0.040 | 25,608 | | 481,650 |
| 6901003056 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | | | 357,000 |
| 6901003059 | YONKERS | NY | | 10/18/2012 | 0.040 | 31,329 | | 618,450 |
| 6901003061 | PARK CITY | UT | | 10/18/2012 | 0.040 | 16,212 | | 563,350 |
| 6901003064 | BUFFALO | MN | | 10/18/2012 | 0.040 | | | 176,225 |
| 6901003066 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 63,874 | | 258,001 |
| 6901003068 | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | 4,226 | | 306,000 |
| 6901003074 | LILBURN | GA | | 10/18/2012 | 0.040 | 43,044 | | 163,400 |
| 6901003079 | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 24,495 | 1,300 | 134,900 |
| 6901003080 | WAYNE | NE | | 10/18/2012 | 0.040 | 33,438 | | 143,000 |
| 6901003082 | BROOKLYN | NY | | 10/18/2012 | 0.040 | | | 2,000,000 |
| 6901003083 | NEW GRETNA | NJ | | 10/18/2012 | 0.040 | 80,900 | | 391,000 |
| 6901003085 | BANKS | OR | | 10/18/2012 | 0.040 | | | 706,716 |
| 6901003087 | STRATHAM | NH | | 10/18/2012 | 0.040 | | | 250,800 |
| 6901003088 | NORWALK | CT | | 10/18/2012 | 0.040 | 29,711 | | 530,000 |
| 6901003090 | GRANGER | IN | | 10/18/2012 | 0.045 | 27,291 | 412 | 125,000 |
| 6901003093 | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.040 | 30,935 | | 238,450 |
| 6901003094 | SOUTH JORDAN | UT | | 10/18/2012 | 0.040 | 49,835 | | 345,800 |
| 6901003095 | FITCHBURG | WI | | 10/18/2012 | 0.040 | 27,335 | | 398,689 |
| 6901003096 | BRIDGEPORT | CT | | 10/18/2012 | 0.040 | 4,430 | | 190,500 |
| 6901003100 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 41,353 | | 165,000 |
| 6901003101 | OLYMPIA | WA | | 10/18/2012 | 0.040 | 19,375 | | 490,020 |
| 6901003102 | CONCORD | NC | | 10/18/2012 | 0.040 | 43,240 | | 319,200 |
| 6901003104 | PERKASIE | PA | | 10/18/2012 | 0.040 | 242,107 | | 1,200,000 |
| 6901003105 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 5,944 | | 520,600 |
| 6901003107 | IDAHO FALLS | ID | | 10/18/2012 | 0.040 | 26,589 | | 166,170 |
| 6901003113 | CHICAGO | IL | | 10/18/2012 | 0.040 | 23,170 | | 198,550 |
| 6901003115 | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | | | 350,550 |
| 6901003119 | ALTON | NH | | 10/18/2012 | 0.040 | 33,494 | | 366,777 |
| 6901003120 | DAVENPORT | FL | | 10/18/2012 | 0.040 | 1,359 | | 159,600 |
| 6901003121 | CULVER CITY | CA | | 10/18/2012 | 0.040 | | | 909,150 |
| 6901003127 | BELLVILLE | OH | | 10/18/2012 | 0.040 | 131,215 | | 240,000 |
| 6901003131 | TEMPE | AZ | | 10/18/2012 | 0.040 | | | 240,350 |
| 6901003135 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | 179,550 |
| 6901003139 | SAINT JOHN | IN | | 10/18/2012 | 0.051 | 1,121 | 6,500 | 400,000 |
| 6901003141 | CHICAGO | IL | | 10/18/2012 | 0.040 | 31,420 | | 199,000 |
| 6901003142 | RICHMOND | VA | | 10/18/2012 | 0.054 | 17,054 | | 204,250 |
| 6901003144 | HOUMA | LA | | 10/18/2012 | 0.058 | 446 | | 167,000 |
| 6901003147 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 78,900 | | 580,450 |
| 6901003148 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | 312,550 |
| 6901003149 | PARKER | CO | | 10/18/2012 | 0.048 | 18,646 | | 215,650 |
| 6901003150 | FOSTER CITY | CA | | 10/18/2012 | 0.040 | 18,554 | | 927,580 |
| 6901003152 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 63,351 | | 361,000 |
| 6901003158 | ARCADIA | CA | | 10/18/2012 | 0.040 | | | 713,000 |
| 6901003160 | MIDDLETOWN | OH | | 10/18/2012 | 0.040 | 89,002 | | 136,800 |
| 6901003162 | PEARL CITY | HI | | 10/18/2012 | 0.040 | 38,552 | | 622,250 |
| 6901003164 | HYDE PARK | MA | | 10/18/2012 | 0.040 | 23,896 | | 334,000 |
| 6901003168 | CLEARFIELD | UT | | 10/18/2012 | 0.040 | | | 146,561 |
| 6901003169 | WAUNAKEE | WI | | 10/18/2012 | 0.040 | 1,200 | | 360,465 |
| 6901003170 | MAPLE GROVE | MN | | 10/18/2012 | 0.050 | 23,003 | 1,437 | 140,600 |
| 6901003173 | NORTHVILLE | MI | | 10/18/2012 | 0.040 | 53,970 | | 375,801 |
| 6901003174 | BURLINGTON | VT | | 10/18/2012 | 0.040 | 43,303 | | 329,650 |
| 6901003178 | TOMS RIVER | NJ | | 10/18/2012 | 0.040 | 20,796 | 3,101 | 246,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003179 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 72,902 | | 565,000 |
| 6901003181 | ROGERSVILLE | MO | | 10/18/2012 | 0.040 | 72,456 | | 158,650 |
| 6901003185 | AURORA | IL | | 10/18/2012 | 0.040 | 40,707 | | 349,000 |
| 6901003186 | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.040 | 35,417 | | 184,775 |
| 6901003187 | VALPARAISO | IN | | 10/18/2012 | 0.033 | 84,201 | | 333,372 |
| 6901003193 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 74,794 | | 485,000 |
| 6901003194 | LAS VEGAS | NV | | 10/18/2012 | 0.045 | 21,766 | | 336,000 |
| 6901003195 | EDINA | MN | | 10/18/2012 | 0.040 | | | 512,050 |
| 6901003196 | MORTON GROVE | IL | | 10/18/2012 | 0.040 | | | 580,000 |
| 6901003198 | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | 2,230 | | 177,000 |
| 6901003200 | CANBY | OR | | 10/18/2012 | 0.040 | | | 340,000 |
| 6901003202 | SOUTH HOLLAND | IL | | 10/18/2012 | 0.040 | 15,585 | | 172,900 |
| 6901003207 | LEVITTOWN | PA | | 10/18/2012 | 0.040 | 84,516 | | 185,865 |
| 6901003210 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 46,808 | 12,300 | 530,300 |
| 6901003211 | WESTERLY | RI | | 10/18/2012 | 0.040 | 24,051 | | 407,000 |
| 6901003212 | CHESTER | VA | | 10/18/2012 | 0.040 | | | 365,000 |
| 6901003214 | DIAMOND BAR | CA | | 10/18/2012 | 0.040 | 19,999 | | 562,400 |
| 6901003219 | CARMEL | IN | | 10/18/2012 | 0.040 | 20,456 | 6,985 | 204,611 |
| 6901003221 | WASOLA | MO | | 10/18/2012 | 0.040 | 36,875 | | 300,000 |
| 6901003224 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 74,837 | | 705,850 |
| 6901003225 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 440,800 |
| 6901003232 | FOREST | VA | | 10/18/2012 | 0.040 | 28,599 | | 390,000 |
| 6901003236 | UPPER MARLBORO | MD | | 10/18/2012 | 0.044 | 28,121 | | 255,000 |
| 6901003240 | TUCSON | AZ | | 10/18/2012 | 0.040 | 3 | | 242,000 |
| 6901003244 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 291,322 | | 1,070,000 |
| 6901003248 | SAINT CLOUD | MN | | 10/18/2012 | 0.051 | 22,423 | | 168,000 |
| 6901003251 | CHICAGO | IL | | 10/18/2012 | 0.040 | | | 250,800 |
| 6901003257 | GROVE CITY | OH | | 10/18/2012 | 0.040 | 13,233 | | 123,500 |
| 6901003258 | MORGANTOWN | IN | | 10/18/2012 | 0.040 | 40,827 | | 200,000 |
| 6901003261 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 91,132 | | 212,000 |
| 6901003266 | WASHINGTON | NH | | 10/18/2012 | 0.040 | 56,668 | | 236,988 |
| 6901003267 | GLEN MILLS | PA | | 10/18/2012 | 0.040 | 84,879 | | 627,000 |
| 6901003269 | BRISTOL | CT | | 10/18/2012 | 0.040 | | | 256,500 |
| 6901003275 | LAKE FOREST | CA | | 10/18/2012 | 0.040 | 26,235 | | 592,000 |
| 6901003279 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 9,849 | | 294,500 |
| 6901003280 | BLAKELY | PA | | 10/18/2012 | 0.040 | 33,454 | | 191,900 |
| 6901003281 | WILTON | NH | | 10/18/2012 | 0.040 | 47,492 | 2,292 | 235,600 |
| 6901003283 | CALIFORNIA | MD | | 10/18/2012 | 0.040 | 45,407 | | 613,812 |
| 6901003287 | COQUILLE | OR | | 10/18/2012 | 0.040 | 46,444 | | 377,000 |
| 6901003288 | W DES MOINES | IA | | 10/18/2012 | 0.040 | 33,702 | 15,800 | 150,000 |
| 6901003289 | VIOLA | DE | | 10/18/2012 | 0.040 | 62,751 | | 258,800 |
| 6901003290 | GILBERTSVILLE | PA | | 10/18/2012 | 0.040 | 4,220 | 688 | 350,550 |
| 6901003291 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 54,810 | | 406,000 |
| 6901003294 | PHILADELPHIA | PA | | 10/18/2012 | 0.043 | 43,942 | | 480,000 |
| 6901003296 | MATTHEWS | NC | | 10/18/2012 | 0.040 | 107,852 | | 300,000 |
| 6901003305 | FLOWERY BRANCH | GA | | 10/18/2012 | 0.050 | 15,651 | | 130,000 |
| 6901003306 | FLOWERY BRANCH | GA | | 10/18/2012 | 0.040 | 25,511 | | 199,000 |
| 6901003309 | KENNETT SQUARE | PA | | 10/18/2012 | 0.040 | | | 420,850 |
| 6901003314 | HUNTERSVILLE | NC | | 10/18/2012 | 0.040 | 148,283 | | 256,500 |
| 6901003315 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 27,214 | | 205,000 |
| 6901003325 | FAIRLESS HILLS | PA | | 10/18/2012 | 0.040 | | | 288,700 |
| 6901003329 | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 120,300 | 21,127 | 1,350,000 |
| 6901003330 | YELLOW SPGS | OH | | 10/18/2012 | 0.040 | 34,396 | 4,010 | 235,673 |
| 6901003331 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 34,162 | | 224,200 |
| 6901003332 | MEDFORD | MA | | 10/18/2012 | 0.040 | 9,069 | | 287,517 |
| 6901003334 | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 1,147 | | 591,974 |
| 6901003336 | LACONIA | NH | | 10/18/2012 | 0.040 | 28,362 | 600 | 251,000 |
| 6901003339 | ROSELAND | NJ | | 10/18/2012 | 0.040 | 17,251 | | 540,000 |
| 6901003341 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | 538,270 |
| 6901003342 | CHINO HILLS | CA | | 10/18/2012 | 0.040 | 99,505 | | 513,000 |
| 6901003343 | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 237,778 | | 350,000 |
| 6901003345 | NEW PALESTINE | IN | | 10/18/2012 | 0.040 | | | 157,998 |
| 6901003346 | MOUNT DORA | FL | | 10/18/2012 | 0.040 | | | 239,400 |
| 6901003347 | EUCLID | OH | | 10/18/2012 | 0.040 | 7,840 | | 76,000 |
| 6901003348 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 520,600 |
| 6901003350 | PORTLAND | OR | | 10/18/2012 | 0.040 | 19,398 | | 431,300 |
| 6901003351 | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 32,886 | | 164,100 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003353 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 20,316 | | 388,550 |
| 6901003357 | VANDALIA | OH | | 10/18/2012 | 0.040 | 31,746 | | 310,000 |
| 6901003359 | CANTON | MI | | 10/18/2012 | 0.040 | 29,406 | | 196,650 |
| 6901003362 | LAKE ORION | MI | | 10/18/2012 | 0.040 | | | 261,250 |
| 6901003366 | GAINESVILLE | VA | | 10/18/2012 | 0.040 | 8,445 | | 318,725 |
| 6901003371 | TEMPLE HILLS | MD | | 10/18/2012 | 0.040 | 34,259 | | 253,021 |
| 6901003378 | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | 158,000 |
| 6901003379 | MINNEAPOLIS | MN | | 10/18/2012 | 0.053 | 9,675 | | 205,000 |
| 6901003381 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 838,000 |
| 6901003390 | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | 33,000 | | 276,450 |
| 6901003396 | DURHAM | NH | | 10/18/2012 | 0.040 | 34,148 | | 242,253 |
| 6901003400 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 92,481 | | 820,000 |
| 6901003402 | LIVERPOOL | NY | | 10/18/2012 | 0.048 | 20,313 | | 119,000 |
| 6901003404 | COLUMBIA | MD | | 10/18/2012 | 0.040 | 108,000 | | 353,500 |
| 6901003407 | BERKLEY | MI | | 10/18/2012 | 0.040 | 16,124 | | 223,250 |
| 6901003408 | RIDGEWOOD | NJ | | 10/18/2012 | 0.040 | | | 695,400 |
| 6901003409 | SAN GABRIEL | CA | | 10/18/2012 | 0.040 | 244,163 | | 792,300 |
| 6901003412 | BROOKLYN | NY | | 10/18/2012 | 0.043 | 38,135 | | 600,000 |
| 6901003417 | MISSION VIEJO | CA | | 10/18/2012 | 0.043 | 12,505 | | 517,750 |
| 6901003418 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901003423 | ROSELLE | IL | | 10/18/2012 | 0.040 | 37,581 | 7,500 | 169,100 |
| 6901003425 | EAST CHICAGO | IN | | 10/18/2012 | 0.040 | 31,468 | 500 | 92,148 |
| 6901003426 | STAMFORD | CT | | 10/18/2012 | 0.040 | 101,238 | | 609,900 |
| 6901003428 | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 4,058 | | 117,135 |
| 6901003429 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 28,484 | 2,500 | 475,950 |
| 6901003430 | SANTA MARIA | CA | | 10/18/2012 | 0.040 | | | 248,900 |
| 6901003431 | LA GRANGE | NC | | 10/18/2012 | 0.040 | 27,702 | | 272,000 |
| 6901003433 | MOORPARK | CA | | 10/18/2012 | 0.040 | 99,464 | | 560,975 |
| 6901003434 | BOISE | ID | | 10/18/2012 | 0.040 | 15,843 | | 166,953 |
| 6901003436 | GAITHERSBURG | MD | | 10/18/2012 | 0.030 | 18,506 | 3,650 | 440,800 |
| 6901003437 | ROYAL OAK | MI | | 10/18/2012 | 0.040 | 22,984 | | 160,550 |
| 6901003439 | NEW YORK | NY | | 10/18/2012 | 0.040 | | | 1,232,150 |
| 6901003442 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 68,853 | | 287,714 |
| 6901003444 | AMBLER | PA | | 10/18/2012 | 0.040 | 72,258 | | 475,950 |
| 6901003448 | WARMINSTER | PA | | 10/18/2012 | 0.045 | 20,405 | | 319,200 |
| 6901003451 | GLENDALE HEIGHTS | IL | | 10/18/2012 | 0.040 | 39,066 | | 117,800 |
| 6901003452 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 20,140 | | 338,200 |
| 6901003453 | DULUTH | MN | | 10/18/2012 | 0.040 | 29,744 | | 95,000 |
| 6901003455 | HONOLULU | HI | | 10/18/2012 | 0.040 | 8,957 | | 674,500 |
| 6901003458 | CRYSTAL LAKE | IL | | 10/18/2012 | 0.040 | 24,033 | | 147,659 |
| 6901003461 | SAINT CHARLES | MD | | 10/18/2012 | 0.040 | 14,858 | | 224,134 |
| 6901003462 | DES PLAINES | IL | | 10/18/2012 | 0.055 | 8,916 | | 255,550 |
| 6901003467 | EUCLID | OH | | 10/18/2012 | 0.028 | 19,698 | | 100,000 |
| 6901003468 | MARSHFIELD | MA | | 10/18/2012 | 0.040 | 48,377 | | 299,250 |
| 6901003469 | ALBORN | MN | | 10/18/2012 | 0.040 | 82,621 | | 309,914 |
| 6901003471 | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | | | 150,100 |
| 6901003473 | BARNESVILLE | MN | | 10/18/2012 | 0.040 | 47,420 | | 153,000 |
| 6901003475 | ALBANY | NY | | 10/18/2012 | 0.040 | | | 147,000 |
| 6901003480 | IRVINE | CA | | 10/18/2012 | 0.040 | 149,902 | | 670,700 |
| 6901003484 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.040 | 15,437 | 18,000 | 193,800 |
| 6901003485 | NEWTOWN | PA | | 10/18/2012 | 0.040 | | | 621,015 |
| 6901003486 | STARKE | FL | | 10/18/2012 | 0.040 | 89,463 | | 700,000 |
| 6901003488 | MARVIN | NC | | 10/18/2012 | 0.040 | 10,325 | | 537,700 |
| 6901003489 | THOUSAND OAKS | CA | | 10/18/2012 | 0.023 | 327,426 | | 2,450,000 |
| 6901003490 | LANCASTER | PA | | 10/18/2012 | 0.040 | 62,583 | | 380,000 |
| 6901003495 | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | 32,514 | | 228,000 |
| 6901003504 | FARMINGTON | NH | | 10/18/2012 | 0.040 | 27,594 | 2,132 | 143,450 |
| 6901003505 | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 10,880 | | 416,662 |
| 6901003508 | FORTVILLE | IN | | 10/18/2012 | 0.040 | 30,268 | | 400,000 |
| 6901003510 | OLATHE | KS | | 10/18/2012 | 0.040 | 48,278 | | 228,950 |
| 6901003511 | BELLEVUE | WA | | 10/18/2012 | 0.028 | | | 774,250 |
| 6901003512 | OCEAN CITY | NJ | | 10/18/2012 | 0.040 | 31,818 | 9,983 | 412,000 |
| 6901003513 | SAINT JOSEPH | MO | | 10/18/2012 | 0.048 | 42,163 | | 205,000 |
| 6901003517 | PERRYVILLE | MD | | 10/18/2012 | 0.040 | 47,198 | | 309,715 |
| 6901003520 | REHOBOTH BEACH | DE | | 10/18/2012 | 0.040 | 108,620 | | 540,000 |
| 6901003523 | IOWA CITY | IA | | 10/18/2012 | 0.040 | 51,076 | 1,086 | 278,350 |
| 6901003525 | STRAHAM | NH | | 10/18/2012 | 0.040 | 90,151 | 5,324 | 318,250 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003530 | LAKEWOOD | CO | | 10/18/2012 | 0.040 | | | 325,850 |
| 6901003532 | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | 48,480 | 1,000 | 286,900 |
| 6901003537 | NEWPORT NEWS | VA | | 10/18/2012 | 0.040 | 7,696 | | 359,100 |
| 6901003545 | BEND | OR | | 10/18/2012 | 0.040 | | | 469,205 |
| 6901003547 | CAMAS | WA | | 10/18/2012 | 0.040 | 5,304 | | 284,050 |
| 6901003550 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 21,515 | | 401,850 |
| 6901003551 | LA LUZ | NM | | 10/18/2012 | 0.040 | | | 165,000 |
| 6901003553 | NAUGATUCK | CT | | 10/18/2012 | 0.040 | 30,470 | | 193,800 |
| 6901003556 | SONOITA | AZ | | 10/18/2012 | 0.045 | 17,643 | | 270,000 |
| 6901003557 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 81,724 | | 675,450 |
| 6901003565 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 51,790 | | 1,100,000 |
| 6901003568 | HENDERSONVILLE | TN | | 10/18/2012 | 0.040 | 58,508 | | 169,100 |
| 6901003571 | CHULA VISTA | CA | | 10/18/2012 | 0.040 | 49,264 | | 315,400 |
| 6901003577 | MOORPARK | CA | | 10/18/2012 | 0.040 | 88,257 | | 385,605 |
| 6901003578 | LAKE ELSINORE | CA | | 10/18/2012 | 0.043 | 32,584 | | 378,200 |
| 6901003580 | SANTA CLARA | CA | | 10/18/2012 | 0.040 | 61,000 | | 722,000 |
| 6901003582 | SHERWOOD | AR | | 10/18/2012 | 0.028 | 4,769 | | 136,325 |
| 6901003584 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 73,312 | | 1,450,000 |
| 6901003585 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 119,927 | | 297,000 |
| 6901003596 | WILBRAHAM | MA | | 10/18/2012 | 0.040 | 48,640 | | 249,365 |
| 6901003600 | OAK VIEW | CA | | 10/18/2012 | 0.040 | 46,795 | | 505,780 |
| 6901003603 | WOODBURY | MN | | 10/18/2012 | 0.044 | 21,483 | | 296,400 |
| 6901003605 | COVINGTON | WA | | 10/18/2012 | 0.040 | 55,106 | | 610,000 |
| 6901003608 | PORT ALLEN | LA | | 10/18/2012 | 0.046 | 28,920 | | 461,000 |
| 6901003611 | BEAVERTON | OR | | 10/18/2012 | 0.045 | 56,003 | | 490,000 |
| 6901003616 | DREXEL HILL | PA | | 10/18/2012 | 0.040 | 13,268 | | 351,000 |
| 6901003617 | BOYLSTON | MA | | 10/18/2012 | 0.040 | 30,351 | | 183,966 |
| 6901003620 | ROSWELL | GA | | 10/18/2012 | 0.056 | 11,077 | | 220,000 |
| 6901003625 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | 283,500 |
| 6901003634 | WALESKA | GA | | 10/18/2012 | 0.040 | | | 438,000 |
| 6901003636 | OGDEN | UT | | 10/18/2012 | 0.040 | 34,578 | | 160,000 |
| 6901003637 | SPOKANE | WA | | 10/18/2012 | 0.040 | 30,275 | 45,000 | 251,100 |
| 6901003643 | TUKWILA | WA | | 10/18/2012 | 0.040 | 12,556 | | 219,000 |
| 6901003645 | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 27,104 | | 183,816 |
| 6901003648 | SAINT CLOUD | MN | | 10/18/2012 | 0.045 | 12,080 | | 214,688 |
| 6901003649 | FLORAL PARK | NY | | 10/18/2012 | 0.046 | 39,470 | | 535,000 |
| 6901003652 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 11,488 | | 785,520 |
| 6901003653 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 910,000 |
| 6901003656 | DANVERS | MA | | 10/18/2012 | 0.040 | 153,944 | | 427,100 |
| 6901003664 | BEDFORD | NH | | 10/18/2012 | 0.040 | 22,771 | 3,839 | 835,000 |
| 6901003665 | MONTGOMERY VILLAGE | MD | | 10/18/2012 | 0.042 | 25,210 | | 345,000 |
| 6901003675 | BROADVIEW HEIGHTS | OH | | 10/18/2012 | 0.043 | 53,225 | | 432,000 |
| 6901003682 | CUDAHY | WI | | 10/18/2012 | 0.040 | 35,360 | | 190,500 |
| 6901003683 | LOMBARD | IL | | 10/18/2012 | 0.040 | 2,123 | | 357,300 |
| 6901003687 | FREMONT | CA | | 10/18/2012 | 0.040 | | | 1,080,000 |
| 6901003690 | NASHUA | NH | | 10/18/2012 | 0.040 | 6,742 | 5,656 | 179,100 |
| 6901003700 | FOLEY | MN | | 10/18/2012 | 0.040 | 28,309 | 5,000 | 248,000 |
| 6901003701 | ALEXANDER | AR | | 10/18/2012 | 0.040 | | | 163,500 |
| 6901003703 | DAYTON | OH | | 10/18/2012 | 0.052 | | | 160,200 |
| 6901003704 | BIRMINGHAM | AL | | 10/18/2012 | 0.057 | 21,420 | | 278,000 |
| 6901003713 | TUCSON | AZ | | 10/18/2012 | 0.040 | 127,554 | | 780,000 |
| 6901003716 | PRINCETON JUNCTION | NJ | | 10/18/2012 | 0.040 | 60,508 | 4,000 | 700,000 |
| 6901003719 | ELK RIVER | MN | | 10/18/2012 | 0.040 | 111,131 | | 350,000 |
| 6901003720 | TUCSON | AZ | | 10/18/2012 | 0.040 | | | 424,800 |
| 6901003721 | LANSDALE | PA | | 10/18/2012 | 0.041 | 3,195 | | 565,000 |
| 6901003726 | TEXARKANA | AR | | 10/18/2012 | 0.040 | | | 185,000 |
| 6901003729 | SEASIDE | OR | | 10/18/2012 | 0.040 | | | 383,400 |
| 6901003731 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 18,257 | | 650,000 |
| 6901003733 | PALM SPRINGS | FL | | 10/18/2012 | 0.040 | 22,359 | | 73,800 |
| 6901003734 | SAINT CLOUD | MN | | 10/18/2012 | 0.040 | 26,002 | | 123,989 |
| 6901003739 | GOLDEN | CO | | 10/18/2012 | 0.040 | 86,233 | | 570,000 |
| 6901003741 | DE PERE | WI | | 10/18/2012 | 0.041 | | | 450,000 |
| 6901003742 | WILMINGTON | NC | | 10/18/2012 | 0.040 | 270,814 | | 1,225,000 |
| 6901003744 | MCMINNVILLE | OR | | 10/18/2012 | 0.040 | | | 226,800 |
| 6901003746 | CANTON | GA | | 10/18/2012 | 0.040 | 107,199 | | 710,000 |
| 6901003756 | SAINT CHARLES | MO | | 10/18/2012 | 0.053 | | | 242,000 |
| 6901003757 | NEKOOSA | WI | | 10/18/2012 | 0.040 | 36,800 | | 250,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003759 | CUPERTINO | CA | | 10/18/2012 | 0.040 | 82,789 | | 1,279,620 |
| 6901003760 | CO SPGS | CO | | 10/18/2012 | 0.040 | 990 | | 380,000 |
| 6901003763 | HENDERSON | NV | | 10/18/2012 | 0.058 | 15,079 | | 235,000 |
| 6901003764 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 98,866 | | 650,000 |
| 6901003770 | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 39,954 | 725 | 251,100 |
| 6901003774 | NICEVILLE | FL | | 10/18/2012 | 0.040 | 145,683 | | 530,000 |
| 6901003786 | WISCONSIN RAPIDS | WI | | 10/18/2012 | 0.040 | 34,575 | | 89,000 |
| 6901003787 | CUPERTINO | CA | | 10/18/2012 | 0.040 | 117,325 | | 1,420,000 |
| 6901003792 | ST PAUL | MN | | 10/18/2012 | 0.040 | 36,258 | | 440,000 |
| 6901003793 | CROWNSVILLE | MD | | 10/18/2012 | 0.040 | 149,105 | | 900,000 |
| 6901003797 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | | | 607,500 |
| 6901003802 | LAS VEGAS | NV | | 10/18/2012 | 0.066 | 6,324 | | 275,000 |
| 6901003803 | BRENTWOOD | TN | | 10/18/2012 | 0.040 | 176,764 | | 980,900 |
| 6901003804 | SAVAGE | MN | | 10/18/2012 | 0.040 | | | 272,000 |
| 6901003812 | RACELAND | LA | | 10/18/2012 | 0.040 | 78,176 | | 178,300 |
| 6901003813 | MANCHESTER | NH | | 10/18/2012 | 0.041 | 8,407 | 2,238 | 190,000 |
| 6901003815 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901003816 | NORTH WEYMOUTH | MA | | 10/18/2012 | 0.046 | 38,784 | | 273,600 |
| 6901003820 | LINO LAKES | MN | | 10/18/2012 | 0.040 | 47,642 | 1,151 | 295,200 |
| 6901003821 | ORLANDO | FL | | 10/18/2012 | 0.040 | | | 370,000 |
| 6901003826 | FINLEYVILLE | PA | | 10/18/2012 | 0.040 | 47,564 | 790 | 114,300 |
| 6901003827 | DULUTH | GA | | 10/18/2012 | 0.040 | | | 215,100 |
| 6901003829 | PITTSFIELD | ME | | 10/18/2012 | 0.051 | 17,797 | | 120,000 |
| 6901003832 | NORTH BEND | WA | | 10/18/2012 | 0.040 | 28,400 | 473 | 544,000 |
| 6901003833 | DURHAM | NC | | 10/18/2012 | 0.049 | 16,744 | | 318,000 |
| 6901003836 | CAPE MAY | NJ | | 10/18/2012 | 0.040 | 53,905 | | 304,200 |
| 6901003837 | NEW CASTLE | DE | | 10/18/2012 | 0.041 | 6,391 | | 237,600 |
| 6901003838 | UNIONTOWN | OH | | 10/18/2012 | 0.049 | 30,589 | | 143,000 |
| 6901003844 | OCONOMOWOC | WI | | 10/18/2012 | 0.040 | | | 425,000 |
| 6901003846 | BROOKSVILLE | FL | | 10/18/2012 | 0.057 | | | 170,000 |
| 6901003847 | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | | | 460,000 |
| 6901003856 | FREMONT | NH | | 10/18/2012 | 0.048 | 56,449 | | 287,000 |
| 6901003860 | LARGO | FL | | 10/18/2012 | 0.040 | 31,356 | | 195,000 |
| 6901003866 | SOUTH BEND | IN | | 10/18/2012 | 0.055 | 12,586 | | 75,000 |
| 6901003867 | FORT MYERS | FL | | 10/18/2012 | 0.040 | 58,030 | 7,510 | 119,281 |
| 6901003868 | BOCA RATON | FL | | 10/18/2012 | 0.050 | 15,105 | | 127,800 |
| 6901003872 | FALLSINGTON | PA | | 10/18/2012 | 0.040 | 56,719 | | 360,000 |
| 6901003873 | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 6,111 | | 348,300 |
| 6901003876 | CHARLESTON | SC | | 10/18/2012 | 0.056 | 18,316 | | 220,500 |
| 6901003879 | KENSINGTON | MD | | 10/18/2012 | 0.040 | 30,120 | | 520,000 |
| 6901003881 | CAMARILLO | CA | | 10/18/2012 | 0.040 | 97,477 | | 392,760 |
| 6901003889 | SPOKANE | WA | | 10/18/2012 | 0.040 | 44,509 | 1,500 | 257,400 |
| 6901003891 | LITTLE ROCK | AR | | 10/18/2012 | 0.050 | 27,023 | | 216,000 |
| 6901003892 | PAYSON | AZ | | 10/18/2012 | 0.040 | 198,937 | | 360,000 |
| 6901003893 | CANTON | GA | | 10/18/2012 | 0.043 | | | 350,000 |
| 6901003895 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 802 | | 626,400 |
| 6901003896 | MONROE | CT | | 10/18/2012 | 0.040 | 35,545 | | 318,600 |
| 6901003897 | CONWAY | AR | | 10/18/2012 | 0.040 | 24,787 | | 131,400 |
| 6901003904 | MIAMI | FL | | 10/18/2012 | 0.040 | 21,546 | | 150,000 |
| 6901003905 | CHARLESTON | SC | | 10/18/2012 | 0.040 | 55,750 | | 188,100 |
| 6901003907 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 39,755 | | 324,900 |
| 6901003908 | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | 215,095 |
| 6901003910 | PORTLAND | OR | | 10/18/2012 | 0.040 | 71,412 | | 785,000 |
| 6901003912 | WAXHAW | NC | | 10/18/2012 | 0.051 | 24,448 | | 345,000 |
| 6901003915 | ALGONQUIN | IL | | 10/18/2012 | 0.057 | 19,278 | | 385,000 |
| 6901003916 | OLATHE | KS | | 10/18/2012 | 0.059 | 16,167 | | 185,000 |
| 6901003917 | WADSWORTH | OH | | 10/18/2012 | 0.040 | 3,977 | | 149,400 |
| 6901003918 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 83,707 | 9,000 | 475,000 |
| 6901003933 | SPARKS | NV | | 10/18/2012 | 0.058 | 11,731 | | 220,000 |
| 6901003934 | CHAMPLIN | MN | | 10/18/2012 | 0.046 | 8,000 | | 193,500 |
| 6901003938 | TUCSON | AZ | | 10/18/2012 | 0.040 | 13,251 | | 169,000 |
| 6901003943 | VANCOUVER | WA | | 10/18/2012 | 0.040 | | | 206,100 |
| 6901003945 | HONOLULU | HI | | 10/18/2012 | 0.053 | 311 | | 496,800 |
| 6901003947 | WARRENTON | VA | | 10/18/2012 | 0.052 | 16,592 | | 435,000 |
| 6901003950 | MANOR | DE | | 10/18/2012 | 0.040 | 47,709 | | 206,010 |
| 6901003951 | WEST HAVEN | CT | | 10/18/2012 | 0.040 | 35,490 | | 160,200 |
| 6901003952 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 158,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901003954 | HAMPTON | VA | | 10/18/2012 | 0.042 | 22,915 | | 360,000 |
| 6901003962 | KNOXVILLE | TN | | 10/18/2012 | 0.065 | 3,725 | | 178,000 |
| 6901003964 | EAST WALPOLE | MA | | 10/18/2012 | 0.040 | 3,717 | | 292,000 |
| 6901003969 | SOUTH KINGSTOWN | RI | | 10/18/2012 | 0.040 | 51,103 | | 490,000 |
| 6901003972 | PAXINOS | PA | | 10/18/2012 | 0.040 | 31,032 | | 154,200 |
| 6901003976 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 54,497 | | 282,600 |
| 6901003977 | WEST HAVEN | CT | | 10/18/2012 | 0.040 | 1,869 | | 179,898 |
| 6901003987 | ALOHA | OR | | 10/18/2012 | 0.042 | 25,911 | | 229,500 |
| 6901003991 | CASPER | WY | | 10/18/2012 | 0.040 | 49,803 | 300 | 174,600 |
| 6901003993 | MACHESNEY PARK | IL | | 10/18/2012 | 0.040 | | | 183,000 |
| 6901003998 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 24,340 | 125 | 1,020,000 |
| 6901004004 | MILFORD | NJ | | 10/18/2012 | 0.040 | 199,946 | | 550,000 |
| 6901004005 | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | 49,899 | | 307,800 |
| 6901004007 | NEW FAIRFIELD | CT | | 10/18/2012 | 0.040 | 138,077 | 5,000 | 549,000 |
| 6901004008 | WESTMINSTER | MA | | 10/18/2012 | 0.040 | 27,366 | | 161,000 |
| 6901004011 | ROCHESTER | MI | | 10/18/2012 | 0.040 | 13,721 | | 171,000 |
| 6901004012 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 429,000 |
| 6901004013 | ASHBURN | VA | | 10/18/2012 | 0.045 | 37,628 | | 570,000 |
| 6901004019 | RENO | NV | | 10/18/2012 | 0.040 | 27,953 | | 292,000 |
| 6901004021 | KINGSTON | NH | | 10/18/2012 | 0.040 | 10,900 | 6,000 | 207,900 |
| 6901004026 | ONALASKA | WI | | 10/18/2012 | 0.040 | 98,209 | | 230,000 |
| 6901004028 | NORTH MIAMI BEACH | FL | | 10/18/2012 | 0.040 | | | 180,900 |
| 6901004030 | LADY LAKE | FL | | 10/18/2012 | 0.043 | 55,686 | | 370,000 |
| 6901004035 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 224,100 |
| 6901004036 | EXTON | PA | | 10/18/2012 | 0.042 | | | 327,600 |
| 6901004038 | CAROL STREAM | IL | | 10/18/2012 | 0.040 | 12,124 | | 424,800 |
| 6901004039 | LITTLE HOCKING | OH | | 10/18/2012 | 0.042 | 13,400 | | 195,000 |
| 6901004040 | LANCASTER | SC | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901004042 | GROTON | MA | | 10/18/2012 | 0.040 | 25,716 | | 673,289 |
| 6901004043 | LANDENBERG | PA | | 10/18/2012 | 0.040 | 85,052 | | 356,000 |
| 6901004045 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 71,000 | | 243,000 |
| 6901004048 | CONGERS | NY | | 10/18/2012 | 0.040 | 34,960 | 3,413 | 451,800 |
| 6901004050 | CHESAPEAKE CITY | MD | | 10/18/2012 | 0.040 | 93,114 | | 292,500 |
| 6901004053 | MIAMI | FL | | 10/18/2012 | 0.045 | | | 550,000 |
| 6901004056 | NORFOLK | VA | | 10/18/2012 | 0.040 | 16,700 | | 277,000 |
| 6901004057 | TUCSON | AZ | | 10/18/2012 | 0.040 | 12,605 | | 132,300 |
| 6901004059 | PRINCETON JUNCTION | NJ | | 10/18/2012 | 0.040 | 148,892 | | 390,000 |
| 6901004060 | MILLVILLE | MN | | 10/18/2012 | 0.059 | 15,536 | | 85,000 |
| 6901004061 | ATLANTA | GA | | 10/18/2012 | 0.040 | 163,523 | | 1,600,000 |
| 6901004062 | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | | | 700,000 |
| 6901004064 | ANOKA | MN | | 10/18/2012 | 0.040 | 44,524 | 4,947 | 126,000 |
| 6901004067 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 29,753 | 1,500 | 181,800 |
| 6901004072 | MONUMENT | CO | | 10/18/2012 | 0.040 | 116,915 | | 400,000 |
| 6901004075 | WASHOE VALLEY | NV | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901004079 | SAINT ANTHONY | MN | | 10/18/2012 | 0.040 | 35,029 | | 263,700 |
| 6901004080 | IVOR | VA | | 10/18/2012 | 0.040 | 36,898 | | 255,000 |
| 6901004081 | NEW ORLEANS | LA | | 10/18/2012 | 0.040 | 49,971 | | 230,000 |
| 6901004084 | GRAHAM | WA | | 10/18/2012 | 0.040 | 4,750 | | 386,100 |
| 6901004088 | BRIGHTON | MI | | 10/18/2012 | 0.040 | | | 145,800 |
| 6901004089 | WESTCHESTER | IL | | 10/18/2012 | 0.040 | | | 284,400 |
| 6901004090 | SAN JOSE | CA | | 10/18/2012 | 0.046 | 31,000 | | 340,900 |
| 6901004091 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 56,944 | | 649,800 |
| 6901004095 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 27,422 | | 223,000 |
| 6901004098 | WEST GROVE | PA | | 10/18/2012 | 0.040 | | | 333,000 |
| 6901004099 | LAWRENCEVILLE | GA | | 10/18/2012 | 0.040 | 24,526 | | 216,000 |
| 6901004100 | GREENFIELD | WI | | 10/18/2012 | 0.040 | 20,261 | | 143,541 |
| 6901004102 | ROCHESTER | MN | | 10/18/2012 | 0.040 | 19,685 | | 189,000 |
| 6901004105 | HUDSON | WI | | 10/18/2012 | 0.040 | 42,888 | | 172,000 |
| 6901004108 | EDMONDS | WA | | 10/18/2012 | 0.040 | 11,467 | | 750,600 |
| 6901004109 | AURORA | IL | | 10/18/2012 | 0.040 | 63,000 | | 328,500 |
| 6901004113 | GREENWOOD | IN | | 10/18/2012 | 0.042 | 12,767 | | 180,567 |
| 6901004116 | LAKE WORTH | FL | | 10/18/2012 | 0.040 | | | 52,000 |
| 6901004122 | APEX | NC | | 10/18/2012 | 0.040 | | | 283,500 |
| 6901004123 | COPLEY | OH | | 10/18/2012 | 0.057 | 10,546 | | 329,000 |
| 6901004125 | CHINO HILLS | CA | | 10/18/2012 | 0.040 | 18,912 | | 533,000 |
| 6901004126 | WEST RICHLAND | WA | | 10/18/2012 | 0.040 | 76,841 | | 165,000 |
| 6901004128 | BLOOMINGTON | MN | | 10/18/2012 | 0.044 | 60,597 | | 390,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004129 | SEATTLE | WA | | 10/18/2012 | 0.040 | 151,105 | | 850,000 |
| 6901004131 | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 294,273 | | 1,900,000 |
| 6901004134 | WILMINGTON | DE | | 10/18/2012 | 0.040 | 1,279 | 300 | 286,200 |
| 6901004138 | SILVERTON | OR | | 10/18/2012 | 0.045 | 29,043 | | 215,000 |
| 6901004140 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.049 | 24,569 | 250 | 215,000 |
| 6901004142 | GOFFSTOWN | NH | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901004144 | REDMOND | WA | | 10/18/2012 | 0.054 | 20,720 | | 212,000 |
| 6901004150 | NAPLES | FL | | 10/18/2012 | 0.042 | 210,672 | | 420,000 |
| 6901004151 | BEDFORD | NH | | 10/18/2012 | 0.044 | | | 328,818 |
| 6901004153 | BURLINGTON | VT | | 10/18/2012 | 0.040 | 60,118 | | 374,698 |
| 6901004155 | ALBANY | NY | | 10/18/2012 | 0.042 | 36,773 | | 236,000 |
| 6901004158 | EDGEWATER | MD | | 10/18/2012 | 0.040 | 45,885 | 10,046 | 487,000 |
| 6901004160 | FRIDLEY | MN | | 10/18/2012 | 0.040 | | | 143,100 |
| 6901004163 | NEWTON | MA | | 10/18/2012 | 0.040 | | | 940,000 |
| 6901004166 | BROWERVILLE | MN | | 10/18/2012 | 0.040 | | | 100,000 |
| 6901004173 | THOMPSON FALLS | MT | | 10/18/2012 | 0.040 | 36,721 | | 470,600 |
| 6901004174 | SAN JOSE | CA | | 10/18/2012 | 0.063 | 14,917 | | 300,000 |
| 6901004176 | ROSEDALE | NY | | 10/18/2012 | 0.040 | 23,674 | | 344,700 |
| 6901004178 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 45,704 | | 337,500 |
| 6901004181 | AURORA | IL | | 10/18/2012 | 0.063 | 9,542 | | 162,000 |
| 6901004184 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | 339,000 |
| 6901004185 | OLYPHANT | PA | | 10/18/2012 | 0.040 | | | 140,000 |
| 6901004189 | HIAWASSEE | GA | | 10/18/2012 | 0.040 | 36,591 | | 200,000 |
| 6901004190 | CALABASAS | CA | | 10/18/2012 | 0.040 | 499,890 | | 2,050,000 |
| 6901004192 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | 9,391 | | 950,000 |
| 6901004193 | ACMAR | AL | | 10/18/2012 | 0.050 | 1,160 | | 122,400 |
| 6901004203 | HARRISBURG | NC | | 10/18/2012 | 0.045 | 37,307 | | 276,300 |
| 6901004207 | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 2,819 | | 123,300 |
| 6901004208 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 62,685 | | 349,200 |
| 6901004210 | DRAPER | UT | | 10/18/2012 | 0.040 | | | 264,600 |
| 6901004211 | HEBRON | CT | | 10/18/2012 | 0.040 | | | 345,000 |
| 6901004214 | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 17,934 | | 117,900 |
| 6901004218 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901004219 | FAIRFAX STATION | VA | | 10/18/2012 | 0.040 | 69,520 | 12,500 | 771,000 |
| 6901004221 | URBANDALE | IA | | 10/18/2012 | 0.053 | | | 174,000 |
| 6901004225 | CHARLOTTE | NC | | 10/18/2012 | 0.047 | 469 | 1,348 | 165,600 |
| 6901004226 | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | | | 425,700 |
| 6901004229 | MELBOURNE | FL | | 10/18/2012 | 0.040 | | | 205,200 |
| 6901004233 | WICHITA | KS | | 10/18/2012 | 0.040 | 83,285 | | 465,000 |
| 6901004234 | PEACH BOTTOM | PA | | 10/18/2012 | 0.040 | 30,014 | | 215,000 |
| 6901004239 | MOORESTOWN | NJ | | 10/18/2012 | 0.040 | 61,084 | | 415,000 |
| 6901004240 | PITTSBURGH | PA | | 10/18/2012 | 0.055 | | | 225,000 |
| 6901004242 | ESCONDIDO | CA | | 10/18/2012 | 0.053 | | | 280,000 |
| 6901004243 | KINGS PARK | NY | | 10/18/2012 | 0.040 | 1,372 | | 486,000 |
| 6901004245 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 830,000 |
| 6901004247 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 13,066 | | 875,000 |
| 6901004250 | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | 3,725,000 |
| 6901004253 | CUMBERLAND | ME | | 10/18/2012 | 0.040 | 10,985 | | 258,000 |
| 6901004254 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 206,778 | | 855,000 |
| 6901004255 | KIRKLAND | WA | | 10/18/2012 | 0.040 | 47,099 | | 423,900 |
| 6901004256 | CAMPBELL | CA | | 10/18/2012 | 0.040 | 69,306 | | 895,000 |
| 6901004259 | ANDOVER | MA | | 10/18/2012 | 0.040 | 19,889 | | 455,000 |
| 6901004260 | BEAR | DE | | 10/18/2012 | 0.040 | | | 473,500 |
| 6901004262 | PALM COAST | FL | | 10/18/2012 | 0.040 | | | 113,400 |
| 6901004272 | WAUWATOSA | WI | | 10/18/2012 | 0.040 | 1,838 | | 200,000 |
| 6901004273 | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | 195,000 |
| 6901004280 | BOONVILLE | IN | | 10/18/2012 | 0.065 | 5,463 | | 137,000 |
| 6901004285 | MATAWAN | NJ | | 10/18/2012 | 0.040 | 52,336 | | 319,500 |
| 6901004293 | GARNER | NC | | 10/18/2012 | 0.052 | 14,173 | | 251,000 |
| 6901004296 | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | 159,300 |
| 6901004297 | DEALE | MD | | 10/18/2012 | 0.040 | 96,861 | 3,625 | 700,000 |
| 6901004301 | DES MOINES | IA | | 10/18/2012 | 0.045 | 34,806 | 300 | 194,400 |
| 6901004303 | LUDINGTON | MI | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901004307 | ROCKFORD | IL | | 10/18/2012 | 0.043 | 24,466 | | 254,000 |
| 6901004308 | MADISON | FL | | 10/18/2012 | 0.040 | 9,911 | | 92,700 |
| 6901004312 | JUPITER | FL | | 10/18/2012 | 0.040 | | | 459,000 |
| 6901004313 | SOUTH VIENNA | OH | | 10/18/2012 | 0.047 | 20,431 | | 135,500 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004316 | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | 216,050 |
| 6901004321 | HAMPSTEAD | NH | | 10/18/2012 | 0.040 | 21,504 | | 200,000 |
| 6901004322 | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 48,439 | | 420,000 |
| 6901004323 | WILMINGTON | DE | | 10/18/2012 | 0.054 | 16,063 | | 280,000 |
| 6901004326 | ELKTON | MD | | 10/18/2012 | 0.040 | 4,204 | | 252,000 |
| 6901004329 | ELKINS PARK | PA | | 10/18/2012 | 0.046 | 39,314 | | 335,000 |
| 6901004330 | EDGEWATER | MD | | 10/18/2012 | 0.040 | 263,369 | | 1,698,000 |
| 6901004331 | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | 49,865 | | 227,853 |
| 6901004332 | CLEARWATER | FL | | 10/18/2012 | 0.040 | 2,590 | | 150,000 |
| 6901004334 | TENAFLY | NJ | | 10/18/2012 | 0.040 | 62,444 | | 720,000 |
| 6901004336 | ROSLYN | NY | | 10/18/2012 | 0.040 | 150,050 | | 1,263,000 |
| 6901004340 | SAVANNAH | GA | | 10/18/2012 | 0.040 | 19,981 | 2,500 | 206,100 |
| 6901004341 | WOLFEBORO | NH | | 10/18/2012 | 0.040 | 45,868 | | 511,000 |
| 6901004343 | HUNTINGTON WOODS | MI | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901004348 | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | 35,808 | | 176,400 |
| 6901004349 | OAK HARBOR | WA | | 10/18/2012 | 0.040 | | | 272,610 |
| 6901004350 | MORA | MN | | 10/18/2012 | 0.040 | 35,661 | | 167,000 |
| 6901004352 | REDMOND | WA | | 10/18/2012 | 0.040 | 25,200 | | 634,500 |
| 6901004353 | BLAINE | WA | | 10/18/2012 | 0.040 | 38,015 | 7,484 | 315,000 |
| 6901004354 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 614,700 |
| 6901004355 | MARTINSVILLE | IN | | 10/18/2012 | 0.040 | 34,935 | | 170,000 |
| 6901004360 | WHITEFISH | MT | | 10/18/2012 | 0.040 | 156,161 | | 844,000 |
| 6901004364 | TAMPA | FL | | 10/18/2012 | 0.040 | 47,584 | | 125,100 |
| 6901004365 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | 66,000 | | 540,000 |
| 6901004371 | GOLDEN VALLEY | MN | | 10/18/2012 | 0.043 | 74,356 | | 619,000 |
| 6901004375 | EASTON | PA | | 10/18/2012 | 0.040 | 98,068 | | 355,000 |
| 6901004377 | CHESTERTOWN | NY | | 10/18/2012 | 0.040 | 8,125 | | 212,400 |
| 6901004379 | MOORESTOWN | NJ | | 10/18/2012 | 0.040 | 35,092 | | 564,000 |
| 6901004381 | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 20,629 | 1,300 | 135,000 |
| 6901004386 | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | 26,964 | | 635,000 |
| 6901004389 | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901004390 | TEMPERANCE | MI | | 10/18/2012 | 0.040 | | | 129,600 |
| 6901004393 | YORKTOWN HEIGHTS | NY | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901004397 | ROLLING MEADOWS | IL | | 10/18/2012 | 0.046 | 49,748 | | 419,400 |
| 6901004400 | GREENSBORO | NC | | 10/18/2012 | 0.043 | | | 425,000 |
| 6901004401 | PELHAM | NH | | 10/18/2012 | 0.040 | | | 328,000 |
| 6901004403 | WOLFEBORO | NH | | 10/18/2012 | 0.040 | 152,863 | | 758,000 |
| 6901004406 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | 0.040 | 49,813 | | 420,000 |
| 6901004413 | HOCKESSIN | DE | | 10/18/2012 | 0.040 | | | 615,000 |
| 6901004414 | NEW BALTIMORE | MI | | 10/18/2012 | 0.040 | 25,432 | | 113,400 |
| 6901004417 | TORRANCE | CA | | 10/18/2012 | 0.043 | | | 1,250,000 |
| 6901004418 | BONITA SPRINGS | FL | | 10/18/2012 | 0.040 | 125,000 | | 318,000 |
| 6901004419 | YORK | SC | | 10/18/2012 | 0.040 | 10,764 | | 750,000 |
| 6901004421 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 109,587 | 12,494 | 265,000 |
| 6901004423 | ZACHARY | LA | | 10/18/2012 | 0.040 | 31,215 | | 300,000 |
| 6901004424 | RAVENNA | OH | | 10/18/2012 | 0.040 | 721 | 378 | 95,400 |
| 6901004426 | ELLSWORTH | WI | | 10/18/2012 | 0.040 | 92,666 | | 550,000 |
| 6901004428 | ROCKAWAY | NJ | | 10/18/2012 | 0.040 | | | 319,500 |
| 6901004430 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | 149,400 |
| 6901004433 | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | 309,000 |
| 6901004435 | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 88,957 | | 1,075,000 |
| 6901004436 | FLORENCE | KY | | 10/18/2012 | 0.053 | 25,239 | | 127,889 |
| 6901004439 | MONMOUTH BEACH | NJ | | 10/18/2012 | 0.043 | | | 365,000 |
| 6901004440 | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 32,424 | | 198,000 |
| 6901004441 | GOFFSTOWN | NH | | 10/18/2012 | 0.040 | 91,741 | | 245,700 |
| 6901004444 | NORMAN | OK | | 10/18/2012 | 0.040 | | | 113,000 |
| 6901004445 | REDMOND | WA | | 10/18/2012 | 0.040 | 1,182 | | 205,000 |
| 6901004446 | COHOES | NY | | 10/18/2012 | 0.040 | 57,050 | | 188,100 |
| 6901004447 | NEWARK | DE | | 10/18/2012 | 0.040 | 34,335 | | 310,000 |
| 6901004453 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 26,455 | | 1,601,000 |
| 6901004454 | ONAWA | IA | | 10/18/2012 | 0.040 | 4,954 | | 70,000 |
| 6901004455 | WATERBURY CENTER | VT | | 10/18/2012 | 0.040 | 68,607 | | 298,114 |
| 6901004457 | CHICAGO | IL | | 10/18/2012 | 0.051 | | | 189,900 |
| 6901004458 | MADISON | WI | | 10/18/2012 | 0.040 | 43,130 | | 99,900 |
| 6901004459 | ATLANTA | GA | | 10/18/2012 | 0.040 | 25,726 | | 494,100 |
| 6901004460 | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901004461 | DEL REY OAKS | CA | | 10/18/2012 | 0.040 | 125,647 | | 428,490 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004462 | MOUNT OLIVE | AL | | 10/18/2012 | 0.040 | 8,444 | | 102,600 |
| 6901004463 | BROWERVILLE | MN | | 10/18/2012 | 0.040 | 30,504 | 1,416 | 118,000 |
| 6901004464 | BRANDON | SD | | 10/18/2012 | 0.040 | 99,702 | | 140,000 |
| 6901004469 | SCHRIEVER | LA | | 10/18/2012 | 0.055 | 19,339 | | 322,000 |
| 6901004471 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 93,525 | | 194,400 |
| 6901004472 | HIGH POINT | NC | | 10/18/2012 | 0.040 | | | 112,500 |
| 6901004473 | HAMILTON | OH | | 10/18/2012 | 0.040 | 8,898 | | 72,000 |
| 6901004477 | OAK PARK | CA | | 10/18/2012 | 0.040 | 3,114 | | 560,000 |
| 6901004479 | APEX | NC | | 10/18/2012 | 0.040 | | | 248,000 |
| 6901004480 | EMMETT | ID | | 10/18/2012 | 0.040 | 19,740 | | 463,000 |
| 6901004482 | CINCINNATI | OH | | 10/18/2012 | 0.046 | 31,279 | | 181,000 |
| 6901004486 | JESSUP | PA | | 10/18/2012 | 0.040 | 24,118 | | 156,000 |
| 6901004491 | FORT MILL | SC | | 10/18/2012 | 0.045 | 24,143 | | 510,000 |
| 6901004494 | CHARLOTTE | NC | | 10/18/2012 | 0.043 | | | 195,000 |
| 6901004495 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 69,657 | | 670,000 |
| 6901004496 | ROSELLE | IL | | 10/18/2012 | 0.040 | | | 390,600 |
| 6901004504 | CHINA GROVE | NC | | 10/18/2012 | 0.040 | 7,073 | | 234,000 |
| 6901004505 | GURNEE | IL | | 10/18/2012 | 0.040 | | | 277,200 |
| 6901004508 | WARRINGTON | PA | | 10/18/2012 | 0.040 | | | 350,100 |
| 6901004512 | VANCOUVER | WA | | 10/18/2012 | 0.052 | | | 136,000 |
| 6901004514 | STERLING | VA | | 10/18/2012 | 0.040 | | | 221,400 |
| 6901004516 | KINGSTON | TN | | 10/18/2012 | 0.040 | | | 490,000 |
| 6901004517 | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | 44,506 | | 262,000 |
| 6901004519 | VISALIA | CA | | 10/18/2012 | 0.040 | 31,404 | | 177,300 |
| 6901004520 | RICHMOND | VA | | 10/18/2012 | 0.054 | | 1,810 | 271,500 |
| 6901004526 | DENVER | CO | | 10/18/2012 | 0.040 | 28,445 | | 298,800 |
| 6901004527 | CHARLOTTE | NC | | 10/18/2012 | 0.057 | 13,860 | | 184,000 |
| 6901004528 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 605,700 |
| 6901004531 | GOLDEN | CO | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901004532 | MAPLE LAKE | MN | | 10/18/2012 | 0.040 | 62,972 | 400 | 179,100 |
| 6901004537 | DES MOINES | IA | | 10/18/2012 | 0.058 | 14,215 | | 160,000 |
| 6901004540 | BEAVERTON | OR | | 10/18/2012 | 0.040 | | 7,000 | 311,400 |
| 6901004542 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 117,251 | | 405,000 |
| 6901004543 | GROSSE ILE | MI | | 10/18/2012 | 0.040 | 88,259 | | 234,000 |
| 6901004544 | RESTON | VA | | 10/18/2012 | 0.040 | 63,155 | | 528,300 |
| 6901004548 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 44,205 | | 255,000 |
| 6901004549 | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | 48,163 | 307 | 88,200 |
| 6901004554 | CANTON | OH | | 10/18/2012 | 0.056 | 18,246 | | 240,000 |
| 6901004556 | WINONA | MN | | 10/18/2012 | 0.040 | 25,734 | | 130,000 |
| 6901004561 | STEWARTSTOWN | PA | | 10/18/2012 | 0.051 | 12,552 | | 230,000 |
| 6901004567 | SCIO | OR | | 10/18/2012 | 0.040 | 148,412 | | 540,000 |
| 6901004568 | NORTH BABYLON | NY | | 10/18/2012 | 0.040 | 32,314 | | 287,100 |
| 6901004569 | GARNET VALLEY | PA | | 10/18/2012 | 0.040 | | | 377,785 |
| 6901004575 | DAVIE | FL | | 10/18/2012 | 0.040 | 69,234 | | 230,400 |
| 6901004576 | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 10,877 | | 141,000 |
| 6901004578 | FAIRFAX | CA | | 10/18/2012 | 0.040 | 13,918 | | 450,000 |
| 6901004581 | TAMPA | FL | | 10/18/2012 | 0.040 | 31,482 | | 138,600 |
| 6901004582 | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | 83,731 | | 675,000 |
| 6901004588 | KENOSHA | WI | | 10/18/2012 | 0.040 | 31,614 | | 160,000 |
| 6901004592 | GILLETTE | WY | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901004594 | CHESHIRE | CT | | 10/18/2012 | 0.041 | | | 245,700 |
| 6901004595 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | | | 227,000 |
| 6901004596 | SWAMPSCOTT | MA | | 10/18/2012 | 0.043 | 18,611 | 2,646 | 340,000 |
| 6901004597 | KANSAS CITY | KS | | 10/18/2012 | 0.046 | | | 76,500 |
| 6901004598 | MIDDLEBURG HEIGHTS | OH | | 10/18/2012 | 0.040 | | | 147,000 |
| 6901004599 | CORONA | CA | | 10/18/2012 | 0.041 | 31,062 | | 340,000 |
| 6901004600 | ELMSFORD | NY | | 10/18/2012 | 0.040 | 60,029 | | 305,000 |
| 6901004602 | TRAVERSE CITY | MI | | 10/18/2012 | 0.044 | 18,762 | | 130,000 |
| 6901004603 | CAVE CREEK | AZ | | 10/18/2012 | 0.040 | | | 370,000 |
| 6901004608 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 30,260 | 2,000 | 249,000 |
| 6901004616 | NAPOLEON | OH | | 10/18/2012 | 0.040 | 41,540 | | 207,000 |
| 6901004618 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 26,060 | | 613,800 |
| 6901004619 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 40,513 | | 285,000 |
| 6901004620 | RAYMOND | NH | | 10/18/2012 | 0.055 | 11,722 | | 355,000 |
| 6901004623 | HOLLAND | OH | | 10/18/2012 | 0.046 | 18,981 | | 188,000 |
| 6901004626 | PENNSAUKEN | NJ | | 10/18/2012 | 0.054 | | | 180,000 |
| 6901004628 | BEREA | OH | | 10/18/2012 | 0.044 | | | 100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004629 | DAVIE | FL | | 10/18/2012 | 0.040 | 74,866 | 3,000 | 335,000 |
| 6901004630 | TEN MILE | TN | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901004632 | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 65,307 | | 434,700 |
| 6901004633 | SPRINGFIELD | PA | | 10/18/2012 | 0.040 | 24,379 | | 254,076 |
| 6901004634 | CAMPBELL | CA | | 10/18/2012 | 0.040 | 46,082 | | 655,000 |
| 6901004635 | HOUMA | LA | | 10/18/2012 | 0.040 | 12,083 | | 194,500 |
| 6901004638 | PARK CITY | UT | | 10/18/2012 | 0.040 | 14,694 | | 725,000 |
| 6901004639 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 23,087 | | 234,000 |
| 6901004640 | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 30,548 | | 296,100 |
| 6901004643 | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 10,603 | 8,142 | 424,000 |
| 6901004646 | GLENDALE | AZ | | 10/18/2012 | 0.053 | 9,027 | | 255,000 |
| 6901004650 | WEST DES MOINES | IA | | 10/18/2012 | 0.040 | | | 289,800 |
| 6901004651 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 65,184 | | 295,200 |
| 6901004653 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 340,000 |
| 6901004658 | DAHLONEGA | GA | | 10/18/2012 | 0.040 | 71,398 | | 350,000 |
| 6901004660 | SPRINGVILLE | AL | | 10/18/2012 | 0.045 | 33,136 | | 328,000 |
| 6901004661 | MALVERN | AR | | 10/18/2012 | 0.040 | 39,333 | | 85,000 |
| 6901004663 | WESTHAMPTON | NY | | 10/18/2012 | 0.040 | 497,445 | | 1,500,000 |
| 6901004666 | HOPKINS | MN | | 10/18/2012 | 0.049 | 6,210 | 9,100 | 280,000 |
| 6901004674 | MARKS | MS | | 10/18/2012 | 0.066 | 6,521 | | 62,000 |
| 6901004677 | COOPERSTOWN | NY | | 10/18/2012 | 0.040 | 51,632 | | 298,800 |
| 6901004678 | GLASTONBURY | CT | | 10/18/2012 | 0.040 | 54,826 | | 463,500 |
| 6901004680 | CARLSBAD | CA | | 10/18/2012 | 0.040 | | | 657,000 |
| 6901004682 | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 22,361 | | 514,800 |
| 6901004688 | GLEN ROCK | NJ | | 10/18/2012 | 0.040 | 77,079 | | 682,000 |
| 6901004690 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.044 | 59,220 | | 440,000 |
| 6901004692 | DAYTON | OH | | 10/18/2012 | 0.040 | 28,160 | | 265,000 |
| 6901004693 | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 32,177 | | 235,000 |
| 6901004695 | DE PERE | WI | | 10/18/2012 | 0.040 | | | 305,000 |
| 6901004697 | OAK CREEK | WI | | 10/18/2012 | 0.040 | 2,741 | 4,700 | 211,611 |
| 6901004700 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 100,000 | | 745,000 |
| 6901004701 | TEWKSBURY | MA | | 10/18/2012 | 0.040 | 3,815 | | 324,000 |
| 6901004702 | BLUFFTON | SC | | 10/18/2012 | 0.040 | 2,348 | | 345,000 |
| 6901004709 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 44,690 | 175 | 702,900 |
| 6901004713 | ALAMEDA | CA | | 10/18/2012 | 0.040 | 7,586 | | 652,500 |
| 6901004714 | GREENVILLE | MI | | 10/18/2012 | 0.040 | 18,504 | | 112,000 |
| 6901004715 | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | 485,000 |
| 6901004716 | GAINESVILLE | GA | | 10/18/2012 | 0.062 | 11,849 | | 192,000 |
| 6901004718 | CHATHAM | NJ | | 10/18/2012 | 0.042 | 75,078 | | 1,250,000 |
| 6901004720 | ISSAQUAH | WA | | 10/18/2012 | 0.041 | 276,547 | | 1,025,000 |
| 6901004721 | CARMEL | IN | | 10/18/2012 | 0.040 | 19,147 | 1,000 | 163,568 |
| 6901004725 | LACONIA | NH | | 10/18/2012 | 0.040 | 9,509 | | 203,806 |
| 6901004727 | ANDOVER | NJ | | 10/18/2012 | 0.040 | | | 351,900 |
| 6901004729 | MIDDLETON | WI | | 10/18/2012 | 0.065 | 11,292 | | 250,000 |
| 6901004732 | DENVER | CO | | 10/18/2012 | 0.040 | 22,011 | | 915,000 |
| 6901004735 | SPRINGFIELD | MA | | 10/18/2012 | 0.046 | 100 | 348 | 157,000 |
| 6901004736 | MONTEREY | CA | | 10/18/2012 | 0.040 | 91,424 | | 1,025,100 |
| 6901004737 | TOWSON | MD | | 10/18/2012 | 0.040 | 127,330 | | 700,000 |
| 6901004742 | SOUTHBURY | CT | | 10/18/2012 | 0.054 | 26,407 | | 422,000 |
| 6901004743 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 18,446 | | 360,000 |
| 6901004745 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 133,560 | | 275,400 |
| 6901004747 | PALM HARBOR | FL | | 10/18/2012 | 0.040 | 84,943 | | 235,000 |
| 6901004748 | OLDSMAR | FL | | 10/18/2012 | 0.046 | 36,423 | | 425,000 |
| 6901004749 | NEWPORT NEWS | VA | | 10/18/2012 | 0.057 | 3,920 | | 230,000 |
| 6901004750 | WEST CHICAGO | IL | | 10/18/2012 | 0.043 | | | 196,000 |
| 6901004754 | TOPANGA | CA | | 10/18/2012 | 0.040 | 139,842 | | 850,000 |
| 6901004756 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 72,296 | | 350,000 |
| 6901004757 | ORANGE PARK | FL | | 10/18/2012 | 0.055 | 24,267 | | 192,000 |
| 6901004758 | SANDY | UT | | 10/18/2012 | 0.040 | 3,404 | 18,000 | 435,700 |
| 6901004759 | BURNSVILLE | MN | | 10/18/2012 | 0.040 | 18,090 | | 223,200 |
| 6901004760 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 42,843 | | 333,000 |
| 6901004762 | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 10,612 | | 306,000 |
| 6901004763 | DAYTON | OH | | 10/18/2012 | 0.040 | 39,706 | | 192,000 |
| 6901004765 | CASTLE ROCK | CO | | 10/18/2012 | 0.050 | 19,740 | | 360,000 |
| 6901004768 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 102,569 | | 954,810 |
| 6901004769 | DENVER | CO | | 10/18/2012 | 0.058 | | | 177,000 |
| 6901004770 | ROCKPORT | MA | | 10/18/2012 | 0.040 | | | 383,587 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004771 | PUNTA GORDA | FL | | 10/18/2012 | 0.040 | 4,093 | | 185,760 |
| 6901004776 | MIDDLETON | ID | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901004778 | CHANHASSEN | MN | | 10/18/2012 | 0.046 | 30,686 | | 450,000 |
| 6901004783 | WALLINGFORD | PA | | 10/18/2012 | 0.040 | | | 352,991 |
| 6901004784 | CHESTERFIELD | MO | | 10/18/2012 | 0.055 | 9,256 | | 280,000 |
| 6901004785 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 62,545 | | 132,000 |
| 6901004786 | ST. LOUIS PARK | MN | | 10/18/2012 | 0.040 | | | 512,100 |
| 6901004788 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 102,062 | | 2,800,000 |
| 6901004790 | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901004792 | PASADENA | CA | | 10/18/2012 | 0.040 | 96,154 | 1,500 | 496,736 |
| 6901004794 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.054 | 8,418 | 1,000 | 270,000 |
| 6901004796 | WEST KINGSTON | RI | | 10/18/2012 | 0.059 | 17,252 | | 303,000 |
| 6901004797 | HOLYOKE | MA | | 10/18/2012 | 0.042 | 105,614 | | 425,000 |
| 6901004798 | AUSTIN | MN | | 10/18/2012 | 0.040 | 44,500 | 1,700 | 109,000 |
| 6901004799 | CENTREVILLE | VA | | 10/18/2012 | 0.044 | 49,679 | | 538,200 |
| 6901004801 | ELKO | NV | | 10/18/2012 | 0.040 | | 5,000 | 213,300 |
| 6901004802 | ARDEN HILLS | MN | | 10/18/2012 | 0.044 | | | 205,000 |
| 6901004805 | TENAFLY | NJ | | 10/18/2012 | 0.040 | 189,968 | | 1,150,000 |
| 6901004806 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 9,751 | | 170,000 |
| 6901004812 | NEW CASTLE | DE | | 10/18/2012 | 0.058 | | | 310,000 |
| 6901004813 | COLUMBIA | SC | | 10/18/2012 | 0.040 | 23,632 | | 121,500 |
| 6901004814 | RENO | NV | | 10/18/2012 | 0.040 | 18,016 | | 240,000 |
| 6901004819 | LISLE | IL | | 10/18/2012 | 0.040 | | | 660,000 |
| 6901004820 | DRUMS | PA | | 10/18/2012 | 0.040 | 11,522 | | 190,000 |
| 6901004822 | MATTHEWS | NC | | 10/18/2012 | 0.052 | 22,124 | | 195,300 |
| 6901004825 | RESERVE | LA | | 10/18/2012 | 0.054 | 6,814 | | 218,900 |
| 6901004826 | GRESHAM | OR | | 10/18/2012 | 0.052 | 20,059 | | 277,500 |
| 6901004831 | NATICK | MA | | 10/18/2012 | 0.058 | 15,529 | | 301,000 |
| 6901004833 | TAFTON | PA | | 10/18/2012 | 0.040 | 39,420 | | 230,000 |
| 6901004834 | LOS ANGELES | CA | | 10/18/2012 | 0.052 | | | 360,000 |
| 6901004835 | BLACKWOOD | NJ | | 10/18/2012 | 0.052 | 8,841 | | 355,000 |
| 6901004845 | KNOX | IN | | 10/18/2012 | 0.040 | | | 535,000 |
| 6901004850 | NEVADA CITY | CA | | 10/18/2012 | 0.040 | 10,331 | | 358,000 |
| 6901004853 | PUEBLO | CO | | 10/18/2012 | 0.040 | 56,365 | 2,000 | 270,000 |
| 6901004855 | VASHON | WA | | 10/18/2012 | 0.040 | 15,358 | | 646,000 |
| 6901004857 | BROKEN ARROW | OK | | 10/18/2012 | 0.067 | 3,463 | | 114,000 |
| 6901004859 | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 28,995 | | 178,500 |
| 6901004860 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 25,474 | | 490,000 |
| 6901004864 | GEORGETOWN | MA | | 10/18/2012 | 0.040 | | 4,300 | 558,000 |
| 6901004868 | GALESBURG | MI | | 10/18/2012 | 0.040 | 48,724 | | 141,000 |
| 6901004873 | BRIDGEPORT | CT | | 10/18/2012 | 0.040 | 6,612 | | 405,000 |
| 6901004874 | CENTERVILLE | OH | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901004875 | FARMINGTON | CT | | 10/18/2012 | 0.050 | 60,268 | | 250,000 |
| 6901004876 | RIVERTON | UT | | 10/18/2012 | 0.043 | | | 487,000 |
| 6901004879 | DERBY | KS | | 10/18/2012 | 0.040 | 29,900 | | 135,000 |
| 6901004880 | OLATHE | KS | | 10/18/2012 | 0.040 | 25,872 | | 154,000 |
| 6901004883 | GRANGER | IN | | 10/18/2012 | 0.040 | | | 175,026 |
| 6901004885 | HILLIARD | OH | | 10/18/2012 | 0.040 | 390 | | 275,000 |
| 6901004891 | WAIPAHU | HI | | 10/18/2012 | 0.040 | 13,000 | | 462,000 |
| 6901004892 | AUSTIN | MN | | 10/18/2012 | 0.040 | 30,037 | | 325,000 |
| 6901004896 | KINGSTON | PA | | 10/18/2012 | 0.040 | 47,993 | | 154,000 |
| 6901004900 | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 8,496 | | 156,000 |
| 6901004903 | ACWORTH | GA | | 10/18/2012 | 0.052 | 22,713 | | 365,000 |
| 6901004904 | MINNEAPOLIS | MN | | 10/18/2012 | 0.054 | 18,577 | | 220,000 |
| 6901004905 | CHAPEL HILL | NC | | 10/18/2012 | 0.058 | | | 323,000 |
| 6901004907 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.049 | 36,234 | | 447,000 |
| 6901004910 | ROCKLIN | CA | | 10/18/2012 | 0.040 | 14,150 | | 300,000 |
| 6901004917 | MARQUETTE | MI | | 10/18/2012 | 0.040 | 26,440 | | 184,000 |
| 6901004924 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 247,787 | | 455,000 |
| 6901004926 | AUBURN | CA | | 10/18/2012 | 0.040 | 26,606 | 600 | 340,000 |
| 6901004927 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | 797,000 |
| 6901004928 | COON RAPIDS | MN | | 10/18/2012 | 0.040 | 116,207 | | 195,000 |
| 6901004930 | ATLANTA | GA | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901004931 | WASECA | MN | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901004934 | VALLEY SPRINGS | SD | | 10/18/2012 | 0.040 | 24,123 | | 134,700 |
| 6901004937 | HAZLE TOWNSHIP | PA | | 10/18/2012 | 0.040 | 36,825 | 3,000 | 230,000 |
| 6901004940 | SAVAGE | MN | | 10/18/2012 | 0.049 | 28,342 | | 525,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901004942 | DERBY | KS | | 10/18/2012 | 0.040 | 27,363 | 1,300 | 79,000 |
| 6901004943 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 3,000 | | 380,000 |
| 6901004944 | AUBURN | CA | | 10/18/2012 | 0.040 | 13,854 | 1,943 | 222,000 |
| 6901004945 | RIDGEFIELD | WA | | 10/18/2012 | 0.040 | 82,515 | | 440,000 |
| 6901004947 | VIENNA | VA | | 10/18/2012 | 0.040 | 4,044 | | 455,000 |
| 6901004956 | WAYNE | PA | | 10/18/2012 | 0.040 | | | 907,000 |
| 6901004960 | BETHLEHEM | PA | | 10/18/2012 | 0.052 | 19,052 | | 195,791 |
| 6901004962 | AURORA | CO | | 10/18/2012 | 0.040 | 63,554 | | 138,000 |
| 6901004963 | GARDEN CITY | MI | | 10/18/2012 | 0.044 | 15,858 | | 118,000 |
| 6901004974 | SCHWENKSVILLE | PA | | 10/18/2012 | 0.040 | 56,708 | 1,500 | 390,000 |
| 6901004976 | BURNSVILLE | MN | | 10/18/2012 | 0.053 | | | 210,000 |
| 6901004977 | ALEXANDRIA | MN | | 10/18/2012 | 0.040 | 24,878 | | 185,000 |
| 6901004980 | MORGAN HILL | CA | | 10/18/2012 | 0.040 | 34,826 | 1,771 | 475,000 |
| 6901004983 | RICHMOND | VA | | 10/18/2012 | 0.040 | 23,599 | | 125,000 |
| 6901004984 | DIVIDE | CO | | 10/18/2012 | 0.040 | 132,958 | | 440,000 |
| 6901004986 | MURFREESBORO | TN | | 10/18/2012 | 0.040 | 73,766 | | 198,000 |
| 6901004987 | SANDY | OR | | 10/18/2012 | 0.040 | 8,459 | | 394,000 |
| 6901004989 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901004990 | IPSWICH | MA | | 10/18/2012 | 0.040 | 46,444 | | 684,820 |
| 6901004992 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 280,000 |
| 6901004995 | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | | | 146,000 |
| 6901004998 | YARDLEY | PA | | 10/18/2012 | 0.040 | | | 365,200 |
| 6901005000 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 54,752 | | 375,000 |
| 6901005003 | SUMMIT LAKE | WI | | 10/18/2012 | 0.044 | 6,269 | | 299,100 |
| 6901005007 | CLAYTON | MO | | 10/18/2012 | 0.068 | 9,326 | | 225,000 |
| 6901005008 | OCONTO FALLS | WI | | 10/18/2012 | 0.040 | 181,760 | | 382,000 |
| 6901005009 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 673,500 |
| 6901005010 | SUN CITY WEST | AZ | | 10/18/2012 | 0.040 | 30,732 | | 189,000 |
| 6901005016 | DUNMORE | PA | | 10/18/2012 | 0.045 | | | 210,000 |
| 6901005019 | VACAVILLE | CA | | 10/18/2012 | 0.044 | 9,342 | | 400,000 |
| 6901005022 | AUBURN | WA | | 10/18/2012 | 0.040 | 100,009 | | 235,000 |
| 6901005023 | BAGLEY | MN | | 10/18/2012 | 0.040 | 19 | | 105,000 |
| 6901005026 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 5,000 | | 686,000 |
| 6901005029 | ROSEAU | MN | | 10/18/2012 | 0.040 | 19,891 | | 185,000 |
| 6901005031 | LYNDHURST | NJ | | 10/18/2012 | 0.040 | 136,705 | | 537,000 |
| 6901005034 | AUDUBON | PA | | 10/18/2012 | 0.040 | 44,858 | 2,000 | 159,000 |
| 6901005037 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 142,976 | | 507,000 |
| 6901005039 | CONCORD | NC | | 10/18/2012 | 0.066 | 8,189 | | 162,000 |
| 6901005040 | DELRAY BEACH | FL | | 10/18/2012 | 0.044 | 8,497 | 3,250 | 283,000 |
| 6901005041 | KINGSFORD | MI | | 10/18/2012 | 0.040 | 30,038 | | 85,000 |
| 6901005042 | RANGELEY | ME | | 10/18/2012 | 0.040 | 41,040 | | 890,000 |
| 6901005045 | RENTON | WA | | 10/18/2012 | 0.050 | 13,823 | | 316,000 |
| 6901005046 | WEST JORDAN | UT | | 10/18/2012 | 0.052 | 23,015 | | 295,000 |
| 6901005049 | BLUFFTON | SC | | 10/18/2012 | 0.040 | 35,411 | 2,685 | 375,000 |
| 6901005050 | NEWPORT BEACH | CA | | 10/18/2012 | 0.040 | 134,834 | | 770,000 |
| 6901005060 | SIOUX CITY | IA | | 10/18/2012 | 0.058 | 17,105 | | 186,000 |
| 6901005064 | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901005065 | KANSAS CITY | MO | | 10/18/2012 | 0.040 | | | 338,000 |
| 6901005070 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 41,875 | | 158,000 |
| 6901005073 | NEWARK | OH | | 10/18/2012 | 0.051 | 40,001 | | 390,000 |
| 6901005074 | FRESNO | CA | | 10/18/2012 | 0.040 | 8,407 | | 385,000 |
| 6901005076 | CIRCLE PINES | MN | | 10/18/2012 | 0.040 | 875 | | 270,000 |
| 6901005078 | HUNTINGTON | NY | | 10/18/2012 | 0.040 | 139,455 | | 620,000 |
| 6901005079 | LOCUST GROVE | VA | | 10/18/2012 | 0.040 | 25,442 | 6,642 | 305,000 |
| 6901005080 | GRAFTON | ND | | 10/18/2012 | 0.053 | 15,693 | | 120,000 |
| 6901005082 | AMBLER | PA | | 10/18/2012 | 0.058 | 7,250 | | 325,000 |
| 6901005083 | GASTON | OR | | 10/18/2012 | 0.045 | 13,559 | | 570,000 |
| 6901005084 | OLATHE | KS | | 10/18/2012 | 0.066 | 13,056 | | 191,000 |
| 6901005085 | HARTLAND | WI | | 10/18/2012 | 0.040 | 28,482 | | 372,500 |
| 6901005089 | MERRIMACK | NH | | 10/18/2012 | 0.040 | 127,800 | | 222,222 |
| 6901005093 | BELLEVUE | WA | | 10/18/2012 | 0.059 | 6,013 | | 300,000 |
| 6901005096 | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 234,907 | | 360,000 |
| 6901005097 | KIRKLAND | WA | | 10/18/2012 | 0.040 | 17,776 | | 413,000 |
| 6901005098 | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | 425,600 |
| 6901005100 | GASTONIA | NC | | 10/18/2012 | 0.040 | 8,613 | | 152,000 |
| 6901005101 | THIBODAUX | LA | | 10/18/2012 | 0.052 | | | 400,000 |
| 6901005103 | WILLMAR | MN | | 10/18/2012 | 0.040 | 15,100 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901005105 | SPRING LAKE PARK | MN | | 10/18/2012 | 0.041 | 21,608 | | 230,000 |
| 6901005107 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | 349,000 |
| 6901005110 | SUNRISE | FL | | 10/18/2012 | 0.040 | | | 247,000 |
| 6901005112 | MIAMI | FL | | 10/18/2012 | 0.040 | 11,107 | | 230,000 |
| 6901005113 | MONTROSE | NY | | 10/18/2012 | 0.040 | 95,398 | | 420,481 |
| 6901005114 | EAGLE | ID | | 10/18/2012 | 0.040 | 19,214 | | 310,000 |
| 6901005115 | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 94,142 | | 221,000 |
| 6901005122 | CINCINNATI | OH | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901005125 | PLANO | IL | | 10/18/2012 | 0.041 | 20,212 | | 375,000 |
| 6901005129 | WALLINGFORD | CT | | 10/18/2012 | 0.040 | 6,380 | | 305,000 |
| 6901005130 | LEWISTOWN | PA | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901005132 | EVANSVILLE | IN | | 10/18/2012 | 0.067 | | | 136,325 |
| 6901005133 | CHARLOTTE | NC | | 10/18/2012 | 0.052 | 29,175 | | 452,000 |
| 6901005143 | LUTZ | FL | | 10/18/2012 | 0.040 | 27,808 | | 210,000 |
| 6901005145 | CLIVE | IA | | 10/18/2012 | 0.040 | | | 259,200 |
| 6901005146 | HAMPSTEAD | NH | | 10/18/2012 | 0.046 | 38,957 | | 267,000 |
| 6901005149 | EAGAN | MN | | 10/18/2012 | 0.044 | 6,344 | | 190,000 |
| 6901005152 | ERIE | PA | | 10/18/2012 | 0.055 | 15,509 | | 197,000 |
| 6901005155 | LORDS VALLEY | PA | | 10/18/2012 | 0.040 | 34,213 | | 320,000 |
| 6901005157 | VISALIA | CA | | 10/18/2012 | 0.068 | 11,311 | | 257,000 |
| 6901005158 | WEST JORDAN | UT | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901005159 | WRIGHT | MN | | 10/18/2012 | 0.040 | 71,999 | | 279,000 |
| 6901005162 | GREENWELL SPRINGS | LA | | 10/18/2012 | 0.040 | 67,687 | 1,500 | 203,000 |
| 6901005163 | ORLANDO | FL | | 10/18/2012 | 0.044 | 24,830 | | 180,000 |
| 6901005164 | HAWTHORNE | NY | | 10/18/2012 | 0.051 | | | 502,000 |
| 6901005165 | OTTSVILLE | PA | | 10/18/2012 | 0.040 | | | 651,900 |
| 6901005166 | EDGEWOOD | FL | | 10/18/2012 | 0.040 | 145,221 | | 750,000 |
| 6901005168 | SHERWOOD | AR | | 10/18/2012 | 0.052 | 20,865 | | 223,000 |
| 6901005171 | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 61,512 | 2,700 | 183,000 |
| 6901005174 | LEAWOOD | KS | | 10/18/2012 | 0.040 | 233,964 | | 900,000 |
| 6901005176 | RALEIGH | NC | | 10/18/2012 | 0.066 | | | 140,000 |
| 6901005184 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 245,383 | | 570,000 |
| 6901005186 | LITTLETON | CO | | 10/18/2012 | 0.040 | 70,680 | | 425,000 |
| 6901005187 | MILTONA | MN | | 10/18/2012 | 0.040 | 3,967 | | 167,000 |
| 6901005193 | PINETOP | AZ | | 10/18/2012 | 0.040 | 400,000 | | 750,000 |
| 6901005195 | MOOSIC | PA | | 10/18/2012 | 0.040 | | | 88,000 |
| 6901005196 | ROCKAWAY | NJ | | 10/18/2012 | 0.051 | 22,080 | | 350,000 |
| 6901005197 | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | 128,200 |
| 6901005199 | TRENTON | NJ | | 10/18/2012 | 0.052 | 19,878 | | 255,000 |
| 6901005200 | HENDERSON | NV | | 10/18/2012 | 0.040 | 120,942 | | 325,000 |
| 6901005202 | ENOLA | PA | | 10/18/2012 | 0.040 | | | 216,000 |
| 6901005205 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901005208 | POWAY | CA | | 10/18/2012 | 0.040 | 92,238 | | 875,000 |
| 6901005209 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 16,461 | | 425,000 |
| 6901005210 | LOUDON | TN | | 10/18/2012 | 0.040 | | | 875,000 |
| 6901005211 | BOCA RATON | FL | | 10/18/2012 | 0.053 | 17,796 | 16,999 | 385,000 |
| 6901005213 | BATTLE LAKE | MN | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901005214 | HAMPTON | VA | | 10/18/2012 | 0.045 | 156,930 | | 278,000 |
| 6901005218 | MIAMI | FL | | 10/18/2012 | 0.040 | 73,637 | 1,000 | 278,000 |
| 6901005220 | WAITE PARK | MN | | 10/18/2012 | 0.040 | 14,215 | | 260,000 |
| 6901005221 | CORTLAND | NY | | 10/18/2012 | 0.040 | 10,734 | | 81,000 |
| 6901005223 | GLEN CARBON | IL | | 10/18/2012 | 0.052 | | | 195,700 |
| 6901005224 | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901005227 | POTTSTOWN | PA | | 10/18/2012 | 0.040 | 116,277 | | 385,000 |
| 6901005230 | MIAMI | FL | | 10/18/2012 | 0.040 | 142,006 | | 585,000 |
| 6901005232 | CHARLOTTE | NC | | 10/18/2012 | 0.055 | 22,596 | 350 | 190,000 |
| 6901005234 | CAREY | NC | | 10/18/2012 | 0.040 | 64,828 | | 434,000 |
| 6901005236 | VALHALLA | NY | | 10/18/2012 | 0.040 | 18,630 | | 500,000 |
| 6901005238 | VERONA | NY | | 10/18/2012 | 0.040 | 29,703 | 2,358 | 105,000 |
| 6901005239 | CHARLOTTE | NC | | 10/18/2012 | 0.066 | 9,250 | | 145,000 |
| 6901005242 | APPLE VALLEY | MN | | 10/18/2012 | 0.059 | 7,943 | | 301,000 |
| 6901005243 | ROSEAU | MN | | 10/18/2012 | 0.049 | 27,139 | | 145,000 |
| 6901005244 | MONROE | CT | | 10/18/2012 | 0.040 | 19,556 | 2,500 | 525,000 |
| 6901005246 | WASHINGTON CROSSING | PA | | 10/18/2012 | 0.040 | | | 390,000 |
| 6901005248 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 12,926 | | 222,000 |
| 6901005249 | GILROY | CA | | 10/18/2012 | 0.040 | 8,176 | | 250,000 |
| 6901005250 | PITTSBURGH | PA | | 10/18/2012 | 0.047 | 80,389 | | 147,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901005251 | NANUET | NY | | 10/18/2012 | 0.045 | 43,649 | 6,000 | 405,000 |
| 6901005252 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 75,386 | | 320,000 |
| 6901005253 | FAIRFAX STATION | VA | | 10/18/2012 | 0.040 | 35,048 | | 1,157,000 |
| 6901005254 | EAST SAINT LOUIS | IL | | 10/18/2012 | 0.040 | | | 85,000 |
| 6901005258 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 22,322 | | 345,000 |
| 6901005259 | ALLENTOWN | PA | | 10/18/2012 | 0.058 | 8,394 | | 136,000 |
| 6901005261 | JUPITER | FL | | 10/18/2012 | 0.040 | 39,442 | 2,432 | 348,000 |
| 6901005262 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 510,000 |
| 6901005263 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 59,945 | | 685,000 |
| 6901005266 | CLOVER | SC | | 10/18/2012 | 0.057 | 14,695 | | 202,000 |
| 6901005267 | ATLANTA | GA | | 10/18/2012 | 0.040 | | | 415,498 |
| 6901005268 | RUDOLPH | OH | | 10/18/2012 | 0.042 | 33,216 | | 216,000 |
| 6901005273 | GASTONIA | NC | | 10/18/2012 | 0.040 | 20,194 | | 117,000 |
| 6901005274 | TARPON SPRINGS | FL | | 10/18/2012 | 0.049 | 30,870 | | 229,000 |
| 6901005276 | ANNANDALE | NJ | | 10/18/2012 | 0.040 | 125,133 | | 506,000 |
| 6901005277 | URBANDALE | IA | | 10/18/2012 | 0.040 | | | 252,400 |
| 6901005279 | FRANKLIN | WI | | 10/18/2012 | 0.040 | | | 235,000 |
| 6901005283 | PRINCETON | NJ | | 10/18/2012 | 0.040 | | | 619,000 |
| 6901005287 | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.040 | | | 306,000 |
| 6901005291 | WAUKESHA | WI | | 10/18/2012 | 0.040 | | | 254,000 |
| 6901005292 | BALTIMORE | MD | | 10/18/2012 | 0.040 | 51,076 | 4,692 | 271,000 |
| 6901005293 | NORTH READING | MA | | 10/18/2012 | 0.040 | 15,539 | | 477,252 |
| 6901005295 | SOUTHWEST RANCHES | FL | | 10/18/2012 | 0.040 | | 85,000 | 356,000 |
| 6901005296 | MONROE | WA | | 10/18/2012 | 0.040 | 21,536 | | 700,000 |
| 6901005297 | CAMAS | WA | | 10/18/2012 | 0.040 | 10,710 | | 555,000 |
| 6901005302 | CUTLER BAY | FL | | 10/18/2012 | 0.067 | 12,411 | | 215,500 |
| 6901005304 | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 30,177 | | 184,000 |
| 6901005308 | BETHLEHEM | CT | | 10/18/2012 | 0.040 | | | 342,000 |
| 6901005309 | RALEIGH | NC | | 10/18/2012 | 0.056 | | | 250,000 |
| 6901005314 | ATLANTA | GA | | 10/18/2012 | 0.040 | 158,762 | | 434,000 |
| 6901005315 | BILLINGS | MT | | 10/18/2012 | 0.040 | 20,905 | | 585,000 |
| 6901005317 | LIVONIA | MI | | 10/18/2012 | 0.052 | | | 110,314 |
| 6901005318 | ASTORIA | NY | | 10/18/2012 | 0.040 | | | 602,200 |
| 6901005319 | SCHWENKSVILLE | PA | | 10/18/2012 | 0.045 | 18,081 | | 508,000 |
| 6901005322 | CHICAGO | IL | | 10/18/2012 | 0.040 | 37,785 | | 306,000 |
| 6901005325 | JERMYN | PA | | 10/18/2012 | 0.040 | | | 262,000 |
| 6901005327 | BEACON | NY | | 10/18/2012 | 0.046 | | | 255,000 |
| 6901005333 | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | | | 345,000 |
| 6901005335 | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901005337 | LAYTON | UT | | 10/18/2012 | 0.040 | 19,979 | | 255,000 |
| 6901005347 | DENVER | CO | | 10/18/2012 | 0.055 | | | 255,000 |
| 6901005348 | BOXBOROUGH | MA | | 10/18/2012 | 0.040 | 162,681 | | 812,000 |
| 6901005349 | FAIR OAKS | CA | | 10/18/2012 | 0.040 | 61,091 | | 370,000 |
| 6901005353 | SPRINGFIELD | MO | | 10/18/2012 | 0.046 | 62,738 | 10,000 | 970,000 |
| 6901005354 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 610,000 |
| 6901005356 | PATERSON | NJ | | 10/18/2012 | 0.046 | 27,971 | | 270,000 |
| 6901005357 | NEW CASTLE | DE | | 10/18/2012 | 0.057 | 4,758 | | 263,500 |
| 6901005359 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 485,000 |
| 6901005361 | SCOTTSDALE | AZ | | 10/18/2012 | 0.052 | 17,066 | | 437,000 |
| 6901005362 | OAKDALE | MN | | 10/18/2012 | 0.044 | 14,984 | | 195,000 |
| 6901005363 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901005367 | BERTHA | MN | | 10/18/2012 | 0.040 | | | 89,000 |
| 6901005370 | TIGARD | OR | | 10/18/2012 | 0.040 | 17,993 | | 233,000 |
| 6901005373 | ORANGEVALE | CA | | 10/18/2012 | 0.040 | | | 424,000 |
| 6901005375 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | | | 245,000 |
| 6901005376 | WAKEFIELD | RI | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901005378 | STERLING | MA | | 10/18/2012 | 0.058 | 17,329 | | 330,000 |
| 6901005379 | WEST PALM BEACH | FL | | 10/18/2012 | 0.043 | 4,993 | | 350,000 |
| 6901005380 | WICHITA | KS | | 10/18/2012 | 0.041 | 4,151 | | 161,000 |
| 6901005381 | BOISE | ID | | 10/18/2012 | 0.045 | | | 200,000 |
| 6901005382 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 25,362 | 5,800 | 208,000 |
| 6901005384 | PARKLAND | FL | | 10/18/2012 | 0.040 | | 3,000 | 341,000 |
| 6901005385 | PEMBROKE PINES | FL | | 10/18/2012 | 0.047 | 5,608 | | 91,000 |
| 6901005387 | ORLANDO | FL | | 10/18/2012 | 0.041 | 64,301 | | 250,000 |
| 6901005388 | LENEXA | KS | | 10/18/2012 | 0.040 | | | 228,000 |
| 6901005390 | MORRIS PLAINS | NJ | | 10/18/2012 | 0.040 | 11,707 | 2,400 | 480,000 |
| 6901005395 | KENT | CT | | 10/18/2012 | 0.040 | 42,579 | | 387,000 |

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|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901005398 | DAVENPORT | FL | | 10/18/2012 | 0.040 | 27,731 | | 215,000 |
| 6901005403 | KENNETT SQUARE | PA | | 10/18/2012 | 0.040 | 40,687 | | 645,000 |
| 6901005405 | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 6,984 | | 226,000 |
| 6901005416 | HENDERSON | KY | | 10/18/2012 | 0.065 | | | 90,000 |
| 6901005418 | ELKTON | MD | | 10/18/2012 | 0.040 | 42,082 | | 233,314 |
| 6901005419 | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 99,230 | | 174,000 |
| 6901005422 | RUNNELLS | IA | | 10/18/2012 | 0.040 | | | 280,000 |
| 6901005424 | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | 160,000 |
| 6901005425 | JERSEY CITY | NJ | | 10/18/2012 | 0.040 | 14,232 | | 242,000 |
| 6901005426 | ROSEDALE | MS | | 10/18/2012 | 0.040 | 39,295 | | 80,000 |
| 6901005428 | BELLINGHAM | WA | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901005429 | CHESTERFIELD | VA | | 10/18/2012 | 0.044 | 25,495 | | 193,000 |
| 6901005430 | UNION HALL | VA | | 10/18/2012 | 0.040 | 90,265 | | 689,500 |
| 6901005431 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | | | 170,000 |
| 6901005433 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 1,612,000 |
| 6901005435 | STONEWALL | LA | | 10/18/2012 | 0.040 | 39,126 | 5,674 | 137,000 |
| 6901005439 | ROHNERT PARK | CA | | 10/18/2012 | 0.043 | 110,523 | | 310,000 |
| 6901005440 | BEECH GROVE | IN | | 10/18/2012 | 0.053 | 25,993 | | 140,000 |
| 6901005442 | SPOKANE | WA | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901005443 | WEST CHICAGO | IL | | 10/18/2012 | 0.040 | 34,200 | | 432,000 |
| 6901005445 | MENTOR | OH | | 10/18/2012 | 0.040 | 74,893 | | 285,000 |
| 6901005447 | PENN VALLEY | CA | | 10/18/2012 | 0.044 | 42,568 | | 487,000 |
| 6901495000 | LITTLETON | NC | | 10/18/2012 | 0.030 | 142,147 | | 725,000 |
| 6901495001 | UNION | NJ | | 10/18/2012 | 0.025 | 70,643 | 4,000 | 363,245 |
| 6901495004 | BALLWIN | MO | | 10/18/2012 | 0.025 | 30,538 | | 209,000 |
| 6901495012 | MANITOU SPRINGS | CO | | 10/18/2012 | 0.028 | 21,356 | | 443,000 |
| 6901495014 | ROCKY RIVER | OH | | 10/18/2012 | 0.025 | 16,995 | | 251,000 |
| 6901495016 | PORTLAND | OR | | 10/18/2012 | 0.038 | 39,002 | | 530,000 |
| 6901495017 | EL CERRITO | CA | | 10/18/2012 | 0.030 | | | 525,000 |
| 6901495019 | GRANGER | IN | | 10/18/2012 | 0.038 | 50,000 | | 253,155 |
| 6901495021 | KENT | OH | | 10/18/2012 | 0.050 | 10,785 | | 235,000 |
| 6901495022 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.030 | 8,781 | | 1,034,000 |
| 6901495023 | LAS VEGAS | NV | | 10/18/2012 | 0.025 | 93,832 | | 873,900 |
| 6901495026 | KNOXVILLE | TN | | 10/18/2012 | 0.048 | 25,395 | 650 | 286,000 |
| 6901495028 | BASALT | CO | | 10/18/2012 | 0.028 | 741,770 | 2,800 | 4,400,000 |
| 6901495029 | MIDWAY CITY | CA | | 10/18/2012 | 0.043 | 53,174 | | 258,000 |
| 6901495032 | OAKHURST | CA | | 10/18/2012 | 0.028 | 16,647 | | 610,000 |
| 6901495038 | FRANKLIN LAKES | NJ | | 10/18/2012 | 0.028 | 216,646 | | 795,000 |
| 6901495040 | ITASCA | IL | | 10/18/2012 | 0.025 | 38,593 | | 703,000 |
| 6901495042 | MANCHESTER | NJ | | 10/18/2012 | 0.030 | 32,043 | | 347,000 |
| 6901495043 | DECATUR | GA | | 10/18/2012 | 0.028 | 51,804 | | 513,000 |
| 6901495045 | WOODBRIDGE | VA | | 10/18/2012 | 0.025 | 135,057 | | 600,000 |
| 6901495050 | WHITE LAKE | MI | | 10/18/2012 | 0.028 | 37,522 | 567 | 383,000 |
| 6901495055 | NORTH ST PAUL | MN | | 10/18/2012 | 0.038 | 13,861 | | 188,000 |
| 6901495059 | PARKER | CO | | 10/18/2012 | 0.035 | 21,010 | | 620,000 |
| 6901495067 | BLUFFDALE | UT | | 10/18/2012 | 0.023 | 77,970 | 10,000 | 697,000 |
| 6901495068 | PORTLAND | OR | | 10/18/2012 | 0.038 | 9,442 | | 353,000 |
| 6901495069 | PORTLAND | OR | | 10/18/2012 | 0.025 | 140,856 | 6,490 | 1,275,000 |
| 6901495074 | LOS ANGELES | CA | | 10/18/2012 | 0.030 | 62,709 | | 843,000 |
| 6901495076 | CORDOVA | TN | | 10/18/2012 | 0.025 | 15,280 | | 335,000 |
| 6901495077 | EL DORADO HILLS | CA | | 10/18/2012 | 0.023 | 187,411 | | 1,000,000 |
| 6901495090 | FORESTVILLE | CA | | 10/18/2012 | 0.028 | 24,505 | | 665,217 |
| 6901495092 | ANCHORAGE | AK | | 10/18/2012 | 0.063 | 10,582 | | 225,000 |
| 6901495097 | MERRILL | WI | | 10/18/2012 | 0.025 | 51,710 | 4,500 | 330,000 |
| 6901495102 | CHESAPEAKE | VA | | 10/18/2012 | 0.043 | 23,014 | | 345,000 |
| 6901495108 | PALM HARBOR | FL | | 10/18/2012 | 0.023 | 98,425 | | 1,200,000 |
| 6901495110 | MINNEAPOLIS | MN | | 10/18/2012 | 0.025 | 130,711 | | 318,000 |
| 6901495115 | MILWAUKEE | WI | | 10/18/2012 | 0.028 | 4,725 | | 182,541 |
| 6901495118 | RENO | NV | | 10/18/2012 | 0.028 | | | 388,000 |
| 6901495119 | BEAVERTON | OR | | 10/18/2012 | 0.025 | 44,914 | | 332,000 |
| 6901495120 | CULVER CITY | CA | | 10/18/2012 | 0.028 | 81,472 | | 648,000 |
| 6901495129 | PHOENIX | AZ | | 10/18/2012 | 0.043 | 23,330 | 750 | 155,000 |
| 6901495136 | TRUSSVILLE | AL | | 10/18/2012 | 0.028 | 32,319 | 16,000 | 237,975 |
| 6901495137 | SAN DIEGO | CA | | 10/18/2012 | 0.025 | 92,678 | 11,900 | 1,075,000 |
| 6901495142 | NASHUA | NH | | 10/18/2012 | 0.040 | 182,696 | | 515,000 |
| 6901495145 | ONANCOCK | VA | | 10/18/2012 | 0.040 | 148,288 | | 245,000 |
| 6901495150 | WASHINGTON TWP | NJ | | 10/18/2012 | 0.044 | 45,842 | | 463,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901495154 | BRIDGETON | NJ | | 10/18/2012 | 0.043 | 17,957 | | 440,000 |
| 6901495156 | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 143,649 | | 260,000 |
| 6901495158 | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | 71,250 |
| 6901495159 | WHITTIER | CA | | 10/18/2012 | 0.040 | 454,733 | | 1,150,000 |
| 6901495161 | ZIONSVILLE | IN | | 10/18/2012 | 0.040 | 74,586 | | 364,000 |
| 6901495163 | SPARTANBURG | SC | | 10/18/2012 | 0.040 | 21,257 | | 157,700 |
| 6901495164 | MARIETTA | GA | | 10/18/2012 | 0.040 | | | 380,817 |
| 6901495167 | NICHOLASVILLE | KY | | 10/18/2012 | 0.040 | 75,600 | | 621,334 |
| 6901495168 | RALEIGH | NC | | 10/18/2012 | 0.040 | 56,307 | | 395,200 |
| 6901495169 | ANNAPOLIS | MD | | 10/18/2012 | 0.040 | 86,726 | | 840,000 |
| 6901495170 | LITTLETON | MA | | 10/18/2012 | 0.044 | 56,722 | | 690,000 |
| 6901495171 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 46,427 | | 214,700 |
| 6901495176 | NEW PRAGUE | MN | | 10/18/2012 | 0.041 | 38,023 | | 456,000 |
| 6901495180 | BRUNSWICK | GA | | 10/18/2012 | 0.040 | 1,953 | | 228,950 |
| 6901495183 | CHEVY CHASE | MD | | 10/18/2012 | 0.040 | 729 | | 384,750 |
| 6901495186 | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 545 | | 378,100 |
| 6901495187 | WILLIAMSPORT | MD | | 10/18/2012 | 0.040 | 75,789 | | 215,000 |
| 6901495188 | LAFAYETTE | IN | | 10/18/2012 | 0.045 | 35,246 | | 220,000 |
| 6901495191 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | 10,000 | 599,450 |
| 6901495192 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 26,957 | 47,305 | 1,247,350 |
| 6901495194 | GREER | SC | | 10/18/2012 | 0.060 | 13,863 | | 140,000 |
| 6901495200 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 159,321 | | 1,025,000 |
| 6901495202 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 203,300 |
| 6901495213 | NEW PORT RICHEY | FL | | 10/18/2012 | 0.040 | 125,173 | | 252,000 |
| 6901495214 | BOLIVIA | NC | | 10/18/2012 | 0.040 | 17,988 | | 805,000 |
| 6901495221 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 91,244 | | 1,180,000 |
| 6901495222 | APPLE VALLEY | MN | | 10/18/2012 | 0.040 | 24,960 | | 437,000 |
| 6901495224 | DRAPER | UT | | 10/18/2012 | 0.040 | 73,310 | 800 | 247,902 |
| 6901495225 | NEW HOLLAND | PA | | 10/18/2012 | 0.040 | 3,134 | | 171,000 |
| 6901495227 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 510,150 |
| 6901495230 | EDINA | MN | | 10/18/2012 | 0.040 | 89,435 | | 517,750 |
| 6901495231 | YARDLEY | PA | | 10/18/2012 | 0.040 | 24,121 | | 459,895 |
| 6901495233 | ELGIN | IL | | 10/18/2012 | 0.040 | 95,438 | | 233,700 |
| 6901495236 | RAMSEY | MN | | 10/18/2012 | 0.040 | 33,627 | 1,500 | 330,000 |
| 6901495238 | TITUSVILLE | FL | | 10/18/2012 | 0.040 | | | 245,100 |
| 6901495244 | WILMINGTON | MA | | 10/18/2012 | 0.040 | 34,157 | | 515,000 |
| 6901495248 | CARY | NC | | 10/18/2012 | 0.040 | 47,298 | | 660,000 |
| 6901495258 | SWANSEA | MA | | 10/18/2012 | 0.040 | | | 224,200 |
| 6901495261 | MODESTO | CA | | 10/18/2012 | 0.040 | 98,374 | | 305,000 |
| 6901495262 | LUTZ | FL | | 10/18/2012 | 0.040 | 130,310 | | 334,400 |
| 6901495263 | KENNESAW | GA | | 10/18/2012 | 0.044 | 31,339 | | 270,351 |
| 6901495271 | WALTHAM | MA | | 10/18/2012 | 0.040 | 23,592 | | 383,282 |
| 6901495274 | GOLDSBORO | NC | | 10/18/2012 | 0.040 | 47,893 | | 121,600 |
| 6901495275 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 109,226 | | 1,750,000 |
| 6901495276 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 77,057 | | 311,600 |
| 6901495277 | DELRAY BEACH | FL | | 10/18/2012 | 0.040 | 38,855 | | 488,300 |
| 6901495280 | LONGWOOD | FL | | 10/18/2012 | 0.040 | 156,867 | | 685,000 |
| 6901495288 | LIVINGSTON | NJ | | 10/18/2012 | 0.040 | 67,986 | | 814,000 |
| 6901495292 | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | 40,544 | | 350,000 |
| 6901495300 | GLENDALE | CA | | 10/18/2012 | 0.040 | 50,811 | | 715,000 |
| 6901495301 | DELTONA | FL | | 10/18/2012 | 0.054 | | | 167,200 |
| 6901495303 | NEW YORK | NY | | 10/18/2012 | 0.040 | 122,331 | | 1,800,000 |
| 6901495304 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 230,000 | | 1,350,000 |
| 6901495306 | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | | | 299,250 |
| 6901495308 | MOUNTLAKE TERRACE | WA | | 10/18/2012 | 0.040 | 108,528 | | 372,000 |
| 6901495310 | OAK HARBOR | WA | | 10/18/2012 | 0.040 | | | 510,885 |
| 6901495325 | BLACKSBURG | VA | | 10/18/2012 | 0.040 | 49,826 | | 451,978 |
| 6901495329 | NOVI | MI | | 10/18/2012 | 0.040 | 39,711 | | 194,750 |
| 6901495338 | WEST POINT | UT | | 10/18/2012 | 0.040 | 48,479 | | 272,127 |
| 6901495341 | OAKLAND | CA | | 10/18/2012 | 0.040 | 61,281 | | 988,000 |
| 6901495342 | NAMPA | ID | | 10/18/2012 | 0.040 | 7,287 | | 123,500 |
| 6901495343 | EAST ROCKAWAY | NY | | 10/18/2012 | 0.040 | 65,559 | | 397,100 |
| 6901495345 | WALLINGFORD | CT | | 10/18/2012 | 0.043 | 47,366 | | 205,200 |
| 6901495353 | CHICAGO HEIGHTS | IL | | 10/18/2012 | 0.040 | 24,094 | | 162,450 |
| 6901495354 | WEST LINN | OR | | 10/18/2012 | 0.040 | 30,623 | | 670,000 |
| 6901495355 | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 27,937 | | 176,700 |
| 6901495358 | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 36,430 | 3,500 | 203,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901495368 | BALTIMORE | MD | | 10/18/2012 | 0.040 | 18,533 | | 319,200 |
| 6901495370 | LEHI | UT | | 10/18/2012 | 0.040 | 64,498 | | 378,100 |
| 6901495372 | CHARLESTON | WV | | 10/18/2012 | 0.040 | 30,927 | | 120,650 |
| 6901495374 | SCITUATE | MA | | 10/18/2012 | 0.040 | 165,054 | | 768,000 |
| 6901495376 | SUMTER | SC | | 10/18/2012 | 0.040 | 45,708 | | 337,535 |
| 6901495378 | ALLIGATOR POINT | FL | | 10/18/2012 | 0.040 | 94,433 | | 647,425 |
| 6901495379 | SAINT PETERSBURG | FL | | 10/18/2012 | 0.043 | 6,489 | | 159,820 |
| 6901495380 | POUGHQUAG | NY | | 10/18/2012 | 0.028 | 58,380 | | 393,000 |
| 6901495381 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 156,870 | | 450,000 |
| 6901495384 | NAPLES | FL | | 10/18/2012 | 0.028 | 34,116 | | 311,744 |
| 6901495395 | RIDGEWOOD | NJ | | 10/18/2012 | 0.040 | | | 868,300 |
| 6901495398 | MIAMI BEACH | FL | | 10/18/2012 | 0.040 | 299,500 | | 503,000 |
| 6901495404 | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 32,023 | | 472,625 |
| 6901495408 | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 31,226 | | 212,800 |
| 6901495410 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 51,836 | | 207,000 |
| 6901495413 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 3,640 | | 236,550 |
| 6901495414 | MIAMI | FL | | 10/18/2012 | 0.055 | 10,889 | | 177,000 |
| 6901495419 | GREEN BAY | WI | | 10/18/2012 | 0.040 | 25,147 | | 145,920 |
| 6901495420 | PORT CHARLOTTE | FL | | 10/18/2012 | 0.040 | 38,189 | | 282,034 |
| 6901495424 | RICHMOND | VA | | 10/18/2012 | 0.040 | 73,237 | | 967,048 |
| 6901495426 | TUCSON | AZ | | 10/18/2012 | 0.040 | | | 302,100 |
| 6901495428 | BRIDGEWATER | VA | | 10/18/2012 | 0.040 | 144,802 | | 525,000 |
| 6901495432 | LE MARS | IA | | 10/18/2012 | 0.040 | | | 160,000 |
| 6901495435 | PORTLAND | OR | | 10/18/2012 | 0.040 | 217,825 | | 1,200,000 |
| 6901495436 | HOT SPRINGS | AR | | 10/18/2012 | 0.040 | | | 280,000 |
| 6901495445 | AVENTURA | FL | | 10/18/2012 | 0.040 | 81,154 | | 190,000 |
| 6901495447 | TAMPA | FL | | 10/18/2012 | 0.040 | | | 436,050 |
| 6901495449 | ORLANDO | FL | | 10/18/2012 | 0.040 | 41,248 | | 171,475 |
| 6901495452 | WEST CHESTER | OH | | 10/18/2012 | 0.040 | 12,317 | | 180,500 |
| 6901495454 | CUMMING | GA | | 10/18/2012 | 0.028 | | | 281,200 |
| 6901495456 | LAS CRUCES | NM | | 10/18/2012 | 0.040 | 90,214 | | 230,850 |
| 6901495462 | MOUNT VERNON | WA | | 10/18/2012 | 0.040 | 6,258 | | 243,200 |
| 6901495465 | WEST CHESTER | OH | | 10/18/2012 | 0.040 | | | 506,350 |
| 6901495470 | MINNEAPOLIS | MN | | 10/18/2012 | 0.036 | | | 282,150 |
| 6901495486 | WETHERSFIELD | CT | | 10/18/2012 | 0.044 | 36,801 | | 231,300 |
| 6901495488 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | 357,300 |
| 6901495491 | LONG BEACH | CA | | 10/18/2012 | 0.051 | 25,730 | | 660,000 |
| 6901495494 | KENSINGTON | MD | | 10/18/2012 | 0.055 | 9,759 | | 450,000 |
| 6901495495 | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.040 | 98,224 | 363 | 215,100 |
| 6901495497 | BENICIA | CA | | 10/18/2012 | 0.040 | 149,318 | | 279,000 |
| 6901495499 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 115,000 | | 813,000 |
| 6901495502 | CHICAGO | IL | | 10/18/2012 | 0.040 | 51,443 | | 189,900 |
| 6901495504 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 34,237 | | 170,000 |
| 6901495506 | SAINT PETERSBURG | FL | | 10/18/2012 | 0.040 | | | 560,000 |
| 6901495512 | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.040 | 16,380 | | 295,000 |
| 6901495513 | CONCORD | CA | | 10/18/2012 | 0.052 | 23,341 | | 541,260 |
| 6901495517 | HARRISBURG | PA | | 10/18/2012 | 0.040 | 96,757 | | 193,000 |
| 6901495521 | MOUNTAIN HOUSE | CA | | 10/18/2012 | 0.043 | 40,614 | | 535,000 |
| 6901495525 | SAN RAMON | CA | | 10/18/2012 | 0.040 | 71,194 | | 985,000 |
| 6901495526 | MARION | SC | | 10/18/2012 | 0.040 | 75,727 | | 155,000 |
| 6901495527 | MARIETTA | GA | | 10/18/2012 | 0.040 | 61,484 | | 715,000 |
| 6901495529 | TEMECULA | CA | | 10/18/2012 | 0.040 | 14,396 | | 257,000 |
| 6901495530 | TULSA | OK | | 10/18/2012 | 0.043 | | | 310,000 |
| 6901495532 | CHERRY VALLEY | CA | | 10/18/2012 | 0.040 | 14,524 | | 253,800 |
| 6901495535 | VALRICO | FL | | 10/18/2012 | 0.040 | | | 385,000 |
| 6901495536 | HAMPTON BAYS | NY | | 10/18/2012 | 0.042 | 100,785 | | 625,000 |
| 6901495537 | DENVER | CO | | 10/18/2012 | 0.040 | | | 775,000 |
| 6901495538 | GARNER | NC | | 10/18/2012 | 0.049 | 24,444 | | 265,000 |
| 6901495543 | INDIANAPOLIS | IN | | 10/18/2012 | 0.042 | 34,933 | | 145,000 |
| 6901495544 | CHANDLER | AZ | | 10/18/2012 | 0.040 | 2,589 | | 335,700 |
| 6901495545 | LA CRESCENT | MN | | 10/18/2012 | 0.040 | 97,000 | | 320,000 |
| 6901495547 | CARY | IL | | 10/18/2012 | 0.050 | | | 441,000 |
| 6901495556 | SANDY | UT | | 10/18/2012 | 0.041 | 80,010 | | 640,000 |
| 6901495558 | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.047 | 47,951 | | 287,000 |
| 6901495559 | DAYTON | VA | | 10/18/2012 | 0.040 | | | 168,000 |
| 6901495562 | HOUMA | LA | | 10/18/2012 | 0.040 | | | 163,000 |
| 6901495566 | NEW CITY | NY | | 10/18/2012 | 0.055 | 28,550 | | 433,800 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901495568 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.065 | 10,741 | | 165,000 |
| 6901495571 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 2,254 | | 162,900 |
| 6901495572 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 365,400 |
| 6901495583 | ROCKVILLE | MD | | 10/18/2012 | 0.040 | | | 430,000 |
| 6901495584 | PLACERVILLE | CA | | 10/18/2012 | 0.040 | 182,497 | | 568,800 |
| 6901495585 | SONOMA | CA | | 10/18/2012 | 0.043 | 30,289 | | 435,000 |
| 6901495586 | TULLY | NY | | 10/18/2012 | 0.040 | 25,678 | | 127,000 |
| 6901495591 | KNOXVILLE | TN | | 10/18/2012 | 0.054 | 21,168 | | 340,000 |
| 6901495593 | STOCKHOLM | WI | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901495595 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 7,847 | | 297,000 |
| 6901495597 | CARMICHAEL | CA | | 10/18/2012 | 0.040 | | | 185,400 |
| 6901495598 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 152,710 | 5,600 | 1,035,000 |
| 6901495599 | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 61,963 | | 1,350,000 |
| 6901495603 | BURLINGAME | CA | | 10/18/2012 | 0.040 | 228,736 | | 1,300,000 |
| 6901495604 | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | 1,360,000 |
| 6901495609 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 63,100 | | 1,005,000 |
| 6901495612 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 28,576 | | 835,000 |
| 6901495613 | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | 850,000 |
| 6901495617 | BURLINGTON | NC | | 10/18/2012 | 0.040 | 47,432 | | 144,000 |
| 6901495621 | OZAWKIE | KS | | 10/18/2012 | 0.043 | | | 200,000 |
| 6901495622 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 143,442 | | 495,000 |
| 6901495624 | TUCSON | AZ | | 10/18/2012 | 0.040 | 31,258 | | 480,000 |
| 6901495625 | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 77,111 | | 499,500 |
| 6901495626 | VICTOR | NY | | 10/18/2012 | 0.040 | 52,030 | | 335,000 |
| 6901495630 | ST LOUIS | MO | | 10/18/2012 | 0.040 | 84,951 | | 272,000 |
| 6901495642 | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | | | 207,900 |
| 6901495645 | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | 89,356 | | 340,200 |
| 6901495649 | JUPITER | FL | | 10/18/2012 | 0.040 | 25,261 | | 410,000 |
| 6901495653 | WOODBRIDGE | CT | | 10/18/2012 | 0.028 | 248,624 | | 1,200,000 |
| 6901495654 | KANEOHE | HI | | 10/18/2012 | 0.040 | 1,219 | 10,000 | 1,025,000 |
| 6901495658 | BRENTWOOD | CA | | 10/18/2012 | 0.060 | 3,726 | | 365,000 |
| 6901495660 | EDISTO ISLAND | SC | | 10/18/2012 | 0.040 | | | 545,580 |
| 6901495661 | GARDNER | KS | | 10/18/2012 | 0.040 | 23,803 | | 282,000 |
| 6901495662 | HILLSBOROUGH | CA | | 10/18/2012 | 0.040 | 39,138 | | 2,000,000 |
| 6901495665 | SPARTA | NJ | | 10/18/2012 | 0.040 | | | 818,100 |
| 6901495668 | THIBODAUX | LA | | 10/18/2012 | 0.065 | | | 226,304 |
| 6901495669 | GOLDEN VALLEY | MN | | 10/18/2012 | 0.040 | 9,542 | | 161,100 |
| 6901495673 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 9,135 | | 627,480 |
| 6901495679 | W ST PAUL | MN | | 10/18/2012 | 0.040 | 29,483 | | 220,000 |
| 6901495680 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901495681 | WOODCLIFF LAKE | NJ | | 10/18/2012 | 0.040 | | | 1,150,000 |
| 6901495682 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 27,461 | | 299,700 |
| 6901495686 | POMFRET | MD | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901495687 | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 116,458 | | 900,000 |
| 6901495688 | WINNEMUCCA | NV | | 10/18/2012 | 0.040 | 124,611 | | 260,000 |
| 6901495696 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901495702 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | 56,178 | | 475,500 |
| 6901495703 | DULUTH | GA | | 10/18/2012 | 0.040 | 96,943 | | 850,000 |
| 6901495705 | OAKLAND | CA | | 10/18/2012 | 0.040 | 50,141 | | 400,000 |
| 6901495706 | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | | | 190,000 |
| 6901495708 | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | | | 333,000 |
| 6901495709 | GRANITE BAY | CA | | 10/18/2012 | 0.044 | 78,188 | | 1,000,000 |
| 6901495710 | NORTH BERGEN | NJ | | 10/18/2012 | 0.040 | 74,004 | 3,500 | 570,000 |
| 6901495711 | LA MIRADA | CA | | 10/18/2012 | 0.047 | 35,831 | | 590,000 |
| 6901495713 | MARIETTA | GA | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901495715 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 995,000 |
| 6901495716 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | | | 414,000 |
| 6901495722 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 16,235 | 8,856 | 436,500 |
| 6901495723 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 6,811 | | 522,900 |
| 6901495726 | GLENDALE | AZ | | 10/18/2012 | 0.040 | | | 400,000 |
| 6901495730 | MILLRY | AL | | 10/18/2012 | 0.042 | 39,785 | | 270,000 |
| 6901495734 | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.044 | 2,646 | 2,100 | 170,000 |
| 6901495737 | LAKE ALFRED | FL | | 10/18/2012 | 0.040 | 16,736 | | 116,100 |
| 6901495739 | DEER LAKE | IL | | 10/18/2012 | 0.040 | 80,512 | | 662,400 |
| 6901495740 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | 359,000 |
| 6901495743 | KALAMAZOO | MI | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901495746 | FISHERS | IN | | 10/18/2012 | 0.040 | | | 142,495 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901495747 | LAKE ORION | MI | | 10/18/2012 | 0.040 | 44,654 | | 109,800 |
| 6901495748 | MANHATTAN BEACH | CA | | 10/18/2012 | 0.040 | 139,902 | 30,000 | 2,000,000 |
| 6901495750 | COLCHESTER | VT | | 10/18/2012 | 0.028 | 32,404 | | 387,600 |
| 6901495752 | MASSILLON | OH | | 10/18/2012 | 0.051 | 42,146 | | 70,200 |
| 6901495756 | SAN DIEGO | CA | | 10/18/2012 | 0.041 | | 148,000 | 565,000 |
| 6901495759 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 882 | | 509,940 |
| 6901495760 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 77,663 | | 720,000 |
| 6901495763 | LOS GATOS | CA | | 10/18/2012 | 0.040 | | 160,000 | 1,829,700 |
| 6901495765 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 81,133 | 4,488 | 800,000 |
| 6901495768 | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | 171,762 | | 720,000 |
| 6901495771 | BEVERLY HILLS | MI | | 10/18/2012 | 0.040 | 5,896 | 4,876 | 291,600 |
| 6901495774 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 43,992 | | 980,000 |
| 6901495786 | TAMPA | FL | | 10/18/2012 | 0.048 | 17,613 | | 185,000 |
| 6901495788 | WHEELING | IL | | 10/18/2012 | 0.040 | | | 317,700 |
| 6901495789 | ROSEVILLE | CA | | 10/18/2012 | 0.042 | | | 310,000 |
| 6901495790 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 84,591 | | 550,000 |
| 6901495793 | SALEM | OH | | 10/18/2012 | 0.040 | | | 93,600 |
| 6901495798 | WILLIAMSBURG | MI | | 10/18/2012 | 0.040 | 3,764 | | 200,000 |
| 6901495800 | DANVILLE | CA | | 10/18/2012 | 0.043 | 29,056 | 5,500 | 852,000 |
| 6901495801 | MAGNOLIA | OH | | 10/18/2012 | 0.040 | 10,750 | | 135,900 |
| 6901495803 | OAKLAND | CA | | 10/18/2012 | 0.049 | 76,971 | | 540,000 |
| 6901495805 | BLAINE | MN | | 10/18/2012 | 0.040 | 58,760 | | 147,600 |
| 6901495812 | COCOA | FL | | 10/18/2012 | 0.040 | | | 133,200 |
| 6901495813 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | | | 716,400 |
| 6901495815 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 9,996 | | 535,000 |
| 6901495817 | GLENDALE | CA | | 10/18/2012 | 0.040 | 97,983 | | 786,600 |
| 6901495824 | BROOMFIELD | CO | | 10/18/2012 | 0.040 | 55,826 | | 630,000 |
| 6901495826 | MILL VALLEY | CA | | 10/18/2012 | 0.043 | | | 1,030,000 |
| 6901495829 | ALLENTOWN | NJ | | 10/18/2012 | 0.040 | 53,305 | 1,902 | 266,400 |
| 6901495830 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 74,343 | | 524,700 |
| 6901495838 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 444,600 |
| 6901495840 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 89,954 | | 2,000,000 |
| 6901495841 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 5,205 | | 192,600 |
| 6901495844 | VACAVILLE | CA | | 10/18/2012 | 0.059 | | | 175,500 |
| 6901495845 | TUCSON | AZ | | 10/18/2012 | 0.042 | 24,926 | | 422,000 |
| 6901495850 | PORTLAND | OR | | 10/18/2012 | 0.042 | | 20,000 | 746,370 |
| 6901495856 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 156,167 | | 690,000 |
| 6901496000 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 93,286 | | 1,000,000 |
| 6901500008 | DULUTH | GA | | 10/18/2012 | 0.028 | 36,306 | | 320,000 |
| 6901500015 | HUNTINGTON WOODS | MI | | 10/18/2012 | 0.025 | 9,738 | | 235,346 |
| 6901500016 | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.033 | 30,409 | | 314,000 |
| 6901500050 | ROCKY MOUNT | NC | | 10/18/2012 | 0.032 | | | 117,722 |
| 6901500051 | WESTPORT | NY | | 10/18/2012 | 0.038 | 48,159 | | 217,994 |
| 6901500053 | EL MONTE | CA | | 10/18/2012 | 0.028 | 66,819 | | 364,342 |
| 6901500056 | SPENCER | MA | | 10/18/2012 | 0.033 | 14,378 | | 230,526 |
| 6901500063 | BROOKLYN | NY | | 10/18/2012 | 0.030 | 99,635 | | 512,340 |
| 6901500075 | URBANDALE | IA | | 10/18/2012 | 0.040 | 4,813 | | 90,895 |
| 6901500093 | TEMPE | AZ | | 10/18/2012 | 0.028 | 43,849 | | 286,184 |
| 6901500108 | LINCOLN | RI | | 10/18/2012 | 0.038 | 50,495 | | 242,180 |
| 6901500116 | KIRKLAND | WA | | 10/18/2012 | 0.023 | 90,928 | | 462,000 |
| 6901500119 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.025 | 38,598 | 3,540 | 366,000 |
| 6901500120 | LITTLE RIVER | SC | | 10/18/2012 | 0.033 | 94,191 | | 435,944 |
| 6901500121 | MELBOURNE | FL | | 10/18/2012 | 0.043 | | | 226,000 |
| 6901500122 | SAN MATEO | CA | | 10/18/2012 | 0.043 | | | 590,000 |
| 6901500124 | MASSILLON | OH | | 10/18/2012 | 0.025 | 85,000 | | 247,000 |
| 6901500150 | SAN MARCOS | CA | | 10/18/2012 | 0.033 | 57,397 | | 647,000 |
| 6901500156 | SANTA CRUZ | CA | | 10/18/2012 | 0.035 | 41,010 | | 900,000 |
| 6901500157 | WEST BABYLON | NY | | 10/18/2012 | 0.028 | 122,977 | | 401,000 |
| 6901500175 | CHICAGO | IL | | 10/18/2012 | 0.023 | 41,014 | | 333,580 |
| 6901500200 | PRAIRIE VILLAGE | KS | | 10/18/2012 | 0.033 | 56,970 | 17,500 | 230,713 |
| 6901500210 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 14,697 | 448 | 921,219 |
| 6901500221 | BROOK PARK | OH | | 10/18/2012 | 0.028 | 29,767 | | 156,522 |
| 6901500246 | BROOKLINE | MA | | 10/18/2012 | 0.030 | | | 880,000 |
| 6901500248 | SANTA FE | NM | | 10/18/2012 | 0.033 | 17,234 | 2,500 | 537,363 |
| 6901500249 | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 19,200 | | 377,000 |
| 6901500275 | FLANDERS | NJ | | 10/18/2012 | 0.035 | 93,804 | | 376,074 |
| 6901500283 | SAN JOSE | CA | | 10/18/2012 | 0.033 | 62,369 | 900 | 949,896 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901500285 | TUCSON | AZ | | 10/18/2012 | 0.030 | 9,963 | 4,000 | 281,249 |
| 6901500289 | YARDLEY | PA | | 10/18/2012 | 0.038 | 92,441 | 7,000 | 581,095 |
| 6901500293 | TEHACHAPI | CA | | 10/18/2012 | 0.028 | 28,775 | | 385,895 |
| 6901500296 | LA CRESCENTA | CA | | 10/18/2012 | 0.025 | 18,000 | | 929,000 |
| 6901500326 | NOVATO | CA | | 10/18/2012 | 0.030 | 39,598 | 46,532 | 1,126,902 |
| 6901500347 | CARLSBAD | CA | | 10/18/2012 | 0.023 | 112,149 | | 795,000 |
| 6901500454 | WILMINGTON | DE | | 10/18/2012 | 0.028 | 77,591 | | 261,670 |
| 6901500457 | WOODBURY | NY | | 10/18/2012 | 0.030 | 149,958 | | 842,661 |
| 6901500485 | LILLINGTON | NC | | 10/18/2012 | 0.028 | 24,750 | | 236,000 |
| 6901500490 | DANVILLE | CA | | 10/18/2012 | 0.030 | 297,519 | | 1,050,000 |
| 6901500496 | CLAREMONT | NH | | 10/18/2012 | 0.043 | 18,120 | 1,100 | 165,964 |
| 6901500497 | OCEANSIDE | CA | | 10/18/2012 | 0.033 | 61,025 | | 950,000 |
| 6901500505 | WEST PALM BEACH | FL | | 10/18/2012 | 0.038 | 23,297 | | 375,000 |
| 6901500513 | SAN FRANCISCO | CA | | 10/18/2012 | 0.028 | 62,993 | | 1,100,000 |
| 6901500515 | NORFOLK | VA | | 10/18/2012 | 0.040 | 40,476 | | 221,412 |
| 6901500523 | FALLBROOK | CA | | 10/18/2012 | 0.025 | 93,128 | | 1,100,000 |
| 6901500524 | GLENWOOD | MN | | 10/18/2012 | 0.023 | 30,054 | | 725,000 |
| 6901500551 | CHERRY HILL | NJ | | 10/18/2012 | 0.053 | 1,004 | | 312,300 |
| 6901500560 | PALM SPRINGS | CA | | 10/18/2012 | 0.028 | 313,400 | | 750,000 |
| 6901500561 | LAS VEGAS | NV | | 10/18/2012 | 0.028 | 24,444 | | 312,000 |
| 6901500567 | VADNAIS HEIGHTS | MN | | 10/18/2012 | 0.028 | 25,082 | | 277,537 |
| 6901500571 | WOODRIDGE | IL | | 10/18/2012 | 0.033 | 34,216 | | 625,000 |
| 6901500579 | MARBLEHEAD | MA | | 10/18/2012 | 0.033 | 54,902 | | 654,654 |
| 6901500580 | SACRAMENTO | CA | | 10/18/2012 | 0.028 | 86,327 | | 431,906 |
| 6901500581 | PLACERVILLE | CA | | 10/18/2012 | 0.028 | 92,047 | | 377,198 |
| 6901500582 | ANACORTES | WA | | 10/18/2012 | 0.028 | 20,438 | | 391,000 |
| 6901500583 | WAUKEGAN | IL | | 10/18/2012 | 0.033 | 28,620 | | 179,535 |
| 6901500584 | WESTMORELAND | TN | | 10/18/2012 | 0.028 | 55,714 | 406 | 166,790 |
| 6901500586 | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.028 | 47,638 | | 500,000 |
| 6901500588 | ROCKLIN | CA | | 10/18/2012 | 0.028 | 74,666 | | 477,546 |
| 6901500592 | ORLANDO | FL | | 10/18/2012 | 0.028 | 29,857 | | 460,000 |
| 6901500595 | GREENWOOD | IN | | 10/18/2012 | 0.030 | 7,202 | | 241,512 |
| 6901500601 | SPRING VALLEY | CA | | 10/18/2012 | 0.038 | 40,595 | | 586,916 |
| 6901500605 | BABYLON | NY | | 10/18/2012 | 0.028 | 83,625 | | 334,118 |
| 6901500607 | SALINAS | CA | | 10/18/2012 | 0.030 | 52,935 | | 812,000 |
| 6901500608 | CARLSBAD | CA | | 10/18/2012 | 0.025 | 72,728 | 5,345 | 965,000 |
| 6901500621 | PEEKSKILL | NY | | 10/18/2012 | 0.028 | 20,295 | | 314,516 |
| 6901500652 | DEER PARK | IL | | 10/18/2012 | 0.030 | 154,838 | | 1,165,000 |
| 6901500672 | ALISO VIEJO | CA | | 10/18/2012 | 0.038 | 57,826 | 1,200 | 520,269 |
| 6901500673 | SURPRISE | AZ | | 10/18/2012 | 0.023 | 22,998 | | 286,616 |
| 6901500675 | LITTLE ROCK | AR | | 10/18/2012 | 0.028 | 46,179 | | 68,000 |
| 6901500676 | RIDGEFIELD | CT | | 10/18/2012 | 0.035 | | | 377,000 |
| 6901500682 | GLENWOOD SPRINGS | CO | | 10/18/2012 | 0.025 | | 7,000 | 439,000 |
| 6901500686 | EAGLE POINT | OR | | 10/18/2012 | 0.038 | 22,028 | | 212,111 |
| 6901500688 | CHAPIN | SC | | 10/18/2012 | 0.025 | 32,511 | | 469,691 |
| 6901500693 | MESA | AZ | | 10/18/2012 | 0.023 | 142,355 | | 560,000 |
| 6901500695 | GLENDALE | AZ | | 10/18/2012 | 0.028 | | 3,000 | 259,042 |
| 6901500701 | PLYMOUTH | IN | | 10/18/2012 | 0.028 | 73,860 | | 263,468 |
| 6901500712 | ELLENWOOD | GA | | 10/18/2012 | 0.048 | 41,453 | | 112,117 |
| 6901500717 | TUSTIN | CA | | 10/18/2012 | 0.023 | 130,204 | 16,750 | 1,400,000 |
| 6901500719 | WINFIELD | IL | | 10/18/2012 | 0.023 | 70,277 | | 623,000 |
| 6901500722 | APPLEGATE | CA | | 10/18/2012 | 0.040 | | | 633,000 |
| 6901500723 | BAKERSFIELD | CA | | 10/18/2012 | 0.038 | 13,305 | | 470,000 |
| 6901500724 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 121,006 | | 616,000 |
| 6901500725 | CHASKA | MN | | 10/18/2012 | 0.040 | 12,805 | | 468,350 |
| 6901500748 | LONGWOOD | FL | | 10/18/2012 | 0.043 | 15,235 | 350 | 344,000 |
| 6901500753 | DAYTON | MN | | 10/18/2012 | 0.030 | | | 560,000 |
| 6901500755 | DIAMOND BAR | CA | | 10/18/2012 | 0.038 | 50,197 | | 552,000 |
| 6901500758 | CONCORD | CA | | 10/18/2012 | 0.028 | 43,195 | 24,000 | 675,000 |
| 6901500762 | WASSAIC | NY | | 10/18/2012 | 0.040 | 39,844 | | 235,000 |
| 6901500775 | SAINT PAUL | MN | | 10/18/2012 | 0.030 | | | 223,000 |
| 6901500778 | BETHESDA | MD | | 10/18/2012 | 0.025 | 74,551 | | 949,000 |
| 6901500783 | BONSALL | CA | | 10/18/2012 | 0.023 | 187,867 | | 900,000 |
| 6901500790 | SPRING VALLEY | CA | | 10/18/2012 | 0.040 | 34,474 | | 323,000 |
| 6901500791 | GREENFIELD | WI | | 10/18/2012 | 0.025 | | | 190,826 |
| 6901500792 | CLARKS HILL | SC | | 10/18/2012 | 0.028 | 85,234 | | 165,000 |
| 6901500794 | CLEVELAND | OH | | 10/18/2012 | 0.040 | 54,778 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901500798 | SANTA CLARITA | CA | | 10/18/2012 | 0.038 | 75,351 | | 567,000 |
| 6901500800 | LAWNDALE | CA | | 10/18/2012 | 0.040 | 46,229 | | 528,000 |
| 6901500804 | PLYMOUTH MEETING | PA | | 10/18/2012 | 0.043 | 32,415 | | 376,000 |
| 6901500805 | LAFAYETTE | CA | | 10/18/2012 | 0.023 | 495,436 | | 1,515,000 |
| 6901500806 | POLLOCK PINES | CA | | 10/18/2012 | 0.025 | 90,887 | | 305,000 |
| 6901500807 | GLENDALE | AZ | | 10/18/2012 | 0.027 | 86,124 | | 305,000 |
| 6901500821 | FORT MEYERS | FL | | 10/18/2012 | 0.040 | 27,896 | 3,244 | 426,400 |
| 6901500830 | MIAMI | FL | | 10/18/2012 | 0.055 | | | 200,000 |
| 6901500831 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | | | 211,000 |
| 6901500834 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 42,522 | | 611,100 |
| 6901500844 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | 171,000 |
| 6901500845 | BATTLE CREEK | MI | | 10/18/2012 | 0.040 | 54,338 | | 162,700 |
| 6901500846 | LAKE WORTH | FL | | 10/18/2012 | 0.040 | | 18,113 | 405,000 |
| 6901500847 | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 19,300 | | 629,000 |
| 6901500849 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 180,500 | | 900,000 |
| 6901500856 | AMARGOSA VALLEY | NV | | 10/18/2012 | 0.040 | 126,771 | | 257,000 |
| 6901500857 | PORTLAND | OR | | 10/18/2012 | 0.040 | 95,644 | 8,900 | 290,200 |
| 6901500863 | DELTON | MI | | 10/18/2012 | 0.054 | 8,169 | | 115,000 |
| 6901500867 | BROOMALL | PA | | 10/18/2012 | 0.040 | 55,578 | | 343,500 |
| 6901500871 | LISLE | IL | | 10/18/2012 | 0.040 | 69,982 | | 330,100 |
| 6901500872 | BRADENTON | FL | | 10/18/2012 | 0.041 | 106,474 | | 145,000 |
| 6901500873 | CASTRO VALLEY | CA | | 10/18/2012 | 0.047 | | | 613,000 |
| 6901500895 | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | | | 1,100,000 |
| 6901500953 | EAGLEVILLE | PA | | 10/18/2012 | 0.035 | 31,300 | | 112,000 |
| 6901500958 | CRYSTAL | MN | | 10/18/2012 | 0.040 | 22,291 | | 194,000 |
| 6901501065 | ROCKAWAY | OR | | 10/18/2012 | 0.040 | 35,987 | | 700,000 |
| 6901501066 | SAN DIEGO | CA | | 10/18/2012 | 0.028 | 4,626 | 2,000 | 324,000 |
| 6901501073 | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 31,432 | | 205,000 |
| 6901501076 | SANGER | CA | | 10/18/2012 | 0.025 | 10,386 | | 407,572 |
| 6901501078 | CLAYTON | CA | | 10/18/2012 | 0.023 | 62,396 | | 508,000 |
| 6901501080 | HOOVER | AL | | 10/18/2012 | 0.033 | 76,334 | | 290,000 |
| 6901501082 | UPPER MARLBORO | MD | | 10/18/2012 | 0.033 | 32,612 | | 384,000 |
| 6901501083 | ABINGTON | PA | | 10/18/2012 | 0.028 | 23,139 | | 328,000 |
| 6901501084 | ATLANTA | GA | | 10/18/2012 | 0.038 | 23,141 | | 214,000 |
| 6901501198 | SATELLITE BEACH | FL | | 10/18/2012 | 0.025 | 150,808 | | 850,000 |
| 6901501202 | LAWRENCE | KS | | 10/18/2012 | 0.033 | 120,771 | | 1,300,000 |
| 6901501203 | RED WING | MN | | 10/18/2012 | 0.025 | | | 191,000 |
| 6901501206 | PRESCOTT | AZ | | 10/18/2012 | 0.025 | | | 360,000 |
| 6901501210 | MASON | OH | | 10/18/2012 | 0.035 | 35,071 | | 212,144 |
| 6901501211 | DOUGLASVILLE | GA | | 10/18/2012 | 0.023 | 81,706 | | 260,156 |
| 6901501215 | CRYSTAL | MN | | 10/18/2012 | 0.035 | 7,671 | | 248,777 |
| 6901501219 | STATELINE | NV | | 10/18/2012 | 0.033 | 15,837 | | 540,000 |
| 6901501221 | LYONS | CO | | 10/18/2012 | 0.030 | 170,894 | | 460,000 |
| 6901501222 | CASS CITY | MI | | 10/18/2012 | 0.050 | | | 128,000 |
| 6901501223 | ORANGE PARK | FL | | 10/18/2012 | 0.028 | 23,497 | | 258,174 |
| 6901501224 | CENTREVILLE | VA | | 10/18/2012 | 0.035 | 58,189 | | 665,000 |
| 6901501225 | TUCSON | AZ | | 10/18/2012 | 0.028 | 20,901 | | 242,041 |
| 6901501227 | FREDERICK | MD | | 10/18/2012 | 0.033 | 99,862 | | 355,062 |
| 6901501232 | OAKLAND | CA | | 10/18/2012 | 0.025 | 78,077 | | 710,178 |
| 6901501235 | SEATTLE | WA | | 10/18/2012 | 0.025 | 29,312 | | 572,000 |
| 6901501328 | PASADENA | CA | | 10/18/2012 | 0.025 | 26,620 | | 940,211 |
| 6901501332 | SNOHOMISH | WA | | 10/18/2012 | 0.025 | 147,491 | | 330,000 |
| 6901501335 | TRACY | CA | | 10/18/2012 | 0.025 | 46,954 | | 696,399 |
| 6901501338 | TRACY | CA | | 10/18/2012 | 0.028 | 19,339 | 2,700 | 490,000 |
| 6901501341 | CLEVELAND | MS | | 10/18/2012 | 0.039 | | | 77,957 |
| 6901501346 | LA QUINTA | CA | | 10/18/2012 | 0.025 | | | 388,504 |
| 6901501349 | ATLANTA | GA | | 10/18/2012 | 0.053 | 43,458 | | 348,000 |
| 6901501360 | MCCOOK | NE | | 10/18/2012 | 0.048 | 25,302 | 1,000 | 77,500 |
| 6901501365 | TREVOR | WI | | 10/18/2012 | 0.025 | 27,945 | 5,625 | 388,000 |
| 6901501367 | WAYZATA | MN | | 10/18/2012 | 0.038 | 157,311 | 235 | 600,000 |
| 6901501369 | ATLANTA | GA | | 10/18/2012 | 0.048 | 14,583 | | 380,000 |
| 6901501371 | AIKEN | SC | | 10/18/2012 | 0.040 | 25,375 | | 300,000 |
| 6901501372 | SCAPPOOSE | OR | | 10/18/2012 | 0.040 | 27,843 | | 490,000 |
| 6901501373 | WEST PALM BEACH | FL | | 10/18/2012 | 0.046 | 4,110 | | 257,450 |
| 6901501379 | HAMILTON | MT | | 10/18/2012 | 0.040 | 494,998 | | 2,300,000 |
| 6901501381 | FAIRFAX | VA | | 10/18/2012 | 0.045 | 25,313 | | 392,000 |
| 6901501383 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 12,354 | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901501384 | LAS VEGAS | NV | | 10/18/2012 | 0.054 | 17,524 | | 464,000 |
| 6901501387 | LOS ALTOS HILLS | CA | | 10/18/2012 | 0.040 | | | 3,000,000 |
| 6901501419 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 27,706 | 300 | 315,000 |
| 6901501432 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 170,865 | 3,000 | 430,000 |
| 6901501440 | MILLS RIVER | NC | | 10/18/2012 | 0.050 | 19,407 | | 250,000 |
| 6901501455 | MONTOURSVILLE | PA | | 10/18/2012 | 0.030 | 98,414 | | 345,000 |
| 6901501463 | SILVER CITY | NM | | 10/18/2012 | 0.028 | | | 180,000 |
| 6901501465 | CHESAPEAKE | VA | | 10/18/2012 | 0.043 | 23,696 | | 456,000 |
| 6901501468 | BOISE | ID | | 10/18/2012 | 0.033 | | | 367,000 |
| 6901501473 | SANTA CLARITA | CA | | 10/18/2012 | 0.035 | 78,236 | | 417,000 |
| 6901501483 | GRAND BLANC | MI | | 10/18/2012 | 0.028 | | | 161,400 |
| 6901501484 | MUNSTER | IN | | 10/18/2012 | 0.033 | 25,453 | | 142,366 |
| 6901501485 | NIANTIC | CT | | 10/18/2012 | 0.033 | 22,220 | 20,000 | 270,420 |
| 6901501489 | RIDGEWOOD | NJ | | 10/18/2012 | 0.028 | 214,089 | | 640,000 |
| 6901501490 | WEST JORDAN | UT | | 10/18/2012 | 0.028 | | | 257,000 |
| 6901501491 | PARK RIDGE | IL | | 10/18/2012 | 0.023 | 23,586 | 102,044 | 220,000 |
| 6901501495 | SWEDESBORO | NJ | | 10/18/2012 | 0.030 | 70,767 | | 177,000 |
| 6901501579 | FRANKLIN SQUARE | NY | | 10/18/2012 | 0.033 | 247,645 | 2,500 | 525,000 |
| 6901501580 | WILLIAMSBURG | VA | | 10/18/2012 | 0.028 | 3,796 | | 367,922 |
| 6901501583 | CARLSBAD | CA | | 10/18/2012 | 0.025 | 52,372 | | 650,000 |
| 6901501584 | ROSWELL | GA | | 10/18/2012 | 0.025 | 38,490 | | 265,373 |
| 6901501585 | JAMAICA | NY | | 10/18/2012 | 0.028 | 122,815 | | 609,315 |
| 6901501588 | CLEVELAND | TN | | 10/18/2012 | 0.025 | 54,175 | | 256,504 |
| 6901501591 | CORAOPOLIS | PA | | 10/18/2012 | 0.025 | 22,545 | | 170,149 |
| 6901501592 | ARROYO GRANDE | CA | | 10/18/2012 | 0.025 | 16,573 | | 891,013 |
| 6901501594 | WOODBURY | MN | | 10/18/2012 | 0.030 | | | 565,000 |
| 6901501601 | DORCHESTER | MA | | 10/18/2012 | 0.040 | 86,884 | | 440,000 |
| 6901501714 | PLEASANT HILL | CA | | 10/18/2012 | 0.023 | | | 700,000 |
| 6901501716 | PALMER | AK | | 10/18/2012 | 0.028 | 55,145 | | 235,100 |
| 6901501717 | SOUTH BURLINGTON | VT | | 10/18/2012 | 0.033 | 89,629 | | 340,918 |
| 6901501719 | SAINT LOUIS | MO | | 10/18/2012 | 0.028 | 70,136 | 3,000 | 205,000 |
| 6901501720 | ARLINGTON | VA | | 10/18/2012 | 0.040 | 15,858 | | 308,000 |
| 6901501722 | ELK GROVE VILLAGE | IL | | 10/18/2012 | 0.023 | 106,368 | | 337,000 |
| 6901502219 | ANCHORAGE | AK | | 10/18/2012 | 0.025 | 134,446 | | 275,000 |
| 6901502221 | BLAINE | MN | | 10/18/2012 | 0.023 | 94,519 | | 235,000 |
| 6901502223 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 29,097 | 4,000 | 552,000 |
| 6901502224 | ORLANDO | FL | | 10/18/2012 | 0.030 | 31,505 | | 283,000 |
| 6901502227 | SOUTHINGTON | CT | | 10/18/2012 | 0.033 | 130,410 | | 409,000 |
| 6901502228 | GLENDALE | AZ | | 10/18/2012 | 0.030 | 1,666 | | 160,550 |
| 6901502288 | COLLEGE PARK | MD | | 10/18/2012 | 0.025 | 13,904 | | 444,000 |
| 6901502292 | HOUGHTON LAKE | MI | | 10/18/2012 | 0.028 | 20,496 | 2,500 | 362,500 |
| 6901502293 | SEYMOUR | IN | | 10/18/2012 | 0.050 | 24,972 | | 255,000 |
| 6901502296 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 47,446 | | 685,000 |
| 6901502300 | SAN JOSE | CA | | 10/18/2012 | 0.025 | 14,989 | | 675,000 |
| 6901502305 | CARY | NC | | 10/18/2012 | 0.023 | | | 359,000 |
| 6901502312 | BRONX | NY | | 10/18/2012 | 0.040 | 32,097 | | 391,875 |
| 6901502418 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 41,248 | | 299,271 |
| 6901502420 | SEFFNER | FL | | 10/18/2012 | 0.028 | 26,538 | | 191,048 |
| 6901502421 | VENTURA | CA | | 10/18/2012 | 0.035 | 72,500 | | 625,000 |
| 6901502541 | LA QUINTA | CA | | 10/18/2012 | 0.040 | 141,879 | | 595,000 |
| 6901502672 | INDIANAPOLIS | IN | | 10/18/2012 | 0.028 | | | 237,000 |
| 6901502676 | LYNNFIELD | MA | | 10/18/2012 | 0.033 | 20,802 | | 486,837 |
| 6901502678 | GAINESVILLE | FL | | 10/18/2012 | 0.025 | | | 211,000 |
| 6901502681 | DENVER | CO | | 10/18/2012 | 0.028 | 37,772 | | 417,000 |
| 6901502684 | FAIR OAKS | CA | | 10/18/2012 | 0.033 | 40,900 | | 475,000 |
| 6901502685 | PALM BAY | FL | | 10/18/2012 | 0.028 | | | 116,000 |
| 6901502686 | PACIFIC PALISADES | CA | | 10/18/2012 | 0.028 | 148,399 | | 1,650,000 |
| 6901502688 | BOSTON | MA | | 10/18/2012 | 0.038 | 11,064 | | 514,491 |
| 6901502690 | HOBOKEN | NJ | | 10/18/2012 | 0.040 | 54,975 | | 590,000 |
| 6901502923 | PLYMOUTH | MN | | 10/18/2012 | 0.025 | | | 375,000 |
| 6901502924 | MINNEAPOLIS | MN | | 10/18/2012 | 0.025 | 16,844 | | 327,962 |
| 6901502925 | NEW SMYRNA BEACH | FL | | 10/18/2012 | 0.028 | 51,648 | | 144,000 |
| 6901502926 | MUNDELEIN | IL | | 10/18/2012 | 0.035 | 93,240 | | 432,000 |
| 6901502932 | TUCSON | AZ | | 10/18/2012 | 0.028 | 11,725 | | 251,000 |
| 6901502933 | LOS ANGELES | CA | | 10/18/2012 | 0.038 | 16,883 | | 571,000 |
| 6901502934 | EDMONDS | WA | | 10/18/2012 | 0.053 | 28,220 | | 210,000 |
| 6901502936 | NORCROSS | GA | | 10/18/2012 | 0.023 | 250,932 | | 541,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901502938 | LYNCHBURG | VA | | 10/18/2012 | 0.023 | 12,129 | | 286,000 |
| 6901502944 | OLD HICKORY | TN | | 10/18/2012 | 0.028 | 55,486 | 4,500 | 343,000 |
| 6901502945 | MINNEAPOLIS | MN | | 10/18/2012 | 0.030 | 3,413 | | 382,000 |
| 6901502946 | PALM BEACH | FL | | 10/18/2012 | 0.028 | 99,900 | | 1,800,000 |
| 6901503053 | LEBANON | PA | | 10/18/2012 | 0.028 | 91,578 | | 257,477 |
| 6901503055 | KULA | HI | | 10/18/2012 | 0.023 | | | 965,000 |
| 6901503056 | LAGUNA HILLS | CA | | 10/18/2012 | 0.023 | 232,079 | | 960,000 |
| 6901503057 | RIDGEWOOD | NJ | | 10/18/2012 | 0.025 | 106,917 | | 565,000 |
| 6901503058 | SPRINGFIELD | MO | | 10/18/2012 | 0.039 | 48,515 | | 254,000 |
| 6901503062 | BERKELEY | CA | | 10/18/2012 | 0.028 | 100,000 | | 1,068,000 |
| 6901503115 | THOMASVILLE | GA | | 10/18/2012 | 0.028 | 29,668 | | 270,000 |
| 6901503116 | EAGAN | MN | | 10/18/2012 | 0.045 | 12,380 | | 179,500 |
| 6901503120 | DES MOINES | IA | | 10/18/2012 | 0.028 | 7,151 | | 129,000 |
| 6901503121 | MONROVIA | CA | | 10/18/2012 | 0.028 | 91,644 | | 892,900 |
| 6901503122 | TRUCKEE | CA | | 10/18/2012 | 0.028 | 67,956 | | 656,000 |
| 6901503123 | EL GRANADA | CA | | 10/18/2012 | 0.043 | 48,206 | | 650,000 |
| 6901503124 | SAN FRANCISCO | CA | | 10/18/2012 | 0.025 | 2,400 | 3,241 | 1,888,000 |
| 6901503128 | INVER GROVE HEIGHTS | MN | | 10/18/2012 | 0.041 | 35,117 | | 465,000 |
| 6901503133 | ORANGEBURG | SC | | 10/18/2012 | 0.028 | 49,844 | | 200,000 |
| 6901503308 | HERNDON | VA | | 10/18/2012 | 0.023 | 251,218 | 94,500 | 1,220,000 |
| 6901503309 | CHARLESTON | SC | | 10/18/2012 | 0.028 | 41,824 | | 273,200 |
| 6901503313 | SANDY | UT | | 10/18/2012 | 0.025 | 20,837 | | 336,000 |
| 6901503314 | SAVANNAH | GA | | 10/18/2012 | 0.025 | 75,268 | | 346,000 |
| 6901503318 | LEONARDTOWN | MD | | 10/18/2012 | 0.023 | 207,990 | | 345,000 |
| 6901503564 | OMAHA | NE | | 10/18/2012 | 0.036 | | | 98,547 |
| 6901503567 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 99,796 | | 375,250 |
| 6901503568 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 15,032 | | 430,000 |
| 6901503569 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 17,017 | | 288,000 |
| 6901503755 | CARVER | MN | | 10/18/2012 | 0.025 | 56,440 | | 415,000 |
| 6901503947 | MEDFORD | NJ | | 10/18/2012 | 0.028 | 142,228 | | 400,000 |
| 6901503949 | SUNNYVALE | CA | | 10/18/2012 | 0.023 | 106,953 | | 615,000 |
| 6901503952 | QUEENS VILLAGE | NY | | 10/18/2012 | 0.030 | 86,907 | | 409,900 |
| 6901503953 | MULINO | OR | | 10/18/2012 | 0.025 | 93,326 | | 695,000 |
| 6901504590 | RIVERSIDE | CA | | 10/18/2012 | 0.030 | 247,622 | | 650,000 |
| 6901504717 | MARIETTA | GA | | 10/18/2012 | 0.040 | 89,809 | | 990,000 |
| 6901504843 | PLYMOTH | MN | | 10/18/2012 | 0.028 | 32,435 | | 655,000 |
| 6901504971 | EAST GREENWICH | RI | | 10/18/2012 | 0.020 | | 15,000 | 625,000 |
| 6901504974 | PRIOR LAKE | MN | | 10/18/2012 | 0.030 | 121,861 | | 1,090,280 |
| 6901505228 | LYNDEN | WA | | 10/18/2012 | 0.030 | 44,664 | | 296,000 |
| 6901505229 | SAINT CHARLES | MO | | 10/18/2012 | 0.030 | | | 210,000 |
| 6901505355 | PORT JEFFERSON | NY | | 10/18/2012 | 0.028 | 78,521 | | 554,000 |
| 6901505610 | BALD HEAD ISLAND | NC | | 10/18/2012 | 0.025 | 287,789 | | 1,920,000 |
| 6901505867 | DOLORES | CO | | 10/18/2012 | 0.025 | 49,783 | | 290,000 |
| 6901506060 | HYATTSVILLE | MD | | 10/18/2012 | 0.028 | 33,982 | | 211,681 |
| 6901506061 | DANVERS | MA | | 10/18/2012 | 0.040 | 78,747 | | 360,000 |
| 6901506257 | ELMIRA | MI | | 10/18/2012 | 0.040 | 14,900 | | 150,000 |
| 6901506260 | SAN MATEO | CA | | 10/18/2012 | 0.059 | 18,652 | | 600,000 |
| 6901506262 | ORLANDO | FL | | 10/18/2012 | 0.046 | 91,824 | | 226,800 |
| 6901506264 | WEST ISLIP | NY | | 10/18/2012 | 0.040 | 149,393 | | 358,200 |
| 6901506265 | PINE KNOLL SHORES | NC | | 10/18/2012 | 0.040 | 12,206 | | 601,000 |
| 6901506267 | LAGRANGEVILLE | NY | | 10/18/2012 | 0.040 | 30,982 | | 288,000 |
| 6901506271 | CARLOS | MN | | 10/18/2012 | 0.040 | 34,492 | | 155,000 |
| 6901506274 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 94,997 | 4,000 | 950,000 |
| 6901506278 | SPICER | MN | | 10/18/2012 | 0.040 | 117,802 | | 685,000 |
| 6901506279 | NEPTUNE BEACH | FL | | 10/18/2012 | 0.054 | 29,733 | | 315,000 |
| 6901506280 | ALTOONA | WI | | 10/18/2012 | 0.040 | 48,570 | | 184,000 |
| 6901506281 | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | 243,742 | 759 | 601,200 |
| 6901506284 | HEDGESVILLE | WV | | 10/18/2012 | 0.040 | 84,772 | 5,000 | 300,000 |
| 6901506285 | MALTA | NY | | 10/18/2012 | 0.040 | 68,009 | | 360,000 |
| 6901506288 | CAMPBELL | CA | | 10/18/2012 | 0.040 | 89,224 | | 625,000 |
| 6901506289 | MORTON GROVE | IL | | 10/18/2012 | 0.040 | 52,929 | | 337,500 |
| 6901506292 | OMAHA | NE | | 10/18/2012 | 0.040 | 43,289 | | 233,634 |
| 6901506295 | EVANSVILLE | IN | | 10/18/2012 | 0.066 | | | 135,500 |
| 6901506296 | EAGAN | MN | | 10/18/2012 | 0.042 | 42,106 | | 525,000 |
| 6901506297 | PLYMOTH | MN | | 10/18/2012 | 0.040 | 58,052 | 7,065 | 620,000 |
| 6901506300 | BIRMINGHAM | AL | | 10/18/2012 | 0.066 | 12,491 | | 85,000 |
| 6901506303 | FREMONT | CA | | 10/18/2012 | 0.052 | 449 | 6,208 | 513,900 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901506304 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 131,219 | | 415,000 |
| 6901506307 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 5,000 | 26,000 | 755,280 |
| 6901506309 | ALAMO | CA | | 10/18/2012 | 0.040 | 200,635 | 10,057 | 1,325,000 |
| 6901506310 | VALPARAISO | IN | | 10/18/2012 | 0.040 | 48,661 | | 305,000 |
| 6901506313 | CARY | NC | | 10/18/2012 | 0.061 | | | 215,000 |
| 6901506315 | OAKDALE | NY | | 10/18/2012 | 0.045 | 45,780 | | 386,100 |
| 6901506316 | FORT MYERS | FL | | 10/18/2012 | 0.044 | 27,191 | | 540,000 |
| 6901506319 | SANDUSKY | OH | | 10/18/2012 | 0.040 | 18,012 | | 148,000 |
| 6901506321 | LARKSPUR | CO | | 10/18/2012 | 0.040 | 47,060 | | 610,000 |
| 6901506328 | PORT SANILAC | MI | | 10/18/2012 | 0.040 | 210,907 | | 390,000 |
| 6901506330 | MINNEAPOLIS | MN | | 10/18/2012 | 0.065 | 9,308 | | 185,200 |
| 6901506332 | SHOREWOOD | MN | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901506333 | TILLAMOOK | OR | | 10/18/2012 | 0.040 | 121,349 | | 310,400 |
| 6901506336 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 245,000 |
| 6901506339 | WOODCLIFF LAKE | NJ | | 10/18/2012 | 0.040 | 566,888 | | 1,200,000 |
| 6901506341 | WEST ST PAUL | MN | | 10/18/2012 | 0.044 | 9,945 | | 320,000 |
| 6901506343 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 141,711 | | 720,000 |
| 6901506345 | AVON LAKE | OH | | 10/18/2012 | 0.052 | 7,417 | | 285,000 |
| 6901506347 | CHICAGO | IL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901506354 | BRIGHTON | MI | | 10/18/2012 | 0.040 | | | 249,300 |
| 6901506356 | BLAINE | MN | | 10/18/2012 | 0.040 | | | 121,500 |
| 6901506361 | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 67,334 | | 675,000 |
| 6901506364 | BELLINGHAM | WA | | 10/18/2012 | 0.040 | | | 253,800 |
| 6901506365 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 38,310 | 44,000 | 574,200 |
| 6901506366 | MOBILE | AL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901506368 | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.050 | 28,410 | | 183,600 |
| 6901506369 | SACRAMENTO | CA | | 10/18/2012 | 0.049 | 31,507 | | 426,500 |
| 6901506374 | ORANGEBURG | SC | | 10/18/2012 | 0.040 | 20,276 | | 240,000 |
| 6901506375 | LINCOLN PARK | NJ | | 10/18/2012 | 0.040 | 8,669 | | 290,000 |
| 6901506377 | EAST ROCKAWAY | NY | | 10/18/2012 | 0.040 | 146,323 | | 825,000 |
| 6901506382 | OAK GROVE | MN | | 10/18/2012 | 0.052 | 15,320 | | 219,600 |
| 6901506383 | LITHIA | FL | | 10/18/2012 | 0.040 | | | 380,000 |
| 6901506387 | CRANFORD | NJ | | 10/18/2012 | 0.040 | 91,303 | | 747,000 |
| 6901506388 | KALISPELL | MT | | 10/18/2012 | 0.040 | | | 225,000 |
| 6901506392 | BOKEELIA | FL | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901506395 | CAZENOVIA | NY | | 10/18/2012 | 0.040 | | | 445,000 |
| 6901506396 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 101,620 | | 750,000 |
| 6901506398 | GIG HARBOR | WA | | 10/18/2012 | 0.040 | | | 381,000 |
| 6901506399 | CAMARILLO | CA | | 10/18/2012 | 0.040 | 247,947 | | 468,000 |
| 6901506400 | DALTON | GA | | 10/18/2012 | 0.040 | 31,090 | | 345,000 |
| 6901506404 | KENSINGTON | CA | | 10/18/2012 | 0.040 | 15,129 | | 820,000 |
| 6901506408 | TOULON | IL | | 10/18/2012 | 0.040 | 48,144 | 730 | 186,000 |
| 6901506410 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 17,588 | | 275,000 |
| 6901506412 | MARIETTA | GA | | 10/18/2012 | 0.052 | 12,538 | | 197,100 |
| 6901506415 | BELLEVUE | WA | | 10/18/2012 | 0.042 | 78,666 | | 340,000 |
| 6901506417 | THORNTON | NH | | 10/18/2012 | 0.040 | 67,707 | | 215,000 |
| 6901506418 | SAINT GEORGE | UT | | 10/18/2012 | 0.040 | 62,020 | | 574,500 |
| 6901506425 | BOISE | ID | | 10/18/2012 | 0.040 | 7,668 | | 213,300 |
| 6901506426 | FLORISSANT | MO | | 10/18/2012 | 0.058 | 15,727 | | 114,000 |
| 6901506428 | ASHEVILLE | NC | | 10/18/2012 | 0.040 | 134,190 | | 700,000 |
| 6901506429 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 98,663 | | 1,200,000 |
| 6901506431 | PENNGROVE | CA | | 10/18/2012 | 0.040 | 46,185 | | 1,000,000 |
| 6901506433 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 12,917 | 4,314 | 290,700 |
| 6901506434 | ATLANTA | GA | | 10/18/2012 | 0.040 | 69,300 | | 685,000 |
| 6901506437 | MARTINEZ | CA | | 10/18/2012 | 0.047 | 35,811 | | 625,000 |
| 6901506438 | SEATTLE | WA | | 10/18/2012 | 0.040 | 39,600 | | 379,000 |
| 6901506440 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 45,462 | | 149,400 |
| 6901506442 | EDINA | MN | | 10/18/2012 | 0.040 | 35,129 | | 750,000 |
| 6901506448 | JACKSONVILLE | FL | | 10/18/2012 | 0.047 | | | 350,000 |
| 6901506449 | SANGER | CA | | 10/18/2012 | 0.059 | 10,557 | 5,000 | 180,000 |
| 6901506456 | NIPOMO | CA | | 10/18/2012 | 0.047 | 31,106 | | 675,000 |
| 6901506457 | LA MESA | CA | | 10/18/2012 | 0.040 | 99,927 | | 815,000 |
| 6901506460 | PHOENIX | AZ | | 10/18/2012 | 0.053 | | | 174,000 |
| 6901506465 | ISLAND PARK | NY | | 10/18/2012 | 0.045 | 20,688 | | 535,000 |
| 6901506466 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | 2 | | 640,000 |
| 6901506467 | GOODYEAR | AZ | | 10/18/2012 | 0.059 | 11,144 | 2,500 | 286,500 |
| 6901506468 | SAN LEANDRO | CA | | 10/18/2012 | 0.040 | 45,974 | | 320,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901506474 | SHAWNEE | KS | | 10/18/2012 | 0.042 | 18,521 | 20,000 | 450,000 |
| 6901506477 | TIBURON | CA | | 10/18/2012 | 0.040 | 87,775 | | 2,725,000 |
| 6901506479 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | 39,278 | 1,000 | 205,000 |
| 6901506481 | LITTLETON | CO | | 10/18/2012 | 0.040 | 31,784 | | 297,000 |
| 6901506484 | ALEXANDRIA | VA | | 10/18/2012 | 0.046 | 51,687 | | 565,000 |
| 6901506488 | TORRANCE | CA | | 10/18/2012 | 0.040 | 140,839 | | 206,000 |
| 6901506491 | DOWNEY | CA | | 10/18/2012 | 0.040 | 146,036 | | 700,000 |
| 6901506493 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 208 | 913 | 54,000 |
| 6901506494 | VENICE | FL | | 10/18/2012 | 0.040 | 17,986 | 3,414 | 144,400 |
| 6901506495 | GIG HARBOR | WA | | 10/18/2012 | 0.040 | | | 367,600 |
| 6901506496 | PASADENA | CA | | 10/18/2012 | 0.040 | 59,701 | | 520,000 |
| 6901506497 | ISSAQUAH | WA | | 10/18/2012 | 0.040 | | | 600,000 |
| 6901506498 | GAITHERSBURG | MD | | 10/18/2012 | 0.055 | 16,133 | | 265,000 |
| 6901506499 | TULSA | OK | | 10/18/2012 | 0.040 | | | 116,010 |
| 6901506500 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 27,084 | 1,500 | 340,000 |
| 6901506502 | NORMAN | OK | | 10/18/2012 | 0.040 | 28,242 | | 190,000 |
| 6901506507 | SAN ANSELMO | CA | | 10/18/2012 | 0.040 | 179,881 | 37,000 | 2,155,000 |
| 6901506508 | NEWARK | DE | | 10/18/2012 | 0.040 | | | 575,000 |
| 6901506509 | LOVELAND | CO | | 10/18/2012 | 0.040 | 199,739 | | 400,000 |
| 6901506515 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 583,200 |
| 6901506518 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 49,711 | | 260,000 |
| 6901506520 | CHADDS FORD | PA | | 10/18/2012 | 0.040 | | | 313,000 |
| 6901506523 | DAVIS | CA | | 10/18/2012 | 0.040 | 48,504 | | 509,000 |
| 6901506524 | TULSA | OK | | 10/18/2012 | 0.040 | 825 | | 112,559 |
| 6901506529 | OAKLAND PARK | FL | | 10/18/2012 | 0.040 | 48,529 | 29,500 | 336,300 |
| 6901506532 | LOUDON | NH | | 10/18/2012 | 0.040 | 89,826 | 2,010 | 202,416 |
| 6901506536 | DANVILLE | CA | | 10/18/2012 | 0.044 | 59,817 | | 896,000 |
| 6901506537 | BIG CANOE | GA | | 10/18/2012 | 0.043 | 5,671 | 5,000 | 540,000 |
| 6901506538 | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | 217,892 | | 1,223,000 |
| 6901506539 | ROMOLAND | CA | | 10/18/2012 | 0.040 | 61,653 | | 156,000 |
| 6901506541 | LONG BEACH | NY | | 10/18/2012 | 0.040 | 107,470 | | 365,000 |
| 6901506546 | SPRINGFIELD | MO | | 10/18/2012 | 0.040 | 1,571 | | 335,000 |
| 6901506548 | FERNDALE | WA | | 10/18/2012 | 0.040 | 44,773 | 16,110 | 440,000 |
| 6901506549 | MOBILE | AL | | 10/18/2012 | 0.048 | 36,365 | | 200,000 |
| 6901506550 | TAMPA | FL | | 10/18/2012 | 0.040 | 41,035 | | 95,000 |
| 6901506551 | SELAH | WA | | 10/18/2012 | 0.047 | 18,487 | | 325,000 |
| 6901506553 | RICHMOND | CA | | 10/18/2012 | 0.053 | | | 284,000 |
| 6901506555 | LAKELAND | FL | | 10/18/2012 | 0.044 | 3,945 | | 217,000 |
| 6901506558 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 331,000 |
| 6901506560 | HOLLADAY | UT | | 10/18/2012 | 0.040 | 30,613 | | 320,000 |
| 6901506561 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 19,423 | | 570,000 |
| 6901506567 | GRESHAM | OR | | 10/18/2012 | 0.058 | 13,628 | | 375,000 |
| 6901506573 | MERRITT ISLAND | FL | | 10/18/2012 | 0.040 | 14,722 | 9,000 | 424,000 |
| 6901506574 | NEW HOPE | MN | | 10/18/2012 | 0.040 | 13,421 | | 252,000 |
| 6901506578 | COLUMBUS | OH | | 10/18/2012 | 0.052 | | | 206,000 |
| 6901506581 | OLD SAYBROOK | CT | | 10/18/2012 | 0.040 | | | 365,655 |
| 6901506586 | OLDSMAR | FL | | 10/18/2012 | 0.060 | 11,144 | | 160,000 |
| 6901506589 | MINNETONKA | MN | | 10/18/2012 | 0.040 | | | 304,000 |
| 6901506592 | SOUTH LAKE TAHOE | CA | | 10/18/2012 | 0.040 | 59,644 | | 588,000 |
| 6901506595 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 1,800,000 |
| 6901506611 | GREENSBORO | NC | | 10/18/2012 | 0.040 | 20,646 | | 225,000 |
| 6901506612 | LOOMIS | CA | | 10/18/2012 | 0.047 | 23,052 | | 619,000 |
| 6901506613 | PALM HARBOR | FL | | 10/18/2012 | 0.040 | 52,812 | | 135,000 |
| 6901506614 | NEW HYDE PARK | NY | | 10/18/2012 | 0.040 | | | 725,000 |
| 6901506619 | HOWELL | NJ | | 10/18/2012 | 0.057 | 19,627 | | 325,000 |
| 6901506625 | SPRING HILL | FL | | 10/18/2012 | 0.041 | 3,870 | | 216,000 |
| 6901506629 | COOPER CITY | FL | | 10/18/2012 | 0.040 | 25,096 | | 360,000 |
| 6901506632 | CUMMING | GA | | 10/18/2012 | 0.040 | | | 223,000 |
| 6901506635 | LAKE WORTH | FL | | 10/18/2012 | 0.047 | 16,016 | | 142,000 |
| 6901506636 | WHEATON | IL | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901506641 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 25,310 | | 575,000 |
| 6901506644 | BOUNTIFUL | UT | | 10/18/2012 | 0.047 | 14,707 | | 255,000 |
| 6901506647 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | 19,200 | | 450,000 |
| 6901506650 | MC LEAN | VA | | 10/18/2012 | 0.040 | 141,763 | | 860,000 |
| 6901506654 | FRANKLINTON | NC | | 10/18/2012 | 0.040 | | | 490,000 |
| 6901506655 | MONTARA | CA | | 10/18/2012 | 0.040 | 90,720 | | 697,000 |
| 6901506658 | FORTVILLE | IN | | 10/18/2012 | 0.056 | 24,420 | | 485,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901506659 | NORTHBROOK | IL | | 10/18/2012 | 0.040 | 114,656 | | 520,000 |
| 6901506663 | BRADENTON | FL | | 10/18/2012 | 0.040 | | | 303,000 |
| 6901506667 | ANDOVER | OH | | 10/18/2012 | 0.040 | 37,642 | | 145,000 |
| 6901506670 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | 215,000 |
| 6901506671 | HAMLAKE | MN | | 10/18/2012 | 0.044 | 30,482 | | 470,000 |
| 6901506686 | ANN ARBOR | MI | | 10/18/2012 | 0.040 | 35,798 | | 263,000 |
| 6901506687 | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 20,345 | | 134,000 |
| 6901506691 | JUNEAU | AK | | 10/18/2012 | 0.040 | 43,236 | 2,500 | 325,000 |
| 6901506692 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 265,482 | | 1,300,000 |
| 6901506693 | ROWLEY | MA | | 10/18/2012 | 0.040 | 81,755 | | 624,842 |
| 6901506694 | LOWELL | MI | | 10/18/2012 | 0.040 | | | 136,000 |
| 6901506760 | CAPISTRANO BEACH | CA | | 10/18/2012 | 0.040 | 49,828 | 1,000 | 497,000 |
| 6901506761 | SPRINGFIELD | VA | | 10/18/2012 | 0.040 | 84,459 | | 660,000 |
| 6901506762 | SHINGLE SPRINGS | CA | | 10/18/2012 | 0.049 | 40,663 | | 518,000 |
| 6901506763 | MILLER PLACE | NY | | 10/18/2012 | 0.040 | | | 540,000 |
| 6901506764 | LITITZ | PA | | 10/18/2012 | 0.040 | 77,884 | | 323,000 |
| 6901506765 | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 59,405 | | 255,000 |
| 6901506772 | FAIRFIELD | IA | | 10/18/2012 | 0.040 | | | 110,500 |
| 6901506775 | TACOMA | WA | | 10/18/2012 | 0.040 | 59,200 | | 424,000 |
| 6901506776 | SANFORD | FL | | 10/18/2012 | 0.040 | 74,950 | | 443,000 |
| 6901506777 | CRANFORD | NJ | | 10/18/2012 | 0.040 | 35,000 | | 538,000 |
| 6901506778 | HOOKSET | NH | | 10/18/2012 | 0.040 | | | 211,000 |
| 6901506782 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.058 | 2,360 | | 399,000 |
| 6901506784 | EDINA | MN | | 10/18/2012 | 0.040 | 15,300 | | 415,000 |
| 6901506786 | CENTENNIAL | CO | | 10/18/2012 | 0.040 | | 10,000 | 277,000 |
| 6901506787 | HOPKINS | MN | | 10/18/2012 | 0.040 | 472 | | 738,000 |
| 6901506790 | TRUMBULL | CT | | 10/18/2012 | 0.040 | 34,556 | | 363,000 |
| 6901506793 | POULSBO | WA | | 10/18/2012 | 0.040 | 82,892 | | 620,000 |
| 6901506794 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 31,992 | | 265,000 |
| 6901506795 | ZEELAND | MI | | 10/18/2012 | 0.067 | 8,208 | | 158,000 |
| 6901506796 | BIRMINGHAM | AL | | 10/18/2012 | 0.042 | 20,354 | | 120,000 |
| 6901506800 | MOUNDS VIEW | MN | | 10/18/2012 | 0.059 | 18,215 | | 175,000 |
| 6901506804 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | 2,000 | 356,000 |
| 6901506807 | MINNEAPOLIS | MN | | 10/18/2012 | 0.042 | 5,424 | | 321,000 |
| 6901506812 | CLINTON | NC | | 10/18/2012 | 0.040 | 13,629 | 4,877 | 131,500 |
| 6901506819 | OAKLAND | CA | | 10/18/2012 | 0.040 | 9,779 | 3,000 | 814,000 |
| 6901506822 | OAKLAND | CA | | 10/18/2012 | 0.040 | | | 590,000 |
| 6901506825 | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | 20,158 | | 358,000 |
| 6901506828 | OXFORD | CT | | 10/18/2012 | 0.040 | | | 363,000 |
| 6901506830 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 695,000 |
| 6901506831 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 125,433 | | 425,000 |
| 6901506836 | MIMS | FL | | 10/18/2012 | 0.040 | | | 166,000 |
| 6901506839 | KIRKLAND | WA | | 10/18/2012 | 0.051 | 23,861 | | 367,000 |
| 6901506840 | FULLERTON | CA | | 10/18/2012 | 0.040 | 9 | | 945,000 |
| 6901506841 | CHICAGO | IL | | 10/18/2012 | 0.044 | 25,524 | | 210,000 |
| 6901506842 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 16,623 | | 219,000 |
| 6901506852 | PICKERINGTON | OH | | 10/18/2012 | 0.040 | | | 219,000 |
| 6901506853 | APPLE VALLEY | MN | | 10/18/2012 | 0.040 | | | 400,000 |
| 6901506857 | LITCHFIELD PARK | AZ | | 10/18/2012 | 0.042 | 76,655 | | 290,000 |
| 6901506858 | BETHESDA | MD | | 10/18/2012 | 0.043 | | | 750,000 |
| 6901506860 | BIRMINGHAM | AL | | 10/18/2012 | 0.066 | 16 | | 199,000 |
| 6901506865 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901506867 | MONUMENT | CO | | 10/18/2012 | 0.040 | 217,350 | | 648,000 |
| 6901506868 | ATLANTA | GA | | 10/18/2012 | 0.040 | 13,358 | | 300,000 |
| 6901506869 | POTTSTOWN | PA | | 10/18/2012 | 0.040 | 43,458 | 5,000 | 542,000 |
| 6901506871 | TROUTDALE | OR | | 10/18/2012 | 0.040 | 3,723 | | 310,000 |
| 6901506873 | LAPEER | MI | | 10/18/2012 | 0.040 | | | 165,000 |
| 6901506875 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | 725,000 |
| 6901506878 | SAG HARBOR | NY | | 10/18/2012 | 0.040 | | | 2,200,000 |
| 6901506879 | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 17,143 | | 149,000 |
| 6901506880 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 222,000 |
| 6901506881 | EVERGREEN | CO | | 10/18/2012 | 0.044 | | | 520,000 |
| 6901506883 | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 150,000 | | 475,000 |
| 6901506886 | TORRANCE | CA | | 10/18/2012 | 0.040 | | | 639,000 |
| 6901506887 | BETHANY | CT | | 10/18/2012 | 0.040 | 88,301 | | 449,000 |
| 6901506896 | BETHANY | OK | | 10/18/2012 | 0.040 | 58,343 | 3,000 | 120,760 |
| 6901506897 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 89,140 | | 368,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901506903 | WESTMINSTER | CO | | 10/18/2012 | 0.040 | | | 127,000 |
| 6901506905 | MONTICELLO | IA | | 10/18/2012 | 0.040 | 59,579 | | 215,000 |
| 6901506906 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | 65,000 | 995,000 |
| 6901506908 | ALBERTVILLE | MN | | 10/18/2012 | 0.040 | 5,533 | | 163,000 |
| 6901506909 | SAINT LEONARD | MD | | 10/18/2012 | 0.043 | 34,951 | | 380,000 |
| 6901506911 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 41,724 | | 1,134,000 |
| 6901506912 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 34,680 | | 660,000 |
| 6901506914 | NOVATO | CA | | 10/18/2012 | 0.047 | 41,812 | | 847,900 |
| 6901506917 | MASSILLON | OH | | 10/18/2012 | 0.040 | 36,233 | | 612,000 |
| 6901506919 | AVON LAKE | OH | | 10/18/2012 | 0.054 | 1,993 | | 201,000 |
| 6901506922 | OLATHE | KS | | 10/18/2012 | 0.049 | 9,445 | | 250,000 |
| 6901506923 | OAKLAND | CA | | 10/18/2012 | 0.043 | 112,418 | | 580,000 |
| 6901506924 | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | 750,000 |
| 6901506926 | LOS ANGELES | CA | | 10/18/2012 | 0.051 | 8,721 | | 295,000 |
| 6901506928 | BILLERICA | MA | | 10/18/2012 | 0.040 | | | 420,000 |
| 6901506932 | CHINO | CA | | 10/18/2012 | 0.040 | 3,261 | 10,395 | 533,500 |
| 6901506933 | ATLANTA | GA | | 10/18/2012 | 0.058 | | | 190,000 |
| 6901506936 | LEWISTON | NY | | 10/18/2012 | 0.040 | 32,590 | | 154,000 |
| 6901506938 | PORTLAND | OR | | 10/18/2012 | 0.040 | 3,249 | | 547,000 |
| 6901506939 | BERKELEY | CA | | 10/18/2012 | 0.052 | 38,077 | | 410,000 |
| 6901506940 | JERICHO | NY | | 10/18/2012 | 0.040 | 61,896 | | 630,000 |
| 6901506941 | WALNUT CREEK | CA | | 10/18/2012 | 0.059 | 22,041 | | 750,000 |
| 6901506944 | PALM BAY | FL | | 10/18/2012 | 0.046 | 21,576 | | 85,000 |
| 6901506946 | SAN ANSELMO | CA | | 10/18/2012 | 0.059 | | | 730,000 |
| 6901506947 | WOODBURY | NY | | 10/18/2012 | 0.046 | 50,400 | | 664,600 |
| 6901506949 | ROGERS | AR | | 10/18/2012 | 0.040 | 55,936 | | 220,000 |
| 6901506950 | COLUMBIA | MD | | 10/18/2012 | 0.040 | 61,372 | 4,190 | 315,442 |
| 6901506952 | WOODBRIDGE | VA | | 10/18/2012 | 0.040 | 89,255 | | 178,000 |
| 6901506953 | INCLINE VILLAGE | NV | | 10/18/2012 | 0.040 | 119,700 | | 1,900,000 |
| 6901506954 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | 146,000 | 4,000 | 516,000 |
| 6901506957 | RAYNHAM | MA | | 10/18/2012 | 0.040 | 36,462 | | 363,000 |
| 6901506958 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 64,295 | | 206,000 |
| 6901506963 | SAN JOSE | CA | | 10/18/2012 | 0.041 | | | 775,000 |
| 6901506968 | MORGAN HILL | CA | | 10/18/2012 | 0.040 | | | 733,000 |
| 6901506969 | EGG HARBOR CITY | NJ | | 10/18/2012 | 0.040 | 45,315 | | 310,000 |
| 6901506972 | CAMARILLO | CA | | 10/18/2012 | 0.040 | 116,483 | | 345,000 |
| 6901506973 | GROSSE POINT WOODS | MI | | 10/18/2012 | 0.046 | 6,479 | | 360,170 |
| 6901506974 | SYRACUSE | NY | | 10/18/2012 | 0.040 | 58,725 | | 93,000 |
| 6901506975 | BURT | IA | | 10/18/2012 | 0.049 | 35,563 | | 165,700 |
| 6901506976 | SAN JOSE | CA | | 10/18/2012 | 0.052 | 26,578 | 4,474 | 755,000 |
| 6901506978 | TAUNTON | MA | | 10/18/2012 | 0.040 | | | 214,000 |
| 6901506979 | CO SPGS | CO | | 10/18/2012 | 0.046 | 31,356 | | 439,000 |
| 6901506980 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 104,392 | | 798,000 |
| 6901506982 | KULA | HI | | 10/18/2012 | 0.045 | 43,777 | | 775,000 |
| 6901506987 | TULSA | OK | | 10/18/2012 | 0.067 | 9,320 | | 95,000 |
| 6901506988 | PORTLAND | OR | | 10/18/2012 | 0.040 | 11,059 | | 342,000 |
| 6901506993 | PALATINE | IL | | 10/18/2012 | 0.040 | | | 274,000 |
| 6901506994 | CARLSBAD | CA | | 10/18/2012 | 0.040 | 52,773 | | 825,000 |
| 6901507024 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 65,800 | | 229,000 |
| 6901507027 | TAYLORSVILLE | KY | | 10/18/2012 | 0.040 | 6,069 | | 175,000 |
| 6901507029 | MOUNT WASHINGTON | KY | | 10/18/2012 | 0.040 | 61,107 | | 300,000 |
| 6901507033 | CORAL GABLES | FL | | 10/18/2012 | 0.040 | 98,497 | | 928,000 |
| 6901507035 | PHOENIX | AZ | | 10/18/2012 | 0.068 | 13,197 | | 235,000 |
| 6901507036 | RESTON | VA | | 10/18/2012 | 0.040 | 50,189 | | 120,000 |
| 6901507040 | LOS GATOS | CA | | 10/18/2012 | 0.040 | 142,950 | | 1,350,000 |
| 6901507042 | ORLANDO | FL | | 10/18/2012 | 0.040 | 45,090 | | 182,000 |
| 6901507047 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 21,538 | 3,300 | 420,000 |
| 6901507051 | CLINTON | MI | | 10/18/2012 | 0.040 | 32,265 | | 200,000 |
| 6901507052 | MODESTO | CA | | 10/18/2012 | 0.040 | 6,228 | | 169,000 |
| 6901507053 | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.040 | 160,000 | | 1,200,000 |
| 6901507067 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 136,320 | | 667,000 |
| 6901507068 | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | 696,400 |
| 6901507070 | PORTLAND | OR | | 10/18/2012 | 0.040 | 36,404 | | 536,000 |
| 6901507075 | JAMESTOWN | NC | | 10/18/2012 | 0.046 | | | 269,300 |
| 6901507076 | GLEN ROCK | NJ | | 10/18/2012 | 0.040 | | | 681,000 |
| 6901507077 | E NORTHPORT | NY | | 10/18/2012 | 0.040 | 50,308 | | 595,000 |
| 6901507079 | OXNARD | CA | | 10/18/2012 | 0.040 | 154,801 | 17,800 | 1,050,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901507082 | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 3,641 | | 840,000 |
| 6901507084 | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.040 | 17,324 | 4,680 | 640,000 |
| 6901507085 | EAST HAMPTON | CT | | 10/18/2012 | 0.045 | 35,902 | | 360,100 |
| 6901507087 | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | 15,000 | 16,000 | 600,000 |
| 6901507089 | BENTON | MO | | 10/18/2012 | 0.040 | 52,250 | 700 | 224,000 |
| 6901507090 | GARDEN GROVE | CA | | 10/18/2012 | 0.040 | 50,277 | 10,000 | 450,000 |
| 6901507093 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 48,978 | | 250,000 |
| 6901507095 | PLEASANT HILL | CA | | 10/18/2012 | 0.040 | 31,231 | | 550,000 |
| 6901507099 | PLEASANTON | CA | | 10/18/2012 | 0.040 | | | 647,000 |
| 6901507100 | OAKFIELD | NY | | 10/18/2012 | 0.040 | 11,818 | | 178,000 |
| 6901507101 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 13,402 | | 326,000 |
| 6901507102 | BAKERSFIELD | CA | | 10/18/2012 | 0.040 | | | 274,800 |
| 6901507108 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 236,250 | | 625,000 |
| 6901507110 | GRAVOIS MILLS | MO | | 10/18/2012 | 0.040 | 16,493 | | 280,000 |
| 6901507114 | LARGO | FL | | 10/18/2012 | 0.040 | 98,505 | | 177,000 |
| 6901507115 | CAPE GIRARDEAU | MO | | 10/18/2012 | 0.040 | | | 182,000 |
| 6901507116 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 36,037 | | 617,000 |
| 6901507117 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 51,620 | | 368,000 |
| 6901507118 | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | | | 413,000 |
| 6901507119 | MANHATTAN BEACH | CA | | 10/18/2012 | 0.040 | 351,347 | | 1,810,000 |
| 6901507120 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 42,059 | | 394,000 |
| 6901507122 | GOSHEN | OH | | 10/18/2012 | 0.040 | 31,472 | | 320,000 |
| 6901507123 | GIG HARBOR | WA | | 10/18/2012 | 0.040 | 11,897 | 1,200 | 458,400 |
| 6901507125 | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | 155,900 |
| 6901507128 | ALLEGANY | NY | | 10/18/2012 | 0.040 | 49,170 | | 120,000 |
| 6901507129 | TRACY | CA | | 10/18/2012 | 0.040 | | | 670,000 |
| 6901507130 | ELMWOOD PARK | NJ | | 10/18/2012 | 0.040 | 13,717 | 3,141 | 304,000 |
| 6901507133 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | | | 400,000 |
| 6901507135 | DALLAS | GA | | 10/18/2012 | 0.040 | 20,896 | | 270,000 |
| 6901507136 | NORMAN | OK | | 10/18/2012 | 0.040 | 42,467 | 32,915 | 194,000 |
| 6901507137 | ATLANTIC BCH | FL | | 10/18/2012 | 0.040 | | | 795,000 |
| 6901507138 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901507139 | SANTA ROSA | CA | | 10/18/2012 | 0.059 | 9,648 | | 290,000 |
| 6901507142 | DALY CITY | CA | | 10/18/2012 | 0.040 | 28,966 | | 630,000 |
| 6901507147 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 73,329 | | 455,900 |
| 6901507149 | ANNAPOLIS | MD | | 10/18/2012 | 0.040 | 21,779 | | 613,500 |
| 6901507150 | WINSTON-SALEM | NC | | 10/18/2012 | 0.066 | 1,310 | | 167,000 |
| 6901507152 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 63,000 | | 775,000 |
| 6901507153 | ORLANDO | FL | | 10/18/2012 | 0.044 | 14,318 | | 174,000 |
| 6901507154 | HIGHLAND SPGS | VA | | 10/18/2012 | 0.043 | | | 128,000 |
| 6901507155 | NORMAN | OK | | 10/18/2012 | 0.040 | | | 277,200 |
| 6901507156 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 87,300 | | 400,000 |
| 6901507157 | BLOOMINGTON | MN | | 10/18/2012 | 0.056 | 18,771 | 2,515 | 253,000 |
| 6901507159 | BILLINGS | MT | | 10/18/2012 | 0.040 | 26,724 | 1,443 | 141,400 |
| 6901507161 | LOS ANGELES | CA | | 10/18/2012 | 0.055 | | | 365,000 |
| 6901507162 | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 61,644 | 3,695 | 574,000 |
| 6901507163 | RICHMOND | VA | | 10/18/2012 | 0.054 | 3,027 | | 225,000 |
| 6901507165 | ROSEVILLE | MI | | 10/18/2012 | 0.040 | 47,991 | | 96,000 |
| 6901507167 | LONG BEACH | CA | | 10/18/2012 | 0.052 | 36,390 | | 534,200 |
| 6901507168 | HANOVER | VA | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901507171 | BARNEGAT LIGHT | NJ | | 10/18/2012 | 0.040 | 344,764 | | 915,000 |
| 6901507173 | MIAMI | FL | | 10/18/2012 | 0.040 | 63,298 | | 182,000 |
| 6901507206 | DENVER | CO | | 10/18/2012 | 0.040 | 166,188 | | 840,000 |
| 6901507207 | ROCKFORD | IL | | 10/18/2012 | 0.040 | 18,912 | | 104,000 |
| 6901507208 | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 35,066 | 1,000 | 559,000 |
| 6901507209 | SPRING HILL | KS | | 10/18/2012 | 0.040 | 12,034 | | 118,000 |
| 6901507213 | MILL CREEK | WA | | 10/18/2012 | 0.052 | 23,184 | | 415,000 |
| 6901507218 | LIVONIA | MI | | 10/18/2012 | 0.046 | | | 186,000 |
| 6901507220 | ROCHESTER | NY | | 10/18/2012 | 0.046 | 41,452 | | 270,000 |
| 6901507221 | BORING | OR | | 10/18/2012 | 0.040 | 260,673 | 82,664 | 615,000 |
| 6901507222 | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 19,149 | | 255,000 |
| 6901507225 | SILVER SPRINGS | NY | | 10/18/2012 | 0.041 | 8,465 | | 173,801 |
| 6901507226 | OSWEGO | IL | | 10/18/2012 | 0.044 | 22,564 | | 206,000 |
| 6901507228 | BLACKLICK | OH | | 10/18/2012 | 0.040 | | | 586,300 |
| 6901507235 | RALEIGH | NC | | 10/18/2012 | 0.040 | 32,600 | | 228,100 |
| 6901507241 | ROYAL OAK | MI | | 10/18/2012 | 0.040 | 25,656 | | 128,000 |
| 6901507245 | KENMORE | WA | | 10/18/2012 | 0.040 | 51,128 | 2,000 | 355,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901507246 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 31,747 | 500 | 335,000 |
| 6901507250 | MORRISTOWN | NJ | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901507251 | ASHEVILLE | NC | | 10/18/2012 | 0.040 | | | 294,000 |
| 6901507256 | CROWN POINT | IN | | 10/18/2012 | 0.040 | 20,616 | | 265,000 |
| 6901507400 | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | 45,275 | | 350,000 |
| 6901507401 | LAKE GEORGE | MN | | 10/18/2012 | 0.040 | 6,609 | | 570,000 |
| 6901507407 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 48,640 | | 975,000 |
| 6901507413 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 97,695 | | 1,150,000 |
| 6901507431 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 28,174 | | 1,080,000 |
| 6901507446 | ROOPVILLE | GA | | 10/18/2012 | 0.045 | 17,318 | | 95,000 |
| 6901507461 | SAN RAMON | CA | | 10/18/2012 | 0.040 | 10,577 | 6,936 | 626,000 |
| 6901507462 | MILLBRAE | CA | | 10/18/2012 | 0.040 | | | 808,200 |
| 6901507463 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 152,129 | | 1,975,000 |
| 6901507466 | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | 568,000 |
| 6901507473 | SAN FRANCISCO | CA | | 10/18/2012 | 0.052 | 38,318 | | 778,500 |
| 6901507475 | OAKLAND | CA | | 10/18/2012 | 0.040 | | | 625,000 |
| 6901507476 | PETALUMA | CA | | 10/18/2012 | 0.040 | 2,717 | | 389,000 |
| 6901507477 | SELAH | WA | | 10/18/2012 | 0.040 | 21,808 | 6,480 | 187,000 |
| 6901507479 | ALAMEDA | CA | | 10/18/2012 | 0.052 | 41,122 | | 536,000 |
| 6901507480 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 243,236 | | 1,300,000 |
| 6901507481 | GLENCOE | IL | | 10/18/2012 | 0.040 | 122,752 | | 967,000 |
| 6901507482 | DANVILLE | CA | | 10/18/2012 | 0.040 | | | 860,000 |
| 6901507484 | BRONXVILLE | NY | | 10/18/2012 | 0.040 | 83,506 | 100,176 | 2,100,000 |
| 6901507486 | SAN JOSE | CA | | 10/18/2012 | 0.052 | 31,320 | | 761,400 |
| 6901507487 | SAN JOSE | CA | | 10/18/2012 | 0.059 | 16,501 | | 560,000 |
| 6901507489 | LONG BEACH | CA | | 10/18/2012 | 0.040 | 24,044 | | 743,000 |
| 6901507490 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | 2,250,000 |
| 6901507497 | LEONARDO | NJ | | 10/18/2012 | 0.040 | 62,622 | | 360,000 |
| 6901507498 | KILAUEA | HI | | 10/18/2012 | 0.040 | 23,115 | 11,000 | 395,000 |
| 6901507499 | VERONA | PA | | 10/18/2012 | 0.040 | 61,189 | 200 | 82,000 |
| 6901507500 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 169,987 | | 1,250,000 |
| 6901507509 | LAKELAND | FL | | 10/18/2012 | 0.046 | 34,023 | 3,354 | 245,000 |
| 6901507518 | MANCHESTER | NH | | 10/18/2012 | 0.040 | 31,893 | | 172,000 |
| 6901507519 | CORONADO | CA | | 10/18/2012 | 0.040 | | | 950,000 |
| 6901507520 | ST LOUIS PARK | MN | | 10/18/2012 | 0.040 | 26,625 | | 234,000 |
| 6901507521 | BRONX | NY | | 10/18/2012 | 0.040 | 196,082 | | 850,000 |
| 6901507522 | ST LOUIS | MO | | 10/18/2012 | 0.040 | 56,962 | | 284,000 |
| 6901507525 | NOVATO | CA | | 10/18/2012 | 0.040 | 45,223 | 2,500 | 875,000 |
| 6901507526 | SAN FRANCISCO | CA | | 10/18/2012 | 0.052 | 18,125 | | 760,000 |
| 6901507528 | SANTA YNEZ | CA | | 10/18/2012 | 0.043 | 93,870 | | 970,000 |
| 6901507531 | MORRO BAY | CA | | 10/18/2012 | 0.053 | 22,239 | | 468,000 |
| 6901507532 | SAINT CHARLES | MN | | 10/18/2012 | 0.040 | 90,000 | | 350,000 |
| 6901507533 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 105,899 | 3,000 | 1,050,000 |
| 6901507536 | BOSTON | MA | | 10/18/2012 | 0.051 | 119,683 | | 675,000 |
| 6901507538 | WASHINGTON | DC | | 10/18/2012 | 0.041 | 68,462 | | 605,000 |
| 6901507540 | SAN MARCOS | CA | | 10/18/2012 | 0.047 | 15,618 | 4,100 | 560,000 |
| 6901507541 | FREEPORT | NY | | 10/18/2012 | 0.040 | 247,223 | | 335,000 |
| 6901507543 | RYE | NY | | 10/18/2012 | 0.040 | 59,620 | 40,921 | 923,000 |
| 6901507546 | WINDSOR | CA | | 10/18/2012 | 0.040 | 130,023 | | 735,000 |
| 6901507548 | WILLIAMSVILLE | NY | | 10/18/2012 | 0.040 | | | 160,000 |
| 6901507549 | MONETA | VA | | 10/18/2012 | 0.042 | 78,923 | | 627,300 |
| 6901507551 | BERKELEY | CA | | 10/18/2012 | 0.040 | 92,230 | 7,973 | 1,200,000 |
| 6901507557 | TAMPA | FL | | 10/18/2012 | 0.040 | 182,642 | 5,000 | 410,000 |
| 6901507558 | MURRIETA | CA | | 10/18/2012 | 0.040 | 15,819 | | 328,000 |
| 6901507560 | YONKERS | NY | | 10/18/2012 | 0.040 | 64,403 | 11,650 | 510,000 |
| 6901507561 | CARDIFF | CA | | 10/18/2012 | 0.040 | 222,420 | | 876,000 |
| 6901507563 | WYNDMOOR | PA | | 10/18/2012 | 0.040 | 48,018 | | 354,000 |
| 6901507564 | CROSSLAKE | MN | | 10/18/2012 | 0.040 | 65,047 | | 347,500 |
| 6901507565 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | 31,011 | | 170,000 |
| 6901507566 | VALRICO | FL | | 10/18/2012 | 0.070 | 9,866 | | 240,000 |
| 6901507568 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 250,000 | | 1,675,000 |
| 6901507569 | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 82,026 | | 508,000 |
| 6901507571 | CLOVIS | CA | | 10/18/2012 | 0.040 | 114 | | 782,000 |
| 6901507574 | OWASSO | OK | | 10/18/2012 | 0.055 | 26,559 | | 225,100 |
| 6901507579 | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 16,764 | | 760,000 |
| 6901507581 | SAPULPA | OK | | 10/18/2012 | 0.044 | 9,280 | | 82,000 |
| 6901507582 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 149,139 | | 1,775,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901507585 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | 293,091 | | 1,206,500 |
| 6901507586 | BEACH PARK | IL | | 10/18/2012 | 0.040 | | | 272,000 |
| 6901507587 | MILPITAS | CA | | 10/18/2012 | 0.040 | 72,286 | | 594,900 |
| 6901507594 | CANNON BEACH | OR | | 10/18/2012 | 0.040 | 88,105 | | 480,000 |
| 6901507595 | CHAPIN | SC | | 10/18/2012 | 0.040 | | 23,153 | 230,000 |
| 6901507596 | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901507598 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 15,679 | | 845,000 |
| 6901507599 | HAZLE TWP | PA | | 10/18/2012 | 0.054 | 18,629 | | 40,000 |
| 6901507604 | WEDOWEE | AL | | 10/18/2012 | 0.040 | 15,376 | 24,474 | 488,200 |
| 6901507605 | MILLIKEN | CO | | 10/18/2012 | 0.059 | 8,925 | | 242,000 |
| 6901507608 | EDMONDS | WA | | 10/18/2012 | 0.040 | 293,013 | | 1,100,000 |
| 6901507609 | FLORENCE | SC | | 10/18/2012 | 0.040 | 44,380 | | 219,000 |
| 6901507611 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 24,861 | 25,000 | 562,000 |
| 6901507613 | ALMA | AR | | 10/18/2012 | 0.040 | 55,613 | 1,563 | 132,200 |
| 6901507616 | TOPEKA | KS | | 10/18/2012 | 0.040 | | | 550,500 |
| 6901507620 | PRIOR LAKE | MN | | 10/18/2012 | 0.040 | 5,060 | | 380,000 |
| 6901507623 | ROSLYN | NY | | 10/18/2012 | 0.040 | 84,600 | | 860,000 |
| 6901507628 | BRISTOL | CT | | 10/18/2012 | 0.052 | 12,685 | | 367,000 |
| 6901507631 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.042 | | | 840,000 |
| 6901507636 | SPARTA | NJ | | 10/18/2012 | 0.063 | 9,675 | | 242,000 |
| 6901507639 | CLEARLAKE OAKS | CA | | 10/18/2012 | 0.040 | 70,634 | 24,905 | 312,000 |
| 6901507641 | GLOUCESTER | MA | | 10/18/2012 | 0.040 | 115,466 | | 782,000 |
| 6901507647 | BERKELEY | CA | | 10/18/2012 | 0.040 | 64,275 | 5,000 | 1,125,000 |
| 6901507648 | CARLSBAD | CA | | 10/18/2012 | 0.047 | 26,550 | | 685,000 |
| 6901507650 | TAYLORS | SC | | 10/18/2012 | 0.040 | 48,724 | | 106,000 |
| 6901507651 | FREMONT | CA | | 10/18/2012 | 0.040 | 123,988 | | 635,000 |
| 6901507652 | MASSAPEQUA PARK | NY | | 10/18/2012 | 0.040 | | | 435,000 |
| 6901507655 | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 57,990 | | 292,000 |
| 6901507660 | HARDY | VA | | 10/18/2012 | 0.040 | | | 272,500 |
| 6901507665 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 9,536 | | 158,000 |
| 6901507707 | COWETA | OK | | 10/18/2012 | 0.046 | 25,868 | | 250,000 |
| 6901507723 | NEW YORK | NY | | 10/18/2012 | 0.040 | | | 925,000 |
| 6901507732 | NEW YORK | NY | | 10/18/2012 | 0.040 | | | 1,225,000 |
| 6901507733 | PORTLAND | OR | | 10/18/2012 | 0.040 | 24,566 | 1,500 | 381,000 |
| 6901507735 | RALEIGH | NC | | 10/18/2012 | 0.059 | | | 346,200 |
| 6901507738 | CONCORD | NC | | 10/18/2012 | 0.042 | 26,478 | | 295,000 |
| 6901507741 | PACIFIC PALISADES | CA | | 10/18/2012 | 0.040 | 111,647 | | 1,800,000 |
| 6901507743 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 100,902 | | 760,000 |
| 6901507745 | OREGON | WI | | 10/18/2012 | 0.053 | | 17,310 | 300,000 |
| 6901507748 | OLATHE | KS | | 10/18/2012 | 0.044 | 13,332 | | 150,000 |
| 6901507750 | DENVER | CO | | 10/18/2012 | 0.040 | 816 | | 290,000 |
| 6901507751 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 160,157 | | 765,000 |
| 6901507754 | BUTTE | MT | | 10/18/2012 | 0.043 | 21,198 | | 166,000 |
| 6901507755 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | 50,071 | 513,000 |
| 6901507757 | MIAMI | FL | | 10/18/2012 | 0.055 | 24,327 | | 225,000 |
| 6901507761 | FRESNO | CA | | 10/18/2012 | 0.040 | | | 257,200 |
| 6901507762 | WESTERVILLE | OH | | 10/18/2012 | 0.046 | 4,409 | | 362,900 |
| 6901507763 | FOREST HILLS | NY | | 10/18/2012 | 0.040 | 277,028 | | 1,485,000 |
| 6901507767 | OMAHA | NE | | 10/18/2012 | 0.040 | 8,588 | 15,000 | 283,100 |
| 6901507770 | PINGREE GROVE | IL | | 10/18/2012 | 0.040 | 43,845 | | 90,000 |
| 6901507772 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | | | 700,000 |
| 6901507773 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 81,546 | | 689,000 |
| 6901507774 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 63,651 | | 409,200 |
| 6901507775 | SPRINGBORO | OH | | 10/18/2012 | 0.043 | | | 387,000 |
| 6901507777 | LANCASTER | PA | | 10/18/2012 | 0.040 | 2,840 | | 219,300 |
| 6901507780 | MELVILLE | NY | | 10/18/2012 | 0.040 | 63,500 | | 814,000 |
| 6901507781 | CAVE CREEK | AZ | | 10/18/2012 | 0.040 | | 27,000 | 410,000 |
| 6901507846 | PONTE VEDRA | FL | | 10/18/2012 | 0.049 | 45,113 | | 950,000 |
| 6901507851 | ROCHESTER | MN | | 10/18/2012 | 0.040 | | | 685,000 |
| 6901507855 | WEST LINN | OR | | 10/18/2012 | 0.040 | 6,065 | | 725,000 |
| 6901507858 | HERNDON | VA | | 10/18/2012 | 0.041 | 104,400 | | 700,000 |
| 6901507860 | NEW YORK | NY | | 10/18/2012 | 0.041 | 87,553 | | 857,000 |
| 6901507862 | SAN RAFAEL | CA | | 10/18/2012 | 0.056 | 26,267 | | 622,000 |
| 6901507863 | PALM SPRINGS | CA | | 10/18/2012 | 0.040 | 99,811 | | 257,000 |
| 6901507867 | LAGUNA NIGUEL | CA | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901507872 | OAKHURST | CA | | 10/18/2012 | 0.040 | 63,000 | | 190,000 |
| 6901507874 | CARY | NC | | 10/18/2012 | 0.040 | | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901507875 | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.040 | 90,747 | | 785,000 |
| 6901507882 | HENRICO | VA | | 10/18/2012 | 0.040 | 26,582 | | 456,000 |
| 6901507883 | FAIRFAX | CA | | 10/18/2012 | 0.040 | 90,731 | | 523,000 |
| 6901507887 | DENVER | CO | | 10/18/2012 | 0.040 | 90,000 | | 314,000 |
| 6901507889 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 28,102 | 16,666 | 642,000 |
| 6901507893 | GREY EAGLE | MN | | 10/18/2012 | 0.040 | 13,532 | | 330,000 |
| 6901507894 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 118,859 | | 429,000 |
| 6901507895 | CHICAGO | IL | | 10/18/2012 | 0.040 | 27,683 | | 135,000 |
| 6901507896 | RUTHERFORD | NJ | | 10/18/2012 | 0.040 | 23,392 | | 445,000 |
| 6901507899 | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | 7,116 | 3,500 | 245,000 |
| 6901507900 | IRVINE | CA | | 10/18/2012 | 0.040 | 59,577 | | 520,000 |
| 6901507903 | ROGERS | AR | | 10/18/2012 | 0.040 | | | 228,000 |
| 6901507912 | ROCKPORT | WA | | 10/18/2012 | 0.047 | 13,720 | | 190,000 |
| 6901507916 | GOLDEN VALLEY | MN | | 10/18/2012 | 0.040 | 132,026 | | 350,000 |
| 6901507926 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | | | 505,000 |
| 6901507932 | SLIDELL | LA | | 10/18/2012 | 0.040 | | | 405,200 |
| 6901507933 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 46,654 | | 324,000 |
| 6901507934 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 155,595 | 36,000 | 690,000 |
| 6901507935 | BELLOWS FALLS | VT | | 10/18/2012 | 0.040 | 110,565 | | 195,000 |
| 6901507937 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 41,770 | | 231,500 |
| 6901507938 | SLIDELL | LA | | 10/18/2012 | 0.040 | 92,527 | | 547,000 |
| 6901507940 | CINCINNATI | OH | | 10/18/2012 | 0.042 | 4,921 | | 77,000 |
| 6901507942 | BURNSVILLE | MN | | 10/18/2012 | 0.040 | | | 318,000 |
| 6901507943 | WESTFIELD | MA | | 10/18/2012 | 0.040 | 24,320 | 2,600 | 240,000 |
| 6901507946 | ANITA | IA | | 10/18/2012 | 0.040 | 64,000 | | 400,000 |
| 6901507956 | JASPER | TN | | 10/18/2012 | 0.042 | 87,754 | | 157,000 |
| 6901507958 | RALEIGH | NC | | 10/18/2012 | 0.051 | 25,000 | | 507,000 |
| 6901507960 | ADA | MI | | 10/18/2012 | 0.040 | 93,698 | | 420,000 |
| 6901507972 | BELMONT | CA | | 10/18/2012 | 0.043 | 12,429 | | 1,140,000 |
| 6901507973 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 4,939 | | 434,000 |
| 6901507975 | TAMPA | FL | | 10/18/2012 | 0.040 | 5,600 | | 145,000 |
| 6901507977 | RICHMOND | CA | | 10/18/2012 | 0.040 | 80,510 | | 330,000 |
| 6901507978 | MOUNTAIN HOME | AR | | 10/18/2012 | 0.040 | 4,016 | | 117,000 |
| 6901507980 | HINSDALE | IL | | 10/18/2012 | 0.040 | 7,282 | | 830,000 |
| 6901507981 | CLIVE | IA | | 10/18/2012 | 0.052 | | | 261,000 |
| 6901507982 | CLOVER | SC | | 10/18/2012 | 0.040 | 57,019 | | 700,000 |
| 6901507984 | EVANSVILLE | IN | | 10/18/2012 | 0.040 | 43,920 | | 230,000 |
| 6901507986 | COLUMBIA | MO | | 10/18/2012 | 0.040 | 12,330 | | 194,604 |
| 6901507989 | URBANA | IL | | 10/18/2012 | 0.041 | 3,310 | (700) | 170,800 |
| 6901507991 | SAN CLEMENTE | CA | | 10/18/2012 | 0.046 | 79,428 | | 750,000 |
| 6901507995 | KIRKLAND | WA | | 10/18/2012 | 0.040 | | | 1,010,000 |
| 6901507998 | FORT COLLINS | CO | | 10/18/2012 | 0.040 | 123,566 | | 225,000 |
| 6901507999 | CHICAGO | IL | | 10/18/2012 | 0.046 | 30,252 | | 550,000 |
| 6901508001 | CLEAR BROOK | VA | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901508003 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 88,799 | | 1,025,000 |
| 6901508005 | MAHOPAC | NY | | 10/18/2012 | 0.040 | 48,825 | 2,500 | 630,000 |
| 6901508006 | BURBANK | CA | | 10/18/2012 | 0.040 | 73,150 | | 940,000 |
| 6901508007 | ALDAN | PA | | 10/18/2012 | 0.040 | 71,778 | 1,000 | 158,092 |
| 6901508011 | GLEN ALLEN | VA | | 10/18/2012 | 0.045 | 3,552 | | 190,000 |
| 6901508012 | DEERFIELD | IL | | 10/18/2012 | 0.040 | 103,114 | | 860,000 |
| 6901508013 | SANTA FE | NM | | 10/18/2012 | 0.043 | 6,597 | | 375,000 |
| 6901508014 | SPRINGFIELD | PA | | 10/18/2012 | 0.040 | 60,580 | | 290,000 |
| 6901508015 | GREAT RIVER | NY | | 10/18/2012 | 0.040 | 17,876 | | 728,806 |
| 6901508018 | NAVARRE | FL | | 10/18/2012 | 0.040 | 94,133 | | 710,000 |
| 6901508019 | LITTLETON | CO | | 10/18/2012 | 0.041 | 24,560 | | 276,000 |
| 6901508021 | PARKER | CO | | 10/18/2012 | 0.053 | | | 346,000 |
| 6901508023 | RICHMOND | VA | | 10/18/2012 | 0.040 | | | 266,000 |
| 6901508024 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 5,679 | | 348,300 |
| 6901508027 | RICHMOND | VA | | 10/18/2012 | 0.040 | | | 258,000 |
| 6901508029 | FOSTER CITY | CA | | 10/18/2012 | 0.044 | 91,451 | | 609,000 |
| 6901508038 | SAN JOSE | CA | | 10/18/2012 | 0.044 | 40,310 | | 370,000 |
| 6901508039 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 17,192 | | 667,000 |
| 6901508040 | CORAL GABLES | FL | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901508043 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 742 | | 496,700 |
| 6901508044 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 39,428 | | 911,000 |
| 6901508045 | WILMINGTON | DE | | 10/18/2012 | 0.040 | 37,011 | | 247,000 |
| 6901508046 | HUNTINGTON STATION | NY | | 10/18/2012 | 0.040 | 47,706 | | 500,500 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901508047 | SCOTTSDALE | AZ | | 10/18/2012 | 0.047 | | | 550,000 |
| 6901508048 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 150 | | 531,500 |
| 6901508051 | FOREST HILL | MD | | 10/18/2012 | 0.040 | 16,904 | 2,600 | 208,500 |
| 6901508053 | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | | | 367,300 |
| 6901508054 | WILLOW GROVE | PA | | 10/18/2012 | 0.058 | 7,186 | | 200,000 |
| 6901508057 | TULSA | OK | | 10/18/2012 | 0.040 | 85,000 | | 265,000 |
| 6901508060 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.067 | 8,570 | 6,685 | 199,800 |
| 6901508061 | BALTIMORE | MD | | 10/18/2012 | 0.040 | | | 305,300 |
| 6901508064 | POINT PLEASANT BEACH | NJ | | 10/18/2012 | 0.040 | | | 367,000 |
| 6901508067 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 466,000 |
| 6901508070 | TIGARD | OR | | 10/18/2012 | 0.040 | 53,285 | | 370,800 |
| 6901508071 | BATTLE LAKE | MN | | 10/18/2012 | 0.040 | | | 591,000 |
| 6901508072 | EAST DUNDEE | IL | | 10/18/2012 | 0.040 | | | 175,000 |
| 6901508099 | DOWNEY | CA | | 10/18/2012 | 0.040 | 124,167 | | 735,000 |
| 6901508100 | JIM THORPE | PA | | 10/18/2012 | 0.040 | 39,420 | | 385,000 |
| 6901508102 | SAN JOSE | CA | | 10/18/2012 | 0.049 | 30,455 | 10,000 | 834,000 |
| 6901508103 | EASTAMPTON | NJ | | 10/18/2012 | 0.040 | | 10,000 | 257,000 |
| 6901508105 | FLORHAM PARK | NJ | | 10/18/2012 | 0.040 | 73,123 | | 940,000 |
| 6901508106 | SAYREVILLE | NJ | | 10/18/2012 | 0.040 | 4,933 | | 415,000 |
| 6901508108 | SELAH | WA | | 10/18/2012 | 0.040 | 19,000 | | 306,000 |
| 6901508231 | NEW BERLIN | WI | | 10/18/2012 | 0.040 | | | 180,000 |
| 6901508232 | HERNDON | VA | | 10/18/2012 | 0.040 | | | 645,000 |
| 6901508233 | SOUTH SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 9,001 | | 529,000 |
| 6901508234 | NORTHPORT | NY | | 10/18/2012 | 0.040 | 97,027 | | 782,000 |
| 6901508239 | NEWFANE | NY | | 10/18/2012 | 0.040 | 30,679 | | 122,000 |
| 6901508240 | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.040 | | | 442,000 |
| 6901508243 | GALESBURG | IL | | 10/18/2012 | 0.046 | 54,968 | | 98,200 |
| 6901508245 | WAYZATA | MN | | 10/18/2012 | 0.042 | 93,123 | | 650,000 |
| 6901508246 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | 2,200,000 |
| 6901508252 | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | 753,000 |
| 6901508253 | SAN ANSELMO | CA | | 10/18/2012 | 0.040 | 76,537 | | 921,000 |
| 6901508254 | EL CERRITO | CA | | 10/18/2012 | 0.053 | | | 395,000 |
| 6901508255 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 63,002 | | 1,250,000 |
| 6901508256 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 130,550 | | 1,375,000 |
| 6901508257 | FALLS CHURCH | VA | | 10/18/2012 | 0.045 | 25,489 | | 134,000 |
| 6901508258 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 139,050 | | 1,135,000 |
| 6901508259 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | | | 1,725,000 |
| 6901508260 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 49,429 | | 850,000 |
| 6901508262 | PALO ALTO | CA | | 10/18/2012 | 0.040 | 1,286 | 41,000 | 1,881,000 |
| 6901508264 | EAST KINGSTON | NH | | 10/18/2012 | 0.040 | 23,754 | | 229,023 |
| 6901508269 | GENESEO | IL | | 10/18/2012 | 0.040 | 55,061 | | 200,000 |
| 6901508270 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 43,565 | 4,450 | 900,000 |
| 6901508271 | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901508272 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 34,858 | | 215,000 |
| 6901508275 | HIGH POINT | NC | | 10/18/2012 | 0.040 | 146,830 | | 775,000 |
| 6901508277 | EAST AMHERST | NY | | 10/18/2012 | 0.047 | 47,530 | | 138,600 |
| 6901508279 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 163,457 | | 1,730,000 |
| 6901508280 | MEBANE | NC | | 10/18/2012 | 0.040 | 217,862 | | 331,000 |
| 6901508283 | COOL | CA | | 10/18/2012 | 0.040 | 136,080 | | 270,000 |
| 6901508284 | VENTURA | CA | | 10/18/2012 | 0.040 | 58,381 | 6,276 | 538,100 |
| 6901508287 | PACIFIC | WA | | 10/18/2012 | 0.040 | 52,542 | 14,147 | 290,000 |
| 6901508289 | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | | | 273,900 |
| 6901508290 | BRIGHTON | CO | | 10/18/2012 | 0.040 | 49,946 | | 165,000 |
| 6901508292 | CHICAGO | IL | | 10/18/2012 | 0.040 | 28,467 | 7,900 | 500,000 |
| 6901508297 | NAPLES | FL | | 10/18/2012 | 0.040 | | | 275,000 |
| 6901508298 | DALY CITY | CA | | 10/18/2012 | 0.053 | 9,405 | | 540,000 |
| 6901508299 | OAKLAND | CA | | 10/18/2012 | 0.040 | 141,191 | 165,000 | 1,395,000 |
| 6901508300 | NORTH BETHESDA | MD | | 10/18/2012 | 0.040 | 13,823 | | 709,300 |
| 6901508301 | LAFAYETTE | CA | | 10/18/2012 | 0.040 | 211,500 | | 1,595,500 |
| 6901508302 | BROOKLYN CENTER | MN | | 10/18/2012 | 0.040 | 26,879 | | 159,000 |
| 6901508308 | BLAINE | MN | | 10/18/2012 | 0.040 | 50,605 | | 259,000 |
| 6901508309 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 36,168 | | 636,000 |
| 6901508310 | BELMONT | CA | | 10/18/2012 | 0.043 | 204,945 | | 820,000 |
| 6901508313 | BLUFFTON | IN | | 10/18/2012 | 0.040 | | | 128,159 |
| 6901508314 | WILMINGTON | NC | | 10/18/2012 | 0.043 | 107,489 | | 685,000 |
| 6901508319 | BELVEDERE | CA | | 10/18/2012 | 0.040 | | | 2,600,000 |
| 6901508321 | LLOYD HARBOR | NY | | 10/18/2012 | 0.040 | 25,000 | | 1,454,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901508322 | WAXHAW | NC | | 10/18/2012 | 0.042 | | 5,793 | 560,000 |
| 6901508323 | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 32,176 | | 320,000 |
| 6901508324 | KEY BISCAYNE | FL | | 10/18/2012 | 0.040 | 170,500 | | 350,000 |
| 6901508325 | ATLANTA | GA | | 10/18/2012 | 0.040 | 16,945 | | 227,000 |
| 6901508326 | LEXINGTON | SC | | 10/18/2012 | 0.040 | | | 268,000 |
| 6901508327 | POWELL | OH | | 10/18/2012 | 0.040 | 1,441 | | 266,000 |
| 6901508328 | MORAGA | CA | | 10/18/2012 | 0.040 | 27,598 | | 990,000 |
| 6901508329 | HIGHLAND MILLS | NY | | 10/18/2012 | 0.040 | 40,384 | | 350,000 |
| 6901508331 | BERWICK | ME | | 10/18/2012 | 0.040 | 29,005 | | 218,000 |
| 6901508332 | WINDHAM | ME | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901508333 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901508334 | LONG BEACH | CA | | 10/18/2012 | 0.040 | 99,955 | | 830,000 |
| 6901508335 | LINDSTROM | MN | | 10/18/2012 | 0.040 | 97,840 | | 230,000 |
| 6901508356 | NAPA | CA | | 10/18/2012 | 0.040 | | | 503,000 |
| 6901508358 | QUEENSBURY | NY | | 10/18/2012 | 0.044 | 3,152 | | 299,000 |
| 6901508360 | FLAGSTAFF | AZ | | 10/18/2012 | 0.062 | 6,241 | | 250,000 |
| 6901508363 | GREENWOOD VILLAGE | CO | | 10/18/2012 | 0.040 | 163,070 | | 990,000 |
| 6901508364 | LANGLEY | WA | | 10/18/2012 | 0.040 | 400,000 | | 1,100,000 |
| 6901508368 | FRANKLIN LAKES | NJ | | 10/18/2012 | 0.040 | | | 698,000 |
| 6901508371 | CALDWELL | NJ | | 10/18/2012 | 0.040 | 48,595 | 1,000 | 476,000 |
| 6901508377 | ALAMEDA | CA | | 10/18/2012 | 0.040 | 34,500 | 1,000 | 607,000 |
| 6901508378 | MASSAPEQUA | NY | | 10/18/2012 | 0.040 | 96,400 | | 1,161,000 |
| 6901508381 | ALBRIGHTSVILLE | PA | | 10/18/2012 | 0.040 | 27,297 | | 230,000 |
| 6901508382 | BOZEMAN | MT | | 10/18/2012 | 0.040 | 47,240 | | 620,000 |
| 6901508387 | SAN MATEO | CA | | 10/18/2012 | 0.043 | 25,103 | | 830,000 |
| 6901508389 | DANVILLE | CA | | 10/18/2012 | 0.040 | 248,610 | | 477,000 |
| 6901508390 | VOORHEES | NJ | | 10/18/2012 | 0.040 | 22,365 | | 382,000 |
| 6901508391 | ALAMEDA | CA | | 10/18/2012 | 0.040 | 3,969 | 10,834 | 790,000 |
| 6901508392 | ATLANTA | GA | | 10/18/2012 | 0.043 | 45,905 | | 465,000 |
| 6901508395 | NEEDHAM | MA | | 10/18/2012 | 0.040 | | | 1,420,000 |
| 6901508398 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 189,986 | | 525,000 |
| 6901508401 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 176,076 | 80,000 | 1,550,000 |
| 6901508402 | AURORA | CO | | 10/18/2012 | 0.040 | | | 304,000 |
| 6901508403 | CENTURY CITY | CA | | 10/18/2012 | 0.040 | | 137,500 | 885,000 |
| 6901508404 | VISALIA | CA | | 10/18/2012 | 0.043 | 70,426 | | 373,000 |
| 6901508405 | JACKSONVILLE BEACH | FL | | 10/18/2012 | 0.056 | 6,789 | 2,021 | 260,000 |
| 6901508409 | WINTHROP | WA | | 10/18/2012 | 0.040 | 143,713 | | 320,000 |
| 6901508413 | ALLENDALE | NJ | | 10/18/2012 | 0.040 | 168,062 | | 975,000 |
| 6901508415 | DEPEW | NY | | 10/18/2012 | 0.040 | 25,581 | | 101,000 |
| 6901508417 | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | 881,000 |
| 6901508418 | AKRON | OH | | 10/18/2012 | 0.044 | 12,033 | | 92,482 |
| 6901508420 | SHOREHAM | NY | | 10/18/2012 | 0.040 | | | 552,350 |
| 6901508425 | SONOMA | CA | | 10/18/2012 | 0.040 | 31,268 | | 560,000 |
| 6901508430 | LIVERMORE | CA | | 10/18/2012 | 0.040 | 37,364 | | 454,700 |
| 6901508433 | WEST NYACK | NY | | 10/18/2012 | 0.047 | 17,058 | | 656,900 |
| 6901508434 | LOS GATOS | CA | | 10/18/2012 | 0.040 | | | 1,650,000 |
| 6901508436 | EVERETT | WA | | 10/18/2012 | 0.054 | 9,421 | | 272,000 |
| 6901508438 | N PALM BEACH | FL | | 10/18/2012 | 0.040 | 31,469 | | 127,700 |
| 6901508439 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 31,255 | 900 | 629,000 |
| 6901508440 | OMAHA | NE | | 10/18/2012 | 0.040 | 85,000 | | 253,000 |
| 6901508444 | WALTHAM | MA | | 10/18/2012 | 0.040 | | | 369,000 |
| 6901508445 | PUTNAM | IL | | 10/18/2012 | 0.040 | 41,048 | | 250,000 |
| 6901508447 | LENEXA | KS | | 10/18/2012 | 0.066 | | | 222,300 |
| 6901508450 | DANA POINT | CA | | 10/18/2012 | 0.040 | 26,192 | 5,636 | 701,000 |
| 6901508451 | MODESTO | CA | | 10/18/2012 | 0.040 | 38,039 | | 360,000 |
| 6901508454 | ANCHORAGE | AK | | 10/18/2012 | 0.050 | 46,222 | | 680,000 |
| 6901508462 | FLORISSANT | MO | | 10/18/2012 | 0.059 | 15,781 | | 157,000 |
| 6901508463 | COSHOCTON | OH | | 10/18/2012 | 0.040 | 38,265 | | 141,900 |
| 6901508465 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 92,210 | | 450,200 |
| 6901508467 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 81,899 | | 675,000 |
| 6901508469 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 24,187 | | 319,000 |
| 6901508470 | DANVILLE | IL | | 10/18/2012 | 0.040 | 25,500 | | 85,000 |
| 6901508471 | BRISTOL | RI | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901508472 | PORTLAND | OR | | 10/18/2012 | 0.040 | 18,333 | | 458,500 |
| 6901508473 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 5,716 | | 431,000 |
| 6901508474 | MINNEAPOLLIS | MN | | 10/18/2012 | 0.040 | 7,993 | 8,220 | 380,900 |
| 6901508477 | DRESHER | PA | | 10/18/2012 | 0.050 | 2,867 | 33,361 | 547,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901508478 | CORTLAND | NY | | 10/18/2012 | 0.040 | 27,154 | 2,000 | 142,000 |
| 6901508481 | SAN FRANCISCO | CA | | 10/18/2012 | 0.052 | 38,360 | | 860,800 |
| 6901508483 | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 41,823 | | 804,900 |
| 6901508484 | HOLLIS CENTER | ME | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901508486 | LOVELAND | CO | | 10/18/2012 | 0.043 | 24,749 | | 335,000 |
| 6901508488 | NORTH CANTON | OH | | 10/18/2012 | 0.040 | 17,569 | | 181,000 |
| 6901508491 | GLEN ALLEN | VA | | 10/18/2012 | 0.049 | 25,318 | | 615,000 |
| 6901508494 | CENTENNIAL | CO | | 10/18/2012 | 0.044 | 40,199 | | 298,000 |
| 6901508496 | ASHBURN | VA | | 10/18/2012 | 0.043 | 9,578 | | 172,000 |
| 6901508504 | SAN FRANCISCO | CA | | 10/18/2012 | 0.046 | | | 925,000 |
| 6901508505 | RANCHO SANTA MARGARIT | CA | | 10/18/2012 | 0.040 | 50,916 | | 547,000 |
| 6901508506 | HIGHLAND PARK | CA | | 10/18/2012 | 0.040 | | | 309,000 |
| 6901508510 | DAYTON | MN | | 10/18/2012 | 0.040 | 46,954 | | 130,000 |
| 6901508514 | CORALVILLE | IA | | 10/18/2012 | 0.040 | 100,000 | | 342,000 |
| 6901508520 | JACKSONVILLE | FL | | 10/18/2012 | 0.042 | 62,912 | | 121,000 |
| 6901508522 | MONTVALE | VA | | 10/18/2012 | 0.043 | 22,868 | | 255,400 |
| 6901508524 | LOS GATOS | CA | | 10/18/2012 | 0.040 | 62,674 | | 1,200,000 |
| 6901508530 | LAKELAND | FL | | 10/18/2012 | 0.040 | 48,879 | | 111,000 |
| 6901508549 | TELFORD | PA | | 10/18/2012 | 0.040 | 30,942 | | 280,800 |
| 6901508552 | CIRCLE PINES | MN | | 10/18/2012 | 0.040 | 30,315 | | 139,000 |
| 6901508559 | SOUTH PLAINFIELD | NJ | | 10/18/2012 | 0.042 | 89,044 | 948 | 341,700 |
| 6901508560 | TOLEDO | OH | | 10/18/2012 | 0.057 | | | 130,000 |
| 6901508568 | NEW BRIGHTON | MN | | 10/18/2012 | 0.051 | 39,769 | | 349,000 |
| 6901508571 | LANHAM SEABROOK | MD | | 10/18/2012 | 0.042 | 28,669 | | 226,000 |
| 6901508594 | CORTE MADERA | CA | | 10/18/2012 | 0.047 | 23,674 | | 870,000 |
| 6901508613 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 151,362 | | 305,000 |
| 6901508614 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 94,965 | | 125,000 |
| 6901508616 | FALLS CHURCH | VA | | 10/18/2012 | 0.050 | 53,507 | | 585,000 |
| 6901508617 | PERRY HALL | MD | | 10/18/2012 | 0.042 | 2,928 | | 580,000 |
| 6901508619 | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | 136,604 | | 1,050,000 |
| 6901508622 | HUNTLEY | IL | | 10/18/2012 | 0.040 | | | 207,000 |
| 6901508623 | GLENDALE | AZ | | 10/18/2012 | 0.040 | | | 148,000 |
| 6901508624 | ALLENDALE | MI | | 10/18/2012 | 0.040 | 49,474 | | 118,000 |
| 6901508626 | ORLANDO | FL | | 10/18/2012 | 0.045 | 34,685 | | 345,000 |
| 6901508628 | ORLANDO | FL | | 10/18/2012 | 0.065 | 7,822 | | 170,000 |
| 6901508630 | WEST GROVE | PA | | 10/18/2012 | 0.040 | 177,662 | | 347,000 |
| 6901508633 | YONKERS | NY | | 10/18/2012 | 0.051 | 36,424 | | 440,000 |
| 6901508634 | ANNANDALE | VA | | 10/18/2012 | 0.048 | 9,604 | 5,275 | 678,000 |
| 6901508638 | BURBANK | CA | | 10/18/2012 | 0.040 | 64,180 | | 642,500 |
| 6901508640 | FREMONT | CA | | 10/18/2012 | 0.040 | | | 976,000 |
| 6901508642 | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.050 | 24,420 | 500 | 213,000 |
| 6901508643 | RACELAND | KY | | 10/18/2012 | 0.040 | 45,726 | | 123,000 |
| 6901508648 | YONKERS | NY | | 10/18/2012 | 0.040 | 20,626 | 17,183 | 470,000 |
| 6901508649 | SAINT PETERS | MO | | 10/18/2012 | 0.040 | 23,357 | | 150,000 |
| 6901508650 | PUEBLO | CO | | 10/18/2012 | 0.040 | 37,225 | | 90,000 |
| 6901508654 | ASHEVILLE | NC | | 10/18/2012 | 0.040 | 210,644 | | 1,000,000 |
| 6901508655 | TONAWANDA | NY | | 10/18/2012 | 0.040 | 21,972 | | 121,400 |
| 6901508656 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 767,500 |
| 6901508657 | WAXHAW | NC | | 10/18/2012 | 0.048 | 38,531 | | 402,000 |
| 6901508658 | MILILANI | HI | | 10/18/2012 | 0.040 | 2,930 | | 865,000 |
| 6901508662 | ALMOND | NY | | 10/18/2012 | 0.040 | 30,003 | | 115,000 |
| 6901508663 | ONTONAGON | MI | | 10/18/2012 | 0.040 | 27,011 | | 76,000 |
| 6901508675 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 98,787 | | 475,000 |
| 6901508696 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 9,358 | | 356,000 |
| 6901508704 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 604,000 |
| 6901508708 | BRENTWOOD | CA | | 10/18/2012 | 0.040 | 39,820 | 500 | 383,000 |
| 6901508709 | ALTADENA | CA | | 10/18/2012 | 0.040 | 108,131 | | 668,000 |
| 6901508717 | SAN DIEGO | CA | | 10/18/2012 | 0.053 | 20,168 | | 464,000 |
| 6901508719 | SANIBEL | FL | | 10/18/2012 | 0.040 | | | 481,300 |
| 6901508721 | PORTLAND | OR | | 10/18/2012 | 0.040 | 39,832 | | 353,000 |
| 6901508737 | SAN JOSE | CA | | 10/18/2012 | 0.048 | | | 464,000 |
| 6901508739 | HOMER GLEN | IL | | 10/18/2012 | 0.043 | 64,790 | | 425,000 |
| 6901508743 | ARVADA | CO | | 10/18/2012 | 0.040 | | | 182,000 |
| 6901508744 | NEW STANTON | PA | | 10/18/2012 | 0.040 | 7,508 | | 467,000 |
| 6901508745 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 454 | | 300,000 |
| 6901508747 | LOS ANGELES | CA | | 10/18/2012 | 0.049 | 21,000 | | 498,000 |
| 6901508748 | KINGS PARK | NY | | 10/18/2012 | 0.040 | 29,512 | | 398,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901508750 | DENVER | CO | | 10/18/2012 | 0.040 | 39,645 | | 335,000 |
| 6901508752 | WHITE PLAINS | NY | | 10/18/2012 | 0.044 | 60,673 | | 445,000 |
| 6901508753 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | 144,000 |
| 6901508758 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 603,000 |
| 6901508759 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 74,379 | | 565,000 |
| 6901508762 | BURLINGAME | CA | | 10/18/2012 | 0.040 | 24,738 | 2,253 | 708,000 |
| 6901508766 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 1,133 | | 652,700 |
| 6901508773 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 14,701 | | 471,000 |
| 6901508774 | SAN JOSE | CA | | 10/18/2012 | 0.041 | 75,904 | | 620,000 |
| 6901508777 | DENVER | CO | | 10/18/2012 | 0.040 | 109 | | 400,000 |
| 6901508781 | OGDEN | UT | | 10/18/2012 | 0.040 | | | 390,000 |
| 6901508786 | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 62,471 | 987 | 377,800 |
| 6901508788 | EDMONDS | WA | | 10/18/2012 | 0.041 | 49,997 | | 840,000 |
| 6901508790 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 173,569 | | 1,025,000 |
| 6901508792 | GEORGETOWN | CA | | 10/18/2012 | 0.040 | 4,428 | | 315,000 |
| 6901508798 | GREENFIELD | OH | | 10/18/2012 | 0.041 | 14,277 | 7,052 | 154,000 |
| 6901508800 | IRVINE | CA | | 10/18/2012 | 0.040 | | | 550,000 |
| 6901508804 | GREENWOOD | MO | | 10/18/2012 | 0.040 | | | 175,000 |
| 6901508805 | POLAND | OH | | 10/18/2012 | 0.040 | | 150 | 106,000 |
| 6901508807 | ROANOKE | VA | | 10/18/2012 | 0.051 | 2,915 | | 264,600 |
| 6901508811 | MIAMI | FL | | 10/18/2012 | 0.040 | 22,025 | | 193,000 |
| 6901508813 | EDMONDS | WA | | 10/18/2012 | 0.040 | 6,299 | | 341,000 |
| 6901508815 | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 86,507 | | 213,200 |
| 6901508817 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | 1,800,000 |
| 6901508819 | HARTSELLE | AL | | 10/18/2012 | 0.040 | 48,764 | | 125,000 |
| 6901508822 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 15,206 | | 557,000 |
| 6901508868 | RALEIGH | NC | | 10/18/2012 | 0.054 | | | 245,000 |
| 6901508870 | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 16,186 | | 240,000 |
| 6901508872 | OAKLAND | CA | | 10/18/2012 | 0.040 | 92,512 | | 457,000 |
| 6901508875 | BROOMFIELD | CO | | 10/18/2012 | 0.040 | | | 379,000 |
| 6901508876 | BEACH HAVEN | NJ | | 10/18/2012 | 0.040 | 43,926 | | 267,000 |
| 6901508877 | RIDGEFIELD | CT | | 10/18/2012 | 0.040 | 17,066 | 22,500 | 226,000 |
| 6901508887 | OSWEGO | NY | | 10/18/2012 | 0.040 | 63,403 | | 135,000 |
| 6901508999 | MIDLOTHIAN | VA | | 10/18/2012 | 0.045 | 27,537 | | 704,000 |
| 6901509000 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 65,350 | | 188,000 |
| 6901509002 | DULUTH | GA | | 10/18/2012 | 0.044 | 26,611 | | 335,686 |
| 6901509005 | OCEANPORT | NJ | | 10/18/2012 | 0.040 | | | 820,000 |
| 6901509008 | CAMERON | NC | | 10/18/2012 | 0.047 | 16,693 | | 34,000 |
| 6901509060 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 2,339 | 4,208 | 380,000 |
| 6901509072 | FORT WAYNE | IN | | 10/18/2012 | 0.040 | 20,000 | | 166,333 |
| 6901509074 | MIDDLETOWN | DE | | 10/18/2012 | 0.041 | 32,907 | | 500,000 |
| 6901509075 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 167,276 | | 875,000 |
| 6901509078 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 29,350 | | 147,000 |
| 6901509079 | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 26,727 | 6,821 | 96,000 |
| 6901509080 | TORRANCE | CA | | 10/18/2012 | 0.040 | 24,444 | | 719,000 |
| 6901509086 | SAN CARLOS | CA | | 10/18/2012 | 0.049 | 85,470 | | 840,000 |
| 6901509087 | KEIZER | OR | | 10/18/2012 | 0.043 | | | 152,000 |
| 6901509096 | SANDISFIELD | MA | | 10/18/2012 | 0.040 | | | 380,000 |
| 6901509099 | MILPITAS | CA | | 10/18/2012 | 0.040 | 46,876 | 3,460 | 685,000 |
| 6901509103 | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 8,639 | | 215,000 |
| 6901509127 | SHREVEPORT | LA | | 10/18/2012 | 0.040 | | | 595,000 |
| 6901509128 | ROSWELL | GA | | 10/18/2012 | 0.054 | | | 230,000 |
| 6901509131 | OCEANSIDE | CA | | 10/18/2012 | 0.040 | 18,263 | | 575,000 |
| 6901509133 | SALEM | SC | | 10/18/2012 | 0.040 | 45,141 | | 295,000 |
| 6901509136 | IRVINE | CA | | 10/18/2012 | 0.040 | 64,701 | | 660,000 |
| 6901509138 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 77,252 | | 744,000 |
| 6901509141 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 698 | | 431,700 |
| 6901509142 | LINCOLN | NE | | 10/18/2012 | 0.048 | 13,736 | | 148,000 |
| 6901509145 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.054 | 2,782 | | 140,000 |
| 6901509153 | EAST SETAUKET | NY | | 10/18/2012 | 0.040 | | | 950,000 |
| 6901509155 | SHERWOOD | AR | | 10/18/2012 | 0.040 | 26,481 | | 264,000 |
| 6901509159 | KENMORE | WA | | 10/18/2012 | 0.040 | 65,000 | | 360,000 |
| 6901509160 | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | | | 700,000 |
| 6901509163 | WILMINGTON | DE | | 10/18/2012 | 0.052 | | | 222,300 |
| 6901509164 | BROOKLINE | MA | | 10/18/2012 | 0.040 | 99,151 | | 650,000 |
| 6901509168 | LAKE HELEN | FL | | 10/18/2012 | 0.040 | 121,000 | | 175,000 |
| 6901509171 | MYSTIC | CT | | 10/18/2012 | 0.040 | 489,119 | | 700,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901509173 | EAST WINDSOR | NJ | | 10/18/2012 | 0.040 | 29,145 | | 286,100 |
| 6901509182 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 15,233 | | 860,000 |
| 6901509187 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | | | 505,000 |
| 6901509188 | GLENDALE | AZ | | 10/18/2012 | 0.040 | 45,702 | | 290,000 |
| 6901509191 | BENICIA | CA | | 10/18/2012 | 0.040 | | | 535,000 |
| 6901509194 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 180,000 |
| 6901509196 | GORDONSVILLE | VA | | 10/18/2012 | 0.040 | 78,535 | 681 | 240,000 |
| 6901509199 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 30,294 | | 215,000 |
| 6901509252 | MONTE SERENO | CA | | 10/18/2012 | 0.040 | | | 2,200,000 |
| 6901509256 | DALY CITY | CA | | 10/18/2012 | 0.047 | 16,516 | | 650,000 |
| 6901509257 | TOMS RIVER | NJ | | 10/18/2012 | 0.040 | | | 490,000 |
| 6901509259 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.043 | 179,879 | | 870,000 |
| 6901509260 | SUNNYVALE | CA | | 10/18/2012 | 0.047 | 36,880 | | 685,000 |
| 6901509261 | MENLO PARK | CA | | 10/18/2012 | 0.040 | 169,274 | | 2,178,000 |
| 6901509266 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 244,712 | | 950,000 |
| 6901509267 | LOS GATOS | CA | | 10/18/2012 | 0.040 | 119,029 | | 1,260,000 |
| 6901509314 | CHICAGO | IL | | 10/18/2012 | 0.043 | 101,997 | | 450,000 |
| 6901509380 | TORRANCE | CA | | 10/18/2012 | 0.040 | 48,438 | | 625,000 |
| 6901509381 | BRONX | NY | | 10/18/2012 | 0.040 | 33,107 | | 372,000 |
| 6901509382 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 435,000 |
| 6901509383 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.044 | 76,798 | | 750,000 |
| 6901509386 | MARYSVILLE | WA | | 10/18/2012 | 0.045 | 22,768 | | 280,000 |
| 6901509388 | PASADENA | CA | | 10/18/2012 | 0.040 | | | 1,125,000 |
| 6901509392 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 530,000 |
| 6901509393 | FERNANDINA BEACH | FL | | 10/18/2012 | 0.040 | 30,000 | 1,000 | 269,000 |
| 6901509395 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 14,358 | | 225,000 |
| 6901509396 | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | 1,350,000 |
| 6901509397 | CONCORD | CA | | 10/18/2012 | 0.040 | 7,131 | | 470,000 |
| 6901509398 | BEAR VALLEY | CA | | 10/18/2012 | 0.040 | 20,725 | 3,699 | 385,000 |
| 6901509401 | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901509404 | NOVATO | CA | | 10/18/2012 | 0.040 | | | 511,000 |
| 6901509405 | CORTLAND | NY | | 10/18/2012 | 0.047 | 22,394 | | 225,000 |
| 6901509408 | MORRISTOWN | NJ | | 10/18/2012 | 0.045 | 43,285 | | 670,000 |
| 6901509411 | ALAMEDA | CA | | 10/18/2012 | 0.047 | | | 605,000 |
| 6901509414 | SAN BRUNO | CA | | 10/18/2012 | 0.056 | 21,337 | | 502,600 |
| 6901509415 | BLOSSVALE | NY | | 10/18/2012 | 0.040 | 19,934 | | 117,000 |
| 6901509416 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 22,050 | | 188,400 |
| 6901509419 | ALAMO | CA | | 10/18/2012 | 0.040 | | 23,600 | 1,050,000 |
| 6901509420 | DANVILLE | CA | | 10/18/2012 | 0.040 | 83,168 | | 817,000 |
| 6901509422 | LAKE HIAWATHA | NJ | | 10/18/2012 | 0.040 | 9,780 | | 300,000 |
| 6901509423 | ROCHESTER | NY | | 10/18/2012 | 0.040 | 33,802 | | 104,800 |
| 6901509427 | GALENA | IL | | 10/18/2012 | 0.040 | 2,516 | | 266,500 |
| 6901509429 | BROOKFIELD | CT | | 10/18/2012 | 0.040 | | | 532,000 |
| 6901509430 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 59,861 | | 214,000 |
| 6901509431 | N WILKESBORO | NC | | 10/18/2012 | 0.040 | 68,937 | 900 | 100,000 |
| 6901509432 | SANTA MARIA | CA | | 10/18/2012 | 0.052 | 61,108 | | 908,800 |
| 6901509435 | PALO ALTO | CA | | 10/18/2012 | 0.040 | 64,540 | 15,000 | 1,200,000 |
| 6901509436 | EL SOBRANTE | CA | | 10/18/2012 | 0.040 | 8,183 | | 207,500 |
| 6901509437 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 32,570 | | 394,200 |
| 6901509438 | WEST ORANGE | NJ | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901509439 | OLATHE | KS | | 10/18/2012 | 0.040 | 13,532 | 1,548 | 164,600 |
| 6901509441 | NORTHDALE | FL | | 10/18/2012 | 0.040 | 8,726 | 3,000 | 675,000 |
| 6901509442 | WESTFIELD | NJ | | 10/18/2012 | 0.040 | 159,425 | | 695,000 |
| 6901509447 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 35,008 | | 510,000 |
| 6901509448 | LONG LAKE | MN | | 10/18/2012 | 0.040 | 272,654 | | 1,000,000 |
| 6901509449 | DEWITT | NY | | 10/18/2012 | 0.040 | | | 175,000 |
| 6901509450 | BRANSON | MO | | 10/18/2012 | 0.040 | 83,000 | | 899,000 |
| 6901509451 | HINSDALE | IL | | 10/18/2012 | 0.040 | | | 460,000 |
| 6901509452 | ROLLING HILLS ESTATES | CA | | 10/18/2012 | 0.040 | 45,579 | | 2,200,000 |
| 6901509453 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901509454 | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | 17,262 | | 435,000 |
| 6901509455 | CHICAGO | IL | | 10/18/2012 | 0.040 | 17,854 | | 200,000 |
| 6901509457 | MAHWAH | NJ | | 10/18/2012 | 0.040 | 211,683 | | 916,000 |
| 6901509458 | HACKENSACK | NJ | | 10/18/2012 | 0.040 | | | 275,000 |
| 6901509460 | GREENVILLE | SC | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901509461 | ESCONDIDO | CA | | 10/18/2012 | 0.040 | | | 435,000 |
| 6901509502 | ELKHORN | NE | | 10/18/2012 | 0.040 | 5,078 | | 252,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901509504 | GRANITE BAY | CA | | 10/18/2012 | 0.040 | 137,140 | | 1,300,000 |
| 6901509509 | VIENNA | VA | | 10/18/2012 | 0.040 | | | 1,000,000 |
| 6901509510 | CRESTONE | CO | | 10/18/2012 | 0.044 | 24,986 | | 140,000 |
| 6901509515 | SURF CITY | NJ | | 10/18/2012 | 0.040 | 76,940 | | 450,000 |
| 6901509516 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 77,896 | | 325,000 |
| 6901509523 | EAST ELMHURST | NY | | 10/18/2012 | 0.040 | 93,198 | 7,600 | 415,000 |
| 6901509524 | PORTLAND | OR | | 10/18/2012 | 0.042 | 9,170 | | 310,000 |
| 6901509525 | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | 753,000 |
| 6901509526 | FOX RIVER GROVE | IL | | 10/18/2012 | 0.040 | 42,072 | | 147,000 |
| 6901509530 | PONTE VEDRA | FL | | 10/18/2012 | 0.046 | 27,516 | 3,000 | 366,000 |
| 6901509531 | SPOKANE | WA | | 10/18/2012 | 0.040 | 10,461 | 1,000 | 253,600 |
| 6901509532 | SAN CARLOS | CA | | 10/18/2012 | 0.040 | 149,109 | | 880,000 |
| 6901509534 | ALBUQUERQUE | NM | | 10/18/2012 | 0.040 | 40,526 | | 214,000 |
| 6901509535 | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | 41,578 | 5,000 | 991,700 |
| 6901509540 | BOYDTON | VA | | 10/18/2012 | 0.040 | 19,233 | 4,000 | 545,000 |
| 6901509541 | EL CAJON | CA | | 10/18/2012 | 0.040 | 55,908 | 4,500 | 370,000 |
| 6901509542 | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 3,427 | | 284,000 |
| 6901509543 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 51,000 | | 319,000 |
| 6901509550 | GENEVA | IL | | 10/18/2012 | 0.040 | 124,023 | | 250,000 |
| 6901509560 | SAINT JOHN | IN | | 10/18/2012 | 0.043 | 15,212 | 8,359 | 285,000 |
| 6901509563 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.041 | 27,931 | | 690,000 |
| 6901509567 | NEW ORLEANS | LA | | 10/18/2012 | 0.040 | 3,433 | 122,333 | 675,000 |
| 6901509568 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 121,972 | | 711,000 |
| 6901509569 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 487,602 | 11,466 | 1,575,000 |
| 6901509570 | ROCHESTER | MI | | 10/18/2012 | 0.040 | 20,164 | | 455,000 |
| 6901509571 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 49,654 | 920 | 220,000 |
| 6901509572 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 90,732 | | 665,000 |
| 6901509576 | OMAHA | NE | | 10/18/2012 | 0.040 | 54,086 | | 210,000 |
| 6901509577 | CHINO | CA | | 10/18/2012 | 0.040 | 49,924 | | 313,400 |
| 6901509578 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 300 | 25,000 | 536,600 |
| 6901509579 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | 322,500 |
| 6901509581 | STRATFORD | CT | | 10/18/2012 | 0.040 | | | 335,000 |
| 6901509583 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 94,563 | | 700,000 |
| 6901509584 | MAITLAND | FL | | 10/18/2012 | 0.040 | 14,399 | 1,381 | 297,000 |
| 6901509585 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 49,331 | | 290,000 |
| 6901509586 | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 45,105 | | 351,000 |
| 6901509588 | PALOS PARK | IL | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901509591 | BINGHAMTON | NY | | 10/18/2012 | 0.040 | 55,382 | | 136,000 |
| 6901509592 | SAINT GEORGE | UT | | 10/18/2012 | 0.040 | 6,425 | | 490,000 |
| 6901509593 | ELKINS PARK | PA | | 10/18/2012 | 0.040 | 67,400 | | 425,000 |
| 6901509594 | PALM HARBOR | FL | | 10/18/2012 | 0.057 | | | 245,000 |
| 6901509596 | YORK | PA | | 10/18/2012 | 0.040 | 92,523 | | 560,000 |
| 6901509635 | PORTER | IN | | 10/18/2012 | 0.040 | 1,223 | 375 | 200,000 |
| 6901509637 | LEESBURG | FL | | 10/18/2012 | 0.040 | 64,641 | 11,723 | 192,000 |
| 6901509638 | WARREN | MI | | 10/18/2012 | 0.054 | 1,020 | 385 | 50,000 |
| 6901509639 | PORTLAND | OR | | 10/18/2012 | 0.040 | 55,755 | | 435,000 |
| 6901509640 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.053 | 22,421 | | 226,000 |
| 6901509641 | NILES | IL | | 10/18/2012 | 0.040 | | | 296,000 |
| 6901509643 | GLENDORA | CA | | 10/18/2012 | 0.040 | | | 544,400 |
| 6901509644 | BRIDGEPORT | CA | | 10/18/2012 | 0.068 | | | 275,000 |
| 6901509645 | CRANSTON | RI | | 10/18/2012 | 0.040 | 132,354 | 8,000 | 700,000 |
| 6901509647 | NEW DURHAM | NH | | 10/18/2012 | 0.040 | 21,097 | | 206,000 |
| 6901509650 | FAIRFAX | VA | | 10/18/2012 | 0.040 | 101,366 | | 690,000 |
| 6901509651 | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 94,612 | 110,000 | 300,000 |
| 6901509695 | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | 270,000 |
| 6901558001 | SUNBURY | OH | | 10/18/2012 | 0.040 | | | 98,000 |
| 6901558002 | KEESEVILLE | NY | | 10/18/2012 | 0.040 | 8,591 | | 379,500 |
| 6901558003 | ARNOLD | MD | | 10/18/2012 | 0.040 | 109,121 | 14,589 | 1,200,000 |
| 6901558006 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 30,594 | | 495,000 |
| 6901558007 | HARRISONBURG | VA | | 10/18/2012 | 0.040 | 41,642 | | 391,500 |
| 6901558014 | MCKEESPORT | PA | | 10/18/2012 | 0.042 | 52,924 | | 113,000 |
| 6901558017 | DUNMORE | PA | | 10/18/2012 | 0.055 | 12,234 | | 164,000 |
| 6901558019 | RISING SUN | MD | | 10/18/2012 | 0.040 | 48,515 | | 465,000 |
| 6901558021 | WEST NEWBURY | MA | | 10/18/2012 | 0.044 | 23,517 | 400 | 270,000 |
| 6901558022 | DUNMORE | PA | | 10/18/2012 | 0.040 | 630 | | 337,000 |
| 6901558025 | POMPANO BEACH | FL | | 10/18/2012 | 0.041 | 40,240 | 1,200 | 360,000 |
| 6901558029 | MORAGA | CA | | 10/18/2012 | 0.047 | 47,559 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558032 | BOONTON | NJ | | 10/18/2012 | 0.040 | | | 359,000 |
| 6901558033 | CHAMPLIN | MN | | 10/18/2012 | 0.040 | 83,639 | | 193,000 |
| 6901558036 | LONG BEACH TOWNSHIP | NJ | | 10/18/2012 | 0.040 | 252,805 | | 535,000 |
| 6901558042 | BENTON | AR | | 10/18/2012 | 0.040 | 9,174 | | 92,000 |
| 6901558043 | BENTON | AR | | 10/18/2012 | 0.040 | 53,315 | | 138,500 |
| 6901558045 | PORT EDWARDS | WI | | 10/18/2012 | 0.040 | 70,428 | 3,855 | 132,000 |
| 6901558048 | CABOT | AR | | 10/18/2012 | 0.040 | | | 134,800 |
| 6901558051 | CHICAGO | IL | | 10/18/2012 | 0.040 | | | 135,000 |
| 6901558053 | PATERSON | NJ | | 10/18/2012 | 0.040 | 36,000 | | 255,000 |
| 6901558054 | THROOP | PA | | 10/18/2012 | 0.058 | 13,477 | | 160,000 |
| 6901558055 | ROCHESTER | NY | | 10/18/2012 | 0.040 | | | 119,000 |
| 6901558056 | DEERBROOK | WI | | 10/18/2012 | 0.040 | 22,154 | | 260,000 |
| 6901558057 | WILTON | ME | | 10/18/2012 | 0.040 | 57,492 | | 96,000 |
| 6901558059 | QUAKERTOWN | PA | | 10/18/2012 | 0.040 | 40,314 | | 257,000 |
| 6901558061 | OMAHA | NE | | 10/18/2012 | 0.040 | | | 160,244 |
| 6901558062 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 4,279 | | 257,000 |
| 6901558063 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 177,000 |
| 6901558067 | GLENMOORE | PA | | 10/18/2012 | 0.052 | 22,802 | | 390,000 |
| 6901558070 | NEWTOWN SQUARE | PA | | 10/18/2012 | 0.045 | 16,821 | | 300,000 |
| 6901558071 | FOREST | VA | | 10/18/2012 | 0.040 | 31,302 | | 400,000 |
| 6901558072 | DIKE | IA | | 10/18/2012 | 0.040 | 31,078 | | 203,400 |
| 6901558073 | MONROEVILLE | PA | | 10/18/2012 | 0.043 | 325 | | 90,000 |
| 6901558074 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 246,284 | | 1,750,000 |
| 6901558077 | TRUMBULL | CT | | 10/18/2012 | 0.040 | | | 434,000 |
| 6901558081 | SAN MARINO | CA | | 10/18/2012 | 0.040 | 79,447 | | 1,025,000 |
| 6901558082 | LAKE WALES | FL | | 10/18/2012 | 0.040 | | | 460,000 |
| 6901558084 | ELLENSBURG | WA | | 10/18/2012 | 0.040 | | | 560,000 |
| 6901558086 | MOVILLE | IA | | 10/18/2012 | 0.040 | 92,249 | | 150,000 |
| 6901558087 | RALEIGH | NC | | 10/18/2012 | 0.040 | 23,091 | | 509,000 |
| 6901558089 | MANASSAS | VA | | 10/18/2012 | 0.040 | 27,531 | | 209,000 |
| 6901558091 | WEST CHICAGO | IL | | 10/18/2012 | 0.040 | 63,280 | | 153,000 |
| 6901558094 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 321,000 |
| 6901558098 | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | 140,000 |
| 6901558100 | NANTUCKET | MA | | 10/18/2012 | 0.040 | | | 1,350,000 |
| 6901558101 | MIAMI | FL | | 10/18/2012 | 0.042 | 37,038 | | 175,000 |
| 6901558111 | GARDENA | CA | | 10/18/2012 | 0.040 | 58,259 | | 376,000 |
| 6901558116 | OLNEY | MD | | 10/18/2012 | 0.040 | | | 530,000 |
| 6901558120 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 32,323 | | 267,000 |
| 6901558123 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | 327,000 |
| 6901558127 | LAUREL | MD | | 10/18/2012 | 0.040 | | | 365,000 |
| 6901558128 | YOUNGSTOWN | OH | | 10/18/2012 | 0.040 | | | 63,000 |
| 6901558132 | RICHMOND | VA | | 10/18/2012 | 0.040 | | | 238,000 |
| 6901558135 | WARRENVILLE | IL | | 10/18/2012 | 0.040 | 50,337 | | 356,000 |
| 6901558138 | FARGO | ND | | 10/18/2012 | 0.040 | 80,500 | | 146,000 |
| 6901558139 | CULVER CITY | CA | | 10/18/2012 | 0.040 | | | 471,000 |
| 6901558140 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 48,865 | 39,000 | 710,000 |
| 6901558141 | AINSWORTH | IA | | 10/18/2012 | 0.040 | 89,599 | | 212,000 |
| 6901558144 | CHESTNUT RIDGE | NY | | 10/18/2012 | 0.044 | 48,119 | | 390,000 |
| 6901558145 | APEX | NC | | 10/18/2012 | 0.058 | 12,374 | 4,000 | 304,000 |
| 6901558148 | HAMPSHIRE | IL | | 10/18/2012 | 0.040 | | | 279,000 |
| 6901558154 | HILLIARD | OH | | 10/18/2012 | 0.041 | 22,078 | | 270,000 |
| 6901558155 | MULLICA HILL | NJ | | 10/18/2012 | 0.040 | 16,233 | 6,190 | 290,000 |
| 6901558156 | TRINITY | NC | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901558157 | TORRANCE | CA | | 10/18/2012 | 0.040 | 1,325 | | 460,000 |
| 6901558158 | EASTON | PA | | 10/18/2012 | 0.040 | 70,587 | | 245,000 |
| 6901558159 | LIVONIA | MI | | 10/18/2012 | 0.040 | 3,466 | | 118,297 |
| 6901558160 | WESTBURY | NY | | 10/18/2012 | 0.040 | 148,285 | | 427,000 |
| 6901558162 | COLUMBIA | SC | | 10/18/2012 | 0.045 | 10,417 | 35,000 | 522,000 |
| 6901558163 | PARKERSBURG | WV | | 10/18/2012 | 0.040 | 47,965 | | 217,000 |
| 6901558168 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.043 | 90,795 | | 650,000 |
| 6901558172 | BROOKLYN | NY | | 10/18/2012 | 0.040 | | 100,000 | 1,275,000 |
| 6901558174 | CORVALLIS | OR | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901558176 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 45,315 | 2,458 | 513,000 |
| 6901558177 | STILWELL | KS | | 10/18/2012 | 0.040 | | | 240,325 |
| 6901558180 | MIAMI | FL | | 10/18/2012 | 0.040 | | | 173,000 |
| 6901558181 | EAGLE LAKE | MN | | 10/18/2012 | 0.045 | 758 | | 220,000 |
| 6901558184 | CALDWELL | ID | | 10/18/2012 | 0.040 | 27,197 | | 167,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558189 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 4,483 | | 210,000 |
| 6901558190 | DAMASCUS | MD | | 10/18/2012 | 0.058 | | | 340,000 |
| 6901558192 | NOVI | MI | | 10/18/2012 | 0.048 | 12,235 | 20,423 | 530,000 |
| 6901558193 | NORTHFIELD | MN | | 10/18/2012 | 0.040 | 22,994 | | 228,000 |
| 6901558200 | GREEN LANE | PA | | 10/18/2012 | 0.040 | 1,449 | | 258,000 |
| 6901558202 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | | 19,024 | 428,000 |
| 6901558204 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 256,000 |
| 6901558207 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 16,142 | | 465,000 |
| 6901558208 | CASSELBERRY | FL | | 10/18/2012 | 0.053 | 21,451 | | 224,000 |
| 6901558209 | GRAYSLAKE | IL | | 10/18/2012 | 0.040 | | | 270,000 |
| 6901558210 | ENFIELD | CT | | 10/18/2012 | 0.040 | 24,096 | | 217,000 |
| 6901558211 | BUCHANAN | MI | | 10/18/2012 | 0.040 | | | 70,900 |
| 6901558212 | ROCKY MOUNT | NC | | 10/18/2012 | 0.065 | 9,344 | | 138,000 |
| 6901558213 | PALM SPRINGS | CA | | 10/18/2012 | 0.045 | 23,028 | | 440,000 |
| 6901558214 | HENDERSON | NC | | 10/18/2012 | 0.040 | 25,766 | | 211,000 |
| 6901558215 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 3,070 | | 240,000 |
| 6901558217 | LAKE WORTH | FL | | 10/18/2012 | 0.070 | 8,599 | | 64,000 |
| 6901558221 | DIAMONDHEAD | MS | | 10/18/2012 | 0.040 | | | 186,000 |
| 6901558222 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | 1,225,000 |
| 6901558224 | MONTEREY | CA | | 10/18/2012 | 0.049 | 68,443 | | 579,100 |
| 6901558226 | POST FALLS | ID | | 10/18/2012 | 0.040 | | | 285,000 |
| 6901558227 | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901558229 | ELON | NC | | 10/18/2012 | 0.040 | 7,500 | | 305,000 |
| 6901558230 | CENTER VALLEY | PA | | 10/18/2012 | 0.052 | 14,364 | | 247,000 |
| 6901558231 | SNOHOMISH | WA | | 10/18/2012 | 0.042 | | | 550,000 |
| 6901558232 | SANTA PAULA | CA | | 10/18/2012 | 0.040 | 46,759 | 2,159 | 280,000 |
| 6901558233 | SOUTH HILL | VA | | 10/18/2012 | 0.040 | 15,207 | | 250,000 |
| 6901558240 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 14,746 | 8,942 | 880,000 |
| 6901558241 | ALLEGAN | MI | | 10/18/2012 | 0.040 | 29,815 | | 83,000 |
| 6901558243 | CUSTER | WA | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901558244 | DUNMORE | PA | | 10/18/2012 | 0.058 | 15,375 | | 250,000 |
| 6901558245 | SOUTH PORTLAND | ME | | 10/18/2012 | 0.045 | 37,784 | | 199,000 |
| 6901558246 | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 9,307 | 125 | 83,000 |
| 6901558247 | GREEN BAY | WI | | 10/18/2012 | 0.040 | | | 213,000 |
| 6901558249 | ACTON | MA | | 10/18/2012 | 0.042 | 45,727 | | 660,000 |
| 6901558250 | LAS VEGAS | NV | | 10/18/2012 | 0.065 | | | 180,000 |
| 6901558255 | LAFAYETTE | IN | | 10/18/2012 | 0.058 | | | 112,000 |
| 6901558256 | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 91,574 | 2,063 | 143,000 |
| 6901558257 | DENVER | CO | | 10/18/2012 | 0.040 | | | 349,000 |
| 6901558258 | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | | | 202,000 |
| 6901558259 | PLAISTOW | NH | | 10/18/2012 | 0.040 | 39,378 | | 349,000 |
| 6901558260 | ALOHA | OR | | 10/18/2012 | 0.040 | | | 191,500 |
| 6901558262 | SAN LEANDRO | CA | | 10/18/2012 | 0.047 | 3,879 | | 305,000 |
| 6901558263 | KALAMAZOO | MI | | 10/18/2012 | 0.040 | 39,236 | | 95,000 |
| 6901558270 | BRISTOL | CT | | 10/18/2012 | 0.040 | | | 264,000 |
| 6901558273 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | 1,150,000 |
| 6901558274 | WALL | SD | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901558277 | BROOKLYN | MI | | 10/18/2012 | 0.040 | 135,261 | | 265,000 |
| 6901558279 | WHEATON | IL | | 10/18/2012 | 0.040 | 42,472 | | 930,000 |
| 6901558280 | RAPHINE | VA | | 10/18/2012 | 0.041 | 16,160 | | 238,000 |
| 6901558281 | DETROIT | MI | | 10/18/2012 | 0.040 | 49,896 | | 77,000 |
| 6901558284 | SAHUARITA | AZ | | 10/18/2012 | 0.040 | | | 192,000 |
| 6901558285 | PLAINSBORO | NJ | | 10/18/2012 | 0.069 | 1,260 | | 132,000 |
| 6901558287 | NORWELL | MA | | 10/18/2012 | 0.040 | | | 660,000 |
| 6901558288 | NORTH MANKATO | MN | | 10/18/2012 | 0.040 | 11,308 | | 135,000 |
| 6901558295 | RIVERTON | UT | | 10/18/2012 | 0.040 | 27,832 | | 208,000 |
| 6901558296 | OAKLAND | CA | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901558298 | LAKEWOOD | NJ | | 10/18/2012 | 0.040 | 1 | 24,500 | 371,000 |
| 6901558299 | CORTLAND | NY | | 10/18/2012 | 0.040 | 26,467 | | 210,000 |
| 6901558304 | MIAMI | FL | | 10/18/2012 | 0.040 | 25,212 | | 711,000 |
| 6901558309 | FRUIT COVE | FL | | 10/18/2012 | 0.040 | 32,757 | | 223,000 |
| 6901558310 | FREEPORT | NY | | 10/18/2012 | 0.040 | 118,062 | | 402,500 |
| 6901558312 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901558315 | HOFFMAN ESTATES | IL | | 10/18/2012 | 0.040 | 11,629 | | 301,000 |
| 6901558316 | DOVER | DE | | 10/18/2012 | 0.040 | 76,835 | | 162,247 |
| 6901558317 | PEORIA | AZ | | 10/18/2012 | 0.040 | 2,180 | | 70,000 |
| 6901558319 | SPRINGVILLE | AL | | 10/18/2012 | 0.040 | | | 235,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558320 | ZUNI | VA | | 10/18/2012 | 0.040 | 9,321 | | 252,000 |
| 6901558321 | LYMAN | ME | | 10/18/2012 | 0.049 | | | 270,000 |
| 6901558329 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 200 | | 308,000 |
| 6901558331 | HOLLYWOOD | FL | | 10/18/2012 | 0.040 | 99,177 | | 490,000 |
| 6901558332 | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | 31,002 | | 630,000 |
| 6901558337 | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | 96,537 | | 350,000 |
| 6901558338 | LONDONDERRY | NH | | 10/18/2012 | 0.051 | 43,510 | | 406,000 |
| 6901558341 | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.049 | 28,918 | | 400,000 |
| 6901558344 | COON RAPIDS | MN | | 10/18/2012 | 0.044 | | | 235,000 |
| 6901558345 | PITTSTOWN | NJ | | 10/18/2012 | 0.040 | 144,750 | | 521,000 |
| 6901558347 | POWELL | OH | | 10/18/2012 | 0.040 | 43,721 | | 306,000 |
| 6901558355 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 798 | | 444,000 |
| 6901558358 | ALLOWAY | NJ | | 10/18/2012 | 0.040 | | | 165,000 |
| 6901558362 | GREELEY | CO | | 10/18/2012 | 0.040 | | | 345,000 |
| 6901558363 | PACIFIC GROVE | CA | | 10/18/2012 | 0.047 | 32,737 | | 500,000 |
| 6901558365 | SYOSSET | NY | | 10/18/2012 | 0.040 | 5,194 | | 611,000 |
| 6901558368 | SAFETY HARBOR | FL | | 10/18/2012 | 0.040 | 40,741 | | 213,000 |
| 6901558370 | MILILANI | HI | | 10/18/2012 | 0.040 | | | 710,000 |
| 6901558371 | ISANTI | MN | | 10/18/2012 | 0.040 | 29,453 | | 200,000 |
| 6901558372 | BRIARCLIFF MANOR | NY | | 10/18/2012 | 0.040 | 34,100 | | 410,000 |
| 6901558375 | SHOREVIEW | MN | | 10/18/2012 | 0.040 | | | 259,000 |
| 6901558376 | DECATUR | GA | | 10/18/2012 | 0.048 | 21,991 | | 335,000 |
| 6901558379 | MC LEAN | VA | | 10/18/2012 | 0.040 | | | 177,000 |
| 6901558380 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | 32,169 | 1,500 | 483,900 |
| 6901558381 | COTOPAXI | CO | | 10/18/2012 | 0.040 | | | 356,000 |
| 6901558382 | LIVERMORE | CA | | 10/18/2012 | 0.040 | 5,667 | | 415,000 |
| 6901558389 | DEARBORN | MI | | 10/18/2012 | 0.040 | 40,089 | | 117,046 |
| 6901558390 | METUCHEN | NJ | | 10/18/2012 | 0.045 | 3,643 | | 460,000 |
| 6901558391 | VANCOUVER | WA | | 10/18/2012 | 0.040 | 33,197 | | 161,000 |
| 6901558392 | HENDERSON | NV | | 10/18/2012 | 0.042 | 24,424 | | 143,000 |
| 6901558393 | CONIFER | CO | | 10/18/2012 | 0.040 | 28,066 | | 400,000 |
| 6901558395 | KENNESAW | GA | | 10/18/2012 | 0.066 | 4,859 | | 133,000 |
| 6901558398 | JERMYN | PA | | 10/18/2012 | 0.043 | 10,927 | 100 | 125,000 |
| 6901558403 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | 226,800 |
| 6901558404 | MORENO VALLEY | CA | | 10/18/2012 | 0.065 | | | 110,000 |
| 6901558407 | LEWISTOWN | PA | | 10/18/2012 | 0.040 | 35,405 | 2,000 | 150,000 |
| 6901558408 | MIAMI | FL | | 10/18/2012 | 0.040 | 2,570 | | 265,000 |
| 6901558414 | BOCA RATON | FL | | 10/18/2012 | 0.040 | | | 192,000 |
| 6901558415 | HARRISONBURG | VA | | 10/18/2012 | 0.040 | 47,965 | | 286,000 |
| 6901558417 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 34,957 | 33,031 | 273,000 |
| 6901558425 | STONY BROOK | NY | | 10/18/2012 | 0.040 | 16,818 | 7,000 | 530,000 |
| 6901558427 | MOBILE | AL | | 10/18/2012 | 0.041 | 14,403 | | 275,000 |
| 6901558428 | SCOTT TOWNSHIP | PA | | 10/18/2012 | 0.040 | | | 640,000 |
| 6901558434 | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 124,494 | | 945,000 |
| 6901558435 | INDIANAPOLIS | IN | | 10/18/2012 | 0.046 | 31,336 | | 420,000 |
| 6901558436 | SCHAUMBURG | IL | | 10/18/2012 | 0.040 | | | 314,000 |
| 6901558437 | SIOUX FALLS | SD | | 10/18/2012 | 0.040 | 46,040 | | 122,000 |
| 6901558441 | NEWARK | DE | | 10/18/2012 | 0.045 | 14,744 | | 356,000 |
| 6901558444 | ENGLEWOOD | OH | | 10/18/2012 | 0.040 | | | 84,000 |
| 6901558445 | FAIRFAX | VT | | 10/18/2012 | 0.040 | 98,520 | | 434,000 |
| 6901558446 | TUNKHANNOCK | PA | | 10/18/2012 | 0.042 | 32,567 | | 312,500 |
| 6901558449 | DENVER | NC | | 10/18/2012 | 0.049 | 21,192 | | 309,000 |
| 6901558459 | COTTAGE GROVE | MN | | 10/18/2012 | 0.040 | | | 177,000 |
| 6901558461 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901558462 | LORIS | SC | | 10/18/2012 | 0.057 | 16,893 | | 325,000 |
| 6901558463 | TUCSON | AZ | | 10/18/2012 | 0.040 | 58,373 | 6,343 | 260,000 |
| 6901558465 | CARY | NC | | 10/18/2012 | 0.040 | | | 455,000 |
| 6901558467 | PARKERS PRAIRIE | MN | | 10/18/2012 | 0.040 | 19,876 | | 195,000 |
| 6901558471 | EARLYSVILLE | VA | | 10/18/2012 | 0.040 | | | 430,000 |
| 6901558472 | CHICAGO | IL | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901558474 | MARLBORO | NY | | 10/18/2012 | 0.040 | 17,265 | | 270,000 |
| 6901558477 | BOTHELL | WA | | 10/18/2012 | 0.040 | | 6,000 | 324,000 |
| 6901558478 | MARLTON | NJ | | 10/18/2012 | 0.040 | 2,027 | | 410,000 |
| 6901558480 | ELIZABETH | CO | | 10/18/2012 | 0.050 | 2,835 | | 389,000 |
| 6901558482 | BELLBROOK | OH | | 10/18/2012 | 0.040 | 14,677 | | 216,000 |
| 6901558484 | VENTURA | CA | | 10/18/2012 | 0.040 | | | 412,300 |
| 6901558486 | STAMFORD | CT | | 10/18/2012 | 0.040 | 185,861 | 2,000 | 627,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558487 | MAPLE GLEN | PA | | 10/18/2012 | 0.064 | 5,101 | | 358,000 |
| 6901558492 | KNOXVILLE | TN | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901558494 | KENSINGTON | CA | | 10/18/2012 | 0.047 | 7,183 | 19,200 | 950,000 |
| 6901558496 | HILTON HEAD ISLAND | SC | | 10/18/2012 | 0.040 | 113,336 | | 816,000 |
| 6901558499 | ARLINGTON | VA | | 10/18/2012 | 0.040 | | | 578,000 |
| 6901558502 | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | 157,500 | | 575,000 |
| 6901558506 | BATON ROUGE | LA | | 10/18/2012 | 0.044 | | | 220,000 |
| 6901558509 | PONCHATOULA | LA | | 10/18/2012 | 0.047 | 1,339 | | 238,000 |
| 6901558510 | SAUGUS | MA | | 10/18/2012 | 0.040 | | | 251,000 |
| 6901558515 | ENCINITAS | CA | | 10/18/2012 | 0.040 | | | 665,000 |
| 6901558518 | NORFOLK | VA | | 10/18/2012 | 0.040 | 31,463 | 1,079 | 136,000 |
| 6901558519 | VERNON | NJ | | 10/18/2012 | 0.040 | 144,464 | | 260,000 |
| 6901558520 | DURHAM | ME | | 10/18/2012 | 0.040 | | | 292,000 |
| 6901558521 | HOUMA | LA | | 10/18/2012 | 0.040 | 55,720 | 15,241 | 249,000 |
| 6901558522 | WILMINGTON | DE | | 10/18/2012 | 0.044 | 13,608 | | 415,000 |
| 6901558525 | EL CERRITO | CA | | 10/18/2012 | 0.040 | 53,055 | 3,000 | 753,000 |
| 6901558527 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 645,700 |
| 6901558528 | ATLANTA | GA | | 10/18/2012 | 0.052 | 17,722 | | 286,000 |
| 6901558531 | MILWAUKIE | OR | | 10/18/2012 | 0.040 | 55,475 | | 212,000 |
| 6901558535 | LEWIS CENTER | OH | | 10/18/2012 | 0.052 | 7,574 | | 262,000 |
| 6901558537 | ELLINGTON | CT | | 10/18/2012 | 0.040 | 135,874 | | 368,000 |
| 6901558539 | MARLBOROUGH | CT | | 10/18/2012 | 0.040 | | | 225,000 |
| 6901558540 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 385,000 |
| 6901558543 | ARLINGTON | VA | | 10/18/2012 | 0.042 | 40,109 | | 500,000 |
| 6901558545 | WESTERVILLE | OH | | 10/18/2012 | 0.040 | 18,309 | | 487,000 |
| 6901558546 | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | 25,606 | | 123,000 |
| 6901558547 | WOODSTOCK | IL | | 10/18/2012 | 0.040 | | | 266,000 |
| 6901558548 | KINNELON | NJ | | 10/18/2012 | 0.040 | 36,362 | | 401,000 |
| 6901558550 | WOODSTOCK | MD | | 10/18/2012 | 0.046 | 30,990 | | 511,000 |
| 6901558551 | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | 23,600 | | 350,000 |
| 6901558553 | MONTVILLE | NJ | | 10/18/2012 | 0.040 | | | 574,000 |
| 6901558556 | BROOKLYN PARK | MN | | 10/18/2012 | 0.043 | 59,772 | | 290,000 |
| 6901558557 | MASON | OH | | 10/18/2012 | 0.040 | 34,732 | | 184,000 |
| 6901558558 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 48,456 | | 1,050,000 |
| 6901558562 | CABOT | AR | | 10/18/2012 | 0.040 | 49,148 | | 105,000 |
| 6901558563 | STATESBORO | GA | | 10/18/2012 | 0.040 | 10,787 | | 229,000 |
| 6901558564 | DAYTON | OH | | 10/18/2012 | 0.040 | | | 239,000 |
| 6901558565 | STAMFORD | CT | | 10/18/2012 | 0.045 | | | 812,000 |
| 6901558566 | FAIRFIELD | IA | | 10/18/2012 | 0.040 | 27,270 | | 94,000 |
| 6901558569 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | 392,000 |
| 6901558570 | MORRISVILLE | NC | | 10/18/2012 | 0.040 | | | 321,000 |
| 6901558571 | TUSCALOOSA | AL | | 10/18/2012 | 0.060 | 1,404 | | 175,000 |
| 6901558574 | MARION | IA | | 10/18/2012 | 0.040 | 134,988 | | 209,000 |
| 6901558580 | BELMONT | CA | | 10/18/2012 | 0.040 | 10,000 | 88,851 | 914,000 |
| 6901558582 | WOLCOTT | CT | | 10/18/2012 | 0.040 | 75,221 | 1,000 | 215,000 |
| 6901558588 | POTTSTOWN | PA | | 10/18/2012 | 0.041 | | | 123,000 |
| 6901558594 | OLD BRIDGE | NJ | | 10/18/2012 | 0.040 | 93,216 | | 315,000 |
| 6901558596 | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | 50,000 | | 307,000 |
| 6901558597 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 37,751 | | 1,100,000 |
| 6901558598 | RAHWAY | NJ | | 10/18/2012 | 0.057 | 12,676 | | 212,000 |
| 6901558599 | LIBERTY TOWNSHIP | OH | | 10/18/2012 | 0.058 | 15,727 | | 184,000 |
| 6901558603 | BEND | OR | | 10/18/2012 | 0.043 | | | 360,000 |
| 6901558604 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | 444,000 |
| 6901558605 | ROSLINDALE | MA | | 10/18/2012 | 0.044 | | | 257,772 |
| 6901558606 | HOLTSVILLE | NY | | 10/18/2012 | 0.063 | 15,795 | | 240,000 |
| 6901558608 | HELENA | AL | | 10/18/2012 | 0.057 | 12,607 | | 280,000 |
| 6901558609 | PITTSBURGH | PA | | 10/18/2012 | 0.040 | | 25,000 | 245,000 |
| 6901558613 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | 38,017 | | 415,000 |
| 6901558617 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 47,016 | 5,415 | 910,000 |
| 6901558618 | MIAMI BEACH | FL | | 10/18/2012 | 0.040 | 77,728 | | 640,000 |
| 6901558619 | PLAQUEMINE | LA | | 10/18/2012 | 0.054 | 8,683 | | 166,000 |
| 6901558627 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 249,300 | | 1,460,000 |
| 6901558628 | FORT MYERS | FL | | 10/18/2012 | 0.040 | | | 645,000 |
| 6901558629 | NORTH WALES | PA | | 10/18/2012 | 0.043 | | | 210,000 |
| 6901558632 | FOREST | VA | | 10/18/2012 | 0.040 | 27,119 | | 388,000 |
| 6901558633 | DELAWARE CITY | DE | | 10/18/2012 | 0.040 | 36,971 | | 284,000 |
| 6901558636 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 66,531 | | 750,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558637 | CLAYTON | NC | | 10/18/2012 | 0.052 | 18,668 | | 320,000 |
| 6901558640 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 162,307 | | 930,000 |
| 6901558641 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 59,439 | | 640,000 |
| 6901558643 | NEWTOWN | PA | | 10/18/2012 | 0.040 | 15,393 | 13,000 | 618,900 |
| 6901558644 | SAINT PETERS | MO | | 10/18/2012 | 0.040 | 11,005 | | 219,605 |
| 6901558645 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | 286,000 |
| 6901558647 | RENO | NV | | 10/18/2012 | 0.055 | 15,000 | | 269,000 |
| 6901558648 | CRESTVIEW | FL | | 10/18/2012 | 0.040 | 23,482 | 16,190 | 194,000 |
| 6901558652 | RENO | NV | | 10/18/2012 | 0.068 | 9,248 | | 156,000 |
| 6901558654 | CHASKA | MN | | 10/18/2012 | 0.040 | 9,152 | | 199,000 |
| 6901558655 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 224,578 | | 630,000 |
| 6901558656 | OSWEGO | IL | | 10/18/2012 | 0.058 | 15,706 | | 171,000 |
| 6901558657 | LACONIA | NH | | 10/18/2012 | 0.040 | 55,696 | | 276,000 |
| 6901558658 | REYNOLDSBURG | OH | | 10/18/2012 | 0.040 | 80,460 | 19,000 | 131,000 |
| 6901558661 | SUN CITY CENTER | FL | | 10/18/2012 | 0.040 | 13,845 | | 260,000 |
| 6901558662 | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | 532,000 |
| 6901558663 | PROSPECT | CT | | 10/18/2012 | 0.040 | | | 346,000 |
| 6901558664 | IRVINE | CA | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901558665 | LAKE HAVASU CITY | AZ | | 10/18/2012 | 0.040 | | | 148,000 |
| 6901558670 | DELAWARE | OH | | 10/18/2012 | 0.046 | 19,462 | | 183,000 |
| 6901558673 | DULUTH | GA | | 10/18/2012 | 0.040 | 16,234 | | 167,000 |
| 6901558674 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 75,273 | | 180,000 |
| 6901558675 | PLEASANT VALLEY | NY | | 10/18/2012 | 0.040 | 57,749 | | 327,000 |
| 6901558677 | BALLWIN | MO | | 10/18/2012 | 0.046 | 93,190 | 1,000 | 347,000 |
| 6901558678 | PORTAGE | MI | | 10/18/2012 | 0.040 | 34,977 | | 90,000 |
| 6901558679 | NASHVILLE | NC | | 10/18/2012 | 0.066 | 10,868 | | 133,000 |
| 6901558681 | LANCASTER | PA | | 10/18/2012 | 0.040 | 7,151 | | 147,000 |
| 6901558683 | SCHROEDER | MN | | 10/18/2012 | 0.040 | 72,309 | | 153,000 |
| 6901558686 | WIMAUMA | FL | | 10/18/2012 | 0.040 | 45,391 | | 290,000 |
| 6901558687 | SANDOWN | NH | | 10/18/2012 | 0.040 | 62,000 | | 231,000 |
| 6901558690 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 745,000 |
| 6901558693 | SPRINGFIELD | VA | | 10/18/2012 | 0.050 | | | 362,000 |
| 6901558694 | SPOKANE | WA | | 10/18/2012 | 0.054 | | | 274,000 |
| 6901558698 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 165,027 | | 970,000 |
| 6901558699 | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 2,065 | | 300,000 |
| 6901558702 | NORFOLK | VA | | 10/18/2012 | 0.040 | 8,070 | | 263,000 |
| 6901558705 | PARACHUTE | CO | | 10/18/2012 | 0.040 | | | 695,000 |
| 6901558708 | ROCHESTER | MI | | 10/18/2012 | 0.040 | 20,996 | | 132,000 |
| 6901558710 | PROVO | UT | | 10/18/2012 | 0.049 | 25,044 | | 405,000 |
| 6901558711 | FOREST | VA | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901558712 | ZEBULON | NC | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901558714 | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.058 | 16,088 | | 180,000 |
| 6901558715 | WHEATON | IL | | 10/18/2012 | 0.040 | 8,907 | | 428,000 |
| 6901558717 | MATTAPAN | MA | | 10/18/2012 | 0.040 | 41,969 | | 230,000 |
| 6901558719 | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | 215,000 |
| 6901558720 | ORLANDO | FL | | 10/18/2012 | 0.048 | 1,521 | | 160,000 |
| 6901558722 | FRIDAY HARBOR | WA | | 10/18/2012 | 0.040 | | | 277,000 |
| 6901558724 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | 1,450,000 |
| 6901558725 | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 87 | | 447,354 |
| 6901558726 | HUNTLEY | IL | | 10/18/2012 | 0.040 | 6,198 | 7,060 | 298,000 |
| 6901558729 | COVINGTON | LA | | 10/18/2012 | 0.040 | 12,726 | 5,000 | 400,000 |
| 6901558731 | WIRTZ | VA | | 10/18/2012 | 0.040 | 83,394 | | 288,000 |
| 6901558732 | DUNMORE | PA | | 10/18/2012 | 0.058 | 14,016 | | 240,000 |
| 6901558733 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 30,787 | | 181,000 |
| 6901558736 | OVERLAND PARK | KS | | 10/18/2012 | 0.046 | 31,806 | | 189,000 |
| 6901558738 | CHARLOTTE | NC | | 10/18/2012 | 0.045 | 28,343 | 800 | 164,500 |
| 6901558740 | AMITY | OR | | 10/18/2012 | 0.040 | 25,364 | | 440,000 |
| 6901558741 | MARIETTA | GA | | 10/18/2012 | 0.040 | | | 278,000 |
| 6901558743 | LAKE TAPPS | WA | | 10/18/2012 | 0.040 | 27,706 | 14,268 | 460,000 |
| 6901558744 | PALM HARBOR | FL | | 10/18/2012 | 0.057 | 15,611 | | 70,000 |
| 6901558745 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 124,854 | | 400,000 |
| 6901558748 | FOREST | VA | | 10/18/2012 | 0.040 | 94,285 | | 330,000 |
| 6901558749 | STUARTS DRAFT | VA | | 10/18/2012 | 0.040 | 2,835 | | 181,300 |
| 6901558751 | FLOWERY BRANCH | GA | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901558752 | WATERTOWN | CT | | 10/18/2012 | 0.040 | 8,984 | | 308,000 |
| 6901558753 | SAUK RAPIDS | MN | | 10/18/2012 | 0.059 | 11,565 | | 176,000 |
| 6901558754 | FRAMINGHAM | MA | | 10/18/2012 | 0.040 | 98,898 | | 890,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558757 | CASTRO VALLEY | CA | | 10/18/2012 | 0.047 | | | 685,000 |
| 6901558766 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 60,537 | | 276,000 |
| 6901558770 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 14,044 | 1,758 | 381,000 |
| 6901558775 | OCONTO FALLS | WI | | 10/18/2012 | 0.054 | | | 137,000 |
| 6901558783 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 11,345 | 7,000 | 179,000 |
| 6901558787 | HARRISBURG | PA | | 10/18/2012 | 0.040 | 39,240 | | 275,636 |
| 6901558793 | DURHAM | NC | | 10/18/2012 | 0.040 | | | 148,000 |
| 6901558794 | TAMPA | FL | | 10/18/2012 | 0.040 | 32,978 | | 151,000 |
| 6901558795 | FORT MYERS | FL | | 10/18/2012 | 0.040 | 76,656 | | 159,500 |
| 6901558799 | FLEMINGTON | NJ | | 10/18/2012 | 0.040 | 50,614 | | 393,000 |
| 6901558804 | ANDOVER | MN | | 10/18/2012 | 0.040 | 26,243 | | 301,000 |
| 6901558805 | FOREST LAKE | MN | | 10/18/2012 | 0.040 | 36,351 | | 182,000 |
| 6901558806 | ASTORIA | OR | | 10/18/2012 | 0.040 | 11,818 | | 280,000 |
| 6901558810 | IRVINE | CA | | 10/18/2012 | 0.040 | | | 854,000 |
| 6901558811 | REDWOOD CITY | CA | | 10/18/2012 | 0.047 | 27,006 | 3,000 | 966,000 |
| 6901558812 | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | 375,400 |
| 6901558813 | ESCONDIDO | CA | | 10/18/2012 | 0.044 | 10,696 | | 225,000 |
| 6901558814 | EASTON | PA | | 10/18/2012 | 0.040 | 22,905 | | 268,840 |
| 6901558815 | BROUSSARD | LA | | 10/18/2012 | 0.058 | | | 186,000 |
| 6901558817 | SOMERSET | NJ | | 10/18/2012 | 0.040 | 50,690 | | 350,000 |
| 6901558818 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 116,550 | | 515,000 |
| 6901558819 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.058 | 3,019 | | 225,000 |
| 6901558824 | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | 109,404 | | 820,000 |
| 6901558825 | TAYLORS FALLS | MN | | 10/18/2012 | 0.040 | 57,067 | 898 | 250,000 |
| 6901558828 | ELLICOTT CITY | MD | | 10/18/2012 | 0.040 | 16,025 | | 325,000 |
| 6901558829 | BREVARD | NC | | 10/18/2012 | 0.040 | | | 279,000 |
| 6901558830 | MONROE | NC | | 10/18/2012 | 0.040 | 58,260 | | 279,000 |
| 6901558833 | BESSEMER CITY | NC | | 10/18/2012 | 0.040 | | | 126,400 |
| 6901558835 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 424,400 |
| 6901558837 | COPLEY | OH | | 10/18/2012 | 0.058 | | | 305,000 |
| 6901558838 | E PALO ALTO | CA | | 10/18/2012 | 0.047 | 22,428 | | 506,000 |
| 6901558840 | SHOREWOOD | MN | | 10/18/2012 | 0.040 | 50,040 | | 278,000 |
| 6901558841 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 280,000 |
| 6901558846 | DE SMET | SD | | 10/18/2012 | 0.040 | 35,175 | | 140,000 |
| 6901558850 | SPOKANE | WA | | 10/18/2012 | 0.058 | | | 310,000 |
| 6901558852 | SANTA PAULA | CA | | 10/18/2012 | 0.040 | | | 320,500 |
| 6901558853 | GLEN GARDNER | NJ | | 10/18/2012 | 0.040 | 239,336 | | 475,000 |
| 6901558854 | DILLON BEACH | CA | | 10/18/2012 | 0.040 | 51,403 | | 684,000 |
| 6901558857 | SEBASTOPOL | CA | | 10/18/2012 | 0.040 | | 13,568 | 635,000 |
| 6901558860 | CENTERVILLE | OH | | 10/18/2012 | 0.040 | 37,320 | | 167,000 |
| 6901558864 | HILLSBOROUGH | CA | | 10/18/2012 | 0.040 | 139,518 | | 2,050,000 |
| 6901558867 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 42,841 | | 237,850 |
| 6901558871 | WINDHAM | NH | | 10/18/2012 | 0.040 | | | 617,000 |
| 6901558875 | PLYMOUTH MEETING | PA | | 10/18/2012 | 0.040 | 69,472 | 12,755 | 335,000 |
| 6901558879 | SANDY | UT | | 10/18/2012 | 0.040 | | | 317,000 |
| 6901558884 | DANVILLE | CA | | 10/18/2012 | 0.049 | 57,498 | | 890,000 |
| 6901558886 | MOUNT HOOD PARKDALE | OR | | 10/18/2012 | 0.040 | | | 640,000 |
| 6901558887 | WALPOLE | MA | | 10/18/2012 | 0.040 | 96,942 | 2,000 | 734,000 |
| 6901558890 | MILFORD | CT | | 10/18/2012 | 0.048 | 9,614 | 700 | 295,218 |
| 6901558893 | REDFORD | MI | | 10/18/2012 | 0.040 | 37,304 | | 75,000 |
| 6901558894 | SILVER SPRING | MD | | 10/18/2012 | 0.043 | 29,807 | | 580,000 |
| 6901558895 | ORLANDO | FL | | 10/18/2012 | 0.040 | 49,804 | | 220,000 |
| 6901558896 | FORT MYERS | FL | | 10/18/2012 | 0.040 | 37,364 | 3,000 | 200,000 |
| 6901558897 | ATHENS | AL | | 10/18/2012 | 0.045 | 23,446 | | 365,000 |
| 6901558903 | CARNEY | MI | | 10/18/2012 | 0.040 | 44,730 | | 135,000 |
| 6901558904 | VENICE | FL | | 10/18/2012 | 0.040 | 2,640 | | 155,000 |
| 6901558906 | COLUMBIA | SC | | 10/18/2012 | 0.049 | 10,191 | | 430,000 |
| 6901558907 | HUNTINGDON VALLEY | PA | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901558908 | RENO | NV | | 10/18/2012 | 0.040 | | | 259,962 |
| 6901558909 | WHITE BEAR LAKE | MN | | 10/18/2012 | 0.040 | 59,707 | | 600,000 |
| 6901558910 | WESTON | FL | | 10/18/2012 | 0.040 | | | 463,000 |
| 6901558915 | MERCER ISLAND | WA | | 10/18/2012 | 0.040 | 15,061 | | 1,150,000 |
| 6901558918 | BELLEVUE | WA | | 10/18/2012 | 0.040 | 77,862 | 252,328 | 620,000 |
| 6901558919 | MAULDIN | SC | | 10/18/2012 | 0.056 | 15,084 | | 174,000 |
| 6901558920 | MOBILE | AL | | 10/18/2012 | 0.040 | 73,952 | | 700,000 |
| 6901558922 | SEATTLE | WA | | 10/18/2012 | 0.040 | 428,081 | | 960,000 |
| 6901558923 | IRONS | MI | | 10/18/2012 | 0.040 | 7,818 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901558924 | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | 58,129 | | 307,500 |
| 6901558925 | STILLWATER | MN | | 10/18/2012 | 0.040 | | | 305,000 |
| 6901558926 | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | 384,941 | | 860,000 |
| 6901558928 | LIBERTY | MO | | 10/18/2012 | 0.040 | | | 180,724 |
| 6901558929 | GLENMONT | NY | | 10/18/2012 | 0.040 | | | 176,000 |
| 6901558930 | IONE | CA | | 10/18/2012 | 0.040 | 56,495 | | 210,000 |
| 6901558932 | NORTH BRANCH | MN | | 10/18/2012 | 0.040 | 3,912 | | 311,000 |
| 6901558935 | LYNDEN | WA | | 10/18/2012 | 0.040 | 27,329 | | 351,012 |
| 6901558936 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 188,473 | | 890,000 |
| 6901558938 | UNIONDALE | PA | | 10/18/2012 | 0.040 | 39,600 | | 534,900 |
| 6901558941 | DES MOINES | IA | | 10/18/2012 | 0.040 | 24,579 | 44,082 | 145,329 |
| 6901558942 | SOUTH BEND | IN | | 10/18/2012 | 0.040 | 14,038 | | 103,000 |
| 6901558943 | SAINT PAUL | MN | | 10/18/2012 | 0.061 | 18,214 | | 250,000 |
| 6901558946 | ISLAMORADA | FL | | 10/18/2012 | 0.040 | | | 560,000 |
| 6901558947 | CARY | NC | | 10/18/2012 | 0.040 | 36,414 | | 486,000 |
| 6901558949 | CRYSTAL | MN | | 10/18/2012 | 0.040 | 21,142 | | 219,771 |
| 6901558950 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901558951 | SACRAMENTO | CA | | 10/18/2012 | 0.047 | | | 370,000 |
| 6901558952 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 113,738 | | 244,597 |
| 6901558955 | SOUTH LYON | MI | | 10/18/2012 | 0.047 | | | 212,000 |
| 6901558956 | LEBANON | NH | | 10/18/2012 | 0.040 | 62,517 | | 394,000 |
| 6901558957 | AUSTIN | MN | | 10/18/2012 | 0.040 | 79,399 | 5,800 | 318,000 |
| 6901558961 | UNIVERSITY PLACE | WA | | 10/18/2012 | 0.066 | 6,515 | | 590,000 |
| 6901558965 | TRUMBULL | CT | | 10/18/2012 | 0.040 | 52,836 | 10,000 | 325,000 |
| 6901558966 | TALLAHASSEE | FL | | 10/18/2012 | 0.040 | 84,649 | | 305,000 |
| 6901558967 | LAWRENCE | KS | | 10/18/2012 | 0.064 | 5,689 | | 147,000 |
| 6901558969 | OVERLAND PARK | KS | | 10/18/2012 | 0.063 | 14,524 | 463 | 149,000 |
| 6901558974 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 96,503 | | 174,450 |
| 6901558976 | SPICER | MN | | 10/18/2012 | 0.040 | 9,711 | | 290,000 |
| 6901558978 | CARY | NC | | 10/18/2012 | 0.040 | 26,831 | | 467,000 |
| 6901558979 | OCEAN CITY | MD | | 10/18/2012 | 0.040 | 68,633 | | 298,000 |
| 6901558981 | ROCHESTER | MN | | 10/18/2012 | 0.040 | 20,956 | | 820,000 |
| 6901558982 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 16,799 | | 677,600 |
| 6901558986 | MIAMI | FL | | 10/18/2012 | 0.049 | | | 199,000 |
| 6901558988 | DUNDEE | IL | | 10/18/2012 | 0.052 | 26,379 | | 458,000 |
| 6901558989 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 62,321 | | 664,000 |
| 6901558990 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.043 | 16,511 | | 726,600 |
| 6901558992 | TIGARD | OR | | 10/18/2012 | 0.040 | | | 281,900 |
| 6901558996 | BESSEMER | AL | | 10/18/2012 | 0.066 | | | 224,000 |
| 6901558998 | BUCKLEY | MI | | 10/18/2012 | 0.040 | 12,630 | | 179,000 |
| 6901558999 | SAINT JAMES | LA | | 10/18/2012 | 0.040 | 48,609 | | 165,000 |
| 6901559000 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 91,106 | | 139,000 |
| 6901559001 | MCHENRY | IL | | 10/18/2012 | 0.048 | 33,342 | | 455,000 |
| 6901559002 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | 245,000 |
| 6901559003 | LITTLE EGG HARBOR | NJ | | 10/18/2012 | 0.040 | 65,245 | | 330,000 |
| 6901559006 | ROGERS | MN | | 10/18/2012 | 0.046 | 4,728 | | 250,000 |
| 6901559007 | LARAMIE | WY | | 10/18/2012 | 0.040 | 45,258 | | 239,000 |
| 6901559010 | BOCA RATON | FL | | 10/18/2012 | 0.049 | 19,327 | | 530,000 |
| 6901559011 | VENICE | FL | | 10/18/2012 | 0.040 | | | 328,000 |
| 6901559012 | OAKLAND | CA | | 10/18/2012 | 0.047 | 54,145 | 500 | 912,000 |
| 6901559017 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | | | 120,000 |
| 6901559018 | CHASKA | MN | | 10/18/2012 | 0.040 | 4,009 | | 166,000 |
| 6901559022 | OXNARD | CA | | 10/18/2012 | 0.040 | 67,997 | | 238,000 |
| 6901559027 | FARMINGTON | MI | | 10/18/2012 | 0.050 | | | 172,000 |
| 6901559029 | SIMI VALLEY | CA | | 10/18/2012 | 0.048 | 13,991 | | 525,000 |
| 6901559033 | CHESTER SPRINGS | PA | | 10/18/2012 | 0.040 | 6,850 | 25,992 | 545,000 |
| 6901559034 | FOUNTAIN INN | SC | | 10/18/2012 | 0.040 | 67,687 | | 204,000 |
| 6901559036 | BOLTON | MA | | 10/18/2012 | 0.040 | 62,880 | | 650,000 |
| 6901559038 | HAVERTOWN | PA | | 10/18/2012 | 0.058 | 13,187 | | 290,000 |
| 6901559039 | GRIMESLAND | NC | | 10/18/2012 | 0.065 | | | 175,000 |
| 6901559040 | RALEIGH | NC | | 10/18/2012 | 0.040 | 41,939 | | 365,000 |
| 6901559044 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | | | 179,000 |
| 6901559047 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 161,882 | | 870,000 |
| 6901559049 | DALY CITY | CA | | 10/18/2012 | 0.047 | | | 545,000 |
| 6901559053 | BELLMORE | NY | | 10/18/2012 | 0.057 | | | 400,000 |
| 6901559060 | WAKEFIELD | RI | | 10/18/2012 | 0.040 | 58,709 | 7,000 | 619,000 |
| 6901559063 | MATTHEWS | NC | | 10/18/2012 | 0.040 | 10,968 | | 427,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559064 | MONTGOMERY | IL | | 10/18/2012 | 0.052 | 29,709 | | 212,000 |
| 6901559066 | LUDLOW | MA | | 10/18/2012 | 0.040 | | | 344,000 |
| 6901559070 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 859,000 |
| 6901559072 | LONG BEACH | NY | | 10/18/2012 | 0.041 | 182,441 | 2,250 | 640,000 |
| 6901559073 | CHARLESTOWN | MA | | 10/18/2012 | 0.051 | | | 435,000 |
| 6901559074 | SHELBY TOWNSHIP | MI | | 10/18/2012 | 0.040 | | | 189,000 |
| 6901559076 | PORTLAND | OR | | 10/18/2012 | 0.041 | | | 317,500 |
| 6901559080 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | | 25,100 | 430,000 |
| 6901559081 | KENSINGTON | CT | | 10/18/2012 | 0.040 | 6,197 | | 274,000 |
| 6901559083 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | 40,791 | | 377,000 |
| 6901559084 | CANASTOTA | NY | | 10/18/2012 | 0.040 | 47,443 | | 87,630 |
| 6901559085 | OXFORD | MI | | 10/18/2012 | 0.040 | 16,196 | | 148,000 |
| 6901559086 | HAMPTON | VA | | 10/18/2012 | 0.040 | 10,614 | | 180,000 |
| 6901559090 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 80,577 | | 680,000 |
| 6901559091 | WESTERVILLE | OH | | 10/18/2012 | 0.058 | 15,359 | 2,050 | 293,000 |
| 6901559096 | WICHITA | KS | | 10/18/2012 | 0.040 | 93,639 | 1,600 | 350,000 |
| 6901559103 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 714,000 |
| 6901559104 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 149,941 | | 300,000 |
| 6901559105 | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.061 | 28,001 | | 452,000 |
| 6901559106 | ALEXANDRIA | VA | | 10/18/2012 | 0.047 | 25,600 | 2,100 | 383,000 |
| 6901559107 | CONWAY | AR | | 10/18/2012 | 0.040 | | | 318,000 |
| 6901559109 | DIX HILLS | NY | | 10/18/2012 | 0.045 | 3,045 | | 529,060 |
| 6901559112 | TUSCALOOSA | AL | | 10/18/2012 | 0.040 | 45,958 | | 182,000 |
| 6901559114 | PHOENIX | AZ | | 10/18/2012 | 0.059 | | | 169,900 |
| 6901559115 | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901559120 | KANNAPOLIS | NC | | 10/18/2012 | 0.040 | 380,489 | | 2,700,000 |
| 6901559121 | LAFAYETTE HILL | PA | | 10/18/2012 | 0.040 | 33,877 | 2,620 | 267,000 |
| 6901559123 | HERNANDO | FL | | 10/18/2012 | 0.040 | 34,086 | | 227,000 |
| 6901559124 | HAMMONTON | NJ | | 10/18/2012 | 0.040 | 31,953 | 50,000 | 404,000 |
| 6901559126 | ROCKAWAY | NJ | | 10/18/2012 | 0.040 | | | 306,242 |
| 6901559127 | EASTAMPTON | NJ | | 10/18/2012 | 0.057 | | | 255,000 |
| 6901559128 | MADISON | FL | | 10/18/2012 | 0.040 | 19,132 | | 89,000 |
| 6901559130 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 308 | | 940,000 |
| 6901559133 | STEINHATCHEE | FL | | 10/18/2012 | 0.040 | 84,690 | | 450,000 |
| 6901559138 | ENOLA | PA | | 10/18/2012 | 0.058 | 8,696 | | 290,000 |
| 6901559141 | LENEXA | KS | | 10/18/2012 | 0.040 | 27,002 | | 224,000 |
| 6901559143 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | | | 250,000 |
| 6901559148 | MARION | IA | | 10/18/2012 | 0.040 | 6,551 | | 111,707 |
| 6901559150 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 69,275 | | 153,000 |
| 6901559151 | SAN LEANDRO | CA | | 10/18/2012 | 0.049 | | | 505,000 |
| 6901559152 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 106,659 | | 1,575,000 |
| 6901559155 | BAINBRIDGE ISLAND | WA | | 10/18/2012 | 0.040 | 67,889 | 13,000 | 414,308 |
| 6901559157 | LAS VEGAS | NV | | 10/18/2012 | 0.068 | 92 | | 214,000 |
| 6901559158 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 820,000 |
| 6901559159 | PENSACOLA | FL | | 10/18/2012 | 0.040 | | | 297,000 |
| 6901559161 | BUCHANAN | NY | | 10/18/2012 | 0.040 | | | 430,000 |
| 6901559162 | FURLONG | PA | | 10/18/2012 | 0.040 | 44,399 | | 630,000 |
| 6901559163 | MORAGA | CA | | 10/18/2012 | 0.049 | 72,774 | | 825,000 |
| 6901559165 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 119,976 | | 864,000 |
| 6901559166 | TUCSON | AZ | | 10/18/2012 | 0.040 | 91,656 | | 389,778 |
| 6901559167 | TROY | MI | | 10/18/2012 | 0.040 | 3,521 | | 187,000 |
| 6901559168 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | 144,970 |
| 6901559170 | ROCHESTER | MN | | 10/18/2012 | 0.058 | 17,376 | | 158,000 |
| 6901559171 | SIERRA VISTA | AZ | | 10/18/2012 | 0.040 | 62,086 | | 157,000 |
| 6901559172 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 480,000 |
| 6901559177 | ARNOLD | CA | | 10/18/2012 | 0.040 | | | 209,000 |
| 6901559180 | PENSACOLA | FL | | 10/18/2012 | 0.061 | | | 154,000 |
| 6901559182 | CASTRO VALLEY | CA | | 10/18/2012 | 0.040 | | | 576,000 |
| 6901559184 | LITTLETON | CO | | 10/18/2012 | 0.040 | 92,498 | | 247,000 |
| 6901559185 | LAKESIDE | CA | | 10/18/2012 | 0.040 | 28,677 | | 312,000 |
| 6901559187 | LINTHICUM | MD | | 10/18/2012 | 0.040 | 16,705 | | 287,000 |
| 6901559188 | HILLSBOROUGH | NC | | 10/18/2012 | 0.043 | | | 231,000 |
| 6901559189 | FOREST | VA | | 10/18/2012 | 0.054 | 4,711 | 544 | 320,000 |
| 6901559190 | APPOMATTOX | VA | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901559191 | SPARKS | NV | | 10/18/2012 | 0.047 | 9,266 | | 248,000 |
| 6901559193 | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | 975,000 |
| 6901559194 | AURORA | IL | | 10/18/2012 | 0.040 | | | 520,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559195 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | 19,407 | 3,155 | 443,000 |
| 6901559197 | SOUTH MILWAUKEE | WI | | 10/18/2012 | 0.040 | 16,244 | | 176,000 |
| 6901559200 | WAUKESHA | WI | | 10/18/2012 | 0.040 | 11,956 | | 270,000 |
| 6901559201 | SHADY SIDE | MD | | 10/18/2012 | 0.040 | | | 705,000 |
| 6901559204 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | 496,000 |
| 6901559207 | NEW MILFORD | CT | | 10/18/2012 | 0.040 | 25,600 | | 302,000 |
| 6901559208 | BEAVERTON | OR | | 10/18/2012 | 0.040 | 198,634 | | 415,000 |
| 6901559210 | REDMOND | WA | | 10/18/2012 | 0.050 | 20,362 | | 642,700 |
| 6901559211 | ROWLEY | MA | | 10/18/2012 | 0.040 | | | 291,000 |
| 6901559213 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | | | 563,000 |
| 6901559214 | CARPINTERIA | CA | | 10/18/2012 | 0.040 | 99,067 | | 825,000 |
| 6901559215 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 21,531 | | 148,000 |
| 6901559216 | PONTE VEDRA BEACH | FL | | 10/18/2012 | 0.040 | | | 570,000 |
| 6901559217 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 87,506 | | 1,550,000 |
| 6901559218 | NORTH VENICE | FL | | 10/18/2012 | 0.040 | | | 249,000 |
| 6901559219 | WAIPAHU | HI | | 10/18/2012 | 0.040 | | | 568,000 |
| 6901559220 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 92,391 | | 690,000 |
| 6901559224 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 88,850 | | 1,200,000 |
| 6901559231 | FORT MYERS | FL | | 10/18/2012 | 0.040 | | | 640,000 |
| 6901559233 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 105,305 | | 265,000 |
| 6901559235 | BATON ROUGE | LA | | 10/18/2012 | 0.057 | 8,521 | | 130,000 |
| 6901559237 | SUN CITY | AZ | | 10/18/2012 | 0.040 | 72,204 | | 152,000 |
| 6901559238 | MILPITAS | CA | | 10/18/2012 | 0.044 | 56,572 | | 507,000 |
| 6901559240 | BRONX | NY | | 10/18/2012 | 0.040 | 16,958 | | 325,000 |
| 6901559241 | EPHRATA | PA | | 10/18/2012 | 0.040 | 48,655 | 1,000 | 215,460 |
| 6901559249 | RALEIGH | NC | | 10/18/2012 | 0.040 | 44,058 | | 352,000 |
| 6901559252 | VERO BEACH | FL | | 10/18/2012 | 0.040 | 58,073 | | 179,000 |
| 6901559255 | HENDERSON | NV | | 10/18/2012 | 0.043 | 25,000 | | 287,000 |
| 6901559256 | ARLINGTON | VA | | 10/18/2012 | 0.040 | | | 287,000 |
| 6901559257 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 34,540 | 2,200 | 182,000 |
| 6901559259 | APEX | NC | | 10/18/2012 | 0.066 | 2,444 | | 123,000 |
| 6901559260 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 363,000 |
| 6901559261 | ROCKVILLE CENTRE | NY | | 10/18/2012 | 0.044 | 106,750 | | 900,000 |
| 6901559262 | EASTHAMPTON | MA | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901559263 | BEAR | DE | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901559265 | ST PAUL | MN | | 10/18/2012 | 0.040 | | | 250,000 |
| 6901559271 | CANON CITY | CO | | 10/18/2012 | 0.040 | 6,106 | 28,901 | 212,000 |
| 6901559272 | NIPOMO | CA | | 10/18/2012 | 0.040 | 1,367 | | 302,900 |
| 6901559274 | TAYLORS | SC | | 10/18/2012 | 0.040 | | | 166,000 |
| 6901559276 | HOT SPRINGS VILLAGE | AR | | 10/18/2012 | 0.040 | | | 332,500 |
| 6901559277 | YARDLEY | PA | | 10/18/2012 | 0.040 | 19,268 | | 239,000 |
| 6901559280 | FORT MYERS | FL | | 10/18/2012 | 0.048 | 25,846 | | 282,000 |
| 6901559281 | WESTMORELAND | NH | | 10/18/2012 | 0.040 | 43,013 | 1,663 | 155,000 |
| 6901559282 | PORTLAND | OR | | 10/18/2012 | 0.040 | 36,326 | | 295,500 |
| 6901559286 | BLOOMFIELD HILLS | MI | | 10/18/2012 | 0.040 | | | 520,000 |
| 6901559290 | MURFREESBORO | TN | | 10/18/2012 | 0.040 | 54,243 | | 208,000 |
| 6901559291 | BRADENTON | FL | | 10/18/2012 | 0.040 | 21,401 | | 148,419 |
| 6901559293 | RICHFIELD SPRINGS | NY | | 10/18/2012 | 0.053 | 44,754 | | 750,000 |
| 6901559295 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 384,000 |
| 6901559296 | EMERALD HILLS | CA | | 10/18/2012 | 0.040 | 157,448 | | 1,710,000 |
| 6901559300 | SIMI VALLEY | CA | | 10/18/2012 | 0.043 | | 20,232 | 504,100 |
| 6901559301 | PORTLAND | OR | | 10/18/2012 | 0.040 | 59,534 | | 360,000 |
| 6901559303 | MONUMENT | CO | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901559306 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | | | 712,000 |
| 6901559309 | UPPER ARLINGTON | OH | | 10/18/2012 | 0.043 | 147,811 | | 760,000 |
| 6901559311 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 39,135 | | 775,000 |
| 6901559314 | STORMVILLE | NY | | 10/18/2012 | 0.040 | 31,887 | 5,000 | 374,000 |
| 6901559315 | ADRIAN | MI | | 10/18/2012 | 0.054 | 15,850 | | 141,000 |
| 6901559318 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 24,588 | | 447,000 |
| 6901559319 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.067 | 5,733 | | 200,000 |
| 6901559321 | JOHNSTON | IA | | 10/18/2012 | 0.040 | 135,589 | | 384,500 |
| 6901559326 | NORCO | LA | | 10/18/2012 | 0.044 | 45,717 | | 239,000 |
| 6901559327 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 96,343 | | 566,000 |
| 6901559329 | BERKELEY | CA | | 10/18/2012 | 0.040 | 284,877 | | 1,100,000 |
| 6901559330 | CORTE MADERA | CA | | 10/18/2012 | 0.040 | | | 915,000 |
| 6901559331 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | 163,093 |
| 6901559334 | CAMAS | WA | | 10/18/2012 | 0.040 | | | 246,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559335 | PALM CITY | FL | | 10/18/2012 | 0.040 | 70,474 | | 135,000 |
| 6901559337 | RAVENSWOOD | WV | | 10/18/2012 | 0.040 | 41,871 | 1,500 | 134,000 |
| 6901559338 | MAPLE GROVE | MN | | 10/18/2012 | 0.062 | 12,590 | | 164,273 |
| 6901559339 | WESTCHESTER | CA | | 10/18/2012 | 0.040 | 122,699 | | 1,050,000 |
| 6901559340 | SOUTHAMPTON | PA | | 10/18/2012 | 0.040 | 91,077 | | 252,000 |
| 6901559341 | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | 1,085,000 |
| 6901559342 | GARDEN GROVE | CA | | 10/18/2012 | 0.051 | | | 519,000 |
| 6901559345 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 60,741 | | 1,000,000 |
| 6901559349 | HUNTINGTON BAY | NY | | 10/18/2012 | 0.040 | 99,984 | | 725,000 |
| 6901559352 | CHARLOTTE | NC | | 10/18/2012 | 0.052 | 5,199 | | 254,000 |
| 6901559354 | NORTH WALES | PA | | 10/18/2012 | 0.040 | 62,837 | | 350,000 |
| 6901559355 | COUPEVILLE | WA | | 10/18/2012 | 0.040 | 501 | | 600,000 |
| 6901559356 | MCHENRY | IL | | 10/18/2012 | 0.040 | 113,476 | | 275,000 |
| 6901559359 | NORWOOD YOUNG AMERICA | MN | | 10/18/2012 | 0.059 | 17,043 | | 180,000 |
| 6901559362 | WINDSOR | CO | | 10/18/2012 | 0.040 | | | 507,000 |
| 6901559363 | GIG HARBOR | WA | | 10/18/2012 | 0.040 | 68,292 | 3,000 | 390,000 |
| 6901559369 | PHILO | CA | | 10/18/2012 | 0.053 | | | 510,000 |
| 6901559370 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 91,904 | | 196,960 |
| 6901559373 | PROVIDENCE | RI | | 10/18/2012 | 0.040 | 37,049 | | 580,000 |
| 6901559374 | HUEYTOWN | AL | | 10/18/2012 | 0.053 | 21,592 | | 185,000 |
| 6901559376 | BATTLE GROUND | WA | | 10/18/2012 | 0.040 | | | 484,000 |
| 6901559377 | TWAIN HARTE | CA | | 10/18/2012 | 0.040 | 89,047 | | 375,000 |
| 6901559379 | WAYLAND | MI | | 10/18/2012 | 0.041 | 22,175 | | 90,000 |
| 6901559380 | BELOIT | WI | | 10/18/2012 | 0.040 | | | 180,075 |
| 6901559383 | CORTLANDT MANOR | NY | | 10/18/2012 | 0.040 | 12,466 | | 585,000 |
| 6901559385 | BONITA SPRINGS | FL | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901559386 | HUTCHINSON | MN | | 10/18/2012 | 0.040 | 72,952 | | 180,000 |
| 6901559391 | DUBUQUE | IA | | 10/18/2012 | 0.059 | | | 206,900 |
| 6901559395 | WOODLAND | CA | | 10/18/2012 | 0.040 | | | 233,000 |
| 6901559397 | MINNEAPOLIS | MN | | 10/18/2012 | 0.067 | | | 279,000 |
| 6901559401 | DENVER | IA | | 10/18/2012 | 0.040 | 1,480 | | 312,293 |
| 6901559402 | LEAWOOD | KS | | 10/18/2012 | 0.040 | 63,000 | | 481,000 |
| 6901559405 | RAPID CITY | SD | | 10/18/2012 | 0.040 | 9,436 | 1,200 | 152,000 |
| 6901559407 | LINCOLN | CA | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901559408 | MURRIETA | CA | | 10/18/2012 | 0.055 | 1,264 | | 250,000 |
| 6901559411 | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | 9,890 | | 156,787 |
| 6901559412 | HAVERHILL | MA | | 10/18/2012 | 0.040 | | | 198,000 |
| 6901559413 | MINNEAPOLIS | MN | | 10/18/2012 | 0.053 | 15,723 | 5,000 | 332,672 |
| 6901559415 | TUCSON | AZ | | 10/18/2012 | 0.048 | 4,321 | | 173,500 |
| 6901559416 | UNION DALE | PA | | 10/18/2012 | 0.040 | | | 395,000 |
| 6901559417 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 10,859 | | 769,000 |
| 6901559418 | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | 11,095 | | 700,000 |
| 6901559421 | POMPTON PLAINS | NJ | | 10/18/2012 | 0.040 | 48,764 | 1,264 | 288,000 |
| 6901559422 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 42,428 | | 266,308 |
| 6901559423 | MATTHEWS | NC | | 10/18/2012 | 0.040 | 22,884 | | 205,000 |
| 6901559424 | VENTURA | CA | | 10/18/2012 | 0.040 | | | 210,000 |
| 6901559425 | ATHENS | OH | | 10/18/2012 | 0.040 | 6,208 | | 316,000 |
| 6901559427 | CARY | NC | | 10/18/2012 | 0.066 | | | 188,000 |
| 6901559432 | OTHELLO | WA | | 10/18/2012 | 0.040 | 28,289 | | 127,700 |
| 6901559434 | MANORVILLE | NY | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901559437 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 24,972 | 13,489 | 266,316 |
| 6901559439 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 107,510 | 6,259 | 1,250,000 |
| 6901559440 | BOSTON | MA | | 10/18/2012 | 0.047 | | | 425,000 |
| 6901559441 | VICTORIA | MN | | 10/18/2012 | 0.040 | | | 570,000 |
| 6901559442 | MOORPARK | CA | | 10/18/2012 | 0.040 | 124,467 | | 430,000 |
| 6901559445 | TRUSSVILLE | AL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901559446 | GREY EAGLE | MN | | 10/18/2012 | 0.040 | 8,049 | | 256,000 |
| 6901559447 | PITTSTON | PA | | 10/18/2012 | 0.040 | | 9,500 | 318,000 |
| 6901559448 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | 175,470 | | 675,000 |
| 6901559452 | WINDOM | MN | | 10/18/2012 | 0.059 | 11,715 | | 175,000 |
| 6901559453 | CENTRAL CITY | IA | | 10/18/2012 | 0.044 | 22,298 | | 126,609 |
| 6901559455 | UNIVERSITY CITY | MO | | 10/18/2012 | 0.040 | 11,661 | | 341,091 |
| 6901559456 | LONE TREE | CO | | 10/18/2012 | 0.040 | | | 459,000 |
| 6901559458 | WILLMAR | MN | | 10/18/2012 | 0.043 | 30,074 | | 265,000 |
| 6901559465 | NEWPORT NEWS | VA | | 10/18/2012 | 0.066 | 1,673 | | 141,000 |
| 6901559466 | MADISON | WI | | 10/18/2012 | 0.040 | 40,072 | | 265,000 |
| 6901559467 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 5,040 | | 366,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559470 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | | | 190,000 |
| 6901559471 | FRIENDSHIP | WI | | 10/18/2012 | 0.057 | 2,616 | | 278,000 |
| 6901559473 | LOCKPORT | NY | | 10/18/2012 | 0.040 | 53,676 | | 96,263 |
| 6901559478 | LELAND | NC | | 10/18/2012 | 0.040 | | | 238,000 |
| 6901559480 | CORDOVA | TN | | 10/18/2012 | 0.040 | | | 194,513 |
| 6901559481 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 2,969 | | 253,000 |
| 6901559482 | LONDONDERRY | NH | | 10/18/2012 | 0.040 | 37,610 | | 207,000 |
| 6901559483 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901559484 | WESTHAMPTON BEACH | NY | | 10/18/2012 | 0.040 | 52,259 | | 630,000 |
| 6901559486 | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 142,193 | | 455,900 |
| 6901559489 | SOUTHPORT | NC | | 10/18/2012 | 0.040 | 34,650 | | 585,200 |
| 6901559491 | DOUGLASVILLE | GA | | 10/18/2012 | 0.054 | 2,098 | | 197,000 |
| 6901559493 | ROSEMOUNT | MN | | 10/18/2012 | 0.056 | 21,217 | | 293,000 |
| 6901559498 | MILFORD | CT | | 10/18/2012 | 0.040 | | | 312,000 |
| 6901559499 | GEORGETOWN | MS | | 10/18/2012 | 0.040 | 7,039 | | 190,000 |
| 6901559505 | BALTIMORE | MD | | 10/18/2012 | 0.040 | 74,923 | | 710,000 |
| 6901559507 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 175,000 |
| 6901559509 | PINE GROVE | CA | | 10/18/2012 | 0.040 | 48,656 | | 371,000 |
| 6901559511 | WILSON | NY | | 10/18/2012 | 0.040 | 98,214 | | 285,000 |
| 6901559513 | STAUNTON | VA | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901559515 | AMES | IA | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901559516 | BOLINGBROOK | IL | | 10/18/2012 | 0.044 | 1,495 | | 247,000 |
| 6901559517 | WHIPPANY | NJ | | 10/18/2012 | 0.040 | 271 | | 545,000 |
| 6901559519 | ANAHEIM | CA | | 10/18/2012 | 0.040 | 15,686 | 2,000 | 361,000 |
| 6901559521 | WILDWOOD | MO | | 10/18/2012 | 0.040 | | | 270,000 |
| 6901559523 | APPLE VALLEY | CA | | 10/18/2012 | 0.047 | | | 197,000 |
| 6901559525 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 960,000 |
| 6901559529 | EARLYSVILLE | VA | | 10/18/2012 | 0.040 | | | 429,000 |
| 6901559530 | SOUTH BEND | IN | | 10/18/2012 | 0.040 | 24,075 | 1,375 | 168,000 |
| 6901559535 | ROLLING MDWS | IL | | 10/18/2012 | 0.040 | 9,331 | | 435,000 |
| 6901559537 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 522,000 |
| 6901559540 | SUMMERVILLE | SC | | 10/18/2012 | 0.042 | 9,659 | | 185,000 |
| 6901559541 | HANOVER | PA | | 10/18/2012 | 0.040 | 64,847 | | 224,933 |
| 6901559543 | OAKDALE | CT | | 10/18/2012 | 0.040 | 139,524 | | 225,000 |
| 6901559544 | DAVIE | FL | | 10/18/2012 | 0.040 | 58,239 | | 680,000 |
| 6901559547 | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | | | 347,000 |
| 6901559551 | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | 700,000 |
| 6901559552 | WESTBURY | NY | | 10/18/2012 | 0.040 | 1,155 | | 648,614 |
| 6901559553 | WESTERN SPRINGS | IL | | 10/18/2012 | 0.040 | 23,340 | | 418,000 |
| 6901559554 | WATERBURY | CT | | 10/18/2012 | 0.066 | 10,610 | | 179,000 |
| 6901559557 | TORRANCE | CA | | 10/18/2012 | 0.040 | 213,485 | | 630,000 |
| 6901559562 | RYE | CO | | 10/18/2012 | 0.040 | 35,744 | | 265,000 |
| 6901559565 | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 283,500 | | 2,550,000 |
| 6901559566 | TULSA | OK | | 10/18/2012 | 0.040 | 63,000 | | 167,400 |
| 6901559568 | FARMINGDALE | NY | | 10/18/2012 | 0.040 | 122,527 | 2,000 | 205,000 |
| 6901559571 | DALTON | MA | | 10/18/2012 | 0.040 | 92,635 | | 153,000 |
| 6901559573 | HARRISON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 129,287 | | 275,000 |
| 6901559574 | JACKSON | NJ | | 10/18/2012 | 0.040 | 46,835 | | 428,000 |
| 6901559575 | GRAY | LA | | 10/18/2012 | 0.040 | 52,814 | | 505,000 |
| 6901559579 | MORELAND HILLS | OH | | 10/18/2012 | 0.040 | 396,500 | | 775,000 |
| 6901559581 | OSHKOSH | WI | | 10/18/2012 | 0.040 | 11,954 | | 369,700 |
| 6901559583 | TROUTDALE | OR | | 10/18/2012 | 0.040 | | | 324,000 |
| 6901559584 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 409,000 |
| 6901559586 | FAIRFIELD | CT | | 10/18/2012 | 0.050 | 16,154 | 1,000 | 675,000 |
| 6901559587 | HAMMOND | LA | | 10/18/2012 | 0.056 | 16,077 | | 318,000 |
| 6901559589 | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 28,086 | | 335,000 |
| 6901559590 | TULSA | OK | | 10/18/2012 | 0.040 | | | 204,000 |
| 6901559597 | SANTA ANA | CA | | 10/18/2012 | 0.055 | 11,290 | | 458,000 |
| 6901559598 | WILLMAR | MN | | 10/18/2012 | 0.040 | 53,999 | | 148,000 |
| 6901559599 | PARKER | CO | | 10/18/2012 | 0.040 | 50,282 | | 440,000 |
| 6901559600 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | 128,000 |
| 6901559603 | HERCULES | CA | | 10/18/2012 | 0.040 | | | 341,000 |
| 6901559606 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 218,000 |
| 6901559607 | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | 222,000 |
| 6901559609 | HOLLIS | NH | | 10/18/2012 | 0.040 | 54,409 | | 565,000 |
| 6901559610 | VALLEY STREAM | NY | | 10/18/2012 | 0.055 | | | 395,500 |
| 6901559611 | PORTLAND | OR | | 10/18/2012 | 0.040 | 31,998 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559612 | EASTHAM | MA | | 10/18/2012 | 0.040 | | | 624,000 |
| 6901559613 | HUDSON | NH | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901559614 | RUSSELLVILLE | AR | | 10/18/2012 | 0.043 | 15,797 | | 268,000 |
| 6901559617 | CAMARILLO | CA | | 10/18/2012 | 0.044 | 32,703 | | 407,000 |
| 6901559620 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 883 | | 483,000 |
| 6901559622 | JACKSONVILLE | FL | | 10/18/2012 | 0.065 | | | 153,000 |
| 6901559623 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.040 | 11,133 | | 657,000 |
| 6901559624 | BEDFORD | NH | | 10/18/2012 | 0.040 | 1,522 | | 307,600 |
| 6901559627 | MISHAWAKA | IN | | 10/18/2012 | 0.040 | 104,577 | | 295,000 |
| 6901559628 | HAMILTON | OH | | 10/18/2012 | 0.040 | 11,905 | | 106,000 |
| 6901559629 | OCEAN BEACH | NY | | 10/18/2012 | 0.040 | 250,000 | | 650,000 |
| 6901559634 | STILLWATER | MN | | 10/18/2012 | 0.040 | 52,782 | | 248,000 |
| 6901559635 | OSHKOSH | WI | | 10/18/2012 | 0.040 | 36,796 | | 79,000 |
| 6901559637 | RANSOMVILLE | NY | | 10/18/2012 | 0.040 | | | 421,400 |
| 6901559639 | GILFORD | NH | | 10/18/2012 | 0.040 | 806 | | 345,000 |
| 6901559641 | BRIGHAM CITY | UT | | 10/18/2012 | 0.043 | | | 425,000 |
| 6901559646 | FOSTER CITY | CA | | 10/18/2012 | 0.040 | 96,333 | | 988,400 |
| 6901559647 | FREEPORT | NY | | 10/18/2012 | 0.040 | 42,329 | | 404,400 |
| 6901559648 | MANASSAS | VA | | 10/18/2012 | 0.040 | 47,911 | | 330,500 |
| 6901559651 | NORTH PALM BEACH | FL | | 10/18/2012 | 0.040 | 52,872 | | 120,000 |
| 6901559654 | MADISON | WI | | 10/18/2012 | 0.044 | | | 172,400 |
| 6901559657 | NORTH CALDWELL | NJ | | 10/18/2012 | 0.041 | | | 579,000 |
| 6901559658 | NORTH BALDWIN | NY | | 10/18/2012 | 0.040 | | | 314,700 |
| 6901559663 | LOUISVILLE | KY | | 10/18/2012 | 0.067 | 8,771 | | 131,000 |
| 6901559667 | VERONA | WI | | 10/18/2012 | 0.040 | 18,900 | 3,022 | 136,400 |
| 6901559669 | CENTENNIAL | CO | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901559672 | AUBURN | NH | | 10/18/2012 | 0.040 | 10,252 | | 291,000 |
| 6901559679 | SAINT MICHAEL | MN | | 10/18/2012 | 0.040 | 52,575 | | 242,000 |
| 6901559683 | MINEOLA | NY | | 10/18/2012 | 0.040 | | | 401,800 |
| 6901559684 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 711,000 |
| 6901559685 | WAYNESBORO | VA | | 10/18/2012 | 0.043 | 13,999 | | 300,000 |
| 6901559686 | NORTH YARMOUTH | ME | | 10/18/2012 | 0.040 | 30,635 | 10,000 | 400,000 |
| 6901559687 | WINFIELD | IL | | 10/18/2012 | 0.040 | 52,170 | 3,500 | 516,000 |
| 6901559689 | APPLETON | NY | | 10/18/2012 | 0.040 | 10,962 | | 65,000 |
| 6901559692 | GOLETA | CA | | 10/18/2012 | 0.040 | 31,419 | | 325,500 |
| 6901559694 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | | | 115,400 |
| 6901559695 | BROOKLYN | NY | | 10/18/2012 | 0.040 | | | 390,000 |
| 6901559697 | OYSTER BAY | NY | | 10/18/2012 | 0.040 | 17,240 | | 1,050,000 |
| 6901559698 | TULSA | OK | | 10/18/2012 | 0.040 | 71,987 | 25,245 | 426,600 |
| 6901559701 | INDIANOLA | IA | | 10/18/2012 | 0.040 | 1,752 | | 205,000 |
| 6901559702 | CHARLOTTE | NC | | 10/18/2012 | 0.043 | | | 130,000 |
| 6901559704 | EDMONDS | WA | | 10/18/2012 | 0.040 | 6,533 | | 343,500 |
| 6901559705 | ARDEN HILLS | MN | | 10/18/2012 | 0.040 | | | 184,000 |
| 6901559709 | KANSAS CITY | MO | | 10/18/2012 | 0.043 | 7,560 | 1,000 | 590,000 |
| 6901559710 | HEREFORD | AZ | | 10/18/2012 | 0.043 | 36,154 | | 364,000 |
| 6901559712 | WAVERLY | VA | | 10/18/2012 | 0.040 | 49,874 | | 210,000 |
| 6901559715 | CAPE ELIZABETH | ME | | 10/18/2012 | 0.040 | 74,293 | | 270,000 |
| 6901559716 | WEBSTER | NY | | 10/18/2012 | 0.040 | 70,390 | | 234,000 |
| 6901559720 | BRAINTREE | MA | | 10/18/2012 | 0.040 | 16,742 | | 324,000 |
| 6901559722 | GLENDORA | CA | | 10/18/2012 | 0.040 | 13,247 | | 310,200 |
| 6901559726 | NEWARK | NY | | 10/18/2012 | 0.040 | 15,870 | 12,000 | 92,000 |
| 6901559728 | WHEATON | IL | | 10/18/2012 | 0.040 | 48,976 | | 450,000 |
| 6901559729 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 6,396 | | 252,000 |
| 6901559731 | PLAINFIELD | IL | | 10/18/2012 | 0.040 | 31,056 | | 225,000 |
| 6901559733 | VANCOUVER | WA | | 10/18/2012 | 0.055 | 8,680 | | 229,000 |
| 6901559734 | PATERSON | NJ | | 10/18/2012 | 0.040 | 95,600 | | 219,000 |
| 6901559735 | PENINSULA | OH | | 10/18/2012 | 0.046 | 42,840 | | 343,000 |
| 6901559736 | TRUMBULL | CT | | 10/18/2012 | 0.040 | 64,615 | | 440,000 |
| 6901559737 | DULUTH | MN | | 10/18/2012 | 0.040 | 77,842 | | 145,200 |
| 6901559738 | AUBURN | CA | | 10/18/2012 | 0.040 | 64,764 | 6,500 | 290,200 |
| 6901559739 | DUMFRIES | VA | | 10/18/2012 | 0.040 | 55,182 | | 295,000 |
| 6901559740 | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | 19,617 | | 351,600 |
| 6901559741 | SAINT JAMES | NY | | 10/18/2012 | 0.040 | 81,914 | 9,300 | 775,000 |
| 6901559743 | RUDOLPH | WI | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901559745 | OJAI | CA | | 10/18/2012 | 0.040 | 33,790 | | 426,700 |
| 6901559746 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | | | 437,000 |
| 6901559747 | BOISE | ID | | 10/18/2012 | 0.045 | | | 330,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559748 | IRVINE | CA | | 10/18/2012 | 0.040 | 31,985 | | 500,000 |
| 6901559749 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | 423,000 |
| 6901559750 | WINTER SPRINGS | FL | | 10/18/2012 | 0.040 | | | 235,000 |
| 6901559753 | WAYLAND | MA | | 10/18/2012 | 0.040 | | | 715,000 |
| 6901559754 | DURHAM | NC | | 10/18/2012 | 0.040 | | | 170,000 |
| 6901559757 | MOLLUSK | VA | | 10/18/2012 | 0.040 | 39,004 | | 185,000 |
| 6901559759 | XENIA | OH | | 10/18/2012 | 0.056 | 11,685 | | 247,000 |
| 6901559760 | LAYTON | UT | | 10/18/2012 | 0.049 | 13,546 | | 232,000 |
| 6901559761 | BASKING RIDGE | NJ | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901559762 | TUALATIN | OR | | 10/18/2012 | 0.040 | | | 282,000 |
| 6901559763 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.040 | 14,633 | | 694,000 |
| 6901559769 | HASTINGS | MN | | 10/18/2012 | 0.040 | 53,733 | | 400,000 |
| 6901559770 | MINNEAPOLIS | MN | | 10/18/2012 | 0.049 | 10,081 | 8,370 | 162,000 |
| 6901559771 | MILTON | PA | | 10/18/2012 | 0.040 | 6,986 | | 174,800 |
| 6901559774 | BATAVIA | IL | | 10/18/2012 | 0.040 | 132,795 | 4,025 | 275,000 |
| 6901559775 | SEYMOUR | CT | | 10/18/2012 | 0.040 | 47,226 | 5,901 | 330,000 |
| 6901559777 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | 15,000 | 942,400 |
| 6901559779 | SIMI VALLEY | CA | | 10/18/2012 | 0.040 | | | 378,600 |
| 6901559780 | MADISON | WI | | 10/18/2012 | 0.040 | | | 385,000 |
| 6901559784 | HARRISON | AR | | 10/18/2012 | 0.040 | 865 | | 394,200 |
| 6901559786 | SOUTHWEST RANCHES | FL | | 10/18/2012 | 0.040 | 56,841 | | 635,000 |
| 6901559790 | WILLMAR | MN | | 10/18/2012 | 0.040 | 6,298 | | 151,000 |
| 6901559794 | WHITE PLAINS | NY | | 10/18/2012 | 0.040 | | | 490,000 |
| 6901559798 | EAST HARTFORD | CT | | 10/18/2012 | 0.042 | 13,825 | | 65,000 |
| 6901559801 | SALT LAKE CITY | UT | | 10/18/2012 | 0.049 | 6,331 | 1,303 | 252,000 |
| 6901559810 | LEVITTOWN | NY | | 10/18/2012 | 0.040 | 137,889 | | 425,000 |
| 6901559813 | NEW YORK | NY | | 10/18/2012 | 0.040 | 192,208 | | 1,238,000 |
| 6901559814 | COON RAPIDS | MN | | 10/18/2012 | 0.040 | 20,655 | | 137,000 |
| 6901559815 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 266,000 |
| 6901559816 | GLENDALE | WI | | 10/18/2012 | 0.041 | 44,170 | | 183,500 |
| 6901559817 | ARVADA | CO | | 10/18/2012 | 0.040 | 90,994 | | 700,000 |
| 6901559819 | SANTA FE | NM | | 10/18/2012 | 0.040 | 51,362 | 970 | 645,000 |
| 6901559821 | OUTING | MN | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901559825 | CARLSBAD | CA | | 10/18/2012 | 0.040 | 80,514 | | 515,000 |
| 6901559827 | MIAMI | FL | | 10/18/2012 | 0.040 | | | 186,000 |
| 6901559831 | SAINT CHARLES | MO | | 10/18/2012 | 0.041 | 43,715 | | 569,000 |
| 6901559832 | CHULA VISTA | CA | | 10/18/2012 | 0.040 | | | 380,000 |
| 6901559833 | OYSTER BAY | NY | | 10/18/2012 | 0.040 | 194,680 | 34,042 | 2,000,000 |
| 6901559834 | DOVER | DE | | 10/18/2012 | 0.040 | | | 312,000 |
| 6901559835 | HOMER | NY | | 10/18/2012 | 0.040 | 40,613 | | 120,000 |
| 6901559836 | AURORA | IL | | 10/18/2012 | 0.040 | 1,274 | 1,000 | 292,000 |
| 6901559838 | BETHLEHEM | PA | | 10/18/2012 | 0.040 | 4,024 | | 158,000 |
| 6901559839 | HICKORY | NC | | 10/18/2012 | 0.040 | 120,391 | 1,150 | 300,000 |
| 6901559840 | ATHERTON | CA | | 10/18/2012 | 0.040 | 146,948 | | 1,400,000 |
| 6901559841 | PLYMOUTH | IN | | 10/18/2012 | 0.040 | 14,413 | | 240,000 |
| 6901559842 | BLUE BELL | PA | | 10/18/2012 | 0.040 | 34,196 | | 530,000 |
| 6901559843 | NEW MILFORD | CT | | 10/18/2012 | 0.040 | 29,877 | | 200,000 |
| 6901559848 | MELROSE | MA | | 10/18/2012 | 0.040 | 75,717 | | 244,200 |
| 6901559849 | SPENCER | OH | | 10/18/2012 | 0.040 | | | 210,000 |
| 6901559851 | NORCROSS | GA | | 10/18/2012 | 0.040 | 8,163 | 17,764 | 361,200 |
| 6901559853 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 17,807 | | 870,000 |
| 6901559855 | CANON CITY | CO | | 10/18/2012 | 0.040 | | | 168,000 |
| 6901559857 | HOUMA | LA | | 10/18/2012 | 0.040 | 16,284 | 2,350 | 228,000 |
| 6901559860 | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | | | 198,200 |
| 6901559863 | WELLINGTON | FL | | 10/18/2012 | 0.047 | 9,815 | | 188,000 |
| 6901559864 | WEST PALM BEACH | FL | | 10/18/2012 | 0.040 | 7,685 | | 202,300 |
| 6901559865 | SALISBURY | NC | | 10/18/2012 | 0.040 | 4,966 | 4,000 | 213,000 |
| 6901559866 | BLYTHEWOOD | SC | | 10/18/2012 | 0.040 | 26,648 | | 266,000 |
| 6901559868 | RAHWAY | NJ | | 10/18/2012 | 0.040 | | | 285,000 |
| 6901559869 | WINSTON SALEM | NC | | 10/18/2012 | 0.040 | 19,988 | 12,175 | 202,000 |
| 6901559870 | WEBSTER | NY | | 10/18/2012 | 0.040 | 115,015 | | 204,800 |
| 6901559873 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 34,975 | | 325,000 |
| 6901559874 | FERNDALE | WA | | 10/18/2012 | 0.040 | 8,805 | | 780,000 |
| 6901559876 | PARKERS PR | MN | | 10/18/2012 | 0.040 | 79,802 | 1,350 | 118,800 |
| 6901559877 | GLENCOE | MN | | 10/18/2012 | 0.040 | 77,956 | | 280,000 |
| 6901559879 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 21,663 | | 494,000 |
| 6901559880 | ORINDA | CA | | 10/18/2012 | 0.040 | 20,101 | 5,000 | 1,375,500 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901559881 | WILMINGTON | DE | | 10/18/2012 | 0.055 | 22,157 | | 390,000 |
| 6901559882 | WESTON | FL | | 10/18/2012 | 0.040 | | | 255,000 |
| 6901559883 | TINLEY PARK | IL | | 10/18/2012 | 0.040 | 77,608 | | 319,200 |
| 6901559884 | WATERTOWN | MN | | 10/18/2012 | 0.040 | | | 155,000 |
| 6901559885 | MARGATE | FL | | 10/18/2012 | 0.040 | 25,200 | | 122,000 |
| 6901559887 | HARRISONVILLE | MO | | 10/18/2012 | 0.067 | 10,123 | | 166,000 |
| 6901559889 | WILMETTE | IL | | 10/18/2012 | 0.046 | 8,317 | | 353,000 |
| 6901559891 | ROSE CITY | MI | | 10/18/2012 | 0.040 | 20,865 | | 140,000 |
| 6901559894 | LITTLE RIVER | SC | | 10/18/2012 | 0.040 | 49,994 | | 407,000 |
| 6901559895 | GREENSBORO | NC | | 10/18/2012 | 0.052 | 3,661 | | 381,200 |
| 6901559896 | CHEYENNE | WY | | 10/18/2012 | 0.040 | 80,639 | | 360,000 |
| 6901559897 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 750,000 |
| 6901559901 | TAYLORSVILLE | UT | | 10/18/2012 | 0.040 | | | 188,000 |
| 6901559903 | WAMPUM | PA | | 10/18/2012 | 0.055 | 27,670 | | 130,000 |
| 6901559904 | ALLENTOWN | PA | | 10/18/2012 | 0.040 | | | 221,000 |
| 6901559905 | LITTLETON | CO | | 10/18/2012 | 0.040 | 20,498 | 2,477 | 230,000 |
| 6901559906 | ROCKBURY | CT | | 10/18/2012 | 0.040 | | | 560,000 |
| 6901559907 | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | 227,600 |
| 6901559908 | MOORPARK | CA | | 10/18/2012 | 0.040 | 21,261 | 9,547 | 594,000 |
| 6901559911 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | 119,000 |
| 6901559912 | STURGIS | MI | | 10/18/2012 | 0.040 | 73,026 | | 122,000 |
| 6901559913 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | 975,000 |
| 6901559914 | E NORTHPORT | NY | | 10/18/2012 | 0.040 | | | 590,000 |
| 6901559915 | VENTURA | CA | | 10/18/2012 | 0.040 | | | 485,000 |
| 6901559917 | NORTH POTOMAC | MD | | 10/18/2012 | 0.040 | 122,493 | | 776,000 |
| 6901559920 | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 28,501 | | 130,000 |
| 6901559921 | MARION | SC | | 10/18/2012 | 0.043 | | | 225,000 |
| 6901559923 | BROOKFIELD | MA | | 10/18/2012 | 0.052 | | 20,000 | 465,000 |
| 6901559924 | MARION | IN | | 10/18/2012 | 0.044 | 24,755 | | 110,000 |
| 6901559925 | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.040 | 60,347 | | 308,287 |
| 6901559930 | REDMOND | WA | | 10/18/2012 | 0.040 | 14,841 | | 505,000 |
| 6901559931 | OMAHA | NE | | 10/18/2012 | 0.040 | | | 245,000 |
| 6901559933 | DAYTON | OH | | 10/18/2012 | 0.040 | 32,841 | | 171,800 |
| 6901559936 | TUCSON | AZ | | 10/18/2012 | 0.040 | 20,301 | | 224,000 |
| 6901559937 | TOWER | MN | | 10/18/2012 | 0.040 | 37,340 | | 880,000 |
| 6901559941 | OWASSO | OK | | 10/18/2012 | 0.040 | 9,933 | | 153,000 |
| 6901559942 | SAINT AMANT | LA | | 10/18/2012 | 0.040 | | | 208,000 |
| 6901559945 | GLENDALE | CA | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901559946 | MOUNT ARLINGTON | NJ | | 10/18/2012 | 0.040 | | | 385,000 |
| 6901559947 | WOODLAND PARK | CO | | 10/18/2012 | 0.059 | | | 208,000 |
| 6901559948 | EDMONDS | WA | | 10/18/2012 | 0.040 | 11,402 | | 306,000 |
| 6901559949 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 73,132 | | 354,000 |
| 6901559951 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 89,000 | | 279,900 |
| 6901559952 | NORWALK | CT | | 10/18/2012 | 0.040 | 21,000 | | 585,000 |
| 6901559954 | BEAR | DE | | 10/18/2012 | 0.040 | 112,755 | | 248,700 |
| 6901559955 | ALLENTOWN | PA | | 10/18/2012 | 0.045 | 16,149 | | 293,000 |
| 6901559958 | SHELTON | CT | | 10/18/2012 | 0.040 | 46,633 | | 409,700 |
| 6901559963 | HARTSVILLE | SC | | 10/18/2012 | 0.040 | 22,116 | | 318,000 |
| 6901559965 | BLAINE | MN | | 10/18/2012 | 0.040 | 18,520 | | 188,000 |
| 6901559966 | SALINAS | CA | | 10/18/2012 | 0.040 | 15,625 | | 652,800 |
| 6901559967 | WAYZATA | MN | | 10/18/2012 | 0.040 | 133,767 | | 718,000 |
| 6901559968 | CHICAGO | IL | | 10/18/2012 | 0.040 | 39,962 | | 610,000 |
| 6901559970 | VINE GROVE | KY | | 10/18/2012 | 0.040 | 89,741 | | 190,000 |
| 6901559972 | DESTREHAN | LA | | 10/18/2012 | 0.042 | 47,921 | | 262,000 |
| 6901559974 | FOLSOM | CA | | 10/18/2012 | 0.040 | 17,014 | | 291,200 |
| 6901559976 | CLARKS GREEN | PA | | 10/18/2012 | 0.040 | 10,225 | | 169,000 |
| 6901559980 | VAIL | AZ | | 10/18/2012 | 0.040 | 28,826 | | 345,000 |
| 6901559981 | MORAGA | CA | | 10/18/2012 | 0.044 | 26,074 | 3,500 | 861,200 |
| 6901559982 | BEAVERTON | OR | | 10/18/2012 | 0.040 | 21,664 | | 223,800 |
| 6901559985 | RICHMOND HILL | GA | | 10/18/2012 | 0.048 | 55,327 | | 299,400 |
| 6901559986 | OXFORD | PA | | 10/18/2012 | 0.058 | | | 322,000 |
| 6901559988 | NIANTIC | CT | | 10/18/2012 | 0.040 | 34,253 | | 195,000 |
| 6901559991 | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | 23,697 | 2,205 | 277,000 |
| 6901559993 | CLAY CENTER | KS | | 10/18/2012 | 0.040 | | | 126,000 |
| 6901559996 | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 116,780 | | 295,000 |
| 6901559997 | POTOMAC | MD | | 10/18/2012 | 0.040 | 56,836 | | 636,000 |
| 6901559999 | OWASSO | OK | | 10/18/2012 | 0.056 | 12,577 | | 295,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560001 | IOWA CITY | IA | | 10/18/2012 | 0.040 | 13,391 | | 186,000 |
| 6901560002 | CHATTANOOGA | TN | | 10/18/2012 | 0.046 | 9,365 | 6,666 | 132,500 |
| 6901560004 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.049 | 37,685 | | 103,400 |
| 6901560006 | LANSING | MI | | 10/18/2012 | 0.040 | 36,411 | | 210,700 |
| 6901560009 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 46,974 | | 800,000 |
| 6901560010 | MALVERNE | NY | | 10/18/2012 | 0.040 | 2,040 | 13,329 | 359,000 |
| 6901560011 | COPIAGUE | NY | | 10/18/2012 | 0.055 | 22,269 | | 475,000 |
| 6901560016 | TULSA | OK | | 10/18/2012 | 0.040 | 68,519 | 1,773 | 159,000 |
| 6901560017 | EUGENE | OR | | 10/18/2012 | 0.040 | 93,448 | 6,805 | 499,000 |
| 6901560020 | CUTLER BAY | FL | | 10/18/2012 | 0.040 | 7,172 | 4,987 | 193,000 |
| 6901560022 | LIBERTY TOWNSHIP | OH | | 10/18/2012 | 0.040 | | | 217,300 |
| 6901560023 | GROSSE POINTE | MI | | 10/18/2012 | 0.058 | | | 336,300 |
| 6901560025 | LINCOLN CITY | OR | | 10/18/2012 | 0.040 | 85,285 | | 775,000 |
| 6901560030 | RISING SUN | MD | | 10/18/2012 | 0.040 | 43,803 | | 182,000 |
| 6901560034 | BATON ROUGE | LA | | 10/18/2012 | 0.053 | 18,834 | 9,885 | 178,500 |
| 6901560035 | BETHLEHEM | PA | | 10/18/2012 | 0.040 | | | 384,700 |
| 6901560036 | BRUNSWICK | OH | | 10/18/2012 | 0.040 | 59,516 | | 130,000 |
| 6901560037 | LOS GATOS | CA | | 10/18/2012 | 0.040 | 119,264 | | 1,170,000 |
| 6901560038 | ROCKFORD | IL | | 10/18/2012 | 0.040 | 7,686 | | 171,900 |
| 6901560039 | TROY | OH | | 10/18/2012 | 0.040 | | | 140,000 |
| 6901560041 | TICONDEROGA | NY | | 10/18/2012 | 0.040 | 62,094 | | 130,000 |
| 6901560042 | CLOVIS | CA | | 10/18/2012 | 0.040 | | | 240,500 |
| 6901560046 | SCHOOLCRAFT | MI | | 10/18/2012 | 0.040 | 95,187 | | 151,000 |
| 6901560047 | IOWA CITY | IA | | 10/18/2012 | 0.042 | 27,090 | | 351,400 |
| 6901560050 | NAZARETH | PA | | 10/18/2012 | 0.040 | 83,193 | | 294,800 |
| 6901560056 | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 146,603 | | 750,000 |
| 6901560058 | PRAIRIEVILLE | LA | | 10/18/2012 | 0.044 | 9,837 | | 375,000 |
| 6901560059 | PONCHATOULA | LA | | 10/18/2012 | 0.040 | | | 185,000 |
| 6901560060 | GUM SPRING | VA | | 10/18/2012 | 0.057 | 8,543 | | 175,000 |
| 6901560065 | BELLINGHAM | WA | | 10/18/2012 | 0.040 | 107,860 | 2,690 | 594,000 |
| 6901560069 | OLD GREENWICH | CT | | 10/18/2012 | 0.040 | | | 795,000 |
| 6901560070 | CORAL SPRINGS | FL | | 10/18/2012 | 0.040 | 33,596 | | 222,920 |
| 6901560072 | BLAINE | WA | | 10/18/2012 | 0.054 | 15,400 | | 486,700 |
| 6901560074 | OCEAN | NJ | | 10/18/2012 | 0.040 | 60,868 | 2,000 | 335,000 |
| 6901560075 | RIO RICO | AZ | | 10/18/2012 | 0.040 | 50,265 | 7,400 | 650,000 |
| 6901560076 | DAVIS | CA | | 10/18/2012 | 0.040 | 24,998 | | 553,100 |
| 6901560079 | LAURYS STATION | PA | | 10/18/2012 | 0.040 | 73,049 | | 268,000 |
| 6901560083 | GRESHAM | OR | | 10/18/2012 | 0.040 | 7,561 | | 262,000 |
| 6901560084 | CANASTOTA | NY | | 10/18/2012 | 0.040 | 32,500 | | 166,000 |
| 6901560086 | PARSIPPANY | NJ | | 10/18/2012 | 0.040 | 81,923 | 5,000 | 509,000 |
| 6901560089 | GAINESVILLE | FL | | 10/18/2012 | 0.040 | 29,105 | | 221,000 |
| 6901560090 | GLEN ARBOR | MI | | 10/18/2012 | 0.040 | 39,992 | | 855,000 |
| 6901560092 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 70,077 | | 442,000 |
| 6901560095 | UNION | KY | | 10/18/2012 | 0.059 | 15,256 | | 267,500 |
| 6901560096 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 42,423 | 500 | 234,000 |
| 6901560099 | SAINT LOUIS PARK | MN | | 10/18/2012 | 0.050 | 370 | | 217,000 |
| 6901560101 | BLOOMINGTON | MN | | 10/18/2012 | 0.061 | 3,163 | | 361,300 |
| 6901560105 | COWETA | OK | | 10/18/2012 | 0.040 | 146,000 | | 330,000 |
| 6901560106 | WILBRAHAM | MA | | 10/18/2012 | 0.040 | 22,557 | | 489,000 |
| 6901560109 | REDONDO BEACH | CA | | 10/18/2012 | 0.040 | 194,966 | | 775,000 |
| 6901560111 | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | 835,000 |
| 6901560113 | CANASTOTA | NY | | 10/18/2012 | 0.055 | 20,158 | | 125,000 |
| 6901560114 | TACOMA | WA | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901560115 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 365,900 |
| 6901560116 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.050 | 15,977 | | 555,000 |
| 6901560124 | WILMINGTON | DE | | 10/18/2012 | 0.055 | | 2,400 | 340,000 |
| 6901560125 | DETROIT LAKES | MN | | 10/18/2012 | 0.040 | 33,200 | | 395,000 |
| 6901560127 | AUBURN | WA | | 10/18/2012 | 0.040 | | | 159,000 |
| 6901560129 | PROVIDENCE FORGE | VA | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901560131 | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 64,256 | 1,100 | 136,000 |
| 6901560132 | EASTON | PA | | 10/18/2012 | 0.066 | 10,819 | | 232,000 |
| 6901560133 | WEST NEWBURY | MA | | 10/18/2012 | 0.040 | 21,585 | | 495,000 |
| 6901560135 | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 12,095 | | 302,000 |
| 6901560136 | MICKLETON | NJ | | 10/18/2012 | 0.057 | 3,150 | 10,000 | 400,000 |
| 6901560138 | MADISON | WI | | 10/18/2012 | 0.040 | 6,389 | | 219,100 |
| 6901560139 | DE FOREST | WI | | 10/18/2012 | 0.040 | | | 216,700 |
| 6901560140 | LINDSBORG | KS | | 10/18/2012 | 0.040 | 40,397 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560143 | BENTLEYVILLE | OH | | 10/18/2012 | 0.040 | 72,378 | | 710,000 |
| 6901560145 | MIAMI | FL | | 10/18/2012 | 0.040 | 15,369 | 23,328 | 560,000 |
| 6901560147 | CHARLESTON | SC | | 10/18/2012 | 0.040 | 35,984 | | 208,300 |
| 6901560149 | ALTADENA | CA | | 10/18/2012 | 0.040 | 4,909 | 13,500 | 495,000 |
| 6901560150 | LULING | LA | | 10/18/2012 | 0.058 | 18,183 | | 170,000 |
| 6901560152 | ROLLING MDWS | IL | | 10/18/2012 | 0.040 | | | 178,000 |
| 6901560158 | DULUTH | GA | | 10/18/2012 | 0.057 | | | 154,000 |
| 6901560160 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | 199,100 |
| 6901560161 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 730,000 |
| 6901560162 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 84,989 | 1,429 | 670,000 |
| 6901560164 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 12,748 | 33,000 | 208,300 |
| 6901560165 | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 39,060 | | 560,000 |
| 6901560168 | ASHEVILLE | NC | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901560169 | ROCKLIN | CA | | 10/18/2012 | 0.040 | 20,336 | | 235,000 |
| 6901560170 | READING | PA | | 10/18/2012 | 0.040 | 36,420 | | 163,000 |
| 6901560171 | FOLSOM | CA | | 10/18/2012 | 0.040 | 39,082 | | 352,000 |
| 6901560172 | CUPERTINO | CA | | 10/18/2012 | 0.040 | 5,787 | | 701,000 |
| 6901560174 | RESERVE | LA | | 10/18/2012 | 0.040 | | | 155,000 |
| 6901560176 | PLEASANT GROVE | AL | | 10/18/2012 | 0.040 | | | 142,000 |
| 6901560178 | CUPERTINO | CA | | 10/18/2012 | 0.046 | 53,298 | | 570,000 |
| 6901560182 | PORT CHARLOTTE | FL | | 10/18/2012 | 0.040 | 30,611 | | 90,000 |
| 6901560184 | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | 21,449 | 500 | 252,000 |
| 6901560186 | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | | | 535,000 |
| 6901560188 | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | | | 1,425,000 |
| 6901560191 | PRINCETON | MN | | 10/18/2012 | 0.040 | | | 149,000 |
| 6901560196 | ELMSFORD | NY | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901560197 | MACHESNEY PARK | IL | | 10/18/2012 | 0.040 | 18,959 | | 142,400 |
| 6901560198 | LAPLATA | MD | | 10/18/2012 | 0.040 | 22,041 | 350 | 295,000 |
| 6901560199 | OTHELLO | WA | | 10/18/2012 | 0.040 | 53,537 | | 214,000 |
| 6901560202 | STURGEON BAY | WI | | 10/18/2012 | 0.046 | | | 227,000 |
| 6901560207 | CORAOPOLIS | PA | | 10/18/2012 | 0.040 | 55,174 | | 275,000 |
| 6901560208 | BATON ROUGE | LA | | 10/18/2012 | 0.040 | 22,509 | | 270,000 |
| 6901560211 | LOCKPORT | NY | | 10/18/2012 | 0.040 | 31,731 | | 102,000 |
| 6901560212 | CARY | NC | | 10/18/2012 | 0.045 | 838 | | 527,000 |
| 6901560214 | WATERLOO | IA | | 10/18/2012 | 0.065 | | | 152,500 |
| 6901560215 | BALDWIN | NY | | 10/18/2012 | 0.040 | 69,979 | | 423,300 |
| 6901560217 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 40,101 | | 1,800,000 |
| 6901560218 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901560219 | SHARPSBURG | GA | | 10/18/2012 | 0.040 | 18,990 | | 159,000 |
| 6901560220 | DULUTH | MN | | 10/18/2012 | 0.040 | 43,587 | | 132,000 |
| 6901560221 | ORO VALLEY | AZ | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901560222 | SANTA ROSA BEACH | FL | | 10/18/2012 | 0.040 | 54,814 | | 743,000 |
| 6901560223 | SUMMERVILLE | SC | | 10/18/2012 | 0.040 | 9,972 | | 210,300 |
| 6901560227 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 25,120 | | 400,000 |
| 6901560228 | WALPOLE | MA | | 10/18/2012 | 0.040 | | | 317,000 |
| 6901560234 | BUFFALO | NY | | 10/18/2012 | 0.040 | | | 77,000 |
| 6901560235 | GRAND ISLAND | NY | | 10/18/2012 | 0.040 | 32,954 | | 180,000 |
| 6901560237 | ANOKA | MN | | 10/18/2012 | 0.049 | 26,988 | | 130,300 |
| 6901560238 | KENOSHA | WI | | 10/18/2012 | 0.040 | 35,794 | 2,194 | 150,000 |
| 6901560244 | PERRYSBURG | OH | | 10/18/2012 | 0.040 | | | 288,000 |
| 6901560246 | DYER | IN | | 10/18/2012 | 0.040 | | | 263,000 |
| 6901560248 | MARIETTA | GA | | 10/18/2012 | 0.040 | | | 135,000 |
| 6901560249 | LEAWOOD | KS | | 10/18/2012 | 0.040 | 21,583 | | 275,300 |
| 6901560250 | BASSETT | CA | | 10/18/2012 | 0.040 | 48,825 | | 310,000 |
| 6901560251 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 12,114 | | 564,000 |
| 6901560252 | NEWNAN | GA | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901560254 | STUART | FL | | 10/18/2012 | 0.040 | 26,676 | | 229,000 |
| 6901560256 | ROHNERT PARK | CA | | 10/18/2012 | 0.040 | | | 362,600 |
| 6901560258 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901560259 | TROY | MI | | 10/18/2012 | 0.040 | 40,000 | | 214,000 |
| 6901560261 | TREYNOR | IA | | 10/18/2012 | 0.048 | 70,938 | 500 | 445,000 |
| 6901560262 | MAITLAND | FL | | 10/18/2012 | 0.040 | 31,500 | | 185,000 |
| 6901560264 | WARRINGTON | PA | | 10/18/2012 | 0.040 | | 9,432 | 530,000 |
| 6901560267 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 720,000 |
| 6901560268 | ELMHURST | IL | | 10/18/2012 | 0.040 | | | 765,000 |
| 6901560271 | CUPERTINO | CA | | 10/18/2012 | 0.040 | 126,928 | | 990,000 |
| 6901560272 | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 3,771 | | 128,700 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560273 | DARIEN | CT | | 10/18/2012 | 0.040 | 1,687 | | 762,000 |
| 6901560274 | EAST HAVEN | CT | | 10/18/2012 | 0.040 | 43,968 | | 272,900 |
| 6901560278 | KENDALL PARK | NJ | | 10/18/2012 | 0.040 | | | 335,000 |
| 6901560279 | WESTMORELAND | NH | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901560280 | SOUTH PASADENA | CA | | 10/18/2012 | 0.040 | | | 605,500 |
| 6901560281 | BLAINE | MN | | 10/18/2012 | 0.040 | 41,509 | | 218,000 |
| 6901560283 | DANIA BEACH | FL | | 10/18/2012 | 0.040 | 31,122 | | 103,000 |
| 6901560284 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901560285 | ELMONT | NY | | 10/18/2012 | 0.040 | 59,400 | | 274,000 |
| 6901560286 | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.040 | | 100,000 | 350,000 |
| 6901560287 | MARIETTA | GA | | 10/18/2012 | 0.042 | 34,590 | | 601,000 |
| 6901560289 | CLEARWATER | FL | | 10/18/2012 | 0.040 | 31,311 | | 119,000 |
| 6901560290 | FALCON HEIGHTS | MN | | 10/18/2012 | 0.040 | 61,892 | | 244,700 |
| 6901560292 | MILWAUKEE | WI | | 10/18/2012 | 0.040 | | | 212,000 |
| 6901560294 | DARBYDALE | OH | | 10/18/2012 | 0.040 | 7,964 | | 314,000 |
| 6901560296 | PORTLAND | OR | | 10/18/2012 | 0.040 | 18,652 | | 248,900 |
| 6901560297 | CARMEL | CA | | 10/18/2012 | 0.040 | 144,685 | | 1,200,000 |
| 6901560299 | DALY CITY | CA | | 10/18/2012 | 0.040 | 24,467 | 8,278 | 475,000 |
| 6901560301 | MORICHES | NY | | 10/18/2012 | 0.040 | 58,469 | | 290,000 |
| 6901560302 | EUSTIS | FL | | 10/18/2012 | 0.040 | 12,472 | | 280,000 |
| 6901560306 | ISSAQUAH | WA | | 10/18/2012 | 0.040 | 10,000 | | 572,700 |
| 6901560310 | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | 270,000 |
| 6901560311 | PLYMOUTH | MN | | 10/18/2012 | 0.044 | 36,923 | | 256,000 |
| 6901560312 | INGLESIDE | IL | | 10/18/2012 | 0.040 | 7,927 | | 131,000 |
| 6901560314 | CONCORD | NC | | 10/18/2012 | 0.040 | 23,471 | | 278,000 |
| 6901560316 | PALO ALTO | CA | | 10/18/2012 | 0.040 | | | 1,260,000 |
| 6901560320 | MORGAN HILL | CA | | 10/18/2012 | 0.040 | 33,715 | | 311,000 |
| 6901560321 | CANAAN | VT | | 10/18/2012 | 0.047 | 477 | | 96,000 |
| 6901560322 | ARMADA | MI | | 10/18/2012 | 0.040 | 70,241 | | 179,000 |
| 6901560323 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | | | 1,000,000 |
| 6901560324 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 46,787 | | 840,000 |
| 6901560325 | CORTLAND | NY | | 10/18/2012 | 0.040 | 30,443 | | 77,900 |
| 6901560326 | GULF BREEZE | FL | | 10/18/2012 | 0.040 | 44,213 | | 218,200 |
| 6901560330 | AMHERST | VA | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901560331 | DAMASCUS | OR | | 10/18/2012 | 0.040 | 9,790 | | 495,000 |
| 6901560333 | FORT THOMAS | KY | | 10/18/2012 | 0.060 | | | 137,000 |
| 6901560334 | MILLEDGEVILLE | GA | | 10/18/2012 | 0.040 | 74,718 | | 715,000 |
| 6901560335 | SHELTON | CT | | 10/18/2012 | 0.040 | 19,997 | | 350,000 |
| 6901560336 | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 53,107 | | 302,500 |
| 6901560337 | PALMETTO BAY | FL | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901560338 | PASADENA | CA | | 10/18/2012 | 0.040 | 79,983 | | 700,000 |
| 6901560339 | BLANDON | PA | | 10/18/2012 | 0.040 | 74,780 | | 209,000 |
| 6901560340 | GRAYSLAKE | IL | | 10/18/2012 | 0.040 | 56,269 | | 436,000 |
| 6901560344 | HILLSBORO | OR | | 10/18/2012 | 0.040 | 2,453 | 1,730 | 225,000 |
| 6901560348 | MONMOUTH BEACH | NJ | | 10/18/2012 | 0.040 | 26,611 | | 640,000 |
| 6901560351 | MANORVILLE | NY | | 10/18/2012 | 0.040 | 36,117 | | 343,600 |
| 6901560353 | SAINT CHARLES | IL | | 10/18/2012 | 0.053 | 24,194 | | 560,000 |
| 6901560354 | LEAWOOD | KS | | 10/18/2012 | 0.040 | 19,678 | | 265,000 |
| 6901560355 | WHEATON | IL | | 10/18/2012 | 0.040 | | | 471,000 |
| 6901560356 | CORONADO | CA | | 10/18/2012 | 0.040 | 303,794 | | 1,125,000 |
| 6901560357 | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 30,000 | | 356,000 |
| 6901560362 | SUNNYVALE | CA | | 10/18/2012 | 0.043 | 24,572 | | 610,000 |
| 6901560363 | SAN MARINO | CA | | 10/18/2012 | 0.040 | 243,938 | | 1,150,000 |
| 6901560365 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 730,000 |
| 6901560366 | TULSA | OK | | 10/18/2012 | 0.040 | 59,561 | | 200,000 |
| 6901560368 | MINNETONKA | MN | | 10/18/2012 | 0.040 | 113,398 | | 328,800 |
| 6901560374 | CHICAGO | IL | | 10/18/2012 | 0.041 | 4,055 | | 400,000 |
| 6901560375 | FERNANDINA BEACH | FL | | 10/18/2012 | 0.040 | | | 262,000 |
| 6901560378 | YORBA LINDA | CA | | 10/18/2012 | 0.040 | 53,270 | 5,000 | 622,000 |
| 6901560379 | CONSHOHOCKEN | PA | | 10/18/2012 | 0.045 | 53,219 | | 442,100 |
| 6901560381 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 91,906 | | 484,000 |
| 6901560384 | ORONO | MN | | 10/18/2012 | 0.040 | | | 669,000 |
| 6901560388 | GORHAM | ME | | 10/18/2012 | 0.040 | 26,273 | | 288,000 |
| 6901560389 | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 16,247 | | 214,000 |
| 6901560393 | RICE | MN | | 10/18/2012 | 0.050 | 1,153 | | 161,000 |
| 6901560396 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 385,000 |
| 6901560397 | SARATOGA | CA | | 10/18/2012 | 0.040 | 62,030 | | 1,413,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560398 | ELK RIVER | MN | | 10/18/2012 | 0.051 | 26,695 | 3,700 | 280,000 |
| 6901560399 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 116,549 | | 275,000 |
| 6901560402 | AMELIA ISLAND | FL | | 10/18/2012 | 0.040 | | | 275,000 |
| 6901560405 | NESHKORO | WI | | 10/18/2012 | 0.040 | 10,249 | | 170,000 |
| 6901560406 | QUINCY | IL | | 10/18/2012 | 0.054 | 11,131 | 4,008 | 112,000 |
| 6901560408 | WAKE FOREST | NC | | 10/18/2012 | 0.054 | 4,398 | | 230,000 |
| 6901560410 | NEWPORT | TN | | 10/18/2012 | 0.040 | 149,990 | | 230,000 |
| 6901560413 | ELK RIVER | MN | | 10/18/2012 | 0.055 | 11,500 | 2,000 | 230,000 |
| 6901560414 | GLENSIDE | PA | | 10/18/2012 | 0.040 | | | 307,900 |
| 6901560415 | DEARBORN HEIGHTS | MI | | 10/18/2012 | 0.040 | 10,949 | 7,213 | 188,000 |
| 6901560418 | WEST LINN | OR | | 10/18/2012 | 0.040 | 46,305 | 14,211 | 693,000 |
| 6901560420 | DAVENPORT | IA | | 10/18/2012 | 0.040 | 43,465 | | 159,000 |
| 6901560421 | FITCHBURG | WI | | 10/18/2012 | 0.040 | | | 299,000 |
| 6901560423 | OSSINING | NY | | 10/18/2012 | 0.040 | 8,365 | | 466,800 |
| 6901560427 | RESEDA | CA | | 10/18/2012 | 0.040 | 91,669 | | 245,000 |
| 6901560429 | BEACHWOOD | OH | | 10/18/2012 | 0.051 | 24,963 | 6,200 | 373,000 |
| 6901560430 | PLEASANT PRAIRIE | WI | | 10/18/2012 | 0.040 | 19,000 | | 205,000 |
| 6901560434 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 11,889 | | 864,900 |
| 6901560435 | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | 206,300 |
| 6901560438 | KNOXVILLE | TN | | 10/18/2012 | 0.058 | | | 257,600 |
| 6901560441 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | 8,100 | | 329,100 |
| 6901560442 | SOUTH BRUNSWICK | NJ | | 10/18/2012 | 0.040 | 1,514 | | 575,000 |
| 6901560443 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 24,411 | | 1,290,000 |
| 6901560448 | SAN MARINO | CA | | 10/18/2012 | 0.040 | 115,624 | 8,644 | 2,000,000 |
| 6901560452 | MYERSVILLE | MD | | 10/18/2012 | 0.040 | | | 427,000 |
| 6901560454 | HEALDSBURG | CA | | 10/18/2012 | 0.058 | 11,663 | | 400,000 |
| 6901560455 | KIMBERLING CITY | MO | | 10/18/2012 | 0.040 | 60,513 | | 140,000 |
| 6901560456 | OSHKOSH | WI | | 10/18/2012 | 0.040 | 12,157 | | 122,000 |
| 6901560457 | LOWER BURRELL | PA | | 10/18/2012 | 0.040 | 13,200 | | 104,000 |
| 6901560459 | MIAMI | FL | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901560460 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 720,000 |
| 6901560461 | RENO | NV | | 10/18/2012 | 0.040 | | | 275,000 |
| 6901560462 | SUNNYVALE | CA | | 10/18/2012 | 0.060 | | | 328,000 |
| 6901560464 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 750,000 |
| 6901560465 | MICHIGAN CITY | IN | | 10/18/2012 | 0.040 | 66,421 | | 160,000 |
| 6901560469 | RENO | NV | | 10/18/2012 | 0.059 | 12,227 | 2,000 | 275,000 |
| 6901560471 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 75 | | 525,000 |
| 6901560473 | SCITUATE | MA | | 10/18/2012 | 0.040 | 76,935 | | 682,000 |
| 6901560474 | SAN RAMON | CA | | 10/18/2012 | 0.040 | 45,164 | | 875,000 |
| 6901560475 | OXFORD | NJ | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901560477 | PENSACOLA | FL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901560478 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | | | 400,000 |
| 6901560482 | LINCOLN | NE | | 10/18/2012 | 0.040 | 71,578 | | 550,000 |
| 6901560484 | HOT SPRINGS | AR | | 10/18/2012 | 0.040 | | | 475,000 |
| 6901560492 | SHOREWOOD | WI | | 10/18/2012 | 0.040 | 22,585 | | 151,600 |
| 6901560493 | YAKIMA | WA | | 10/18/2012 | 0.040 | | | 575,000 |
| 6901560496 | RANSOMVILLE | NY | | 10/18/2012 | 0.040 | 24,875 | 1,991 | 185,000 |
| 6901560499 | WONDER LAKE | IL | | 10/18/2012 | 0.040 | | | 700,000 |
| 6901560500 | WINSTON SALEM | NC | | 10/18/2012 | 0.040 | 15,000 | | 229,000 |
| 6901560501 | ALTA LOMA | CA | | 10/18/2012 | 0.040 | 20,929 | | 298,000 |
| 6901560502 | GAITHERSBURG | MD | | 10/18/2012 | 0.040 | 50,906 | 23,500 | 295,000 |
| 6901560503 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 259,357 | | 1,195,000 |
| 6901560504 | WALLA WALLA | WA | | 10/18/2012 | 0.040 | 17,496 | | 215,000 |
| 6901560507 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 18,384 | 17,890 | 650,000 |
| 6901560508 | GOWANDA | NY | | 10/18/2012 | 0.040 | 24,528 | | 80,000 |
| 6901560511 | HARWICH | MA | | 10/18/2012 | 0.040 | 10,192 | | 311,000 |
| 6901560512 | HOWELL | MI | | 10/18/2012 | 0.040 | 13,734 | | 160,000 |
| 6901560513 | WESTHAMPTON | NY | | 10/18/2012 | 0.040 | 62,312 | | 865,000 |
| 6901560514 | HARRISBURG | PA | | 10/18/2012 | 0.040 | 109,153 | | 164,000 |
| 6901560515 | MECHANICSBURG | PA | | 10/18/2012 | 0.040 | 189,553 | | 495,000 |
| 6901560517 | INDIO | CA | | 10/18/2012 | 0.040 | 11,523 | | 313,000 |
| 6901560518 | BRIDGEWATER | NJ | | 10/18/2012 | 0.040 | 292,000 | | 525,000 |
| 6901560519 | ALDAN | PA | | 10/18/2012 | 0.040 | 22,117 | | 170,000 |
| 6901560521 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 12,481 | | 683,000 |
| 6901560522 | CRYSTAL LAKE | IL | | 10/18/2012 | 0.046 | 37,875 | | 287,000 |
| 6901560528 | EMERALD HILLS | CA | | 10/18/2012 | 0.040 | 85,817 | | 1,395,000 |
| 6901560530 | ISSAQUAH | WA | | 10/18/2012 | 0.040 | | | 475,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560531 | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 18,341 | | 150,000 |
| 6901560533 | SAINT CLAIR | MI | | 10/18/2012 | 0.040 | 39,673 | | 76,000 |
| 6901560534 | CORTLAND MANOR | NY | | 10/18/2012 | 0.040 | | | 380,800 |
| 6901560535 | ST JOHNS | FL | | 10/18/2012 | 0.040 | | | 380,400 |
| 6901560536 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 96,950 | | 340,000 |
| 6901560538 | WALPOLE | MA | | 10/18/2012 | 0.040 | | | 379,200 |
| 6901560539 | LANSDALE | PA | | 10/18/2012 | 0.054 | | | 514,000 |
| 6901560540 | DAVIS | CA | | 10/18/2012 | 0.053 | | | 549,000 |
| 6901560541 | WILLIAMSBURG | VA | | 10/18/2012 | 0.045 | 9,611 | | 313,000 |
| 6901560542 | ROCKLIN | CA | | 10/18/2012 | 0.040 | 33,342 | | 281,000 |
| 6901560544 | ELMHURST | IL | | 10/18/2012 | 0.052 | | | 370,000 |
| 6901560545 | MILLVILLE | UT | | 10/18/2012 | 0.058 | 26,396 | | 169,000 |
| 6901560547 | GULF BREEZE | FL | | 10/18/2012 | 0.061 | 1,861 | 5,685 | 251,000 |
| 6901560548 | ALEXANDRIA | MN | | 10/18/2012 | 0.040 | | | 600,000 |
| 6901560550 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901560552 | SAINT CHARLES | MN | | 10/18/2012 | 0.040 | 22,680 | | 140,000 |
| 6901560553 | W DES MOINES | IA | | 10/18/2012 | 0.040 | 20,002 | | 198,000 |
| 6901560554 | LANCASTER | OH | | 10/18/2012 | 0.040 | 3,076 | 5,000 | 219,500 |
| 6901560555 | LAKE MARY | FL | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901560557 | CHAMPAIGN | IL | | 10/18/2012 | 0.040 | 49,843 | | 95,000 |
| 6901560560 | NEW YORK | NY | | 10/18/2012 | 0.040 | | | 1,375,000 |
| 6901560561 | AVONDALE ESTATES | GA | | 10/18/2012 | 0.040 | 20,880 | 4,185 | 398,000 |
| 6901560562 | SWARTHMORE | PA | | 10/18/2012 | 0.040 | 26,979 | | 224,300 |
| 6901560563 | ATLANTA | GA | | 10/18/2012 | 0.040 | | | 470,000 |
| 6901560571 | COLLIERVILLE | TN | | 10/18/2012 | 0.045 | 3,137 | | 508,000 |
| 6901560572 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 188,140 | | 550,000 |
| 6901560574 | MIAMI | FL | | 10/18/2012 | 0.040 | 7,885 | | 147,000 |
| 6901560575 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 600,000 |
| 6901560576 | VINEYARD HAVEN | MA | | 10/18/2012 | 0.040 | | | 949,671 |
| 6901560577 | HIGHLAND PARK | NJ | | 10/18/2012 | 0.040 | 21,547 | | 357,000 |
| 6901560578 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 110,200 | | 255,000 |
| 6901560582 | WAYNE | IL | | 10/18/2012 | 0.042 | | | 454,000 |
| 6901560583 | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 21,150 | | 155,000 |
| 6901560584 | MASSILLON | OH | | 10/18/2012 | 0.040 | 94,382 | | 140,000 |
| 6901560587 | BATON ROUGE | LA | | 10/18/2012 | 0.040 | 14,996 | | 262,000 |
| 6901560590 | CONYNGHAM | PA | | 10/18/2012 | 0.040 | | | 180,000 |
| 6901560593 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 22,400 | | 212,000 |
| 6901560597 | ALOHA | OR | | 10/18/2012 | 0.040 | 37,790 | 2,000 | 204,800 |
| 6901560599 | HURON | SD | | 10/18/2012 | 0.064 | 13,433 | | 225,000 |
| 6901560601 | LAGUNA BEACH | CA | | 10/18/2012 | 0.040 | 95 | | 515,000 |
| 6901560603 | PLEASANT HILL | CA | | 10/18/2012 | 0.040 | 71,409 | | 669,000 |
| 6901560604 | EAGAN | MN | | 10/18/2012 | 0.040 | 82,298 | | 354,000 |
| 6901560606 | KANSAS CITY | MO | | 10/18/2012 | 0.040 | 75,061 | | 242,000 |
| 6901560609 | MADISON | FL | | 10/18/2012 | 0.040 | 16,529 | | 226,000 |
| 6901560611 | CANAAN | VT | | 10/18/2012 | 0.043 | 20,413 | | 85,000 |
| 6901560612 | AUSTIN | MN | | 10/18/2012 | 0.040 | 3,046 | | 235,300 |
| 6901560615 | ORION | MI | | 10/18/2012 | 0.058 | 8,245 | | 110,000 |
| 6901560616 | SOUTH BEND | IN | | 10/18/2012 | 0.040 | | | 105,000 |
| 6901560617 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | | | 450,000 |
| 6901560618 | DEERFIELD | NH | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901560620 | WILMINGTON | DE | | 10/18/2012 | 0.045 | 34,508 | | 368,000 |
| 6901560627 | BUFFALO GROVE | IL | | 10/18/2012 | 0.040 | | | 565,000 |
| 6901560631 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 232,507 | | 585,000 |
| 6901560632 | AMISSVILLE | VA | | 10/18/2012 | 0.052 | 15,346 | 1,000 | 327,400 |
| 6901560634 | HOLLY SPRINGS | NC | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901560636 | CLEVELAND | OH | | 10/18/2012 | 0.040 | | | 75,000 |
| 6901560637 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 76,922 | | 675,000 |
| 6901560638 | WOLCOTT | CT | | 10/18/2012 | 0.066 | 12,971 | 500 | 183,900 |
| 6901560640 | BEAVERTON | OR | | 10/18/2012 | 0.050 | 30,787 | | 314,000 |
| 6901560642 | WEST NEWFIELD | ME | | 10/18/2012 | 0.040 | 89,915 | | 267,000 |
| 6901560644 | CAMPBELL | CA | | 10/18/2012 | 0.052 | 7,875 | | 528,600 |
| 6901560648 | NEWARK | DE | | 10/18/2012 | 0.040 | 64,581 | 698 | 231,200 |
| 6901560650 | EAST WINDSOR | NJ | | 10/18/2012 | 0.057 | 10,582 | | 325,000 |
| 6901560651 | OAK LAWN | IL | | 10/18/2012 | 0.040 | 25,480 | 1,500 | 178,000 |
| 6901560654 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 376,200 |
| 6901560655 | SHREVEPORT | LA | | 10/18/2012 | 0.040 | 1,524 | | 301,700 |
| 6901560656 | HATFIELD | PA | | 10/18/2012 | 0.040 | | | 366,700 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560657 | GREER | SC | | 10/18/2012 | 0.040 | | | 255,000 |
| 6901560660 | DES PLAINES | IL | | 10/18/2012 | 0.040 | | | 377,700 |
| 6901560662 | MC FARLAND | WI | | 10/18/2012 | 0.040 | | | 740,000 |
| 6901560663 | DAYTON | OH | | 10/18/2012 | 0.040 | 83,370 | 3,900 | 154,000 |
| 6901560665 | FALL CREEK | WI | | 10/18/2012 | 0.041 | 10,708 | | 275,000 |
| 6901560669 | LAUREL | MD | | 10/18/2012 | 0.045 | 17,924 | | 523,000 |
| 6901560671 | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | 185,300 |
| 6901560672 | GRESHAM | OR | | 10/18/2012 | 0.054 | | | 360,000 |
| 6901560673 | NORTH ANDOVER | MA | | 10/18/2012 | 0.040 | | | 275,000 |
| 6901560675 | WESTPHALIA | KS | | 10/18/2012 | 0.046 | 10,416 | | 115,000 |
| 6901560676 | TUCSON | AZ | | 10/18/2012 | 0.040 | 25,282 | | 200,000 |
| 6901560677 | HERNANDO | FL | | 10/18/2012 | 0.040 | 28,807 | | 245,000 |
| 6901560678 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 56,870 | 4,500 | 1,160,000 |
| 6901560679 | STRATFORD | NJ | | 10/18/2012 | 0.051 | 3,034 | | 227,000 |
| 6901560680 | JUNEAU | AK | | 10/18/2012 | 0.040 | | | 354,000 |
| 6901560681 | MORTON GROVE | IL | | 10/18/2012 | 0.040 | | | 330,000 |
| 6901560682 | ASHEBORO | NC | | 10/18/2012 | 0.040 | 23,673 | | 188,000 |
| 6901560684 | ASHBURN | VA | | 10/18/2012 | 0.040 | 13,208 | | 362,000 |
| 6901560685 | SHOREWOOD | WI | | 10/18/2012 | 0.040 | 31,263 | | 151,000 |
| 6901560686 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 33,278 | | 210,000 |
| 6901560687 | HOUMA | LA | | 10/18/2012 | 0.040 | 25,366 | | 150,400 |
| 6901560688 | PALOS VERDES PENINSU | CA | | 10/18/2012 | 0.040 | | 17,310 | 944,800 |
| 6901560693 | EAST ROCKAWAY | NY | | 10/18/2012 | 0.044 | 50,000 | | 377,700 |
| 6901560694 | HORNICK | IA | | 10/18/2012 | 0.040 | 94,552 | | 225,000 |
| 6901560695 | PARKERS PR | MN | | 10/18/2012 | 0.045 | 3,444 | 1,000 | 140,000 |
| 6901560696 | LAND O' LAKES | FL | | 10/18/2012 | 0.067 | 9,765 | | 150,000 |
| 6901560697 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 265,800 |
| 6901560699 | EAST MORICHES | NY | | 10/18/2012 | 0.040 | 75,000 | | 830,000 |
| 6901560700 | KNOXVILLE | TN | | 10/18/2012 | 0.040 | 44,617 | | 337,000 |
| 6901560701 | MOUNT ARLINGTON | NJ | | 10/18/2012 | 0.040 | | | 390,000 |
| 6901560704 | WOODSTOCK | IL | | 10/18/2012 | 0.040 | 2,908 | | 148,000 |
| 6901560705 | TEQUESTA | FL | | 10/18/2012 | 0.040 | | | 630,000 |
| 6901560707 | LANCASTER | PA | | 10/18/2012 | 0.040 | | | 156,000 |
| 6901560708 | SANDY | UT | | 10/18/2012 | 0.040 | 49,818 | | 275,000 |
| 6901560709 | BAY VILLAGE | OH | | 10/18/2012 | 0.040 | 75,283 | | 247,000 |
| 6901560710 | BEMENT | IL | | 10/18/2012 | 0.040 | 20,410 | | 212,500 |
| 6901560712 | MORRISTON | FL | | 10/18/2012 | 0.040 | | | 580,000 |
| 6901560714 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 773,000 |
| 6901560716 | EDGARTOWN | MA | | 10/18/2012 | 0.040 | | | 1,250,000 |
| 6901560718 | CLOVER | SC | | 10/18/2012 | 0.040 | | | 318,000 |
| 6901560721 | SAN RAMON | CA | | 10/18/2012 | 0.040 | | | 1,400,000 |
| 6901560725 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 3,991 | 900 | 250,000 |
| 6901560727 | EL GRANADA | CA | | 10/18/2012 | 0.040 | | | 575,000 |
| 6901560728 | IRONTON | MN | | 10/18/2012 | 0.040 | 12,060 | | 193,000 |
| 6901560732 | WESTFORD | MA | | 10/18/2012 | 0.040 | | | 492,000 |
| 6901560733 | NEW HOPE | MN | | 10/18/2012 | 0.040 | 10,530 | | 233,000 |
| 6901560734 | MORRISVILLE | PA | | 10/18/2012 | 0.040 | 13,553 | 6,126 | 258,000 |
| 6901560738 | MERCER ISLAND | WA | | 10/18/2012 | 0.040 | 30,458 | 2,410 | 649,300 |
| 6901560742 | SEATTLE | WA | | 10/18/2012 | 0.040 | 16,755 | | 649,600 |
| 6901560744 | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 58,937 | | 511,000 |
| 6901560745 | WARSAW | NY | | 10/18/2012 | 0.040 | 38,835 | | 121,000 |
| 6901560748 | FOSTER CITY | CA | | 10/18/2012 | 0.040 | | | 1,100,000 |
| 6901560750 | REDMOND | WA | | 10/18/2012 | 0.040 | | | 299,000 |
| 6901560751 | CHRISTIANA | DE | | 10/18/2012 | 0.040 | 19,185 | | 254,300 |
| 6901560757 | LOOMIS | CA | | 10/18/2012 | 0.040 | 14,774 | | 260,000 |
| 6901560758 | PRESCOTT | AZ | | 10/18/2012 | 0.040 | 19,787 | 9,217 | 495,000 |
| 6901560761 | SUFFIELD | CT | | 10/18/2012 | 0.040 | 3,907 | | 255,000 |
| 6901560763 | SEVEN FIELDS | PA | | 10/18/2012 | 0.040 | | | 345,900 |
| 6901560764 | CREAM RIDGE | NJ | | 10/18/2012 | 0.066 | | | 395,000 |
| 6901560766 | ALLENTOWN | PA | | 10/18/2012 | 0.040 | 28,235 | | 125,000 |
| 6901560767 | LINDENHURST | NY | | 10/18/2012 | 0.040 | 41,841 | | 296,000 |
| 6901560770 | TULSA | OK | | 10/18/2012 | 0.040 | 84,333 | | 166,000 |
| 6901560775 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | 6,000 | 245,000 |
| 6901560776 | CHARLOTTE | NC | | 10/18/2012 | 0.058 | 17,148 | | 440,000 |
| 6901560779 | PASADENA | CA | | 10/18/2012 | 0.040 | 144,351 | | 635,000 |
| 6901560780 | MIDDLETON | WI | | 10/18/2012 | 0.054 | | | 226,000 |
| 6901560781 | CALABASAS | CA | | 10/18/2012 | 0.040 | 43,220 | | 610,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560783 | BURLINGTON | VT | | 10/18/2012 | 0.052 | 19,283 | | 316,000 |
| 6901560786 | BROOKFIELD | WI | | 10/18/2012 | 0.040 | | | 214,400 |
| 6901560787 | GILBERTSVILLE | PA | | 10/18/2012 | 0.040 | 7,227 | | 283,200 |
| 6901560788 | SOUTH BOSTON | MA | | 10/18/2012 | 0.040 | 4,349 | | 338,000 |
| 6901560793 | PLANT CITY | FL | | 10/18/2012 | 0.040 | | 15,250 | 196,000 |
| 6901560795 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 49,718 | | 781,400 |
| 6901560797 | VALLEY GLEN | CA | | 10/18/2012 | 0.040 | 25,100 | | 330,000 |
| 6901560800 | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | | | 482,000 |
| 6901560801 | TUSTIN | CA | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901560804 | GRAND JUNCTION | CO | | 10/18/2012 | 0.042 | 36,008 | | 182,000 |
| 6901560809 | LA CANADA | CA | | 10/18/2012 | 0.040 | 30,078 | | 1,075,000 |
| 6901560810 | SAN FERNANDO | CA | | 10/18/2012 | 0.040 | | | 295,000 |
| 6901560813 | GAVIOTA | CA | | 10/18/2012 | 0.040 | 5,783 | | 466,000 |
| 6901560814 | SOUTH RIDING | VA | | 10/18/2012 | 0.040 | | | 503,000 |
| 6901560816 | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | | | 781,000 |
| 6901560817 | ALGOOD | TN | | 10/18/2012 | 0.067 | 9,345 | | 115,800 |
| 6901560818 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | 485,600 |
| 6901560820 | MIAMI | FL | | 10/18/2012 | 0.040 | 8,400 | | 155,000 |
| 6901560821 | VALENCIA | CA | | 10/18/2012 | 0.051 | 17,018 | | 371,000 |
| 6901560824 | WEST DES MOINES | IA | | 10/18/2012 | 0.040 | 72,571 | | 214,200 |
| 6901560825 | OAKFIELD | NY | | 10/18/2012 | 0.040 | 35,137 | | 89,200 |
| 6901560827 | PUNTA GORDA | FL | | 10/18/2012 | 0.040 | 27,580 | | 480,000 |
| 6901560829 | WEST SENECA | NY | | 10/18/2012 | 0.040 | 14,481 | 60,000 | 175,000 |
| 6901560831 | PALATINE | IL | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901560835 | GREENSBORO | NC | | 10/18/2012 | 0.040 | 1,738 | | 280,000 |
| 6901560836 | PENSACOLA | FL | | 10/18/2012 | 0.040 | 176,749 | | 260,000 |
| 6901560837 | EASTON | PA | | 10/18/2012 | 0.040 | 8,135 | | 135,000 |
| 6901560838 | WILLMAR | MN | | 10/18/2012 | 0.040 | 18,182 | | 176,000 |
| 6901560839 | TERRELL | NC | | 10/18/2012 | 0.040 | 23,491 | | 475,000 |
| 6901560841 | SANBORN | NY | | 10/18/2012 | 0.040 | 76,773 | | 327,000 |
| 6901560843 | TEMPLE TERRACE | FL | | 10/18/2012 | 0.040 | | | 276,000 |
| 6901560845 | MIDDLETON | WI | | 10/18/2012 | 0.040 | | | 165,300 |
| 6901560846 | WHITEFISH | WI | | 10/18/2012 | 0.040 | 43,302 | | 228,600 |
| 6901560847 | BEAR | DE | | 10/18/2012 | 0.040 | | 45,000 | 345,000 |
| 6901560848 | LITTLETON | NC | | 10/18/2012 | 0.040 | 13,393 | | 600,000 |
| 6901560849 | DAVIDSONVILLE | MD | | 10/18/2012 | 0.040 | 116,599 | | 691,000 |
| 6901560851 | WICHITA | KS | | 10/18/2012 | 0.044 | 2,138 | | 143,000 |
| 6901560852 | OAK HILL | VA | | 10/18/2012 | 0.040 | | | 618,000 |
| 6901560854 | SAN RAMON | CA | | 10/18/2012 | 0.040 | 272,453 | 11,740 | 825,000 |
| 6901560855 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 26,408 | | 775,000 |
| 6901560856 | SAINT FRANCIS | WI | | 10/18/2012 | 0.040 | 41,633 | | 114,000 |
| 6901560858 | GREENLAWN | NY | | 10/18/2012 | 0.040 | | | 352,000 |
| 6901560861 | HOFFMAN EST | IL | | 10/18/2012 | 0.040 | | | 317,000 |
| 6901560862 | LACONIA | NH | | 10/18/2012 | 0.040 | 7,589 | | 345,000 |
| 6901560864 | COON RAPIDS | MN | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901560866 | BERKELEY | IL | | 10/18/2012 | 0.040 | 9,111 | | 149,500 |
| 6901560867 | EVANSTON | IL | | 10/18/2012 | 0.040 | 38,979 | 529 | 495,000 |
| 6901560869 | SUN PRAIRIE | WI | | 10/18/2012 | 0.041 | 65,396 | | 272,000 |
| 6901560871 | SOUTH SALEM | NY | | 10/18/2012 | 0.040 | 37,802 | | 600,000 |
| 6901560873 | SAN GERONIMO | CA | | 10/18/2012 | 0.040 | 44,513 | | 610,000 |
| 6901560874 | DULUTH | MN | | 10/18/2012 | 0.040 | 50,072 | | 181,500 |
| 6901560877 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 42,093 | | 560,000 |
| 6901560879 | ENFIELD | CT | | 10/18/2012 | 0.060 | | | 222,100 |
| 6901560881 | MARION | IA | | 10/18/2012 | 0.056 | | | 221,000 |
| 6901560882 | MONTEREY | CA | | 10/18/2012 | 0.040 | | | 465,000 |
| 6901560883 | DENVER | IA | | 10/18/2012 | 0.040 | 24,192 | 621 | 189,000 |
| 6901560885 | CHICAGO | IL | | 10/18/2012 | 0.040 | 10,324 | | 592,900 |
| 6901560888 | LAKEVILLE | MN | | 10/18/2012 | 0.058 | 23,309 | | 350,000 |
| 6901560890 | GILROY | CA | | 10/18/2012 | 0.040 | 17,805 | | 445,000 |
| 6901560893 | LAKE ARROWHEAD | CA | | 10/18/2012 | 0.040 | 62,000 | | 425,000 |
| 6901560894 | LOUISVILLE | KY | | 10/18/2012 | 0.055 | | | 107,000 |
| 6901560896 | VIENNA | VA | | 10/18/2012 | 0.040 | | | 580,000 |
| 6901560898 | FOREST LAKE | MN | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901560901 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | 105,968 | | 800,000 |
| 6901560902 | GAINESVILLE | GA | | 10/18/2012 | 0.040 | 42,994 | | 134,000 |
| 6901560903 | SANTA CLARITA | CA | | 10/18/2012 | 0.040 | | | 640,000 |
| 6901560904 | TAMPA | FL | | 10/18/2012 | 0.040 | 15,720 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901560906 | BLUFFTON | SC | | 10/18/2012 | 0.040 | 82,867 | 6,500 | 458,000 |
| 6901560907 | KIRKLAND | WA | | 10/18/2012 | 0.041 | 49,340 | | 726,000 |
| 6901560909 | FOND DU LAC | WI | | 10/18/2012 | 0.040 | 4,878 | | 121,600 |
| 6901560911 | GLEN HEAD | NY | | 10/18/2012 | 0.040 | 24,022 | | 581,000 |
| 6901560913 | JUPITER | FL | | 10/18/2012 | 0.040 | 79,604 | | 168,500 |
| 6901560915 | WOBURN | MA | | 10/18/2012 | 0.061 | 17,430 | 2,000 | 427,200 |
| 6901560917 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 16,500 | | 190,000 |
| 6901560920 | ROSEVILLE | CA | | 10/18/2012 | 0.040 | 15,649 | | 280,000 |
| 6901560922 | OAK PARK | IL | | 10/18/2012 | 0.040 | 44,540 | | 380,000 |
| 6901560923 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 140,595 | | 675,000 |
| 6901560925 | WARREN | OH | | 10/18/2012 | 0.040 | 18,825 | 3,173 | 92,000 |
| 6901560927 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | 31,632 | | 1,500,000 |
| 6901560929 | COATESVILLE | IN | | 10/18/2012 | 0.067 | 2,627 | | 114,000 |
| 6901560930 | MINOCQUA | WI | | 10/18/2012 | 0.040 | | | 365,000 |
| 6901560931 | SODDY DAISY | TN | | 10/18/2012 | 0.040 | 34,958 | | 355,000 |
| 6901560932 | RAPID CITY | SD | | 10/18/2012 | 0.040 | | | 228,400 |
| 6901560935 | SAN CARLOS | CA | | 10/18/2012 | 0.040 | 17,621 | 1,500 | 850,000 |
| 6901560940 | OVERLAND PARK | KS | | 10/18/2012 | 0.056 | | | 218,600 |
| 6901560941 | SAVAGE | MN | | 10/18/2012 | 0.040 | 14,828 | 5,348 | 284,000 |
| 6901560942 | HERNANDO | FL | | 10/18/2012 | 0.040 | | | 313,500 |
| 6901560943 | OMAHA | NE | | 10/18/2012 | 0.040 | 12,484 | 4,824 | 127,000 |
| 6901560946 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 33,065 | 6,000 | 560,000 |
| 6901560947 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.040 | 48,100 | 4,900 | 181,800 |
| 6901560948 | WILLIAMSVILLE | NY | | 10/18/2012 | 0.042 | | | 100,000 |
| 6901560950 | RALEIGH | NC | | 10/18/2012 | 0.064 | | | 335,000 |
| 6901560953 | SHOAL CREEK | AL | | 10/18/2012 | 0.040 | 28,703 | 1,491 | 525,000 |
| 6901560955 | LYNCHBURG | VA | | 10/18/2012 | 0.040 | 20,136 | | 129,000 |
| 6901560957 | PORTLAND | OR | | 10/18/2012 | 0.040 | | | 251,000 |
| 6901560959 | REDMOND | WA | | 10/18/2012 | 0.040 | | | 458,100 |
| 6901560960 | SINGER ISLAND | FL | | 10/18/2012 | 0.040 | 24,549 | | 460,000 |
| 6901560963 | RACINE | WI | | 10/18/2012 | 0.040 | | | 105,000 |
| 6901560964 | MIDLAND PARK | NJ | | 10/18/2012 | 0.040 | 50,997 | | 465,000 |
| 6901560966 | MANCHESTER | NH | | 10/18/2012 | 0.040 | | | 206,200 |
| 6901560971 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 81,660 | 4,982 | 786,000 |
| 6901560973 | TIBURON | CA | | 10/18/2012 | 0.040 | 235,139 | | 1,300,000 |
| 6901560975 | NEW PRAGUE | MN | | 10/18/2012 | 0.040 | 26,706 | | 220,600 |
| 6901560978 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | | | 211,000 |
| 6901560980 | ASHLAND | MA | | 10/18/2012 | 0.040 | | | 393,000 |
| 6901560983 | LOMITA | CA | | 10/18/2012 | 0.040 | 20,836 | | 548,700 |
| 6901560984 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.040 | | | 323,300 |
| 6901560988 | CENTREVILLE | MD | | 10/18/2012 | 0.040 | 48,533 | | 388,000 |
| 6901560989 | N TONAWANDA | NY | | 10/18/2012 | 0.040 | | | 253,200 |
| 6901560994 | GREENSBORO | NC | | 10/18/2012 | 0.042 | | | 250,000 |
| 6901560996 | MAITLAND | FL | | 10/18/2012 | 0.040 | 27,049 | | 290,000 |
| 6901560998 | BELVEDERE | CA | | 10/18/2012 | 0.040 | | | 971,900 |
| 6901560999 | FLORISSANT | MO | | 10/18/2012 | 0.048 | | | 114,000 |
| 6901561000 | EDWARDS | CO | | 10/18/2012 | 0.040 | 84,763 | | 700,000 |
| 6901561001 | SAN RAFAEL | CA | | 10/18/2012 | 0.044 | 7,191 | | 655,600 |
| 6901561002 | HAMPTON | NH | | 10/18/2012 | 0.053 | 20,209 | | 503,000 |
| 6901561003 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 348,000 |
| 6901561005 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 15,503 | | 528,000 |
| 6901561008 | E NORTHPORT | NY | | 10/18/2012 | 0.040 | | | 480,000 |
| 6901561011 | DAYTONA BEACH SHORES | FL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901561012 | ASTON | PA | | 10/18/2012 | 0.040 | | | 346,700 |
| 6901561013 | SOUTH BEND | IN | | 10/18/2012 | 0.067 | 12,115 | | 115,000 |
| 6901561014 | VACHERIE | LA | | 10/18/2012 | 0.040 | 18,238 | | 180,000 |
| 6901561015 | BOXBOROUGH | MA | | 10/18/2012 | 0.040 | | | 615,100 |
| 6901561017 | SPRING VALLEY | NY | | 10/18/2012 | 0.040 | 67,246 | 30,000 | 460,000 |
| 6901561020 | APOLLO BEACH | FL | | 10/18/2012 | 0.040 | 48,662 | | 214,000 |
| 6901561021 | ALTADENA | CA | | 10/18/2012 | 0.040 | 13,547 | | 1,008,000 |
| 6901561022 | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | 650,000 |
| 6901561024 | SAINT CLOUD | FL | | 10/18/2012 | 0.040 | | | 107,000 |
| 6901561026 | MIAMI | FL | | 10/18/2012 | 0.040 | 407 | | 490,000 |
| 6901561027 | PEORIA | AZ | | 10/18/2012 | 0.040 | 24,636 | | 151,000 |
| 6901561028 | SAINT PAUL PARK | MN | | 10/18/2012 | 0.047 | 20,840 | | 165,000 |
| 6901561030 | MONROE TOWNSHIP | NJ | | 10/18/2012 | 0.040 | 124,000 | | 374,000 |
| 6901561033 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 44,720 | | 233,100 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561034 | W DES MOINES | IA | | 10/18/2012 | 0.040 | 748 | 12,000 | 430,000 |
| 6901561035 | FOLLY BEACH | SC | | 10/18/2012 | 0.040 | 192,990 | | 600,000 |
| 6901561037 | NORWOOD YOUNG AMERICA | MN | | 10/18/2012 | 0.040 | 58,300 | 30,643 | 441,000 |
| 6901561041 | ROGERSVILLE | MO | | 10/18/2012 | 0.040 | 17,010 | | 270,500 |
| 6901561043 | BRAINERD | MN | | 10/18/2012 | 0.051 | 54,978 | | 380,000 |
| 6901561045 | READING | MA | | 10/18/2012 | 0.040 | 39,622 | | 785,000 |
| 6901561046 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 4,280 | | 505,000 |
| 6901561048 | PLAINFIELD | IL | | 10/18/2012 | 0.058 | 16,141 | | 197,600 |
| 6901561050 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 21,776 | | 415,000 |
| 6901561051 | DOYLESTOWN | PA | | 10/18/2012 | 0.040 | | | 950,000 |
| 6901561052 | HARVEYS LAKE | PA | | 10/18/2012 | 0.040 | 29,000 | 20,000 | 550,000 |
| 6901561053 | MOUNTAIN TOP | PA | | 10/18/2012 | 0.040 | 48,920 | | 300,000 |
| 6901561054 | NEWARK | DE | | 10/18/2012 | 0.040 | | | 448,100 |
| 6901561055 | LOS ALTOS | CA | | 10/18/2012 | 0.040 | | | 1,307,000 |
| 6901561056 | NEWARK | DE | | 10/18/2012 | 0.040 | | | 192,000 |
| 6901561058 | PALM COAST | FL | | 10/18/2012 | 0.040 | 51,492 | | 190,000 |
| 6901561059 | CAMARILLO | CA | | 10/18/2012 | 0.047 | 30,931 | | 496,000 |
| 6901561061 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | 20,000 | | 923,300 |
| 6901561063 | NASHVILLE | TN | | 10/18/2012 | 0.040 | 75,269 | | 242,100 |
| 6901561064 | UNIONVILLE | CT | | 10/18/2012 | 0.040 | 80,911 | | 455,000 |
| 6901561065 | FISHERS | IN | | 10/18/2012 | 0.050 | 958 | | 146,000 |
| 6901561066 | ACTON | MA | | 10/18/2012 | 0.040 | 5,213 | | 550,000 |
| 6901561067 | BURLINGTON | NC | | 10/18/2012 | 0.066 | 10,113 | | 219,000 |
| 6901561070 | LOUISVILLE | KY | | 10/18/2012 | 0.051 | 2,829 | | 189,000 |
| 6901561071 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.040 | | | 605,400 |
| 6901561074 | NORRISTOWN | PA | | 10/18/2012 | 0.040 | | 1,743 | 380,000 |
| 6901561075 | CORAL GABLES | FL | | 10/18/2012 | 0.040 | | 20,000 | 620,000 |
| 6901561079 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 12,131 | | 572,200 |
| 6901561082 | CONTINENTAL | OH | | 10/18/2012 | 0.040 | 36,384 | | 88,000 |
| 6901561083 | BELLBROOK | OH | | 10/18/2012 | 0.040 | 30,307 | | 283,100 |
| 6901561084 | BISHOP | CA | | 10/18/2012 | 0.052 | 7,231 | | 404,900 |
| 6901561085 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 562,800 |
| 6901561086 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 6,469 | | 905,000 |
| 6901561093 | MOUNT PROSPECT | IL | | 10/18/2012 | 0.040 | 47,459 | | 510,000 |
| 6901561094 | BARTLETT | TN | | 10/18/2012 | 0.040 | | | 309,000 |
| 6901561095 | CHARLESTON | SC | | 10/18/2012 | 0.040 | 30,717 | 949 | 328,000 |
| 6901561096 | PRESCOTT | AZ | | 10/18/2012 | 0.040 | 432 | | 318,400 |
| 6901561098 | HAWTHORNE | CA | | 10/18/2012 | 0.040 | 3,232 | | 500,000 |
| 6901561101 | PLANTATION | FL | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901561103 | BRADEN RIVER | FL | | 10/18/2012 | 0.057 | | | 152,000 |
| 6901561104 | ALGONQUIN | IL | | 10/18/2012 | 0.040 | 60,049 | | 194,000 |
| 6901561105 | WESTERLY | RI | | 10/18/2012 | 0.040 | 5,827 | 46,790 | 664,000 |
| 6901561109 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 11,504 | 1,509 | 102,000 |
| 6901561112 | DELRAY BEACH | FL | | 10/18/2012 | 0.061 | 1,498 | | 52,500 |
| 6901561115 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 117,308 | | 740,000 |
| 6901561116 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 21,244 | | 60,000 |
| 6901561118 | LIVERMORE | CA | | 10/18/2012 | 0.040 | | | 794,000 |
| 6901561119 | PORT ANGELES | WA | | 10/18/2012 | 0.040 | 23,300 | | 380,000 |
| 6901561121 | PEMBROKE PINES | FL | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901561122 | HADDON HEIGHTS | NJ | | 10/18/2012 | 0.049 | 24,445 | 8,000 | 310,000 |
| 6901561125 | GREENACRES | FL | | 10/18/2012 | 0.040 | 34,800 | | 107,100 |
| 6901561126 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 15,940 | | 1,030,000 |
| 6901561128 | HICKORY | NC | | 10/18/2012 | 0.040 | | | 301,300 |
| 6901561131 | BOULDER | CO | | 10/18/2012 | 0.040 | | | 634,000 |
| 6901561132 | AMITYVILLE | NY | | 10/18/2012 | 0.040 | 90,727 | | 337,100 |
| 6901561134 | SEATTLE | WA | | 10/18/2012 | 0.040 | | | 370,000 |
| 6901561137 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 1,500,000 |
| 6901561138 | COATESVILLE | PA | | 10/18/2012 | 0.040 | 7,351 | | 242,000 |
| 6901561139 | RAPID CITY | SD | | 10/18/2012 | 0.046 | 29,298 | | 365,100 |
| 6901561141 | CHAPEL HILL | NC | | 10/18/2012 | 0.040 | | | 458,300 |
| 6901561142 | CHISAGO CITY | MN | | 10/18/2012 | 0.040 | 102,240 | | 470,000 |
| 6901561143 | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 38,967 | | 122,000 |
| 6901561146 | SPRING HILL | TN | | 10/18/2012 | 0.040 | 24,227 | | 208,000 |
| 6901561147 | ROCKWELL | NC | | 10/18/2012 | 0.045 | | | 470,000 |
| 6901561148 | AMERICAN FORK | UT | | 10/18/2012 | 0.050 | 17,047 | | 188,000 |
| 6901561153 | FLORENCE | MA | | 10/18/2012 | 0.040 | 3,235 | 34,000 | 351,000 |
| 6901561154 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | 153,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561155 | CARROLLTON | GA | | 10/18/2012 | 0.040 | 49,640 | | 250,000 |
| 6901561156 | DEXTER | MI | | 10/18/2012 | 0.040 | | | 273,000 |
| 6901561158 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 7,389 | | 500,000 |
| 6901561159 | YPSILANTI | MI | | 10/18/2012 | 0.040 | 129,227 | | 242,500 |
| 6901561161 | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | 218,000 |
| 6901561163 | JUNEAU | AK | | 10/18/2012 | 0.040 | 24,009 | | 430,000 |
| 6901561164 | ANDERSON | SC | | 10/18/2012 | 0.057 | | | 357,400 |
| 6901561168 | SAN FRANCISCO | CA | | 10/18/2012 | 0.044 | 63,032 | | 928,200 |
| 6901561170 | BUFFALO | NY | | 10/18/2012 | 0.044 | | | 56,000 |
| 6901561171 | ST. PETER | MN | | 10/18/2012 | 0.040 | 20,928 | | 425,000 |
| 6901561172 | WARWICK | RI | | 10/18/2012 | 0.040 | 40,745 | | 152,000 |
| 6901561173 | DANVILLE | CA | | 10/18/2012 | 0.040 | 81,439 | | 908,000 |
| 6901561174 | LORAIN | OH | | 10/18/2012 | 0.040 | 27,965 | | 110,000 |
| 6901561176 | KEY LARGO | FL | | 10/18/2012 | 0.040 | | | 410,000 |
| 6901561177 | FRIENDSHIP | WI | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901561180 | POWELL | OH | | 10/18/2012 | 0.040 | 26,118 | 4,000 | 163,000 |
| 6901561181 | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 39,635 | | 730,000 |
| 6901561185 | YORK | NE | | 10/18/2012 | 0.040 | 48,899 | | 72,000 |
| 6901561189 | LINCOLN PARK | NJ | | 10/18/2012 | 0.040 | | | 363,000 |
| 6901561190 | SLEEP HOLLOW | IL | | 10/18/2012 | 0.040 | | | 315,000 |
| 6901561194 | EASTCHESTER | NY | | 10/18/2012 | 0.040 | 66,258 | | 700,000 |
| 6901561196 | CARSON CITY | NV | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901561199 | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 29,995 | 5,070 | 1,075,000 |
| 6901561201 | ASHBURN | VA | | 10/18/2012 | 0.047 | 30,153 | | 483,000 |
| 6901561202 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 4,439 | | 875,000 |
| 6901561203 | LAWRENCE | KS | | 10/18/2012 | 0.040 | 14,053 | 2,244 | 300,000 |
| 6901561204 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 2,498 | | 600,000 |
| 6901561205 | WESTERLY | RI | | 10/18/2012 | 0.040 | | | 281,000 |
| 6901561207 | TAMPA | FL | | 10/18/2012 | 0.040 | | 15,923 | 200,200 |
| 6901561210 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 26,171 | | 142,000 |
| 6901561214 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | | | 179,000 |
| 6901561215 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.044 | 63,620 | | 760,000 |
| 6901561216 | PORTLAND | OR | | 10/18/2012 | 0.040 | 74,246 | 25,500 | 309,000 |
| 6901561218 | EATONTON | GA | | 10/18/2012 | 0.040 | | 18,000 | 319,000 |
| 6901561220 | NEWARK | DE | | 10/18/2012 | 0.043 | | | 203,000 |
| 6901561221 | LONG BEACH | CA | | 10/18/2012 | 0.040 | | | 855,400 |
| 6901561224 | CHARLOTTE | NC | | 10/18/2012 | 0.045 | 5,880 | 14,050 | 286,000 |
| 6901561228 | WOLCOTT | NY | | 10/18/2012 | 0.044 | 28,598 | | 72,000 |
| 6901561229 | WALBRIDGE | OH | | 10/18/2012 | 0.040 | 33,057 | | 115,000 |
| 6901561231 | KANSAS CITY | MO | | 10/18/2012 | 0.044 | 9,518 | | 158,000 |
| 6901561232 | MENTOR | OH | | 10/18/2012 | 0.040 | 58,400 | | 135,000 |
| 6901561233 | SOUTH EL MONTE | CA | | 10/18/2012 | 0.040 | 133,469 | | 470,000 |
| 6901561235 | REEDSVILLE | PA | | 10/18/2012 | 0.040 | 17,377 | | 140,000 |
| 6901561236 | NORTH BERWICK | ME | | 10/18/2012 | 0.040 | 2,727 | | 320,000 |
| 6901561238 | TULSA | OK | | 10/18/2012 | 0.040 | 115,161 | | 277,800 |
| 6901561242 | FLORENCE | NJ | | 10/18/2012 | 0.040 | 49,000 | | 228,100 |
| 6901561244 | SAN JOSE | CA | | 10/18/2012 | 0.065 | 5,729 | | 350,000 |
| 6901561247 | WELLINGTON | FL | | 10/18/2012 | 0.040 | | | 310,000 |
| 6901561248 | WALLINGFORD | CT | | 10/18/2012 | 0.043 | | | 292,900 |
| 6901561249 | SAN MATEO | CA | | 10/18/2012 | 0.040 | 16,253 | | 360,000 |
| 6901561251 | ROXBURY | CT | | 10/18/2012 | 0.040 | | | 1,350,000 |
| 6901561252 | SPRINGVILLE | AL | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901561253 | MESA | AZ | | 10/18/2012 | 0.040 | 54,704 | | 578,000 |
| 6901561255 | TONAWANDA | NY | | 10/18/2012 | 0.040 | 11,049 | 2,737 | 101,000 |
| 6901561257 | ALLISON PARK | PA | | 10/18/2012 | 0.040 | 83,150 | | 137,000 |
| 6901561259 | BROWNSBURG | IN | | 10/18/2012 | 0.040 | 459,901 | | 1,100,000 |
| 6901561260 | SARTELL | MN | | 10/18/2012 | 0.059 | | | 382,000 |
| 6901561261 | MILFORD | CT | | 10/18/2012 | 0.040 | | | 323,700 |
| 6901561262 | CEDAR FALLS | IA | | 10/18/2012 | 0.040 | 22,967 | | 120,400 |
| 6901561263 | MASSAPEQUA | NY | | 10/18/2012 | 0.058 | 21,270 | | 346,700 |
| 6901561265 | UPPER CHICHESTER | PA | | 10/18/2012 | 0.040 | | | 326,000 |
| 6901561266 | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | 603,000 |
| 6901561267 | FAIRHOPE | AL | | 10/18/2012 | 0.040 | | | 250,000 |
| 6901561269 | CAPE MAY COURT HOUSE | NJ | | 10/18/2012 | 0.040 | 14,824 | | 249,000 |
| 6901561272 | PIPERSVILLE | PA | | 10/18/2012 | 0.040 | 164,859 | | 674,000 |
| 6901561273 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 31,246 | | 177,000 |
| 6901561274 | CHELMSFORD | MA | | 10/18/2012 | 0.040 | 56,665 | | 357,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561276 | AUGUSTA | KS | | 10/18/2012 | 0.040 | 114,719 | | 520,000 |
| 6901561278 | PINE | CO | | 10/18/2012 | 0.040 | 42,386 | 5,000 | 600,000 |
| 6901561279 | MIAMI | FL | | 10/18/2012 | 0.040 | | 20,000 | 690,000 |
| 6901561280 | PHOENIXVILLE | PA | | 10/18/2012 | 0.042 | 21,476 | | 401,000 |
| 6901561281 | ORANGE | CT | | 10/18/2012 | 0.040 | | | 386,000 |
| 6901561284 | MOORESVILLE | NC | | 10/18/2012 | 0.040 | | | 412,000 |
| 6901561285 | MENDOTA HEIGHTS | MN | | 10/18/2012 | 0.040 | | | 455,000 |
| 6901561288 | ZEELAND | MI | | 10/18/2012 | 0.040 | 59,975 | 950 | 205,000 |
| 6901561289 | SUN PRAIRIE | WI | | 10/18/2012 | 0.040 | | | 277,000 |
| 6901561290 | COLUMBIA | SC | | 10/18/2012 | 0.040 | 124,794 | | 250,000 |
| 6901561291 | N CHARLESTON | SC | | 10/18/2012 | 0.066 | 10,550 | | 208,000 |
| 6901561293 | UNIVERSITY HEIGHTS | OH | | 10/18/2012 | 0.040 | | | 154,000 |
| 6901561294 | PACE | FL | | 10/18/2012 | 0.070 | | | 121,000 |
| 6901561300 | CEDAR RAPIDS | IA | | 10/18/2012 | 0.040 | | | 282,000 |
| 6901561301 | WOODBURY | MN | | 10/18/2012 | 0.040 | 79,226 | | 335,300 |
| 6901561303 | CARY | NC | | 10/18/2012 | 0.040 | 8,730 | | 233,000 |
| 6901561305 | ROCHESTER | MN | | 10/18/2012 | 0.040 | 138,000 | | 236,000 |
| 6901561306 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | 540,000 |
| 6901561309 | BATON ROUGE | LA | | 10/18/2012 | 0.067 | 8,829 | | 206,000 |
| 6901561310 | NEW CITY | NY | | 10/18/2012 | 0.040 | 99,043 | 4,274 | 1,200,000 |
| 6901561311 | BATAVIA | IL | | 10/18/2012 | 0.040 | | | 371,800 |
| 6901561314 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 30,454 | | 270,000 |
| 6901561315 | MILFORD | MA | | 10/18/2012 | 0.040 | 34,609 | | 357,200 |
| 6901561317 | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | 41,960 | | 690,000 |
| 6901561320 | WATERLOO | IA | | 10/18/2012 | 0.040 | | | 99,055 |
| 6901561321 | STAMFORD | CT | | 10/18/2012 | 0.040 | | | 290,000 |
| 6901561324 | PIEDMONT | CA | | 10/18/2012 | 0.047 | 6,835 | | 884,900 |
| 6901561325 | LOMBARD | IL | | 10/18/2012 | 0.040 | 33,491 | | 186,000 |
| 6901561327 | NORTH BERWICK | ME | | 10/18/2012 | 0.040 | 32,921 | | 195,000 |
| 6901561328 | OAKLAND | CA | | 10/18/2012 | 0.047 | 69,537 | | 825,000 |
| 6901561330 | SAN DIEGO | CA | | 10/18/2012 | 0.053 | 17,189 | | 430,000 |
| 6901561331 | GREENVILLE | ME | | 10/18/2012 | 0.053 | 9,347 | | 220,000 |
| 6901561332 | LONG BEACH | CA | | 10/18/2012 | 0.040 | 52,290 | | 625,000 |
| 6901561333 | ALMA | CO | | 10/18/2012 | 0.040 | 60,832 | | 330,000 |
| 6901561334 | TUCSON | AZ | | 10/18/2012 | 0.040 | 9,233 | | 251,000 |
| 6901561340 | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 49,382 | | 443,000 |
| 6901561342 | AIRMONT | NY | | 10/18/2012 | 0.040 | | | 850,000 |
| 6901561344 | ENGLEWOOD | CO | | 10/18/2012 | 0.040 | 26,591 | | 635,000 |
| 6901561349 | WINTERVILLE | NC | | 10/18/2012 | 0.040 | 18,469 | | 180,000 |
| 6901561351 | CLAYTON | NC | | 10/18/2012 | 0.040 | 73,092 | 1,529 | 470,900 |
| 6901561353 | CEDAR FALLS | IA | | 10/18/2012 | 0.040 | 772 | 21,662 | 95,900 |
| 6901561354 | SNOHOMISH | WA | | 10/18/2012 | 0.040 | 60,425 | 2,817 | 610,400 |
| 6901561355 | SAN DIEGO | CA | | 10/18/2012 | 0.049 | | | 915,000 |
| 6901561356 | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901561357 | MINEOLA | NY | | 10/18/2012 | 0.040 | 88,120 | | 427,000 |
| 6901561358 | BETHPAGE | NY | | 10/18/2012 | 0.049 | 9,360 | 2,700 | 371,000 |
| 6901561362 | LOVELAND | CO | | 10/18/2012 | 0.044 | 1,893 | | 438,000 |
| 6901561364 | MEMPHIS | TN | | 10/18/2012 | 0.040 | 72 | | 265,000 |
| 6901561370 | MEMPHIS | TN | | 10/18/2012 | 0.040 | | | 253,200 |
| 6901561371 | MAHOPAC | NY | | 10/18/2012 | 0.048 | | | 475,000 |
| 6901561372 | BRIGHTWATERS | NY | | 10/18/2012 | 0.046 | 7,072 | | 460,000 |
| 6901561373 | MEADOW VISTA | CA | | 10/18/2012 | 0.040 | 2,886 | | 215,000 |
| 6901561374 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | 25,981 | | 190,000 |
| 6901561376 | JOHNSTON | IA | | 10/18/2012 | 0.040 | 45,056 | | 235,000 |
| 6901561378 | REHOBOTH | DE | | 10/18/2012 | 0.040 | | | 250,000 |
| 6901561380 | FAIRFIELD | CT | | 10/18/2012 | 0.045 | 52,920 | | 355,000 |
| 6901561382 | MOORESVILLE | NC | | 10/18/2012 | 0.044 | 44,729 | 300 | 165,000 |
| 6901561384 | HENDERSON | NV | | 10/18/2012 | 0.040 | 130,586 | | 265,000 |
| 6901561385 | ALTADENA | CA | | 10/18/2012 | 0.040 | | | 605,000 |
| 6901561386 | ATLANTA | GA | | 10/18/2012 | 0.040 | | | 224,000 |
| 6901561387 | KANSAS CITY | KS | | 10/18/2012 | 0.069 | 1,174 | | 100,000 |
| 6901561391 | NORWELL | MA | | 10/18/2012 | 0.067 | | 15,000 | 468,000 |
| 6901561393 | LAKE CITY | FL | | 10/18/2012 | 0.040 | 43,470 | | 122,000 |
| 6901561394 | TALLEYVILLE | DE | | 10/18/2012 | 0.040 | | | 444,000 |
| 6901561396 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 12,860 | | 405,000 |
| 6901561399 | KANSAS CITY | MO | | 10/18/2012 | 0.040 | | 1,000 | 259,000 |
| 6901561400 | RICHMOND | VA | | 10/18/2012 | 0.040 | | | 228,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561401 | MAULDIN | SC | | 10/18/2012 | 0.040 | 58,701 | | 119,000 |
| 6901561402 | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | 131,000 |
| 6901561404 | BERKELEY | CA | | 10/18/2012 | 0.040 | 91,150 | | 870,800 |
| 6901561410 | LOMBARD | IL | | 10/18/2012 | 0.040 | 9,000 | 42,000 | 243,300 |
| 6901561412 | BROKEN ARROW | OK | | 10/18/2012 | 0.052 | 14,332 | | 153,500 |
| 6901561414 | TORRANCE | CA | | 10/18/2012 | 0.040 | 112,891 | 1,600 | 680,000 |
| 6901561415 | CARSON | CA | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901561416 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 133,000 | | 575,000 |
| 6901561417 | MAITLAND | FL | | 10/18/2012 | 0.050 | | | 282,000 |
| 6901561418 | AURORA | CO | | 10/18/2012 | 0.040 | 141,129 | | 444,000 |
| 6901561421 | OXNARD | CA | | 10/18/2012 | 0.044 | 40,950 | | 930,000 |
| 6901561423 | BROOKLINE | MA | | 10/18/2012 | 0.042 | | | 335,000 |
| 6901561425 | VESPER | WI | | 10/18/2012 | 0.040 | 30,965 | | 140,000 |
| 6901561426 | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | 99,741 | | 209,000 |
| 6901561428 | OAK PARK | IL | | 10/18/2012 | 0.040 | 132,478 | | 397,000 |
| 6901561429 | DELRAY BEACH | FL | | 10/18/2012 | 0.040 | 13,788 | 3,374 | 348,000 |
| 6901561431 | VACHERIE | LA | | 10/18/2012 | 0.040 | 7,392 | | 156,000 |
| 6901561432 | IRVINE | CA | | 10/18/2012 | 0.040 | | | 680,000 |
| 6901561433 | POWELL | OH | | 10/18/2012 | 0.040 | 15,719 | | 610,000 |
| 6901561435 | MIAMI | FL | | 10/18/2012 | 0.040 | 38,229 | 3,600 | 205,000 |
| 6901561437 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | 292,800 |
| 6901561439 | GREENSBORO | NC | | 10/18/2012 | 0.040 | | | 96,000 |
| 6901561440 | TEQUESTA | FL | | 10/18/2012 | 0.040 | 5,566 | | 175,000 |
| 6901561443 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 670,000 |
| 6901561445 | BEACHWOOD | OH | | 10/18/2012 | 0.040 | 53,415 | 7,559 | 245,000 |
| 6901561447 | FLORENCE | SC | | 10/18/2012 | 0.040 | | | 191,700 |
| 6901561449 | BROOKLINE | MA | | 10/18/2012 | 0.040 | | | 770,000 |
| 6901561451 | CHESTERFIELD | NJ | | 10/18/2012 | 0.040 | 8,543 | 2,770 | 420,000 |
| 6901561453 | WARNER ROBINS | GA | | 10/18/2012 | 0.066 | 10,586 | 1,000 | 131,000 |
| 6901561454 | MIDLOTHIAN | VA | | 10/18/2012 | 0.049 | 17,936 | | 251,000 |
| 6901561456 | PORTSMOUTH | VA | | 10/18/2012 | 0.040 | 29,588 | | 261,000 |
| 6901561458 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | 875,000 |
| 6901561460 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 82,005 | | 774,100 |
| 6901561462 | EAGAN | MN | | 10/18/2012 | 0.040 | 14,436 | | 360,000 |
| 6901561463 | GRAND RAPIDS | MI | | 10/18/2012 | 0.040 | 146,578 | 500 | 208,000 |
| 6901561464 | SAVAGE | MN | | 10/18/2012 | 0.040 | 104,377 | | 270,000 |
| 6901561466 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 282,400 |
| 6901561469 | HAMILTON | MI | | 10/18/2012 | 0.040 | 888 | | 225,000 |
| 6901561472 | FRANKTOWN | CO | | 10/18/2012 | 0.040 | | | 252,800 |
| 6901561475 | PASADENA | CA | | 10/18/2012 | 0.040 | 33,143 | | 690,000 |
| 6901561478 | SAN ANSELMO | CA | | 10/18/2012 | 0.056 | 27,257 | | 750,000 |
| 6901561479 | DADE CITY | FL | | 10/18/2012 | 0.040 | 920 | | 388,000 |
| 6901561481 | BRADENTON | FL | | 10/18/2012 | 0.040 | | | 255,000 |
| 6901561482 | BARRINGTON | NJ | | 10/18/2012 | 0.040 | 9,507 | | 217,500 |
| 6901561483 | COLUMBUS | OH | | 10/18/2012 | 0.050 | 5,575 | | 160,000 |
| 6901561484 | UNIONVILLE | CT | | 10/18/2012 | 0.040 | 22,541 | 3,500 | 305,000 |
| 6901561485 | URBANA | IL | | 10/18/2012 | 0.041 | 29,294 | | 210,000 |
| 6901561496 | VALRICO | FL | | 10/18/2012 | 0.040 | | | 182,000 |
| 6901561497 | LEXINGTON | SC | | 10/18/2012 | 0.040 | 48,963 | | 163,000 |
| 6901561498 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 119,183 | | 675,000 |
| 6901561499 | SAN FRANCISCO | CA | | 10/18/2012 | 0.041 | 20,178 | | 775,000 |
| 6901561501 | HERMOSA BEACH | CA | | 10/18/2012 | 0.040 | 398,116 | 3,230 | 1,200,000 |
| 6901561503 | GERMANTOWN | TN | | 10/18/2012 | 0.040 | 46,633 | | 625,400 |
| 6901561504 | NEW ROCHELLE | NY | | 10/18/2012 | 0.046 | 15,164 | 10,000 | 915,000 |
| 6901561505 | ZIONSVILLE | IN | | 10/18/2012 | 0.046 | 30,430 | 1,765 | 471,700 |
| 6901561506 | YARMOUTH | ME | | 10/18/2012 | 0.040 | | | 222,000 |
| 6901561507 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | | | 307,500 |
| 6901561508 | LONE TREE | CO | | 10/18/2012 | 0.040 | | | 344,000 |
| 6901561509 | CO SPGS | CO | | 10/18/2012 | 0.040 | | | 266,800 |
| 6901561511 | WANTAGH | NY | | 10/18/2012 | 0.040 | | | 510,000 |
| 6901561512 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 13,321 | | 200,000 |
| 6901561514 | MADISON | WI | | 10/18/2012 | 0.040 | 66,637 | | 244,600 |
| 6901561515 | REDWOOD CITY | CA | | 10/18/2012 | 0.040 | | | 670,000 |
| 6901561517 | PENSACOLA | FL | | 10/18/2012 | 0.040 | 17,741 | | 192,000 |
| 6901561519 | AUBURN TWP | OH | | 10/18/2012 | 0.040 | | | 267,000 |
| 6901561520 | CANNON FALLS | MN | | 10/18/2012 | 0.049 | 38,788 | | 550,000 |
| 6901561521 | DUBLIN | OH | | 10/18/2012 | 0.040 | 8,437 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561522 | LAKEWOOD | CA | | 10/18/2012 | 0.040 | 63,175 | 2,800 | 382,900 |
| 6901561524 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 8,534 | | 592,000 |
| 6901561525 | PUTNEY | VT | | 10/18/2012 | 0.040 | 42,685 | 6,207 | 341,530 |
| 6901561526 | MILL VALLEY | CA | | 10/18/2012 | 0.052 | 61,452 | | 1,005,000 |
| 6901561527 | LAKELAND | FL | | 10/18/2012 | 0.040 | 200,124 | 13,120 | 578,000 |
| 6901561529 | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 360,975 | 15,630 | 2,142,000 |
| 6901561530 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | | 180,000 | 925,000 |
| 6901561535 | PLANTSVILLE | CT | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901561538 | SUMMIT | NJ | | 10/18/2012 | 0.040 | 343,280 | | 1,500,000 |
| 6901561540 | MINNETRISTA | MN | | 10/18/2012 | 0.040 | 80,829 | 10,000 | 309,000 |
| 6901561542 | BEAR | DE | | 10/18/2012 | 0.040 | | | 312,100 |
| 6901561544 | GILBERT | AZ | | 10/18/2012 | 0.040 | | | 189,000 |
| 6901561547 | COUNCIL BLUFFS | IA | | 10/18/2012 | 0.040 | 33,132 | | 260,000 |
| 6901561550 | BOISE | ID | | 10/18/2012 | 0.040 | 22,855 | | 165,000 |
| 6901561552 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 23,625 | | 612,000 |
| 6901561553 | AUBURN | CA | | 10/18/2012 | 0.047 | | | 277,700 |
| 6901561555 | ALFRED | ME | | 10/18/2012 | 0.040 | 15,900 | | 178,000 |
| 6901561558 | SOUTH AMBOY | NJ | | 10/18/2012 | 0.040 | 97,300 | | 267,000 |
| 6901561562 | GRAND ISLAND | NY | | 10/18/2012 | 0.040 | 54,909 | | 250,000 |
| 6901561565 | CONCORD | CA | | 10/18/2012 | 0.044 | 77,502 | | 390,300 |
| 6901561566 | NOVATO | CA | | 10/18/2012 | 0.040 | 8,982 | | 295,000 |
| 6901561568 | RALEIGH | NC | | 10/18/2012 | 0.060 | 13,179 | | 392,500 |
| 6901561569 | ROYERSFORD | PA | | 10/18/2012 | 0.055 | 29,513 | | 410,000 |
| 6901561570 | CHICAGO | IL | | 10/18/2012 | 0.046 | | | 355,000 |
| 6901561571 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | 113,652 | | 765,000 |
| 6901561573 | TULSA | OK | | 10/18/2012 | 0.061 | 4,334 | | 258,000 |
| 6901561574 | MIAMI | FL | | 10/18/2012 | 0.040 | 156,704 | 4,639 | 230,000 |
| 6901561577 | CENTENNIAL | CO | | 10/18/2012 | 0.040 | 284,109 | 38,474 | 734,000 |
| 6901561578 | MAPLE GROVE | MN | | 10/18/2012 | 0.040 | 44,664 | | 219,500 |
| 6901561579 | CHELAN | WA | | 10/18/2012 | 0.040 | 49,717 | | 310,000 |
| 6901561580 | LEWISTON | ME | | 10/18/2012 | 0.040 | 145,584 | | 435,000 |
| 6901561582 | HOLLISTON | MA | | 10/18/2012 | 0.040 | 10,900 | 2,185 | 439,900 |
| 6901561584 | COSTA MESA | CA | | 10/18/2012 | 0.040 | 31,493 | 2,666 | 390,700 |
| 6901561585 | LEAVENWORTH | WA | | 10/18/2012 | 0.040 | | | 269,000 |
| 6901561586 | SURFSIDE BEACH | SC | | 10/18/2012 | 0.040 | 29,927 | | 91,500 |
| 6901561590 | SILVER SPRING | MD | | 10/18/2012 | 0.041 | 182,892 | | 330,000 |
| 6901561591 | PONCHATOULA | LA | | 10/18/2012 | 0.040 | 72,511 | | 340,000 |
| 6901561594 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 28,606 | 2,000 | 514,000 |
| 6901561595 | WAKE FOREST | NC | | 10/18/2012 | 0.040 | | | 314,200 |
| 6901561599 | WEST ORANGE | NJ | | 10/18/2012 | 0.040 | | | 227,500 |
| 6901561600 | APPLETON | WI | | 10/18/2012 | 0.040 | 42,551 | 4,300 | 237,300 |
| 6901561601 | AUBURN | CA | | 10/18/2012 | 0.044 | 3,231 | | 308,000 |
| 6901561603 | SANTA ANA | CA | | 10/18/2012 | 0.040 | 133,572 | | 550,000 |
| 6901561606 | SYLVANIA | OH | | 10/18/2012 | 0.040 | 13,991 | | 286,000 |
| 6901561608 | KIRKLAND | WA | | 10/18/2012 | 0.040 | 225,220 | | 975,000 |
| 6901561609 | ALBERT LEA | MN | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901561611 | BANNING | CA | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901561614 | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 50,138 | | 232,300 |
| 6901561615 | ALTADENA | CA | | 10/18/2012 | 0.040 | 10,410 | | 460,000 |
| 6901561617 | RAMSEY | MN | | 10/18/2012 | 0.040 | | | 540,000 |
| 6901561618 | VANCOUVER | WA | | 10/18/2012 | 0.040 | | | 401,000 |
| 6901561620 | SAMMAMISH | WA | | 10/18/2012 | 0.040 | | | 440,000 |
| 6901561624 | EL CAJON | CA | | 10/18/2012 | 0.040 | | | 511,300 |
| 6901561626 | TULSA | OK | | 10/18/2012 | 0.040 | 43,150 | 10,929 | 213,000 |
| 6901561628 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 34,264 | | 185,800 |
| 6901561629 | JACKSONVILLE | FL | | 10/18/2012 | 0.044 | 25,602 | | 57,000 |
| 6901561632 | ADVANCE | NC | | 10/18/2012 | 0.040 | | | 555,000 |
| 6901561633 | DALEVILLE | VA | | 10/18/2012 | 0.049 | | | 290,000 |
| 6901561634 | PORT HUENEME | CA | | 10/18/2012 | 0.040 | 4,679 | | 235,000 |
| 6901561635 | BORING | OR | | 10/18/2012 | 0.040 | | | 402,000 |
| 6901561636 | NOVATO | CA | | 10/18/2012 | 0.053 | 10,126 | | 448,700 |
| 6901561638 | ORCHARD PARK | NY | | 10/18/2012 | 0.040 | | 8,479 | 160,000 |
| 6901561639 | DECATUR | GA | | 10/18/2012 | 0.040 | 22,000 | | 310,000 |
| 6901561642 | DES MOINES | IA | | 10/18/2012 | 0.040 | 18,495 | | 142,000 |
| 6901561643 | YPSILANTI | MI | | 10/18/2012 | 0.040 | 65,361 | | 138,000 |
| 6901561644 | TINLEY PARK | IL | | 10/18/2012 | 0.040 | 20,034 | | 222,500 |
| 6901561645 | WOODLAND HILLS | CA | | 10/18/2012 | 0.044 | 42,233 | | 487,700 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561646 | VENTURA | CA | | 10/18/2012 | 0.040 | 13,967 | 1,004 | 417,000 |
| 6901561647 | REEDLEY | CA | | 10/18/2012 | 0.040 | 207,912 | | 375,000 |
| 6901561648 | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.053 | 16,464 | | 472,000 |
| 6901561649 | SALEM | SC | | 10/18/2012 | 0.040 | 74,153 | | 850,000 |
| 6901561650 | MOUNT PLEASANT | SC | | 10/18/2012 | 0.051 | 20,012 | | 288,000 |
| 6901561652 | NAPOLEONVILLE | LA | | 10/18/2012 | 0.040 | 92,849 | | 349,000 |
| 6901561654 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | | | 705,000 |
| 6901561655 | JEFFERSON | SD | | 10/18/2012 | 0.040 | 38,430 | | 120,000 |
| 6901561658 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | 150,000 | 2,200,000 |
| 6901561659 | LUTHERVILLE | MD | | 10/18/2012 | 0.040 | 129,034 | | 273,000 |
| 6901561661 | WINDHAM | NH | | 10/18/2012 | 0.040 | 56,106 | | 459,500 |
| 6901561662 | SHOREWOOD | MN | | 10/18/2012 | 0.043 | 22,150 | | 368,000 |
| 6901561666 | DOVER | NJ | | 10/18/2012 | 0.040 | 48,739 | | 296,000 |
| 6901561669 | BOLINGBROOK | IL | | 10/18/2012 | 0.040 | 44,911 | | 181,000 |
| 6901561671 | EL DORADO HILLS | CA | | 10/18/2012 | 0.040 | 119,280 | | 413,100 |
| 6901561674 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 8,618 | | 238,500 |
| 6901561675 | NORTH READING | MA | | 10/18/2012 | 0.040 | 44,285 | 52,469 | 605,600 |
| 6901561676 | NORTH WALES | PA | | 10/18/2012 | 0.040 | 65,053 | | 307,000 |
| 6901561677 | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 8,721 | | 1,033,500 |
| 6901561680 | SAN JOSE | CA | | 10/18/2012 | 0.044 | 47,910 | | 943,000 |
| 6901561681 | HOUMA | LA | | 10/18/2012 | 0.040 | 28,721 | | 239,000 |
| 6901561684 | MISSOULA | MT | | 10/18/2012 | 0.043 | 188,527 | | 1,250,000 |
| 6901561687 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | | | 598,300 |
| 6901561689 | WELLINGTON | FL | | 10/18/2012 | 0.040 | 99,850 | | 1,100,000 |
| 6901561690 | OAKLAND | CA | | 10/18/2012 | 0.040 | 37,575 | 900 | 1,200,000 |
| 6901561691 | GARDEN CITY | KS | | 10/18/2012 | 0.040 | 95,313 | 6,097 | 137,300 |
| 6901561693 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | | | 990,000 |
| 6901561694 | DUNKIRK | NY | | 10/18/2012 | 0.040 | 29,794 | | 380,000 |
| 6901561697 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 9,028 | | 790,000 |
| 6901561698 | RAMSEY | NJ | | 10/18/2012 | 0.042 | | | 522,000 |
| 6901561699 | SOMERSET | NJ | | 10/18/2012 | 0.040 | 82,372 | | 285,700 |
| 6901561701 | SANTA ANA | CA | | 10/18/2012 | 0.040 | 47,189 | | 345,000 |
| 6901561702 | SAN FRANCISCO | CA | | 10/18/2012 | 0.042 | 53,865 | 11,218 | 636,400 |
| 6901561703 | FOUNTAIN HILLS | AZ | | 10/18/2012 | 0.040 | 256,965 | | 915,000 |
| 6901561704 | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 19,912 | 3,000 | 440,000 |
| 6901561709 | MADISON | WI | | 10/18/2012 | 0.040 | 46,524 | | 135,000 |
| 6901561711 | WESTCHESTER | CA | | 10/18/2012 | 0.040 | 20,864 | | 733,500 |
| 6901561715 | FLORENCE | KY | | 10/18/2012 | 0.040 | 45,777 | | 202,700 |
| 6901561716 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 77,015 | | 1,250,000 |
| 6901561717 | GREEN BAY | WI | | 10/18/2012 | 0.040 | | | 179,500 |
| 6901561719 | TOWACO | NJ | | 10/18/2012 | 0.040 | | | 370,700 |
| 6901561720 | MILLERSVILLE | MD | | 10/18/2012 | 0.040 | | 28,765 | 599,350 |
| 6901561721 | FARMINGTON | UT | | 10/18/2012 | 0.040 | 88,084 | | 272,400 |
| 6901561722 | HERALD | CA | | 10/18/2012 | 0.040 | 211,699 | 1,549 | 311,000 |
| 6901561727 | GROSSE POINTE PARK | MI | | 10/18/2012 | 0.040 | 31,743 | | 207,000 |
| 6901561728 | RALEIGH | NC | | 10/18/2012 | 0.040 | 9,354 | | 418,000 |
| 6901561729 | MENTOR | OH | | 10/18/2012 | 0.040 | | | 245,300 |
| 6901561731 | CHATHAM | MA | | 10/18/2012 | 0.040 | 35,468 | | 1,773,500 |
| 6901561733 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 31,237 | | 739,600 |
| 6901561734 | SANTA CRUZ | CA | | 10/18/2012 | 0.052 | 30,647 | | 510,700 |
| 6901561735 | FARMINGTON | CT | | 10/18/2012 | 0.040 | 60,399 | | 368,000 |
| 6901561736 | DANVILLE | VA | | 10/18/2012 | 0.040 | 22,702 | | 117,500 |
| 6901561737 | LAUREL | MD | | 10/18/2012 | 0.056 | 24,648 | | 365,000 |
| 6901561738 | KINGSTON | TN | | 10/18/2012 | 0.040 | 117,743 | 10,000 | 289,000 |
| 6901561739 | CLEVELAND | OH | | 10/18/2012 | 0.040 | | | 550,000 |
| 6901561741 | PORT JEFFERSON | NY | | 10/18/2012 | 0.040 | 30,971 | | 485,000 |
| 6901561742 | BILLERICA | MA | | 10/18/2012 | 0.054 | 16,237 | | 344,000 |
| 6901561743 | TAMPA | FL | | 10/18/2012 | 0.040 | 17,004 | 1,231 | 131,000 |
| 6901561745 | BARTLETT | IL | | 10/18/2012 | 0.040 | | | 269,000 |
| 6901561747 | ALBANY | OR | | 10/18/2012 | 0.040 | | | 325,000 |
| 6901561749 | ST ANTHONY | MN | | 10/18/2012 | 0.040 | 24,125 | 13,813 | 625,000 |
| 6901561751 | PALATINE | IL | | 10/18/2012 | 0.040 | 11,453 | 4,000 | 469,800 |
| 6901561752 | ROSEVILLE | CA | | 10/18/2012 | 0.040 | 67,567 | 30,000 | 335,000 |
| 6901561754 | SOUTH MILWAUKEE | WI | | 10/18/2012 | 0.040 | | | 157,000 |
| 6901561755 | ELK GROVE | CA | | 10/18/2012 | 0.040 | 12,226 | | 192,000 |
| 6901561757 | DUBUQUE | IA | | 10/18/2012 | 0.040 | 56,780 | | 108,000 |
| 6901561759 | WILMINGTON | DE | | 10/18/2012 | 0.045 | | | 281,500 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561760 | SHREVEPORT | LA | | 10/18/2012 | 0.053 | 11,701 | 630 | 223,000 |
| 6901561762 | ANAHEIM | CA | | 10/18/2012 | 0.040 | 62,409 | | 327,000 |
| 6901561763 | WAUWATOSA | WI | | 10/18/2012 | 0.040 | | | 218,000 |
| 6901561764 | DANVILLE | CA | | 10/18/2012 | 0.040 | 52,293 | 8,374 | 1,850,000 |
| 6901561767 | STEVENSVILLE | MI | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901561768 | FAIRFAX | VA | | 10/18/2012 | 0.040 | 18,542 | | 322,000 |
| 6901561770 | COVINA | CA | | 10/18/2012 | 0.044 | 47,729 | | 300,000 |
| 6901561771 | MOUNT OLIVER | PA | | 10/18/2012 | 0.053 | 27,422 | | 35,000 |
| 6901561772 | THONOTOSASSA | FL | | 10/18/2012 | 0.040 | 95,256 | | 189,000 |
| 6901561773 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 5,998 | | 282,000 |
| 6901561776 | WACONIA | MN | | 10/18/2012 | 0.041 | 20,980 | | 194,100 |
| 6901561778 | MIAMI | FL | | 10/18/2012 | 0.040 | 88,083 | | 437,000 |
| 6901561779 | COLLEGEVILLE | PA | | 10/18/2012 | 0.040 | 25,576 | | 450,400 |
| 6901561780 | YORKTOWN | VA | | 10/18/2012 | 0.040 | 200,300 | 30,000 | 540,000 |
| 6901561781 | SHERRILL | NY | | 10/18/2012 | 0.056 | 7,404 | | 120,000 |
| 6901561783 | NIAGARA FALLS | NY | | 10/18/2012 | 0.040 | 104,715 | 902 | 152,000 |
| 6901561785 | ARLINGTON | VA | | 10/18/2012 | 0.040 | 54,157 | 7,704 | 996,000 |
| 6901561788 | RIVES | TN | | 10/18/2012 | 0.050 | 9,444 | 1,831 | 127,000 |
| 6901561791 | GAITHERSBURG | MD | | 10/18/2012 | 0.041 | 114,030 | | 565,000 |
| 6901561793 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 58,676 | | 330,000 |
| 6901561794 | FITCHBURG | WI | | 10/18/2012 | 0.040 | 43,535 | | 171,800 |
| 6901561795 | STERLING HEIGHTS | MI | | 10/18/2012 | 0.048 | | | 129,000 |
| 6901561796 | DETROIT | MI | | 10/18/2012 | 0.040 | | | 312,000 |
| 6901561799 | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 29,406 | | 189,000 |
| 6901561800 | HARVEY | LA | | 10/18/2012 | 0.040 | 21,625 | 2,150 | 165,000 |
| 6901561801 | LIMINGTON | ME | | 10/18/2012 | 0.040 | | 95,000 | 310,000 |
| 6901561802 | CORBETT | OR | | 10/18/2012 | 0.040 | 66,620 | | 371,000 |
| 6901561803 | RIVERSIDE | CT | | 10/18/2012 | 0.040 | 16,600 | | 1,430,000 |
| 6901561806 | WAVERLY | IA | | 10/18/2012 | 0.050 | | | 143,000 |
| 6901561807 | WALLOWA | OR | | 10/18/2012 | 0.040 | 611 | | 412,000 |
| 6901561810 | JOHNSON | NE | | 10/18/2012 | 0.061 | 9,854 | | 111,000 |
| 6901561812 | CARLISLE | PA | | 10/18/2012 | 0.040 | 159,071 | | 330,000 |
| 6901561813 | RIDGEFIELD | CT | | 10/18/2012 | 0.040 | 128,207 | 11,625 | 640,000 |
| 6901561815 | SAN JOSE | CA | | 10/18/2012 | 0.052 | 15,404 | 2,000 | 650,000 |
| 6901561816 | RANDOLPH | NJ | | 10/18/2012 | 0.040 | 55,858 | 25,736 | 539,400 |
| 6901561817 | SALEM | OR | | 10/18/2012 | 0.040 | 23,100 | | 195,000 |
| 6901561818 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 65,593 | | 764,300 |
| 6901561819 | HONOLULU | HI | | 10/18/2012 | 0.040 | 65,607 | 90 | 620,000 |
| 6901561820 | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | 590,000 |
| 6901561821 | INDIANAPOLIS | IN | | 10/18/2012 | 0.067 | 13,104 | | 167,000 |
| 6901561823 | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | 4,416 | | 293,800 |
| 6901561826 | HALLIEFORD | VA | | 10/18/2012 | 0.040 | 289,500 | | 400,000 |
| 6901561828 | MAINEVILLE | OH | | 10/18/2012 | 0.040 | 60,003 | 6,022 | 164,400 |
| 6901561829 | RED LION | PA | | 10/18/2012 | 0.050 | 16,561 | 6,740 | 212,000 |
| 6901561830 | SAND SPRINGS | OK | | 10/18/2012 | 0.040 | 53,704 | | 149,000 |
| 6901561831 | BETHPAGE | NY | | 10/18/2012 | 0.048 | 16,268 | 500 | 400,000 |
| 6901561834 | THOMSON | GA | | 10/18/2012 | 0.040 | 150,000 | | 229,800 |
| 6901561835 | SPRINGFIELD | MA | | 10/18/2012 | 0.040 | 14,638 | 515 | 134,000 |
| 6901561838 | FORT MEYERS | FL | | 10/18/2012 | 0.040 | 127,860 | | 186,400 |
| 6901561839 | COPLEY | OH | | 10/18/2012 | 0.040 | | | 309,600 |
| 6901561840 | OAKLAND | CA | | 10/18/2012 | 0.040 | 27,863 | 40,500 | 712,000 |
| 6901561841 | WESTFIELD | NJ | | 10/18/2012 | 0.040 | 4,880 | 9,300 | 414,000 |
| 6901561843 | INDIAN TRAIL | NC | | 10/18/2012 | 0.060 | 12,510 | | 176,000 |
| 6901561844 | FIRESTONE | CO | | 10/18/2012 | 0.040 | 47,368 | | 250,000 |
| 6901561847 | FAIR OAKS | CA | | 10/18/2012 | 0.047 | 1,233 | | 380,000 |
| 6901561849 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 19,095 | | 430,000 |
| 6901561851 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 122,421 | | 700,000 |
| 6901561852 | VIROQUA | WI | | 10/18/2012 | 0.040 | 97,611 | 4,000 | 130,400 |
| 6901561854 | ORINDA | CA | | 10/18/2012 | 0.040 | 24,651 | | 2,200,000 |
| 6901561855 | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 12,001 | 5,336 | 776,100 |
| 6901561857 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 46,438 | 2,500 | 137,400 |
| 6901561858 | BELLEAIR | FL | | 10/18/2012 | 0.047 | 135,430 | | 310,097 |
| 6901561861 | WINFIELD | IL | | 10/18/2012 | 0.040 | | | 585,000 |
| 6901561864 | LA FOLLETTE | TN | | 10/18/2012 | 0.045 | | | 271,000 |
| 6901561865 | CARSON | CA | | 10/18/2012 | 0.040 | 66,419 | | 273,000 |
| 6901561867 | DOVER | DE | | 10/18/2012 | 0.049 | 13,591 | | 265,000 |
| 6901561868 | PORT ORCHARD | WA | | 10/18/2012 | 0.040 | 62,929 | | 186,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561871 | ELMHURST | IL | | 10/18/2012 | 0.040 | | | 844,600 |
| 6901561874 | PULASKI | WI | | 10/18/2012 | 0.040 | 60,189 | | 225,000 |
| 6901561875 | CLIVE | IA | | 10/18/2012 | 0.040 | 35,631 | | 185,000 |
| 6901561878 | WOODLAND | CA | | 10/18/2012 | 0.047 | | | 217,500 |
| 6901561886 | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 20,625 | | 392,400 |
| 6901561887 | VANCOUVER | WA | | 10/18/2012 | 0.040 | 16,574 | | 200,000 |
| 6901561888 | MASON | OH | | 10/18/2012 | 0.040 | 80,000 | 3,000 | 168,000 |
| 6901561890 | FITZGERALD | GA | | 10/18/2012 | 0.040 | 88,884 | | 318,000 |
| 6901561893 | BOLINGBROOK | IL | | 10/18/2012 | 0.040 | | | 198,000 |
| 6901561894 | KANSAS CITY | MO | | 10/18/2012 | 0.046 | 25,257 | 5,974 | 162,500 |
| 6901561895 | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 53,497 | | 157,000 |
| 6901561896 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 18,154 | | 395,000 |
| 6901561898 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | | | 752,700 |
| 6901561900 | LAMBERTVILLE | NJ | | 10/18/2012 | 0.040 | 37,892 | 6,177 | 518,138 |
| 6901561902 | ORANGE PARK | FL | | 10/18/2012 | 0.040 | 29,854 | | 241,000 |
| 6901561903 | HOLMES | PA | | 10/18/2012 | 0.040 | | | 203,600 |
| 6901561905 | TULSA | OK | | 10/18/2012 | 0.040 | 34,006 | | 181,000 |
| 6901561907 | PARMA | OH | | 10/18/2012 | 0.046 | | | 81,000 |
| 6901561910 | PLEASANTON | CA | | 10/18/2012 | 0.047 | 6,461 | | 860,000 |
| 6901561911 | YORK | PA | | 10/18/2012 | 0.045 | 42,501 | | 170,000 |
| 6901561912 | FOREST LAKE | MN | | 10/18/2012 | 0.040 | | | 575,000 |
| 6901561913 | BRONX | NY | | 10/18/2012 | 0.040 | 95,393 | | 367,000 |
| 6901561914 | THE VILLAGES | FL | | 10/18/2012 | 0.055 | 5,236 | | 235,000 |
| 6901561917 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 49,585 | | 538,000 |
| 6901561919 | OAKLAND | CA | | 10/18/2012 | 0.047 | 8,350 | | 837,600 |
| 6901561920 | ALLENTOWN | NJ | | 10/18/2012 | 0.040 | | | 346,500 |
| 6901561921 | WESTWOOD | MA | | 10/18/2012 | 0.040 | | | 567,000 |
| 6901561923 | TORRANCE | CA | | 10/18/2012 | 0.040 | 116,986 | | 630,000 |
| 6901561924 | ATLANTA | GA | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901561925 | EUGENE | OR | | 10/18/2012 | 0.040 | 60,122 | | 380,000 |
| 6901561927 | MANCHESTER | CT | | 10/18/2012 | 0.040 | 88,924 | | 150,000 |
| 6901561928 | CHESTER SPRINGS | PA | | 10/18/2012 | 0.040 | 23,407 | | 624,200 |
| 6901561929 | PLEASANT HILL | CA | | 10/18/2012 | 0.047 | 24,050 | | 475,000 |
| 6901561930 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 41,313 | 5,218 | 725,000 |
| 6901561933 | FORT COLLINS | CO | | 10/18/2012 | 0.040 | 100,450 | | 240,400 |
| 6901561934 | BOISE | ID | | 10/18/2012 | 0.041 | 17,101 | | 185,000 |
| 6901561935 | GLEN ELLYN | IL | | 10/18/2012 | 0.054 | 11,858 | 1,000 | 288,000 |
| 6901561936 | IDAHO FALLS | ID | | 10/18/2012 | 0.061 | 9,476 | | 400,000 |
| 6901561938 | CLEARWATER | FL | | 10/18/2012 | 0.040 | 52,457 | | 173,000 |
| 6901561939 | DECATUR | GA | | 10/18/2012 | 0.049 | 5,331 | 5,600 | 378,400 |
| 6901561943 | DURANTS NECK | NC | | 10/18/2012 | 0.040 | 24,999 | | 530,000 |
| 6901561944 | MIDDLETOWN | DE | | 10/18/2012 | 0.040 | 128,193 | | 269,000 |
| 6901561945 | NEW YORK | NY | | 10/18/2012 | 0.040 | 34,998 | 6,000 | 480,000 |
| 6901561948 | BELLMORE | NY | | 10/18/2012 | 0.040 | 34,492 | | 473,500 |
| 6901561949 | JACKSONVILE | FL | | 10/18/2012 | 0.057 | | | 179,000 |
| 6901561950 | JACKSONVILLE | FL | | 10/18/2012 | 0.055 | 24,161 | | 82,000 |
| 6901561952 | TEMECULA | CA | | 10/18/2012 | 0.040 | 45,324 | 4,150 | 256,000 |
| 6901561953 | MIDDLETON | WI | | 10/18/2012 | 0.040 | 8,003 | | 495,000 |
| 6901561955 | MEDFORD | MA | | 10/18/2012 | 0.040 | 4,313 | | 503,000 |
| 6901561957 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 137,000 | | 1,050,000 |
| 6901561958 | HOMOSASSA | FL | | 10/18/2012 | 0.043 | 79,358 | | 230,000 |
| 6901561959 | AURORA | CO | | 10/18/2012 | 0.040 | 59,237 | | 630,000 |
| 6901561960 | BURKE | VA | | 10/18/2012 | 0.040 | 29,813 | | 469,800 |
| 6901561963 | KNOXVILLE | TN | | 10/18/2012 | 0.040 | 54,295 | | 385,000 |
| 6901561967 | TUJUNGA | CA | | 10/18/2012 | 0.062 | 12,430 | | 283,900 |
| 6901561971 | MIDDLEBORO | MA | | 10/18/2012 | 0.041 | 33,924 | | 232,000 |
| 6901561976 | NEWFANE | NY | | 10/18/2012 | 0.040 | 76,581 | 2,480 | 130,000 |
| 6901561977 | WINTER SPRINGS | FL | | 10/18/2012 | 0.040 | 7,197 | | 205,000 |
| 6901561979 | WEST GROVE | PA | | 10/18/2012 | 0.040 | | | 359,000 |
| 6901561980 | POTOMAC | MD | | 10/18/2012 | 0.040 | 37,282 | | 725,000 |
| 6901561981 | YORK | NE | | 10/18/2012 | 0.040 | 39,658 | 6,624 | 140,000 |
| 6901561984 | BETHESDA | MD | | 10/18/2012 | 0.040 | 48,734 | 75,570 | 801,000 |
| 6901561985 | PARK RIDGE | IL | | 10/18/2012 | 0.040 | | | 408,000 |
| 6901561987 | WILLIAMSBURG | VA | | 10/18/2012 | 0.040 | 298,526 | | 520,000 |
| 6901561988 | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 102,122 | | 208,000 |
| 6901561989 | SAHUARITA | AZ | | 10/18/2012 | 0.040 | 34,966 | | 325,000 |
| 6901561991 | WASHINGTON | PA | | 10/18/2012 | 0.040 | | | 300,299 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901561992 | ARLINGTON | MA | | 10/18/2012 | 0.051 | 6,731 | 441 | 451,000 |
| 6901561994 | BARRINGTON | IL | | 10/18/2012 | 0.040 | 28,865 | | 432,000 |
| 6901561996 | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 54,155 | | 248,000 |
| 6901561998 | FORT MILL | SC | | 10/18/2012 | 0.040 | | | 216,300 |
| 6901562000 | DOYLESTOWN | PA | | 10/18/2012 | 0.040 | 36,596 | | 491,000 |
| 6901562002 | MALVERNE | NY | | 10/18/2012 | 0.058 | 5,007 | 5,534 | 395,000 |
| 6901562003 | FAIR PLAY | CA | | 10/18/2012 | 0.040 | 40,478 | | 380,000 |
| 6901562005 | ALGONQUIN | IL | | 10/18/2012 | 0.040 | | | 258,000 |
| 6901562006 | NORWALK | CT | | 10/18/2012 | 0.040 | | | 311,000 |
| 6901562008 | PORTLAND | OR | | 10/18/2012 | 0.040 | 22,700 | | 483,000 |
| 6901562010 | OJAI | CA | | 10/18/2012 | 0.040 | | | 425,500 |
| 6901562012 | SCOTTSDALE | AZ | | 10/18/2012 | 0.043 | | | 560,000 |
| 6901562014 | DELAND | FL | | 10/18/2012 | 0.040 | | | 180,000 |
| 6901562015 | BELFAIR | WA | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901562016 | ANDOVER | MA | | 10/18/2012 | 0.040 | 82,385 | | 1,000,000 |
| 6901562017 | WILMINGTON | DE | | 10/18/2012 | 0.040 | | | 296,000 |
| 6901562019 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 200,000 | | 1,400,000 |
| 6901562020 | PORT EDWARDS | WI | | 10/18/2012 | 0.040 | | 2,881 | 147,000 |
| 6901562021 | RAMSEY | NJ | | 10/18/2012 | 0.045 | | | 488,000 |
| 6901562022 | MCMINNVILLE | OR | | 10/18/2012 | 0.040 | 64,000 | | 175,000 |
| 6901562024 | BUCKEYE | LA | | 10/18/2012 | 0.040 | 151,095 | | 309,500 |
| 6901562028 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 60,832 | | 383,700 |
| 6901562029 | SALINAS | CA | | 10/18/2012 | 0.040 | | | 259,000 |
| 6901562031 | GRASS VALLEY | CA | | 10/18/2012 | 0.044 | 11,316 | | 575,000 |
| 6901562032 | CULVER CITY | CA | | 10/18/2012 | 0.040 | 51,977 | | 550,000 |
| 6901562034 | ALAMO | CA | | 10/18/2012 | 0.040 | 59,707 | | 962,800 |
| 6901562035 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 72,573 | | 785,000 |
| 6901562039 | GLASTONBURY | CT | | 10/18/2012 | 0.040 | 81,241 | | 682,000 |
| 6901562043 | JUNEAU | AK | | 10/18/2012 | 0.040 | 189,504 | 7,713 | 373,000 |
| 6901562045 | PLATTSMOUTH | NE | | 10/18/2012 | 0.040 | 69,209 | | 209,700 |
| 6901562046 | GREENSBORO | NC | | 10/18/2012 | 0.045 | | | 252,200 |
| 6901562051 | NEW LENOX | IL | | 10/18/2012 | 0.040 | 149,500 | | 242,900 |
| 6901562053 | FARIBAULT | MN | | 10/18/2012 | 0.040 | 77,977 | | 150,000 |
| 6901562054 | MIAMI | FL | | 10/18/2012 | 0.040 | | | 285,000 |
| 6901562057 | RESEDA | CA | | 10/18/2012 | 0.040 | | | 300,000 |
| 6901562061 | WESTMONT | IL | | 10/18/2012 | 0.040 | | | 335,000 |
| 6901562062 | PENNSVILLE | NJ | | 10/18/2012 | 0.040 | 27,153 | | 160,000 |
| 6901562064 | TROY | MI | | 10/18/2012 | 0.040 | 25,231 | | 270,000 |
| 6901562068 | MEDINA | NY | | 10/18/2012 | 0.041 | 14,306 | | 58,400 |
| 6901562070 | SOUTH HAVEN | MS | | 10/18/2012 | 0.040 | 32,401 | | 287,300 |
| 6901562071 | LITTLE ROCK | AR | | 10/18/2012 | 0.040 | 93,954 | | 214,000 |
| 6901562072 | ST. FRANCISVILLE | LA | | 10/18/2012 | 0.040 | 64,560 | | 250,000 |
| 6901562073 | MILLBRAE | CA | | 10/18/2012 | 0.052 | 49,739 | | 895,500 |
| 6901562075 | TULSA | OK | | 10/18/2012 | 0.042 | 59,731 | | 145,000 |
| 6901562078 | MILTON | MA | | 10/18/2012 | 0.040 | 6,005 | 1,655 | 527,000 |
| 6901562081 | WEBSTER | NH | | 10/18/2012 | 0.040 | 66,791 | 4,463 | 212,000 |
| 6901562083 | ROGERS | MN | | 10/18/2012 | 0.045 | | | 289,000 |
| 6901562084 | SANTA PAULA | CA | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901562085 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 550,000 |
| 6901562086 | SOUTH HAVEN | MI | | 10/18/2012 | 0.040 | 225 | | 338,000 |
| 6901562087 | CHICAGO | IL | | 10/18/2012 | 0.040 | | | 704,000 |
| 6901562088 | CAMARILLO | CA | | 10/18/2012 | 0.040 | 175,277 | | 900,000 |
| 6901562091 | HAMPSTEAD | NC | | 10/18/2012 | 0.040 | 9,806 | | 302,000 |
| 6901562092 | ARLINGTON | MA | | 10/18/2012 | 0.051 | 29,832 | 500 | 626,100 |
| 6901562093 | HUNTERSVILLE | NC | | 10/18/2012 | 0.040 | 66,730 | | 385,000 |
| 6901562095 | CROSS HILL | SC | | 10/18/2012 | 0.040 | 32,565 | | 243,000 |
| 6901562096 | CRYSTAL | MN | | 10/18/2012 | 0.050 | | | 143,000 |
| 6901562098 | SEATTLE | WA | | 10/18/2012 | 0.045 | 49,897 | | 560,000 |
| 6901562102 | YORK | PA | | 10/18/2012 | 0.040 | | | 165,300 |
| 6901562105 | NAZARETH | PA | | 10/18/2012 | 0.040 | 63,298 | | 425,800 |
| 6901562106 | VAN NUYS | CA | | 10/18/2012 | 0.047 | | | 440,000 |
| 6901562108 | SALT LAKE CITY | UT | | 10/18/2012 | 0.040 | 34,525 | | 313,200 |
| 6901562109 | STRATFORD | CT | | 10/18/2012 | 0.040 | | | 345,000 |
| 6901562111 | DOUGLAS | AK | | 10/18/2012 | 0.040 | 41,299 | | 270,000 |
| 6901562112 | SEVERN | MD | | 10/18/2012 | 0.040 | 86,030 | | 372,000 |
| 6901562113 | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 44,850 | | 255,000 |
| 6901562115 | BEAVERTON | OR | | 10/18/2012 | 0.040 | | | 309,300 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562117 | DRUMS | PA | | 10/18/2012 | 0.040 | 67,640 | | 150,000 |
| 6901562118 | AUDUBON | NJ | | 10/18/2012 | 0.040 | 94,658 | | 173,300 |
| 6901562119 | SANTA ROSA | CA | | 10/18/2012 | 0.062 | 17,947 | | 328,900 |
| 6901562120 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | | | 132,500 |
| 6901562121 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | 205,000 |
| 6901562123 | LA CANADA FLINTRIDGE | CA | | 10/18/2012 | 0.040 | 68,680 | | 887,000 |
| 6901562127 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 648,800 |
| 6901562128 | OAKDALE | MN | | 10/18/2012 | 0.040 | | | 198,000 |
| 6901562130 | ELECTRIC CITY | WA | | 10/18/2012 | 0.040 | 30,121 | | 130,000 |
| 6901562135 | OREGON | WI | | 10/18/2012 | 0.040 | 141,749 | | 200,000 |
| 6901562137 | WYANDOTTE | MI | | 10/18/2012 | 0.040 | 30,597 | 4,000 | 55,000 |
| 6901562142 | RAMSEY | NJ | | 10/18/2012 | 0.040 | | | 840,000 |
| 6901562144 | STONE LAKE | WI | | 10/18/2012 | 0.040 | | | 297,000 |
| 6901562147 | OWINGS MILLS | MD | | 10/18/2012 | 0.040 | 47,833 | 2,000 | 190,900 |
| 6901562149 | MOUNT WOLF | PA | | 10/18/2012 | 0.045 | 26,203 | | 194,900 |
| 6901562153 | JUPITER | FL | | 10/18/2012 | 0.040 | 29,679 | | 675,000 |
| 6901562154 | CLIVE | IA | | 10/18/2012 | 0.040 | 16,899 | | 324,000 |
| 6901562156 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 214,156 | | 454,000 |
| 6901562157 | LOS ANGELES | CA | | 10/18/2012 | 0.047 | 41,018 | | 400,000 |
| 6901562158 | MIDVALE | UT | | 10/18/2012 | 0.040 | 111,000 | | 257,500 |
| 6901562159 | ELMHURST | IL | | 10/18/2012 | 0.040 | | | 517,000 |
| 6901562160 | HAMBURG | NY | | 10/18/2012 | 0.040 | 15,897 | | 235,000 |
| 6901562161 | CORAL SPRINGS | FL | | 10/18/2012 | 0.055 | 24,565 | | 313,000 |
| 6901562163 | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | | | 307,000 |
| 6901562164 | MOUNT VERNON | NY | | 10/18/2012 | 0.040 | 1,991 | | 277,439 |
| 6901562166 | ANAHEIM | CA | | 10/18/2012 | 0.040 | 175,000 | | 351,300 |
| 6901562170 | FERNDALE | WA | | 10/18/2012 | 0.040 | 77,659 | | 361,000 |
| 6901562172 | GREEN BAY | WI | | 10/18/2012 | 0.040 | 33,211 | | 136,000 |
| 6901562173 | ORANGE PARK | FL | | 10/18/2012 | 0.040 | 29,123 | 3,013 | 150,000 |
| 6901562175 | EL SEGUNDO | CA | | 10/18/2012 | 0.040 | | | 717,900 |
| 6901562176 | SANFORD | FL | | 10/18/2012 | 0.057 | 18,875 | | 81,000 |
| 6901562179 | BROOKSVILLE | FL | | 10/18/2012 | 0.040 | 67,274 | | 440,000 |
| 6901562184 | GARDEN CITY | ID | | 10/18/2012 | 0.052 | 8,719 | | 177,300 |
| 6901562185 | BOZEMAN | MT | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901562189 | NORTH OAKS | MN | E | 10/18/2012 | 0.040 | 19,814 | | 1,100,000 |
| 6901562192 | WOODBRIDGE | VA | | 10/18/2012 | 0.040 | 39,917 | | 244,000 |
| 6901562194 | BALTIMORE | MD | | 10/18/2012 | 0.040 | 45,500 | | 340,700 |
| 6901562195 | SAN DIEGO | CA | | 10/18/2012 | 0.041 | 17,999 | 2,355 | 545,000 |
| 6901562199 | HOUMA | LA | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901562200 | SACRAMENTO | CA | | 10/18/2012 | 0.051 | | | 397,000 |
| 6901562201 | PEORIA | AZ | | 10/18/2012 | 0.066 | 3,293 | | 125,000 |
| 6901562202 | CHANDLER | AZ | | 10/18/2012 | 0.040 | 28,100 | | 110,000 |
| 6901562205 | BELMONT | NH | | 10/18/2012 | 0.040 | 58,247 | 9,800 | 370,000 |
| 6901562206 | WEBSTER | MN | | 10/18/2012 | 0.049 | 2,828 | 335 | 480,000 |
| 6901562208 | HAMPTON BAYS | NY | | 10/18/2012 | 0.040 | 83,900 | 8,000 | 426,000 |
| 6901562209 | TWO RIVERS | WI | | 10/18/2012 | 0.040 | 15,358 | 500 | 114,200 |
| 6901562210 | WESTPORT | CT | | 10/18/2012 | 0.040 | 12,900 | | 590,000 |
| 6901562211 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 64,996 | | 247,900 |
| 6901562213 | LAKELAND | FL | | 10/18/2012 | 0.040 | | | 189,000 |
| 6901562214 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 495,532 | | 1,100,000 |
| 6901562215 | ALBERT LEA | MN | | 10/18/2012 | 0.040 | 100,036 | | 234,000 |
| 6901562217 | WOODRUFF | WI | | 10/18/2012 | 0.040 | | | 395,000 |
| 6901562219 | ROSENDALE | NY | | 10/18/2012 | 0.044 | 35,703 | 3,266 | 257,700 |
| 6901562220 | MASSAPEQUA | NY | | 10/18/2012 | 0.040 | 74,788 | | 475,000 |
| 6901562221 | SCARSDALE | NY | | 10/18/2012 | 0.040 | 29,921 | | 925,000 |
| 6901562223 | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | | | 95,000 |
| 6901562226 | SAMMAMISH | WA | | 10/18/2012 | 0.052 | 15,784 | 2,379 | 628,000 |
| 6901562227 | WHITEHALL | MT | | 10/18/2012 | 0.040 | 100,050 | | 299,000 |
| 6901562229 | ROXBURY | CT | | 10/18/2012 | 0.040 | 221,000 | 5,000 | 449,000 |
| 6901562230 | NORCO | CA | | 10/18/2012 | 0.040 | | | 278,000 |
| 6901562233 | INDIANAPOLIS | IN | | 10/18/2012 | 0.041 | | | 145,000 |
| 6901562234 | KAPOLEI | HI | | 10/18/2012 | 0.040 | 39,562 | | 548,000 |
| 6901562235 | BOISE | ID | | 10/18/2012 | 0.041 | 134,984 | | 252,000 |
| 6901562238 | STUYVESANT | NY | | 10/18/2012 | 0.040 | 48,657 | | 267,500 |
| 6901562239 | IDA GROVE | IA | | 10/18/2012 | 0.040 | 26,941 | | 90,000 |
| 6901562241 | BLAINE | MN | | 10/18/2012 | 0.040 | 1,294 | | 144,000 |
| 6901562242 | MENLO PARK | CA | | 10/18/2012 | 0.040 | 250,000 | | 2,500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562243 | MURRAY | UT | | 10/18/2012 | 0.040 | 39,970 | 50,000 | 268,500 |
| 6901562244 | ELMHURST | IL | | 10/18/2012 | 0.067 | 8,772 | | 370,000 |
| 6901562246 | PACIFICA | CA | | 10/18/2012 | 0.040 | 148,130 | | 720,000 |
| 6901562247 | SAN JOSE | CA | | 10/18/2012 | 0.060 | 21,231 | | 345,000 |
| 6901562248 | CHINO HILLS | CA | | 10/18/2012 | 0.040 | | | 437,100 |
| 6901562251 | SEATTLE | WA | | 10/18/2012 | 0.042 | 45,604 | | 855,000 |
| 6901562252 | MIAMI | FL | | 10/18/2012 | 0.040 | 158,643 | | 365,000 |
| 6901562253 | MENASHA | WI | | 10/18/2012 | 0.061 | | | 147,400 |
| 6901562255 | RUSSIAVILLE | IN | | 10/18/2012 | 0.046 | 47,059 | | 187,000 |
| 6901562256 | GREEN VALLEY | AZ | | 10/18/2012 | 0.040 | | | 157,400 |
| 6901562258 | GILROY | CA | | 10/18/2012 | 0.040 | 32,308 | 3,000 | 385,000 |
| 6901562260 | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | 13,313 | | 202,000 |
| 6901562262 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 29,193 | | 361,500 |
| 6901562263 | OCEAN VIEW | NJ | | 10/18/2012 | 0.040 | 92,984 | | 319,000 |
| 6901562265 | SYLVANIA | OH | | 10/18/2012 | 0.040 | 37,539 | 2,698 | 210,000 |
| 6901562266 | SOUTH WINDSOR | CT | | 10/18/2012 | 0.066 | 2,447 | | 325,000 |
| 6901562268 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | | | 716,000 |
| 6901562269 | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | 0.040 | 41,784 | | 480,000 |
| 6901562273 | BROWNSBORO | AL | | 10/18/2012 | 0.040 | 5,518 | | 327,400 |
| 6901562275 | RIVERDALE | NJ | | 10/18/2012 | 0.040 | 28,530 | | 296,000 |
| 6901562279 | OMAHA | NE | | 10/18/2012 | 0.067 | 25 | 4,000 | 198,500 |
| 6901562280 | JOHNSTOWN | CO | | 10/18/2012 | 0.053 | 15,304 | | 250,000 |
| 6901562281 | DYER | IN | | 10/18/2012 | 0.040 | | | 475,000 |
| 6901562283 | TULSA | OK | | 10/18/2012 | 0.063 | 158 | | 215,000 |
| 6901562285 | SACRAMENTO | CA | | 10/18/2012 | 0.040 | 7,620 | 6,413 | 155,000 |
| 6901562286 | DANVILLE | CA | | 10/18/2012 | 0.044 | 33,059 | | 950,000 |
| 6901562287 | PORTLAND | OR | | 10/18/2012 | 0.040 | 26,460 | | 400,000 |
| 6901562288 | EL CERRITO | CA | | 10/18/2012 | 0.047 | | | 740,000 |
| 6901562291 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 88,244 | | 700,000 |
| 6901562292 | COTTAGE GROVE | MN | | 10/18/2012 | 0.053 | 303 | | 328,000 |
| 6901562293 | WESTVILLE | IL | | 10/18/2012 | 0.043 | 11,538 | 1,778 | 153,400 |
| 6901562295 | WICHITA | KS | | 10/18/2012 | 0.040 | 40,797 | | 140,000 |
| 6901562299 | EYNON | PA | | 10/18/2012 | 0.040 | 29,239 | 6,150 | 326,500 |
| 6901562301 | JACKSON | NH | | 10/18/2012 | 0.044 | 12,978 | | 332,000 |
| 6901562304 | MEDFORD | MA | | 10/18/2012 | 0.040 | 33,495 | | 277,000 |
| 6901562306 | MENDHAM | NJ | | 10/18/2012 | 0.040 | 134 | 800 | 978,300 |
| 6901562307 | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | | | 2,900,000 |
| 6901562311 | HERALD | CA | | 10/18/2012 | 0.040 | | | 155,000 |
| 6901562313 | VACAVILLE | CA | | 10/18/2012 | 0.040 | 71,829 | | 244,000 |
| 6901562314 | OAKLAND | CA | | 10/18/2012 | 0.040 | 7,571 | | 575,000 |
| 6901562316 | SURPRISE | AZ | | 10/18/2012 | 0.040 | 19,585 | | 195,000 |
| 6901562318 | GARNETT VALLEY | PA | | 10/18/2012 | 0.043 | | | 513,000 |
| 6901562320 | OWINGS MILLS | MD | | 10/18/2012 | 0.040 | 82,138 | | 900,000 |
| 6901562321 | WINNSBORO | SC | | 10/18/2012 | 0.040 | 27,523 | 6,000 | 95,000 |
| 6901562322 | BROOKLINE | MA | | 10/18/2012 | 0.040 | | | 950,000 |
| 6901562324 | NOVATO | CA | | 10/18/2012 | 0.040 | 212,453 | | 1,000,000 |
| 6901562326 | CAYUGA | NY | | 10/18/2012 | 0.040 | 124,234 | 1,202 | 236,000 |
| 6901562327 | PINCKNEY | MI | | 10/18/2012 | 0.051 | 26,523 | | 271,000 |
| 6901562328 | SPRINGFIELD | OH | | 10/18/2012 | 0.040 | | | 68,000 |
| 6901562330 | GREENACRES | FL | | 10/18/2012 | 0.051 | 13,888 | | 105,000 |
| 6901562331 | FRANKTOWN | CO | | 10/18/2012 | 0.040 | 97,396 | | 350,000 |
| 6901562335 | PALOS VERDES ESTATES | CA | | 10/18/2012 | 0.040 | 144,016 | | 1,235,000 |
| 6901562336 | CAROL STREAM | IL | | 10/18/2012 | 0.040 | | | 313,000 |
| 6901562337 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | 55,037 | | 225,000 |
| 6901562338 | RIDGEWAY | SC | | 10/18/2012 | 0.040 | 114,343 | 3,000 | 293,000 |
| 6901562339 | LITTLE EGG HARBOUR | NJ | | 10/18/2012 | 0.040 | 24,493 | | 465,000 |
| 6901562340 | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 55,118 | | 875,000 |
| 6901562343 | SHREVEPORT | LA | | 10/18/2012 | 0.040 | 78,053 | | 156,000 |
| 6901562344 | MONUMENT | CO | | 10/18/2012 | 0.040 | | | 363,200 |
| 6901562345 | VICTOR | NY | | 10/18/2012 | 0.040 | | | 480,000 |
| 6901562347 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 348,000 |
| 6901562348 | BURNSVILLE | MN | | 10/18/2012 | 0.061 | 14,919 | | 210,000 |
| 6901562351 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | 16,082 | | 267,300 |
| 6901562352 | CELEBRATION | FL | | 10/18/2012 | 0.049 | | | 570,200 |
| 6901562354 | GENEVA | IL | | 10/18/2012 | 0.040 | | | 483,000 |
| 6901562355 | HADDON HEIGHTS | NJ | | 10/18/2012 | 0.040 | | | 263,000 |
| 6901562356 | WAXHAW | NC | | 10/18/2012 | 0.040 | 4,074 | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562357 | DADE CITY | FL | | 10/18/2012 | 0.040 | 12,678 | | 325,000 |
| 6901562359 | FRANKLIN | TN | | 10/18/2012 | 0.054 | 28,428 | | 430,000 |
| 6901562360 | SAN MARTIN | CA | | 10/18/2012 | 0.040 | 2,000 | 333 | 573,600 |
| 6901562362 | BEAVERCREEK | OH | | 10/18/2012 | 0.041 | 24,380 | | 195,100 |
| 6901562364 | ST. PAUL | MN | | 10/18/2012 | 0.040 | 16,480 | | 296,000 |
| 6901562367 | PAULINA | LA | | 10/18/2012 | 0.042 | 31,815 | | 217,000 |
| 6901562371 | BOCA RATON | FL | | 10/18/2012 | 0.040 | | | 432,750 |
| 6901562372 | WICHITA | KS | | 10/18/2012 | 0.040 | 75,248 | | 138,000 |
| 6901562373 | WATERLOO | IA | | 10/18/2012 | 0.059 | 4,032 | 4,932 | 132,900 |
| 6901562376 | COLORADO SPRINGS | CO | | 10/18/2012 | 0.040 | 38,420 | | 376,000 |
| 6901562377 | DACULA | GA | | 10/18/2012 | 0.040 | 73,233 | | 241,100 |
| 6901562380 | CABLE | WI | | 10/18/2012 | 0.040 | | | 350,000 |
| 6901562381 | ATLANTA | GA | | 10/18/2012 | 0.040 | 25,892 | | 226,000 |
| 6901562384 | PLACITAS | NM | | 10/18/2012 | 0.040 | | | 560,500 |
| 6901562385 | LAKELAND | MN | | 10/18/2012 | 0.040 | 52,968 | 3,200 | 222,400 |
| 6901562387 | ALBANY | OR | | 10/18/2012 | 0.040 | 25,785 | | 200,000 |
| 6901562389 | PLYMOUTH | IN | | 10/18/2012 | 0.061 | | | 170,000 |
| 6901562390 | LEHI | UT | | 10/18/2012 | 0.060 | 16,049 | | 250,000 |
| 6901562391 | ROCKWOOD | MI | | 10/18/2012 | 0.040 | | | 176,000 |
| 6901562392 | RAMONA | CA | | 10/18/2012 | 0.040 | 23,840 | 463 | 510,000 |
| 6901562395 | SUNNYVALE | CA | | 10/18/2012 | 0.052 | 41,262 | | 710,000 |
| 6901562397 | SPOKANE | WA | | 10/18/2012 | 0.040 | 45,878 | | 135,000 |
| 6901562399 | CHARLOTTESVILLE | VA | | 10/18/2012 | 0.040 | 48,792 | | 350,900 |
| 6901562401 | KATONAH | NY | | 10/18/2012 | 0.044 | | | 575,000 |
| 6901562402 | HILLSDALE | NJ | | 10/18/2012 | 0.040 | 47,521 | 1,200 | 372,000 |
| 6901562404 | SANTA CLARA | CA | | 10/18/2012 | 0.040 | | | 572,000 |
| 6901562405 | WILMINGTON | DE | | 10/18/2012 | 0.054 | 7,796 | 4,417 | 43,000 |
| 6901562406 | CLINTON | CT | | 10/18/2012 | 0.040 | 85,772 | 3,000 | 334,000 |
| 6901562407 | EAST HAMPTON | NY | | 10/18/2012 | 0.040 | | | 1,900,000 |
| 6901562408 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 33,963 | | 550,000 |
| 6901562410 | PALM BEACH GARDENS | FL | | 10/18/2012 | 0.040 | 23,400 | | 288,000 |
| 6901562412 | STILLWATER | MN | | 10/18/2012 | 0.040 | 69,598 | | 235,000 |
| 6901562414 | WEST SACRAMENTO | CA | | 10/18/2012 | 0.040 | | | 256,900 |
| 6901562417 | LEXINGTON | SC | | 10/18/2012 | 0.040 | 7,610 | | 340,000 |
| 6901562418 | DEXTER | MI | | 10/18/2012 | 0.040 | 80,348 | 1,700 | 218,000 |
| 6901562419 | WINTHROP | WA | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901562420 | IDAHO FALLS | ID | | 10/18/2012 | 0.055 | 4,004 | 836 | 331,000 |
| 6901562421 | ALPHARETTA | GA | | 10/18/2012 | 0.040 | | | 230,200 |
| 6901562422 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 7,160 | | 247,000 |
| 6901562423 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901562426 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 12,852 | | 397,000 |
| 6901562430 | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 33,835 | | 215,000 |
| 6901562433 | PAINSVILLE | OH | | 10/18/2012 | 0.043 | 17,168 | | 207,000 |
| 6901562434 | EAST BRUNSWICK | NJ | | 10/18/2012 | 0.040 | 14,719 | | 340,000 |
| 6901562436 | EAST KINGSTON | NH | | 10/18/2012 | 0.040 | 93,739 | | 350,000 |
| 6901562442 | KAILUA KONA | HI | | 10/18/2012 | 0.040 | 1,353 | | 328,000 |
| 6901562443 | HOUMA | LA | | 10/18/2012 | 0.040 | 59,412 | 5,719 | 231,300 |
| 6901562446 | OAKLAND | CA | | 10/18/2012 | 0.040 | 126,000 | | 2,000,000 |
| 6901562449 | PLEASANTVILLE | NY | | 10/18/2012 | 0.040 | 22,691 | 4,932 | 445,000 |
| 6901562451 | MADISON | WI | | 10/18/2012 | 0.057 | 10,251 | | 175,000 |
| 6901562452 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 6,797 | | 145,000 |
| 6901562454 | OMAHA | NE | | 10/18/2012 | 0.040 | | | 220,000 |
| 6901562456 | HEALDSBURG | CA | | 10/18/2012 | 0.040 | 25,308 | | 875,000 |
| 6901562462 | FRUIT COVE | FL | | 10/18/2012 | 0.064 | 11,592 | | 229,000 |
| 6901562463 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 53,681 | | 725,000 |
| 6901562465 | ORLAND HILLS | IL | | 10/18/2012 | 0.050 | 7,370 | | 200,000 |
| 6901562466 | DENVER | CO | | 10/18/2012 | 0.040 | 78,182 | 6,000 | 140,000 |
| 6901562468 | OMAHA | NE | | 10/18/2012 | 0.045 | 13,423 | | 145,000 |
| 6901562473 | WOODLAND HILLS | CA | | 10/18/2012 | 0.040 | | | 877,000 |
| 6901562474 | GARDEN GROVE | CA | | 10/18/2012 | 0.040 | 7,120 | | 305,000 |
| 6901562476 | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 50,696 | | 390,000 |
| 6901562477 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | 290,000 | | 485,000 |
| 6901562485 | HAVERHILL | MA | | 10/18/2012 | 0.040 | 79,115 | | 190,000 |
| 6901562487 | BALDWIN | NY | | 10/18/2012 | 0.053 | 25,733 | | 380,000 |
| 6901562488 | KALAMAZOO | MI | | 10/18/2012 | 0.040 | | | 195,000 |
| 6901562489 | ALAMO | CA | | 10/18/2012 | 0.040 | 138,480 | | 1,150,000 |
| 6901562490 | E PALO ALTO | CA | | 10/18/2012 | 0.040 | 174,408 | | 1,255,000 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562491 | GRANDVIEW | MO | | 10/18/2012 | 0.049 | 22,050 | | 81,500 |
| 6901562494 | KOSCIUSKO | MS | | 10/18/2012 | 0.040 | | | 225,000 |
| 6901562496 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 56,995 | 500 | 450,000 |
| 6901562498 | SEDONA | AZ | | 10/18/2012 | 0.040 | 35,253 | | 310,120 |
| 6901562499 | STRATFORD | CT | | 10/18/2012 | 0.040 | 138,767 | | 557,500 |
| 6901562500 | SEDONA | AZ | | 10/18/2012 | 0.040 | | | 599,900 |
| 6901562501 | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | 30,197 | | 344,000 |
| 6901562502 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 521,550 |
| 6901562505 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 3,053 | | 1,030,000 |
| 6901562508 | CHICAGO | IL | | 10/18/2012 | 0.040 | 38,141 | | 285,000 |
| 6901562509 | ANAHEIM | CA | | 10/18/2012 | 0.059 | 14,801 | | 722,000 |
| 6901562510 | STORRS MANSFIELD | CT | | 10/18/2012 | 0.040 | 10,283 | | 230,000 |
| 6901562511 | FAIRLAWN | OH | | 10/18/2012 | 0.051 | | | 177,000 |
| 6901562512 | HIGHLANDS RANCH | CO | | 10/18/2012 | 0.040 | | | 284,000 |
| 6901562513 | REDONDO BEACH | CA | | 10/18/2012 | 0.040 | | | 875,000 |
| 6901562516 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 600,000 |
| 6901562519 | AVENTURA | FL | | 10/18/2012 | 0.040 | 177,232 | | 400,000 |
| 6901562523 | MINNEAPOLIS | MN | | 10/18/2012 | 0.064 | 15,114 | | 422,000 |
| 6901562524 | CAMPBELL | CA | | 10/18/2012 | 0.040 | | | 875,000 |
| 6901562527 | BOCA RATON | FL | | 10/18/2012 | 0.060 | 6,398 | | 155,000 |
| 6901562528 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 23,900 | | 110,000 |
| 6901562530 | CHARLOTTE | NC | | 10/18/2012 | 0.040 | 48,400 | 1,228 | 120,000 |
| 6901562532 | OAK FOREST | IL | | 10/18/2012 | 0.061 | 16,035 | | 214,000 |
| 6901562534 | LEMONT | IL | | 10/18/2012 | 0.046 | 21,441 | | 305,000 |
| 6901562535 | JACKSONVILLE | FL | | 10/18/2012 | 0.070 | 9,923 | | 206,000 |
| 6901562537 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | | | 295,000 |
| 6901562539 | COLESVILLE | MD | | 10/18/2012 | 0.040 | | | 435,000 |
| 6901562541 | BUTLER | NJ | | 10/18/2012 | 0.040 | | | 575,000 |
| 6901562544 | HIAWASSEE | GA | | 10/18/2012 | 0.040 | 37,123 | | 106,600 |
| 6901562545 | BROOKFIELD | IL | | 10/18/2012 | 0.058 | 945 | 1,500 | 200,000 |
| 6901562547 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 31,787 | | 590,000 |
| 6901562548 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 33,530 | | 915,000 |
| 6901562550 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 520,000 |
| 6901562551 | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | 206,000 |
| 6901562552 | BROKEN ARROW | OK | | 10/18/2012 | 0.040 | | | 455,000 |
| 6901562553 | WACHULA | FL | | 10/18/2012 | 0.040 | 26,360 | | 150,000 |
| 6901562555 | ATLANTA | GA | | 10/18/2012 | 0.040 | 248,995 | | 495,000 |
| 6901562556 | DENVER | CO | | 10/18/2012 | 0.040 | 14,022 | | 335,000 |
| 6901562559 | ANOKA | MN | | 10/18/2012 | 0.040 | 19,472 | | 140,800 |
| 6901562560 | SAN RAFAEL | CA | | 10/18/2012 | 0.047 | 40,602 | | 780,000 |
| 6901562562 | ELK GROVE | CA | | 10/18/2012 | 0.047 | 12,768 | | 160,000 |
| 6901562563 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 30,000 | | 860,000 |
| 6901562565 | MAGNOLIA SPRINGS | AL | | 10/18/2012 | 0.040 | 38,776 | | 195,000 |
| 6901562567 | RICHMOND | VA | | 10/18/2012 | 0.040 | 27,374 | | 225,000 |
| 6901562568 | HASLETT | MI | | 10/18/2012 | 0.040 | | | 135,000 |
| 6901562571 | LAWRENCEVILLE | NJ | | 10/18/2012 | 0.040 | | | 500,000 |
| 6901562576 | LA CRESCENTA | CA | | 10/18/2012 | 0.040 | | | 535,000 |
| 6901562577 | MIDDLE HADDAM | CT | | 10/18/2012 | 0.061 | 7,604 | | 430,000 |
| 6901562579 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 13,423 | | 328,000 |
| 6901562580 | DENVER | CO | | 10/18/2012 | 0.040 | | | 481,000 |
| 6901562581 | UNION CITY | TN | | 10/18/2012 | 0.040 | 45,542 | | 108,900 |
| 6901562583 | LAKE OZARK | MO | | 10/18/2012 | 0.040 | | | 199,000 |
| 6901562585 | GRAND RAPIDS | MN | | 10/18/2012 | 0.040 | 60,230 | | 125,000 |
| 6901562586 | BENSALEM | PA | | 10/18/2012 | 0.040 | 10,634 | | 205,000 |
| 6901562588 | PHILADELPHIA | PA | | 10/18/2012 | 0.048 | 37,418 | | 240,000 |
| 6901562589 | MARSHALL | MN | | 10/18/2012 | 0.040 | 1,158 | | 185,000 |
| 6901562590 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | | | 443,000 |
| 6901562591 | SARASOTA | FL | | 10/18/2012 | 0.040 | 46,327 | | 146,500 |
| 6901562594 | BROOKFIELD | CT | | 10/18/2012 | 0.055 | 28,583 | | 310,000 |
| 6901562598 | OLNEY | MD | | 10/18/2012 | 0.042 | 61,986 | | 265,000 |
| 6901562601 | FRIES | VA | | 10/18/2012 | 0.040 | 131,336 | | 214,000 |
| 6901562602 | SCHAUMBURG | IL | | 10/18/2012 | 0.043 | | | 505,000 |
| 6901562604 | INGLEWOOD | CA | | 10/18/2012 | 0.040 | 12,724 | 6,000 | 422,000 |
| 6901562607 | ROANOKE | VA | | 10/18/2012 | 0.055 | 2,009 | | 155,000 |
| 6901562608 | PONCA CITY | OK | | 10/18/2012 | 0.054 | 23,446 | | 217,000 |
| 6901562610 | GRANADA HILLS | CA | | 10/18/2012 | 0.053 | 3,381 | | 462,000 |
| 6901562611 | HUDSON | WI | | 10/18/2012 | 0.040 | 105,337 | 23,963 | 600,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562613 | WILMINGTON | DE | | 10/18/2012 | 0.040 | 19,501 | | 101,000 |
| 6901562615 | BURLINGAME | CA | | 10/18/2012 | 0.040 | | | 830,000 |
| 6901562617 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 21,672 | | 780,000 |
| 6901562619 | HASBROUCK HEIGHTS | NJ | | 10/18/2012 | 0.040 | 39,259 | 4,526 | 470,000 |
| 6901562620 | SADDLEBROOKE | AZ | | 10/18/2012 | 0.040 | 51,880 | | 195,000 |
| 6901562623 | HOMEWOOD | IL | | 10/18/2012 | 0.040 | 11,618 | | 172,000 |
| 6901562624 | PORT READING | NJ | | 10/18/2012 | 0.040 | 54,443 | | 198,000 |
| 6901562626 | MADEIRA BEACH | FL | | 10/18/2012 | 0.040 | | | 343,500 |
| 6901562627 | BORREGO SPRINGS | CA | | 10/18/2012 | 0.040 | 49,744 | | 120,000 |
| 6901562634 | SANTA ROSA | CA | | 10/18/2012 | 0.040 | 36,824 | | 390,000 |
| 6901562635 | MONTVILLE | NJ | | 10/18/2012 | 0.040 | 81,675 | | 460,000 |
| 6901562638 | SARONA | WI | | 10/18/2012 | 0.040 | 116,300 | | 255,000 |
| 6901562641 | STILWELL | KS | | 10/18/2012 | 0.040 | 20,778 | | 203,000 |
| 6901562642 | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901562643 | CLOVIS | CA | | 10/18/2012 | 0.040 | | | 357,000 |
| 6901562645 | MESA | AZ | | 10/18/2012 | 0.040 | 39,199 | | 318,000 |
| 6901562650 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 117,098 | | 1,040,000 |
| 6901562652 | CHEVY CHASE | MD | | 10/18/2012 | 0.040 | 7,697 | | 1,600,000 |
| 6901562656 | WESLEY CHAPEL | FL | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901562659 | ANDALE | KS | | 10/18/2012 | 0.040 | | | 447,000 |
| 6901562662 | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 74,863 | | 315,000 |
| 6901562665 | AVON LAKE | OH | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901562667 | BELMONT | CA | | 10/18/2012 | 0.040 | 74,946 | | 603,000 |
| 6901562670 | LONG BEACH | CA | | 10/18/2012 | 0.054 | 17,836 | | 385,000 |
| 6901562671 | JUNEAU | AK | | 10/18/2012 | 0.040 | 34,048 | | 308,000 |
| 6901562673 | WOODBRIDGE | CT | | 10/18/2012 | 0.040 | 126,500 | | 850,000 |
| 6901562679 | ORO VALLEY | AZ | | 10/18/2012 | 0.043 | | | 232,000 |
| 6901562683 | CLARENDON HILLS | IL | | 10/18/2012 | 0.040 | 99,998 | | 580,000 |
| 6901562685 | OSHKOSH | WI | | 10/18/2012 | 0.040 | | | 166,000 |
| 6901562686 | PACE | FL | | 10/18/2012 | 0.040 | 20,859 | | 440,000 |
| 6901562687 | WEST LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 605,000 |
| 6901562690 | GRAFTON | MA | | 10/18/2012 | 0.040 | 92,891 | | 660,000 |
| 6901562692 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 129,752 | | 720,000 |
| 6901562695 | LINCOLN | NE | | 10/18/2012 | 0.040 | | | 259,000 |
| 6901562696 | FANWOOD | NJ | | 10/18/2012 | 0.040 | 67,563 | 2,500 | 475,000 |
| 6901562697 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 7,021 | | 450,000 |
| 6901562699 | TITUSVILLE | FL | | 10/18/2012 | 0.040 | 139,589 | | 190,000 |
| 6901562701 | BURBANK | CA | | 10/18/2012 | 0.040 | 14,440 | | 562,000 |
| 6901562703 | HOCKESSIN | DE | | 10/18/2012 | 0.040 | | | 354,000 |
| 6901562707 | NORFOLK | MA | | 10/18/2012 | 0.046 | 15,244 | 9,050 | 412,000 |
| 6901562708 | VENICE | FL | | 10/18/2012 | 0.040 | | | 255,000 |
| 6901562710 | ELMER | NJ | | 10/18/2012 | 0.041 | 181,355 | | 360,000 |
| 6901562711 | SOMERSET | NJ | | 10/18/2012 | 0.049 | 10,997 | | 375,000 |
| 6901562713 | RICHMOND | VA | | 10/18/2012 | 0.040 | 14,132 | | 230,000 |
| 6901562714 | HEMET | CA | | 10/18/2012 | 0.047 | 1,905 | | 246,000 |
| 6901562717 | CHIPPEWA FALLS | WI | | 10/18/2012 | 0.040 | 969 | | 260,000 |
| 6901562720 | CROSSVILLE | TN | | 10/18/2012 | 0.040 | 100 | | 175,000 |
| 6901562722 | HOOVER | AL | | 10/18/2012 | 0.040 | 33,524 | 2,144 | 580,000 |
| 6901562725 | PRESCOTT | AZ | | 10/18/2012 | 0.040 | | | 420,000 |
| 6901562726 | SHOAL CREEK | AL | | 10/18/2012 | 0.040 | 13,230 | 4,995 | 1,070,000 |
| 6901562727 | N HOLLYWOOD | CA | | 10/18/2012 | 0.040 | 72,699 | | 365,000 |
| 6901562728 | MERRIMAC | MA | | 10/18/2012 | 0.040 | 45,844 | 4,000 | 321,000 |
| 6901562730 | REDONDO BEACH | CA | | 10/18/2012 | 0.040 | | | 858,000 |
| 6901562731 | NORTH BEND | WA | | 10/18/2012 | 0.042 | 73,619 | | 307,000 |
| 6901562732 | GURNEE | IL | | 10/18/2012 | 0.042 | 14,611 | | 70,000 |
| 6901562733 | CAMBRIDGE | OH | | 10/18/2012 | 0.040 | 44,400 | | 94,000 |
| 6901562735 | PIKE | NH | | 10/18/2012 | 0.040 | 49,670 | | 207,400 |
| 6901562736 | ARLINGTON | VA | | 10/18/2012 | 0.040 | 27,895 | | 750,358 |
| 6901562740 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 21,039 | | 206,000 |
| 6901562741 | HILLSIDE | IL | | 10/18/2012 | 0.040 | 74,918 | | 175,000 |
| 6901562742 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | 40,837 | 5,000 | 580,000 |
| 6901562743 | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 17,786 | | 149,500 |
| 6901562744 | NANUET | NY | | 10/18/2012 | 0.040 | 21,765 | | 375,000 |
| 6901562746 | CHESAPEAKE | VA | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901562747 | WATERFORD | MI | | 10/18/2012 | 0.048 | 13,996 | 3,500 | 351,000 |
| 6901562748 | WINCHESTER | MA | | 10/18/2012 | 0.040 | | | 607,000 |
| 6901562749 | MAPLEWOOD | MN | | 10/18/2012 | 0.040 | 23,628 | | 147,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562750 | BOCA RATON | FL | | 10/18/2012 | 0.040 | 149,726 | | 355,000 |
| 6901562752 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | 47,958 | | 810,000 |
| 6901562755 | AVILA BEACH | CA | | 10/18/2012 | 0.040 | 106,426 | | 970,000 |
| 6901562759 | CHELSEA | MI | | 10/18/2012 | 0.064 | 4,821 | | 264,000 |
| 6901562764 | WASHINGTON | DC | | 10/18/2012 | 0.040 | 10,000 | 53,650 | 1,350,000 |
| 6901562765 | PASADENA | CA | | 10/18/2012 | 0.040 | 97,108 | | 655,000 |
| 6901562766 | BEND | OR | | 10/18/2012 | 0.040 | | | 1,100,000 |
| 6901562767 | LEHIGH ACRES | FL | | 10/18/2012 | 0.056 | 25,956 | | 420,000 |
| 6901562768 | ASTON | PA | | 10/18/2012 | 0.045 | 16,369 | | 348,000 |
| 6901562769 | TULSA | OK | | 10/18/2012 | 0.051 | 31,477 | | 222,000 |
| 6901562771 | SMITHTOWN | NY | | 10/18/2012 | 0.044 | 31,730 | 3,000 | 500,000 |
| 6901562773 | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 48,497 | 7,570 | 181,000 |
| 6901562774 | NAUGATUCK | CT | | 10/18/2012 | 0.040 | 6,210 | | 212,000 |
| 6901562775 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 36,449 | 18,740 | 900,000 |
| 6901562778 | SHOREWOOD | WI | | 10/18/2012 | 0.040 | 668 | | 149,500 |
| 6901562781 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | 330,000 |
| 6901562785 | MARSHALL | MN | | 10/18/2012 | 0.049 | 36,655 | 40,200 | 340,000 |
| 6901562786 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 5,075 | | 284,000 |
| 6901562787 | BEDMINSTER | NJ | | 10/18/2012 | 0.040 | | | 360,000 |
| 6901562788 | WEST HOLLYWOOD | CA | | 10/18/2012 | 0.040 | 39,997 | | 625,000 |
| 6901562790 | COCKEYSVILLE | MD | | 10/18/2012 | 0.040 | | | 369,000 |
| 6901562791 | ATLANTIC CITY | NJ | | 10/18/2012 | 0.040 | | | 210,000 |
| 6901562792 | WARRENVILLE | IL | | 10/18/2012 | 0.054 | | | 250,000 |
| 6901562794 | UNIONTOWN | OH | | 10/18/2012 | 0.040 | 50,597 | | 182,000 |
| 6901562795 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | | 245,000 |
| 6901562797 | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.040 | | 11,179 | 190,000 |
| 6901562798 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | 27,881 | | 365,000 |
| 6901562800 | DES PLAINES | IL | | 10/18/2012 | 0.040 | 4,510 | | 245,000 |
| 6901562802 | RALEIGH | NC | | 10/18/2012 | 0.040 | 34,138 | | 278,000 |
| 6901562804 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 116,000 | | 145,000 |
| 6901562806 | HOLBROOK | NY | | 10/18/2012 | 0.053 | 20,472 | 2,555 | 370,000 |
| 6901562808 | JACKSONVILLE | FL | | 10/18/2012 | 0.040 | | | 190,000 |
| 6901562809 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 100,623 | | 470,000 |
| 6901562810 | COSTA MESA | CA | | 10/18/2012 | 0.040 | 87,673 | | 690,000 |
| 6901562812 | MACOMB | MI | | 10/18/2012 | 0.040 | 7,904 | | 125,000 |
| 6901562813 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | 230,000 |
| 6901562814 | VICTOR | NY | | 10/18/2012 | 0.040 | 30,575 | | 260,000 |
| 6901562816 | BERKELEY | CA | | 10/18/2012 | 0.040 | 108,934 | 33,041 | 1,500,000 |
| 6901562817 | HOT SPRINGS VILLAGE | AR | | 10/18/2012 | 0.040 | 12,772 | | 325,000 |
| 6901562819 | BLAIRSVILLE | GA | | 10/18/2012 | 0.040 | 64,922 | | 256,800 |
| 6901562822 | ALEXANDRIA | VA | | 10/18/2012 | 0.040 | 90,400 | 8,677 | 405,000 |
| 6901562824 | LAWTON | MI | | 10/18/2012 | 0.040 | 42,796 | | 320,000 |
| 6901562826 | SENECA | SC | | 10/18/2012 | 0.045 | | | 444,000 |
| 6901562827 | LAKE OSWEGO | OR | | 10/18/2012 | 0.040 | 35,857 | 114,000 | 397,000 |
| 6901562832 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 4,774 | | 196,000 |
| 6901562835 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 214,939 | 15,000 | 1,430,000 |
| 6901562837 | CAMARILLO | CA | | 10/18/2012 | 0.040 | 73,093 | | 620,000 |
| 6901562838 | WEST CHESTER | OH | | 10/18/2012 | 0.040 | 17,565 | | 195,000 |
| 6901562840 | LITTLETON | CO | | 10/18/2012 | 0.040 | | | 670,000 |
| 6901562842 | MELBOURNE BEACH | FL | | 10/18/2012 | 0.040 | 179,647 | | 430,000 |
| 6901562844 | MINNEAPOLIS | MN | | 10/18/2012 | 0.068 | 9,025 | | 144,000 |
| 6901562846 | PUYALLUP | WA | | 10/18/2012 | 0.040 | 24,385 | | 200,000 |
| 6901562848 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 76,128 | 2,000 | 420,000 |
| 6901562849 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 124,597 | | 750,000 |
| 6901562850 | BETHANY | CT | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901562851 | MENOMONEE FALLS | WI | | 10/18/2012 | 0.040 | 24,840 | | 169,000 |
| 6901562852 | PORTLAND | OR | | 10/18/2012 | 0.040 | 3,780 | 15,000 | 600,000 |
| 6901562853 | SOQUEL | CA | | 10/18/2012 | 0.040 | 80,971 | | 1,275,000 |
| 6901562856 | VERNON HILLS | IL | | 10/18/2012 | 0.040 | 222,000 | 18,000 | 400,000 |
| 6901562858 | MC LEAN | VA | | 10/18/2012 | 0.040 | 6,316 | | 985,000 |
| 6901562859 | WASHINGTON | DC | | 10/18/2012 | 0.040 | | | 539,000 |
| 6901562861 | YORBA LINDA | CA | | 10/18/2012 | 0.040 | 14,040 | 1,000 | 910,000 |
| 6901562862 | OLATHE | KS | | 10/18/2012 | 0.048 | 47,247 | | 322,000 |
| 6901562863 | BOONTON | NJ | | 10/18/2012 | 0.040 | 17,859 | | 900,000 |
| 6901562864 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | 215,000 |
| 6901562865 | GAITHERSBERG | MD | | 10/18/2012 | 0.040 | 36,053 | | 390,000 |
| 6901562867 | MONROE | NC | | 10/18/2012 | 0.040 | 88,961 | | 184,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562868 | SUNNYVALE | CA | | 10/18/2012 | 0.040 | | 15,000 | 930,000 |
| 6901562871 | ST. LOUIS | MO | | 10/18/2012 | 0.040 | 17,291 | | 347,000 |
| 6901562872 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 1,034 | | 185,000 |
| 6901562874 | CLOVIS | CA | | 10/18/2012 | 0.040 | 12,051 | | 258,000 |
| 6901562875 | HICKSVILLE | NY | | 10/18/2012 | 0.040 | 38,063 | 600 | 335,000 |
| 6901562877 | BANGOR | PA | | 10/18/2012 | 0.053 | 20,594 | 800 | 267,000 |
| 6901562879 | WISCONSIN RAPIDS | WI | | 10/18/2012 | 0.040 | 13,500 | | 140,000 |
| 6901562881 | SAN JOSE | CA | | 10/18/2012 | 0.055 | 7,421 | | 545,000 |
| 6901562883 | MOUNT ANGEL | OR | | 10/18/2012 | 0.040 | 32,140 | | 185,000 |
| 6901562885 | MELROSE | MA | | 10/18/2012 | 0.040 | 50,267 | | 464,000 |
| 6901562886 | SAN CARLOS | CA | | 10/18/2012 | 0.043 | 2,938 | 50,000 | 820,000 |
| 6901562888 | CHICAGO | IL | | 10/18/2012 | 0.047 | 16,183 | 4,468 | 155,000 |
| 6901562889 | HARRISON | OH | | 10/18/2012 | 0.040 | 40,920 | | 170,000 |
| 6901562891 | THIBODAUX | LA | | 10/18/2012 | 0.040 | 46,011 | 1,000 | 325,000 |
| 6901562892 | MENLO PARK | CA | | 10/18/2012 | 0.040 | 439,842 | | 1,700,000 |
| 6901562894 | LITTLETON | CO | | 10/18/2012 | 0.040 | | | 730,000 |
| 6901562897 | HILLSBORO BEACH | FL | | 10/18/2012 | 0.040 | 149,242 | | 310,000 |
| 6901562899 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 36,211 | | 355,000 |
| 6901562902 | LOS GATOS | CA | | 10/18/2012 | 0.040 | | | 550,000 |
| 6901562905 | GILBERTVILLE | IA | | 10/18/2012 | 0.040 | | | 178,000 |
| 6901562906 | YORBA LINDA | CA | | 10/18/2012 | 0.040 | 30,000 | | 590,000 |
| 6901562907 | MONUMENT | CO | | 10/18/2012 | 0.040 | | | 320,000 |
| 6901562908 | PORTAGE | IN | | 10/18/2012 | 0.040 | 13,295 | | 142,000 |
| 6901562909 | COLUMBIA | MD | | 10/18/2012 | 0.040 | 50,855 | | 370,000 |
| 6901562911 | LAGRANGE | OH | | 10/18/2012 | 0.055 | 12,743 | 1,217 | 280,000 |
| 6901562913 | ST LOUIS | MO | | 10/18/2012 | 0.040 | 100,090 | | 141,000 |
| 6901562914 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 37,679 | 25,700 | 692,000 |
| 6901562917 | FAIRFAX | VA | | 10/18/2012 | 0.045 | 38,651 | 1,100 | 566,000 |
| 6901562919 | CHICO | CA | | 10/18/2012 | 0.040 | 5,754 | | 225,000 |
| 6901562920 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | 0.040 | | | 150,000 |
| 6901562922 | CUMMING | GA | | 10/18/2012 | 0.040 | 24,180 | | 395,000 |
| 6901562923 | MILROY | MN | | 10/18/2012 | 0.043 | 13,860 | | 265,000 |
| 6901562924 | MONTCLAIR | NJ | | 10/18/2012 | 0.040 | 38,049 | | 529,000 |
| 6901562925 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 19,184 | | 1,264,000 |
| 6901562926 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 73,025 | | 475,000 |
| 6901562927 | TAYLORSVILLE | NC | | 10/18/2012 | 0.040 | 16,000 | | 650,000 |
| 6901562929 | ALBERTSON | NY | | 10/18/2012 | 0.040 | 60,742 | | 690,000 |
| 6901562933 | WAINSCOTT | NY | | 10/18/2012 | 0.040 | 240,703 | | 2,825,000 |
| 6901562934 | BELMONT | MA | | 10/18/2012 | 0.040 | 8,675 | 6,516 | 372,000 |
| 6901562935 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 8,237 | | 999,000 |
| 6901562936 | BLOOMFIELD | IA | | 10/18/2012 | 0.040 | 118,450 | | 202,000 |
| 6901562938 | BOYNTON BEACH | FL | | 10/18/2012 | 0.040 | 115,253 | 22,295 | 312,000 |
| 6901562939 | MOUNTAIN VIEW | CA | | 10/18/2012 | 0.047 | 27,720 | | 895,000 |
| 6901562940 | VALHALLA | NY | | 10/18/2012 | 0.040 | 36,000 | | 570,000 |
| 6901562946 | PASADENA | CA | | 10/18/2012 | 0.040 | | | 595,000 |
| 6901562947 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | 13,553 | | 303,000 |
| 6901562949 | OCEANSIDE | NY | | 10/18/2012 | 0.040 | 377,182 | 2,000 | 730,000 |
| 6901562950 | MILLSTONE TWP | NJ | | 10/18/2012 | 0.045 | | | 475,000 |
| 6901562951 | PORTLAND | OR | | 10/18/2012 | 0.040 | 26,650 | 3,393 | 320,000 |
| 6901562953 | SAINT CLOUD | MN | | 10/18/2012 | 0.067 | 9,860 | 1,000 | 125,000 |
| 6901562955 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 49,113 | 63,470 | 1,400,000 |
| 6901562957 | OCOEE | FL | | 10/18/2012 | 0.064 | 18,639 | | 286,000 |
| 6901562958 | VICTOR | CO | | 10/18/2012 | 0.040 | 22,176 | | 82,000 |
| 6901562966 | CHATTANOOGA | TN | | 10/18/2012 | 0.040 | 40,141 | | 149,500 |
| 6901562969 | CORONADO | CA | | 10/18/2012 | 0.040 | 158,511 | | 1,400,000 |
| 6901562971 | PARMA | OH | | 10/18/2012 | 0.044 | 31,448 | | 165,000 |
| 6901562972 | GAYLORD | MN | | 10/18/2012 | 0.040 | | | 200,000 |
| 6901562975 | HARRISBURG | PA | | 10/18/2012 | 0.040 | | | 394,000 |
| 6901562977 | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 27,500 | 6,050 | 450,000 |
| 6901562981 | ROSEMOUNT | MN | | 10/18/2012 | 0.040 | | | 170,000 |
| 6901562983 | BERKELEY | CA | | 10/18/2012 | 0.040 | 150,000 | | 955,000 |
| 6901562984 | EAGAN | MN | | 10/18/2012 | 0.040 | | | 215,000 |
| 6901562986 | HUTCHINSON | KS | | 10/18/2012 | 0.045 | 69,248 | | 158,000 |
| 6901562987 | LA GRANGE PARK | IL | | 10/18/2012 | 0.040 | | | 620,000 |
| 6901562988 | CHAPEL HILL | NC | | 10/18/2012 | 0.044 | | | 360,000 |
| 6901562990 | WESTWOOD | NJ | | 10/18/2012 | 0.040 | 39,592 | | 470,000 |
| 6901562993 | GREENVILLE | SC | | 10/18/2012 | 0.040 | 40,988 | | 202,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901562995 | POWELL | OH | | 10/18/2012 | 0.051 | 14,981 | 2,000 | 220,000 |
| 6901562996 | CANTON | GA | | 10/18/2012 | 0.052 | | | 311,000 |
| 6901562997 | EDINA | MN | | 10/18/2012 | 0.040 | | | 1,160,000 |
| 6901562999 | BUFFALO | NY | | 10/18/2012 | 0.056 | 7,875 | | 120,000 |
| 6901563002 | THOUSAND OAKS | CA | | 10/18/2012 | 0.040 | 42,483 | | 710,000 |
| 6901563005 | CHINA GROVE | NC | | 10/18/2012 | 0.050 | | | 398,000 |
| 6901563006 | DOWNINGTOWN | PA | | 10/18/2012 | 0.040 | | | 375,000 |
| 6901563008 | BOCA RATON | FL | | 10/18/2012 | 0.042 | 213,561 | | 420,000 |
| 6901563009 | WEST BABYLON | NY | | 10/18/2012 | 0.053 | | | 330,000 |
| 6901563010 | GLENVIEW | IL | | 10/18/2012 | 0.040 | 171,639 | | 865,000 |
| 6901563011 | ODESSA | FL | | 10/18/2012 | 0.040 | 92,532 | | 360,000 |
| 6901563013 | COLONIA | NJ | | 10/18/2012 | 0.040 | 126,000 | | 568,000 |
| 6901563015 | PHILADELPHIA | PA | | 10/18/2012 | 0.040 | 94,738 | | 893,000 |
| 6901563021 | RICHMOND | VA | | 10/18/2012 | 0.040 | 34,195 | | 510,000 |
| 6901563023 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | 72,807 | 5,000 | 512,000 |
| 6901563024 | NORTHRIDGE | CA | | 10/18/2012 | 0.040 | | | 441,000 |
| 6901563025 | STATEN ISLAND | NY | | 10/18/2012 | 0.040 | 150,989 | | 330,000 |
| 6901563026 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 48,688 | | 85,000 |
| 6901563028 | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | 272,000 |
| 6901563029 | EDINA | MN | | 10/18/2012 | 0.040 | 48,859 | 3,000 | 375,000 |
| 6901563032 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | 240,000 |
| 6901563033 | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 51,822 | 2,788 | 248,000 |
| 6901563034 | BEND | OR | | 10/18/2012 | 0.040 | 48,543 | | 225,000 |
| 6901563035 | OAK LAWN | IL | | 10/18/2012 | 0.040 | 67,531 | | 286,000 |
| 6901563036 | MELBOURNE | FL | | 10/18/2012 | 0.040 | 133,103 | | 190,990 |
| 6901563039 | PALMER | PA | | 10/18/2012 | 0.040 | 7,296 | | 231,974 |
| 6901563040 | WAREHAM | MA | | 10/18/2012 | 0.044 | 33,425 | 7,264 | 335,000 |
| 6901563041 | MILWAUKIE | OR | | 10/18/2012 | 0.040 | 29,750 | | 204,000 |
| 6901563042 | NEWBURY PARK | CA | | 10/18/2012 | 0.040 | 255,102 | 21,156 | 975,000 |
| 6901563043 | BATON ROUGE | LA | | 10/18/2012 | 0.040 | | | 204,000 |
| 6901563045 | KEITHVILLE | LA | | 10/18/2012 | 0.040 | 6,278 | | 268,000 |
| 6901563047 | ASHBURN | VA | | 10/18/2012 | 0.040 | 36,395 | 3,230 | 485,000 |
| 6901563048 | RIVERVALE | NJ | | 10/18/2012 | 0.040 | 14,417 | | 360,000 |
| 6901563049 | MANORVILLE | NY | | 10/18/2012 | 0.040 | 154,799 | | 320,000 |
| 6901563050 | LEMONT | IL | | 10/18/2012 | 0.040 | | | 538,000 |
| 6901563052 | PORTSMOUTH | OH | | 10/18/2012 | 0.040 | | | 135,000 |
| 6901563054 | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 60,657 | 12,854 | 1,325,000 |
| 6901563057 | GULF BREEZE | FL | | 10/18/2012 | 0.040 | 11,800 | | 370,000 |
| 6901563058 | CLINTON TOWNSHIP | MI | | 10/18/2012 | 0.040 | 55,233 | 2,624 | 124,000 |
| 6901563064 | SAN JOSE | CA | | 10/18/2012 | 0.043 | 81,689 | 1,115 | 760,000 |
| 6901563066 | WALLINGFORD | CT | | 10/18/2012 | 0.040 | 7,306 | 7,164 | 277,000 |
| 6901563067 | ALPHARETTA | GA | | 10/18/2012 | 0.040 | | | 355,000 |
| 6901563069 | WORTHINGTON | OH | | 10/18/2012 | 0.040 | | | 285,000 |
| 6901563071 | PEMBROOKE PINES | FL | | 10/18/2012 | 0.040 | | | 260,000 |
| 6901563073 | TUJUNGA | CA | | 10/18/2012 | 0.040 | 56,905 | | 650,000 |
| 6901563075 | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 86,844 | | 158,400 |
| 6901563076 | HILLSBOROUGH | NJ | | 10/18/2012 | 0.040 | | | 605,000 |
| 6901563078 | SIOUX CITY | IA | | 10/18/2012 | 0.040 | 29,509 | | 180,000 |
| 6901563079 | DOWNERS GROVE | IL | | 10/18/2012 | 0.040 | 48,939 | | 348,000 |
| 6901563080 | GERMANTOWN | TN | | 10/18/2012 | 0.040 | | | 675,000 |
| 6901563084 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 6,065 | 25,989 | 985,000 |
| 6901563092 | ALAMEDA | CA | | 10/18/2012 | 0.040 | | | 525,000 |
| 6901563095 | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | 1,150,000 |
| 6901563096 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 440,000 |
| 6901563097 | TEQUESTA | FL | | 10/18/2012 | 0.040 | 23,321 | | 190,000 |
| 6901563098 | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | | | 164,000 |
| 6901563101 | COALINGA | CA | | 10/18/2012 | 0.040 | 11,426 | | 110,000 |
| 6901563104 | DEPOE BAY | OR | | 10/18/2012 | 0.043 | 18,744 | | 315,000 |
| 6901563105 | ENCINO | CA | | 10/18/2012 | 0.040 | | | 600,000 |
| 6901563106 | OJAI | CA | | 10/18/2012 | 0.040 | 37,173 | 4,000 | 389,000 |
| 6901563109 | BELLINGHAM | MA | | 10/18/2012 | 0.069 | | | 270,000 |
| 6901563112 | MIDDLETOWN | DE | | 10/18/2012 | 0.042 | 21,710 | | 441,000 |
| 6901563113 | TAMPA | FL | | 10/18/2012 | 0.040 | 35,131 | | 480,000 |
| 6901563114 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 710,000 |
| 6901563115 | CAMARILLO | CA | | 10/18/2012 | 0.040 | | | 505,000 |
| 6901563116 | SAN JOSE | CA | | 10/18/2012 | 0.043 | 17,189 | | 915,000 |
| 6901563118 | SAINT AUGUSTINE | FL | | 10/18/2012 | 0.059 | 19,530 | | 330,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 6901563119 | CINCINNATI | OH | | 10/18/2012 | 0.040 | 48,900 | | 166,000 |
| 6901563120 | BAINBRIDGE ISLAND | WA | | 10/18/2012 | 0.040 | 64,523 | | 470,000 |
| 6901563122 | PAUMA VALLEY | CA | | 10/18/2012 | 0.040 | 94,020 | | 725,000 |
| 6901563127 | MILWAUKEE | WI | | 10/18/2012 | 0.061 | | | 120,000 |
| 6901563129 | HACKETTSTOWN | NJ | | 10/18/2012 | 0.040 | | | 347,000 |
| 6901563132 | BEAVERTON | OR | | 10/18/2012 | 0.040 | 29,557 | | 328,000 |
| 6901563134 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 37,366 | | 209,000 |
| 6901563135 | HOLLIS | NH | | 10/18/2012 | 0.040 | 60,669 | 10,000 | 435,000 |
| 6901563137 | FLOWOOD | MS | | 10/18/2012 | 0.060 | | | 151,000 |
| 6901563138 | KAUKAUNA | WI | | 10/18/2012 | 0.040 | 109,675 | 14,000 | 316,800 |
| 6901563140 | BRADENTON | FL | | 10/18/2012 | 0.040 | 37,800 | | 75,000 |
| 6901563142 | FLAGSTAFF | AZ | | 10/18/2012 | 0.040 | 162,000 | | 395,000 |
| 6901563143 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 119,867 | | 1,200,000 |
| 6901563146 | SPRINGFIELD | NJ | | 10/18/2012 | 0.040 | 37,411 | 8,963 | 364,000 |
| 6901563147 | WETUMPKA | AL | | 10/18/2012 | 0.040 | 25,121 | | 205,000 |
| 6901563149 | PORTLAND | OR | | 10/18/2012 | 0.055 | 15,245 | | 386,000 |
| 6901563150 | MAZOMANIE | WI | | 10/18/2012 | 0.040 | | | 303,000 |
| 7005178301 | PLEASANTON | CA | | 10/24/2012 | 0.028 | 752,200 | 92,077 | 1,025,000 |
| 7005178335 | OCEANSIDE | CA | | 10/24/2012 | 0.030 | 25,231 | 10,958 | 350,000 |
| 7005178350 | MESA | AZ | | 10/24/2012 | 0.030 | 31,214 | 6,369 | 175,000 |
| 7005663245 | FLAGSTAFF | AZ | | 10/24/2012 | 0.029 | 443,614 | 23,194 | 815,000 |
| 7005663260 | DANVILLE | CA | | 10/24/2012 | 0.035 | 1,376,636 | | 1,850,000 |
| 7005663302 | CASTRO VALLEY | CA | | 10/24/2012 | 0.035 | 894,675 | 32,334 | 1,275,000 |
| 7005663328 | ENGLEWOOD | CO | | 10/24/2012 | 0.033 | 158,497 | 10,837 | 354,000 |
| 7005663344 | WILLIAMS | AZ | | 10/24/2012 | 0.035 | 189,213 | 18,934 | 275,000 |
| 7005663377 | YUMA | AZ | | 10/24/2012 | 0.028 | 107,045 | 642 | 160,000 |
| 7005663401 | CARLSBAD | CA | | 10/24/2012 | 0.035 | 527,113 | 21,380 | 725,000 |
| 7005663427 | CIRCLE PINES | MN | | 10/24/2012 | 0.025 | 30,143 | 35,771 | 221,000 |
| 7005663443 | TACOMA | WA | | 10/24/2012 | 0.030 | 90,540 | 1,704 | 275,000 |
| 7005663468 | SAN DIEGO | CA | | 10/24/2012 | 0.030 | 440,361 | 5,156 | 632,000 |
| 7005663492 | LEMOORE | CA | | 10/24/2012 | 0.035 | (1,594) | 1,594 | 305,000 |
| 7005663518 | ESCONDIDO | CA | | 10/24/2012 | 0.031 | 134,120 | | 415,000 |
| 7005663575 | MORAGA | CA | | 10/24/2012 | 0.035 | 656,357 | 12,330 | 830,000 |
| 7005663609 | CORONA | CA | | 10/24/2012 | 0.035 | 387,553 | 60 | 820,000 |
| 7005663625 | CAVE CREEK | AZ | | 10/24/2012 | 0.028 | 859,556 | 30,204 | 1,400,000 |
| 7005663641 | PARKER | CO | | 10/24/2012 | 0.031 | 63,752 | 6,523 | 225,000 |
| 7005663666 | POWAY | CA | | 10/24/2012 | 0.035 | 246,854 | 19,473 | 370,000 |
| 7005663708 | WHEAT RIDGE | CO | | 10/24/2012 | 0.033 | 201,581 | 5,237 | 312,000 |
| 7005663757 | EAGLE | CO | | 10/24/2012 | 0.035 | 723,452 | 8,987 | 975,000 |
| 7005663773 | YUMA | AZ | | 10/24/2012 | 0.033 | 259,750 | 3,346 | 355,000 |
| 7005663799 | LITTLETON | CO | | 10/24/2012 | 0.033 | 239,092 | 10,878 | 455,000 |
| 7005663831 | LAKE TAPPS | WA | | 10/24/2012 | 0.028 | 305,934 | 22,630 | 500,000 |
| 7005663864 | FLAGSTAFF | AZ | | 10/24/2012 | 0.033 | 167,026 | 12,861 | 412,000 |
| 7005663880 | BELLEVUE | WA | | 10/24/2012 | 0.035 | 862,417 | 50 | 2,500,000 |
| 7005663914 | DANVILLE | CA | | 10/24/2012 | 0.030 | 503,425 | 17,182 | 640,000 |
| 7005663963 | FREMONT | CA | | 10/24/2012 | 0.031 | 335,207 | 16,469 | 600,000 |
| 7005663989 | GLENDALE | AZ | | 10/24/2012 | 0.028 | 316,287 | 29,927 | 452,000 |
| 7005663997 | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.035 | 477,634 | 11,524 | 974,000 |
| 7005664037 | ENCINITAS | CA | | 10/24/2012 | 0.032 | 834,239 | 15,519 | 1,900,000 |
| 7005664045 | SCOTTSDALE | AZ | | 10/24/2012 | 0.030 | 335,909 | 46,775 | 910,000 |
| 7005664052 | SEATTLE | WA | | 10/24/2012 | 0.028 | 356,704 | 61,719 | 1,125,000 |
| 7005664110 | BOULDER | CO | | 10/24/2012 | 0.033 | 200,265 | 29,366 | 431,000 |
| 7005664177 | CASTLE ROCK | CO | | 10/24/2012 | 0.033 | 323,470 | 15,380 | 460,000 |
| 7005664185 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.033 | 149,050 | 12,081 | 205,000 |
| 7005664219 | WESTMINSTER | CO | | 10/24/2012 | 0.033 | 79,723 | 11,155 | 196,000 |
| 7005675322 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.035 | 1,067,309 | 28,881 | 1,450,000 |
| 7005675330 | SCOTTS VALLEY | CA | | 10/24/2012 | 0.028 | (207) | 835,902 | 945,000 |
| 7005675348 | MESA | AZ | | 10/24/2012 | 0.033 | 583,939 | 60 | 1,200,000 |
| 7005675363 | CARLSBAD | CA | | 10/24/2012 | 0.030 | 95,538 | 38,525 | 800,000 |
| 7005675389 | GOLDEN | CO | | 10/24/2012 | 0.031 | 129,945 | 60 | 455,000 |
| 7005675405 | SEATTLE | WA | | 10/24/2012 | 0.030 | 9,443 | 107 | 590,000 |
| 7005675447 | YUMA | AZ | | 10/24/2012 | 0.033 | 107,685 | 4,846 | 325,000 |
| 7005675454 | TACOMA | WA | | 10/24/2012 | 0.030 | 258,756 | 6,410 | 358,000 |
| 7005675470 | KENT | WA | | 10/24/2012 | 0.028 | 40,573 | 165 | 235,000 |
| 7005675512 | ALISO VIEJO | CA | | 10/24/2012 | 0.033 | 86,521 | 16,674 | 450,000 |
| 7005675538 | FLAGSTAFF | AZ | | 10/24/2012 | 0.028 | 1,086,458 | 648 | 1,700,000 |
| 7005675553 | AHWAHNEE | CA | | 10/24/2012 | 0.028 | 484,883 | 11,596 | 680,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005675579 | LITTLETON | CO | | 10/24/2012 | 0.030 | 56,751 | 26,020 | 1,155,000 |
| 7005675595 | LITTLETON | CO | | 10/24/2012 | 0.035 | 205,769 | 1,302 | 370,000 |
| 7005675611 | NORTHGLENN | CO | | 10/24/2012 | 0.033 | 111,243 | 60 | 196,000 |
| 7005675637 | CARLSBAD | CA | | 10/24/2012 | 0.031 | 437,168 | 43,798 | 1,055,000 |
| 7005675652 | ENCINITAS | CA | | 10/24/2012 | 0.032 | 914,036 | 16,139 | 1,900,000 |
| 7005675678 | BOULDER | CO | | 10/24/2012 | 0.027 | 594,355 | 9,735 | 1,736,000 |
| 7005675694 | MORAGA | CA | | 10/24/2012 | 0.033 | 362,241 | 22,633 | 975,000 |
| 7005675736 | EDEN PRAIRIE | MN | | 10/24/2012 | 0.031 | 148,660 | 1,070 | 255,000 |
| 7005675751 | FLAGSTAFF | AZ | | 10/24/2012 | 0.033 | 42,160 | 6,708 | 300,000 |
| 7005675819 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 67,742 | 186 | 9,750,000 |
| 7005675835 | SEATTLE | WA | | 10/24/2012 | 0.035 | 804,510 | 6,550 | 1,650,000 |
| 7005675850 | LIVERMORE | CO | | 10/24/2012 | 0.031 | 104,553 | 9,982 | 260,000 |
| 7005675892 | NORTHGLENN | CO | | 10/24/2012 | 0.033 | 139,139 | 8,377 | 189,000 |
| 7005675900 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.035 | 113,052 | 9,117 | 240,000 |
| 7005675926 | LITTLETON | CO | | 10/24/2012 | 0.034 | 51,828 | 42,829 | 335,000 |
| 7005675942 | TUSCON | AZ | | 10/24/2012 | 0.035 | 713,085 | 30,685 | 1,330,000 |
| 7005675967 | VAN NUYS | CA | | 10/24/2012 | 0.030 | 160,676 | 9,519 | 347,500 |
| 7005676015 | THORNTON | CO | | 10/24/2012 | 0.033 | 123,620 | 2,270 | 204,000 |
| 7005676023 | FEDERAL WAY | WA | | 10/24/2012 | 0.028 | 2,867 | 6,468 | 275,000 |
| 7005676031 | ARVADA | CO | | 10/24/2012 | 0.031 | 62,225 | 5,231 | 172,000 |
| 7005676049 | ARVADA | CO | | 10/24/2012 | 0.035 | 262,831 | 23,028 | 442,000 |
| 7005676072 | THORNTON | CO | | 10/24/2012 | 0.033 | 123,906 | 3,382 | 207,000 |
| 7005676098 | EAGLE | CO | | 10/24/2012 | 0.033 | 951,784 | 60 | 1,400,000 |
| 7005676114 | LITTLETON | CO | | 10/24/2012 | 0.035 | 311,569 | 40,220 | 925,000 |
| 7005676130 | BRIGHTON | CO | | 10/24/2012 | 0.033 | 167,952 | 7,272 | 230,000 |
| 7005676171 | LITTLETON | CO | | 10/24/2012 | 0.033 | 169,604 | 7,977 | 320,000 |
| 7005676197 | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 54,406 | 9,998 | 205,000 |
| 7005676213 | CARLSBAD | CA | | 10/24/2012 | 0.025 | 132,046 | 852 | 670,000 |
| 7005676239 | PHOENIX | AZ | | 10/24/2012 | 0.033 | 110,794 | 28,260 | 630,000 |
| 7005676296 | ROLLING HILLS ESTAT. | CA | | 10/24/2012 | 0.033 | 141,187 | 5,000 | 2,150,000 |
| 7005691394 | SPANAWAY | WA | | 10/24/2012 | 0.028 | 153,897 | 26,631 | 330,000 |
| 7005691410 | DENVER | CO | | 10/24/2012 | 0.028 | 199,116 | 14,476 | 355,000 |
| 7005691436 | DENVER | CO | | 10/24/2012 | 0.030 | 173,677 | 23,043 | 450,000 |
| 7005691451 | BELLEVUE | WA | | 10/24/2012 | 0.035 | 1,238,086 | 3,559 | 1,950,000 |
| 7005691485 | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 382,193 | | 530,000 |
| 7005691501 | EL DORADO HILLS | CA | | 10/24/2012 | 0.035 | 605,766 | 3,647 | 1,100,000 |
| 7005691527 | AURORA | CO | | 10/24/2012 | 0.033 | 83,820 | 4,807 | 213,000 |
| 7005691543 | DENVER | CO | | 10/24/2012 | 0.033 | 507,350 | 35,035 | 750,000 |
| 7005691568 | PLEASANTON | CA | | 10/24/2012 | 0.035 | 476,850 | 11,192 | 1,600,000 |
| 7005691618 | SAN DIEGO | CA | | 10/24/2012 | 0.033 | (5) | 65 | 950,000 |
| 7005691634 | BENNETT | CO | | 10/24/2012 | 0.033 | (3,654) | 160,032 | 245,000 |
| 7005691758 | DENVER | CO | | 10/24/2012 | 0.035 | 181,499 | 21,387 | 320,000 |
| 7005691766 | FALLBROOK | CA | | 10/24/2012 | 0.035 | 296,404 | 9,831 | 690,000 |
| 7005691774 | CASTRO VALLEY | CA | | 10/24/2012 | 0.026 | 66,999 | 210 | 595,000 |
| 7005691790 | OAKLAND | CA | | 10/24/2012 | 0.033 | 13,863 | 24 | 337,000 |
| 7005691832 | PHOENIX | AZ | | 10/24/2012 | 0.035 | 818,664 | 17,088 | 1,100,000 |
| 7005691840 | NORTHGLENN | CO | | 10/24/2012 | 0.033 | 88,684 | 8,217 | 235,000 |
| 7005691865 | SANTA MONICA | CA | | 10/24/2012 | 0.034 | 332,977 | 14,518 | 725,000 |
| 7005691881 | COMMERCE CITY | CO | | 10/24/2012 | 0.035 | 169,277 | 16,887 | 240,000 |
| 7005691907 | BERTHOUD | CO | | 10/24/2012 | 0.032 | 107,948 | | 320,000 |
| 7005691949 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.033 | 167,450 | 13,885 | 306,000 |
| 7005691964 | MILL VALLEY | CA | | 10/24/2012 | 0.033 | 1,048,062 | 127,058 | 1,671,000 |
| 7005691980 | DENVER | CO | | 10/24/2012 | 0.033 | 143,632 | 245,057 | 670,000 |
| 7005692020 | CENTENNIAL | CO | | 10/24/2012 | 0.037 | 93,293 | 1,718 | 300,000 |
| 7005692046 | LITTLETON | CO | | 10/24/2012 | 0.033 | 343,190 | 57,012 | 695,000 |
| 7005692129 | BERTHOUD | CO | | 10/24/2012 | 0.035 | 125,024 | 28,108 | 230,000 |
| 7005692137 | WOODBURY | MN | | 10/24/2012 | 0.025 | 15,321 | 2,082 | 369,971 |
| 7005692160 | LITTLETON | CO | | 10/24/2012 | 0.033 | 28,403 | 48,498 | 395,000 |
| 7005692186 | FLAGSTAFF | AZ | | 10/24/2012 | 0.033 | 156,625 | 10,172 | 450,000 |
| 7005692210 | DANVILLE | CA | | 10/24/2012 | 0.033 | 848,090 | | 1,155,000 |
| 7005692251 | DENVER | CO | | 10/24/2012 | 0.033 | 120,136 | 1,809 | 211,000 |
| 7005692277 | SAN FRANCISCO | CA | | 10/24/2012 | 0.033 | 192,514 | | 1,351,000 |
| 7005692293 | CLINTON | WA | | 10/24/2012 | 0.027 | 157,482 | 28,025 | 510,000 |
| 7005692319 | LOUISVILLE | CO | | 10/24/2012 | 0.033 | 670 | 83,844 | 240,000 |
| 7005692335 | ALAMO | CA | | 10/24/2012 | 0.035 | 553,778 | 15,931 | 1,000,000 |
| 7005692350 | LAS VEGAS | NV | | 10/24/2012 | 0.040 | 2,669,733 | 27,595 | 4,200,000 |
| 7005692368 | BIG BEAR LAKE | CA | | 10/24/2012 | 0.028 | 569,606 | | 760,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005703470 | AURORA | CO | | 10/24/2012 | 0.035 | 473,360 | 84,832 | 645,000 |
| 7005703496 | LOMITA | CA | | 10/24/2012 | 0.035 | 274,941 | 6,652 | 425,000 |
| 7005703546 | FEDERAL WAY | WA | | 10/24/2012 | 0.030 | 151,824 | 13,429 | 345,000 |
| 7005703561 | KENT | WA | | 10/24/2012 | 0.030 | 123,298 | 18,355 | 1,000,000 |
| 7005703587 | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 934,825 | 5,628 | 1,290,000 |
| 7005703603 | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 1,361,600 | 58,235 | 1,850,000 |
| 7005703629 | ERIE | CO | | 10/24/2012 | 0.035 | 155,095 | | 294,000 |
| 7005703660 | HALF MOON BAY | CA | | 10/24/2012 | 0.035 | 578,685 | 11,283 | 750,000 |
| 7005703686 | BIG BEAR CITY | CA | | 10/24/2012 | 0.025 | 117,475 | | 410,000 |
| 7005703702 | SCOTTSDALE | AZ | | 10/24/2012 | 0.030 | 256,584 | 17,426 | 499,000 |
| 7005703728 | BERKELEY | CA | | 10/24/2012 | 0.035 | 1,398,478 | 1,108 | 2,000,000 |
| 7005703744 | SAMMAMISH | WA | | 10/24/2012 | 0.033 | 493,119 | 29,482 | 1,050,000 |
| 7005703777 | PLACENTIA | CA | | 10/24/2012 | 0.033 | 105,134 | 25,166 | 450,000 |
| 7005703793 | TULALIP | WA | | 10/24/2012 | 0.035 | 230,064 | 6,492 | 345,000 |
| 7005703835 | DEL MAR | CA | | 10/24/2012 | 0.035 | 579,083 | 131,000 | 1,400,000 |
| 7005703850 | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 826,744 | 28,748 | 1,225,000 |
| 7005703884 | LONG BEACH | CA | | 10/24/2012 | 0.033 | 144,192 | 1,354 | 265,000 |
| 7005703900 | FIFE | WA | | 10/24/2012 | 0.033 | 75,583 | 8,018 | 258,000 |
| 7005703926 | SAN DIEGO | CA | | 10/24/2012 | 0.030 | 299,312 | 1,802 | 770,000 |
| 7005703942 | SANTA ROSA | CA | | 10/24/2012 | 0.031 | 579,813 | 114,065 | 1,070,000 |
| 7005704007 | TEMEMCULA | CA | | 10/24/2012 | 0.035 | 436,914 | 18,000 | 644,000 |
| 7005704015 | LITTLETON | CO | | 10/24/2012 | 0.033 | 218,144 | 33,922 | 300,000 |
| 7005704023 | GRANITE FALLS | WA | | 10/24/2012 | 0.030 | 111,240 | 17,238 | 420,000 |
| 7005704049 | ANAHEIM | CA | | 10/24/2012 | 0.035 | 874,258 | 35,924 | 1,180,000 |
| 7005704064 | LOVELAND | CO | | 10/24/2012 | 0.034 | 58,510 | 2,029 | 213,000 |
| 7005704080 | SAN JOSE | CA | | 10/24/2012 | 0.030 | 413,576 | 2,766 | 800,000 |
| 7005704106 | PORT TOWNSEND | WA | | 10/24/2012 | 0.033 | 793 | 1 | 460,000 |
| 7005704122 | LOS ANGELES | CA | | 10/24/2012 | 0.033 | 266,796 | 838 | 750,000 |
| 7005704148 | KELSEYVILLE | CA | | 10/24/2012 | 0.033 | 1,761,637 | 203,556 | 2,615,000 |
| 7005704189 | LOS ANGELES | CA | | 10/24/2012 | 0.035 | 694,629 | 44,551 | 1,025,000 |
| 7005704221 | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 186,287 | 32,973 | 250,000 |
| 7005704247 | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 619,901 | 29,676 | 1,150,000 |
| 7005704262 | DANVILLE | CA | | 10/24/2012 | 0.035 | 777,111 | 28,066 | 1,365,000 |
| 7005704288 | LAKE TAPPS | WA | | 10/24/2012 | 0.030 | 91,654 | 212 | 485,000 |
| 7005704312 | BOTHELL | WA | | 10/24/2012 | 0.030 | 313,561 | 1,145 | 550,000 |
| 7005704320 | SARATOGA | CA | | 10/24/2012 | 0.035 | (9,630) | 14,630 | 1,930,000 |
| 7005704346 | ENGLEWOOD | CO | | 10/24/2012 | 0.035 | 127,241 | 26,755 | 270,000 |
| 7005704361 | ARVADA | CO | | 10/24/2012 | 0.033 | 303,350 | 4,920 | 500,000 |
| 7005704387 | PLEASANTON | CA | | 10/24/2012 | 0.033 | 819,194 | | 2,500,000 |
| 7005704403 | CARMEL | CA | | 10/24/2012 | 0.031 | (1) | 1 | 1,900,000 |
| 7005704429 | BOULDER | CO | | 10/24/2012 | 0.033 | 630,319 | 26,124 | 850,000 |
| 7005704445 | LONGMONT | CO | | 10/24/2012 | 0.032 | 800,622 | | 2,000,000 |
| 7005704460 | SAN JOSE | CA | | 10/24/2012 | 0.031 | 342,395 | 10,044 | 579,000 |
| 7005718197 | REDMOND | WA | | 10/24/2012 | 0.028 | 116,524 | 28,469 | 390,000 |
| 7005718213 | SAN JOSE | CA | | 10/24/2012 | 0.030 | 1,499,233 | | 3,400,000 |
| 7005718239 | MORRISON | CO | | 10/24/2012 | 0.033 | 92,514 | 16,913 | 225,000 |
| 7005718254 | DENVER | CO | | 10/24/2012 | 0.035 | 49,236 | 6,736 | 130,000 |
| 7005718296 | WHEAT RIDGE | CO | | 10/24/2012 | 0.030 | 56,092 | 11,148 | 203,000 |
| 7005718312 | NORTHGLENN | CO | | 10/24/2012 | 0.035 | 150,167 | | 310,000 |
| 7005718338 | MAPLE VALLEY | WA | | 10/24/2012 | 0.030 | 68,343 | 8,581 | 285,000 |
| 7005718361 | PARADISE VALLEY | AZ | | 10/24/2012 | 0.035 | 688,849 | 2,175 | 1,100,000 |
| 7005718379 | SAMMAMISH | WA | | 10/24/2012 | 0.030 | 583,792 | 24,627 | 785,000 |
| 7005718403 | DANVILLE | CA | | 10/24/2012 | 0.030 | 198,338 | | 850,000 |
| 7005718429 | THORNTON | CO | | 10/24/2012 | 0.030 | 144,782 | 11,330 | 235,000 |
| 7005718445 | CENTENNIAL | CO | | 10/24/2012 | 0.033 | 454,997 | 13,760 | 925,000 |
| 7005718460 | LAKEWOOD | CO | | 10/24/2012 | 0.035 | 134,945 | 15,076 | 245,000 |
| 7005718486 | COMMERCE CITY | CO | | 10/24/2012 | 0.033 | 108,526 | 7,940 | 171,000 |
| 7005718502 | ISSAQUAH | WA | | 10/24/2012 | 0.030 | 327,070 | 11,241 | 475,000 |
| 7005718528 | DANVILLE | CA | | 10/24/2012 | 0.031 | 467,421 | | 1,085,000 |
| 7005718544 | FIFE | WA | | 10/24/2012 | 0.030 | 182,983 | 14,545 | 250,000 |
| 7005718569 | BUCKLEY | WA | | 10/24/2012 | 0.031 | 148,988 | 23,808 | 322,000 |
| 7005718585 | LOS ANGELES | CA | | 10/24/2012 | 0.030 | 423,663 | 1,602 | 594,000 |
| 7005718601 | LITTLETON | CO | | 10/24/2012 | 0.034 | 176,973 | 6,636 | 453,000 |
| 7005718643 | LIBERTY LAKE | WA | | 10/24/2012 | 0.033 | 158,145 | | 475,000 |
| 7005718668 | VISTA | CA | | 10/24/2012 | 0.033 | 150,087 | 1,899 | 295,000 |
| 7005718718 | SAN FRANCISCO | CA | | 10/24/2012 | 0.032 | 635,638 | 12,000 | 855,000 |
| 7005718726 | SAINT PAUL | MN | | 10/24/2012 | 0.028 | 108,300 | 14,173 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005718742 | ENUMCLAW | WA | | 10/24/2012 | 0.030 | 294,533 | 22,305 | 475,000 |
| 7005718767 | KIRKLAND | WA | | 10/24/2012 | 0.030 | 571,414 | 25,189 | 1,090,000 |
| 7005718783 | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.026 | 1,373 | 8 | 1,200,000 |
| 7005718809 | SAN JOSE | CA | | 10/24/2012 | 0.035 | 749,338 | 20,169 | 1,180,000 |
| 7005718825 | FREDERICK | CO | | 10/24/2012 | 0.030 | 24,750 | 80,167 | 260,000 |
| 7005718841 | SEATTLE | WA | | 10/24/2012 | 0.030 | 408,915 | 14,923 | 660,000 |
| 7005718866 | LITTLETON | CO | | 10/24/2012 | 0.035 | 127,502 | 1,547 | 240,000 |
| 7005718882 | EAGLE | CO | | 10/24/2012 | 0.033 | 268,002 | 6,763 | 412,000 |
| 7005718908 | LAFAYETTE | CA | | 10/24/2012 | 0.028 | 471,524 | 9,149 | 1,100,000 |
| 7005718924 | CHANDLER | AZ | | 10/24/2012 | 0.035 | 230,815 | 25,683 | 305,000 |
| 7005718940 | CORVALLIS | OR | | 10/24/2012 | 0.033 | 37,471 | 5,934 | 450,000 |
| 7005718973 | LARKSPUR | CO | | 10/24/2012 | 0.035 | 401,132 | 20,697 | 775,000 |
| 7005718999 | RANCHO SANTA FE | CA | | 10/24/2012 | 0.032 | (266) | 1,700,266 | 6,100,000 |
| 7005719013 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.033 | 270,717 | 28,960 | 420,000 |
| 7005719047 | EDGEWATER | CO | | 10/24/2012 | 0.035 | 54,108 | 345 | 212,000 |
| 7005719062 | LITTLETON | CO | | 10/24/2012 | 0.030 | 33,227 | 15,016 | 250,000 |
| 7005719104 | CAMBRIDGE | MN | | 10/24/2012 | 0.035 | 197,484 | 19,435 | 280,000 |
| 7005719120 | ENGLEWOOD | CO | | 10/24/2012 | 0.028 | 394,688 | 45 | 540,000 |
| 7005719138 | PORTLAND | OR | | 10/24/2012 | 0.035 | 230,569 | 12,632 | 308,000 |
| 7005719161 | LAKEWOOD | WA | | 10/24/2012 | 0.028 | 159,000 | 23,466 | 950,000 |
| 7005719187 | SAN CARLOS | CA | | 10/24/2012 | 0.035 | 638,845 | 13,475 | 1,140,000 |
| 7005730283 | FARMINGTON | MN | | 10/24/2012 | 0.030 | 899,638 | 2,925 | 1,200,000 |
| 7005730291 | VALLEYFORD | WA | | 10/24/2012 | 0.028 | 84,656 | 2,479 | 340,000 |
| 7005730317 | SAN JOSE | CA | | 10/24/2012 | 0.030 | 222,277 | 14,552 | 690,000 |
| 7005730333 | SAN RAMON | CA | | 10/24/2012 | 0.035 | 822,378 | 159 | 1,100,000 |
| 7005730358 | RENTON | WA | | 10/24/2012 | 0.028 | 34,383 | 18,928 | 430,000 |
| 7005730390 | SCOTTSDALE | AZ | | 10/24/2012 | 0.033 | 126 | 18 | 690,000 |
| 7005730432 | COTOPAXI | CO | | 10/24/2012 | 0.031 | 77,458 | 460 | 150,000 |
| 7005730481 | GRAND JUNCTION | CO | | 10/24/2012 | 0.032 | 545,874 | 11,115 | 750,000 |
| 7005730499 | CARLSBAD | CA | | 10/24/2012 | 0.033 | 944,959 | 28,136 | 1,490,000 |
| 7005730515 | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.035 | 1,499,512 | 9,296 | 2,300,000 |
| 7005730549 | WESTMINISTER | CO | | 10/24/2012 | 0.033 | (37,691) | 43,922 | 205,000 |
| 7005730572 | SAN DIEGO | CA | | 10/24/2012 | 0.030 | 1,137,326 | 11,194 | 1,775,000 |
| 7005730598 | DENVER | CO | | 10/24/2012 | 0.035 | 385,202 | 17,936 | 795,800 |
| 7005730622 | ANAHEIM | CA | | 10/24/2012 | 0.030 | 268,097 | 1,609 | 430,000 |
| 7005730655 | SAMMAMISH | WA | | 10/24/2012 | 0.030 | 112,981 | 4,000 | 390,000 |
| 7005730671 | EUGENE | OR | | 10/24/2012 | 0.031 | 35,933 | 10,246 | 201,000 |
| 7005730705 | BELLEVUE | WA | | 10/24/2012 | 0.028 | 315,744 | 66,528 | 500,000 |
| 7005730739 | SEATTLE | WA | | 10/24/2012 | 0.028 | 140,075 | 9,853 | 230,000 |
| 7005730812 | EDMONDS | WA | | 10/24/2012 | 0.033 | 733,067 | 4,413 | 1,050,000 |
| 7005730820 | LAKEWOOD | CO | | 10/24/2012 | 0.033 | 288,893 | 3,734 | 412,000 |
| 7005730838 | CARLSBAD | CA | | 10/24/2012 | 0.030 | 403,108 | 10,702 | 540,000 |
| 7005730879 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.035 | 937,591 | 13,116 | 1,800,000 |
| 7005730887 | PARKER | CO | | 10/24/2012 | 0.033 | 380,703 | 43,761 | 535,000 |
| 7005730903 | SCOTTSDALE | AZ | | 10/24/2012 | 0.033 | 209,830 | 538 | 329,000 |
| 7005730911 | FAIRPLAY | CO | | 10/24/2012 | 0.033 | 87,425 | 3,851 | 315,000 |
| 7005730945 | MORRISON | CO | | 10/24/2012 | 0.035 | | 400,268 | 3,000,000 |
| 7005730960 | ARLINGTON | WA | | 10/24/2012 | 0.028 | 233,471 | 3,475 | 315,000 |
| 7005730986 | ARVADA | CO | | 10/24/2012 | 0.033 | 146,071 | 3,442 | 279,000 |
| 7005731026 | FORT COLLINS | CO | | 10/24/2012 | 0.030 | 51,214 | 1,473 | 260,000 |
| 7005731034 | GRAND JUNCTION | CO | | 10/24/2012 | 0.025 | 17,017 | 270,938 | 460,000 |
| 7005731042 | ROCKLIN | CA | | 10/24/2012 | 0.035 | 647,713 | 42,509 | 900,000 |
| 7005731067 | LOS ALTOS | CA | | 10/24/2012 | 0.031 | 681,734 | | 1,450,000 |
| 7005731109 | DANVILLE | CA | | 10/24/2012 | 0.035 | 875,798 | | 1,500,000 |
| 7005731133 | SCOTTSDALE | AZ | | 10/24/2012 | 0.033 | 290,298 | 15,200 | 390,000 |
| 7005731216 | HILLSBORO | OR | | 10/24/2012 | 0.035 | 576,604 | 13,173 | 970,000 |
| 7005731232 | ERIE | CO | | 10/24/2012 | 0.033 | 161,135 | 43,771 | 350,000 |
| 7005731257 | SAMMAMISH | WA | | 10/24/2012 | 0.030 | 1,223,873 | 42,488 | 2,200,000 |
| 7005731273 | FALCON HEIGHTS | MN | | 10/24/2012 | 0.030 | 144,877 | 62,352 | 300,000 |
| 7005741561 | SAN DIEGO | CA | | 10/24/2012 | 0.035 | 616,006 | 29,222 | 930,000 |
| 7005741587 | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | 0.033 | 1,102,407 | 144,665 | 2,000,000 |
| 7005741603 | GOLDEN | CO | | 10/24/2012 | 0.033 | 198,776 | 71,297 | 359,900 |
| 7005741629 | PISMO BEACH | CA | | 10/24/2012 | 0.035 | 1,469,826 | 91,666 | 3,800,000 |
| 7005741645 | QUILCENE | WA | | 10/24/2012 | 0.028 | 121,764 | 5,233 | 390,000 |
| 7005741660 | ESCONDIDO | CA | | 10/24/2012 | 0.027 | 531,909 | 40,310 | 1,150,000 |
| 7005741694 | LAS VEGAS | NV | | 10/24/2012 | 0.028 | 34,288 | 17,592 | 231,000 |
| 7005741710 | LAFAYETTE | CA | | 10/24/2012 | 0.031 | 469,997 | 2,498 | 900,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005741736 | NEWPORT BEACH | CA | | 10/24/2012 | 0.030 | 279,436 | | 1,700,000 |
| 7005741751 | TRUCKEE | CA | | 10/24/2012 | 0.034 | 280,336 | 1,688 | 530,000 |
| 7005741777 | NOVATO | CA | | 10/24/2012 | 0.033 | 788,872 | 243 | 1,150,000 |
| 7005741793 | LAGUNA HILLS | CA | | 10/24/2012 | 0.035 | 603,575 | 25,029 | 870,000 |
| 7005741819 | LOS ANGELES | CA | | 10/24/2012 | 0.033 | 452,051 | 7,318 | 609,000 |
| 7005741835 | RICHMOND | CA | | 10/24/2012 | 0.030 | 338,272 | 7,491 | 440,000 |
| 7005741850 | BELLEVUE | WA | | 10/24/2012 | 0.030 | 129,963 | 6,289 | 740,000 |
| 7005741876 | RIFLE | CO | | 10/24/2012 | 0.030 | 184,151 | | 300,000 |
| 7005741892 | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 316,526 | | 430,000 |
| 7005741918 | THORNTON | CO | | 10/24/2012 | 0.033 | 157,099 | 11,351 | 362,000 |
| 7005741934 | SAN GERONIMO | CA | | 10/24/2012 | 0.035 | 942,195 | | 1,600,000 |
| 7005741959 | HEALDSBURG | CA | | 10/24/2012 | 0.033 | 393,954 | 100,209 | 830,000 |
| 7005741975 | TORRANCE | CA | | 10/24/2012 | 0.027 | 199,718 | 630 | 485,000 |
| 7005741991 | OREGON CITY | OR | | 10/24/2012 | 0.031 | 43,338 | 3,309 | 205,000 |
| 7005742015 | CORTE MADERA | CA | | 10/24/2012 | 0.035 | 2,450,000 | | 3,600,000 |
| 7005742031 | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 512,302 | 3,076 | 735,000 |
| 7005742056 | SCOTTSDALE | AZ | | 10/24/2012 | 0.033 | 1,316,374 | 33,642 | 2,400,000 |
| 7005742072 | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 164,227 | 23,004 | 235,000 |
| 7005742106 | OGDEN | UT | | 10/24/2012 | 0.033 | 88,507 | 18,713 | 155,000 |
| 7005742114 | LITTLETON | CO | | 10/24/2012 | 0.035 | 448,279 | | 920,000 |
| 7005742148 | WEST LINN | OR | | 10/24/2012 | 0.033 | 164,353 | 15,575 | 270,000 |
| 7005742171 | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.030 | 121,196 | 163,432 | 2,100,000 |
| 7005742197 | GRAND JUNCTION | CO | | 10/24/2012 | 0.028 | 66,342 | 11,915 | 247,000 |
| 7005742213 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 389,874 | 35,410 | 740,000 |
| 7005742239 | SNOWMASS VILLAGE | CO | | 10/24/2012 | 0.035 | 1,115,000 | | 1,650,000 |
| 7005742262 | SNOHOMISH | WA | | 10/24/2012 | 0.030 | 279,355 | 9,010 | 425,000 |
| 7005742320 | WILSONVILLE | OR | | 10/24/2012 | 0.036 | (2) | 425,657 | 580,000 |
| 7005742395 | AURORA | CO | | 10/24/2012 | 0.034 | 164,105 | 4,627 | 360,000 |
| 7005742411 | SANTA ROSA | CA | | 10/24/2012 | 0.035 | 1,156,038 | 83,768 | 1,400,000 |
| 7005742437 | MALIBU | CA | | 10/24/2012 | 0.035 | 1,382,979 | 29,075 | 2,150,000 |
| 7005742452 | CASTLE ROCK | CO | | 10/24/2012 | 0.033 | 638,160 | 37,590 | 1,300,000 |
| 7005742478 | SAMMAMISH | WA | | 10/24/2012 | 0.031 | 305,233 | 2,119 | 420,000 |
| 7005742494 | OCEANSIDE | CA | | 10/24/2012 | 0.030 | 186,763 | 11,001 | 510,000 |
| 7005742510 | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.029 | 164,091 | 20,878 | 475,000 |
| 7005742536 | EDEN PRAIRIE | MN | | 10/24/2012 | 0.035 | 199,216 | 35,055 | 415,000 |
| 7005752139 | FLAGSTAFF | AZ | | 10/24/2012 | 0.035 | 423,056 | | 740,000 |
| 7005752154 | SAN FRANCISCO | CA | | 10/24/2012 | 0.035 | 499,848 | 40,452 | 680,000 |
| 7005752170 | FAIRFIELD | CA | | 10/24/2012 | 0.034 | 613,382 | 26,424 | 850,000 |
| 7005752220 | MESA | AZ | | 10/24/2012 | 0.031 | 429,438 | 1,357 | 575,000 |
| 7005752246 | KIRKLAND | WA | | 10/24/2012 | 0.031 | 143,596 | 15,130 | 265,000 |
| 7005752253 | MONTEREY | CA | | 10/24/2012 | 0.031 | 615,317 | 10,972 | 900,000 |
| 7005752279 | PEBBLE BEACH | CA | | 10/24/2012 | 0.032 | | | 3,800,000 |
| 7005752295 | ALAMO | CA | | 10/24/2012 | 0.033 | 429,578 | 69,642 | 1,400,000 |
| 7005752311 | SEATTLE | WA | | 10/24/2012 | 0.026 | 258,060 | 58,219 | 610,000 |
| 7005752337 | JAMESTOWN | CO | | 10/24/2012 | 0.033 | 146,579 | 7,462 | 355,000 |
| 7005752378 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.033 | 51,305 | | 250,000 |
| 7005752394 | DANVILLE | CA | | 10/24/2012 | 0.035 | 672,060 | | 1,415,000 |
| 7005752410 | LAYTON | UT | | 10/24/2012 | 0.035 | 66,869 | 14,216 | 270,000 |
| 7005752444 | TEMPE | AZ | | 10/24/2012 | 0.034 | 71,169 | 16,106 | 183,000 |
| 7005752469 | SEATTLE | WA | | 10/24/2012 | 0.036 | 1,204,377 | 80,334 | 1,825,000 |
| 7005752485 | PHOENIX | AZ | | 10/24/2012 | 0.034 | 463,547 | 45,015 | 1,078,000 |
| 7005752501 | LOOMIS | CA | | 10/24/2012 | 0.036 | 698,678 | 29,376 | 1,040,000 |
| 7005752550 | KIRKLAND | WA | | 10/24/2012 | 0.032 | 745,450 | 28,700 | 1,275,000 |
| 7005752576 | ERIE | CO | | 10/24/2012 | 0.034 | 227,110 | 6,257 | 325,000 |
| 7005752592 | PLEASANTON | CA | | 10/24/2012 | 0.035 | 400,343 | 84,296 | 990,000 |
| 7005752618 | AUBURN | WA | | 10/24/2012 | 0.031 | 254,621 | 723 | 340,000 |
| 7005752634 | LAKE OSWEGO | OR | | 10/24/2012 | 0.034 | 124,983 | 24,702 | 505,000 |
| 7005752659 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 1,043,156 | 20,588 | 1,550,000 |
| 7005752675 | LADERA RANCH | CA | | 10/24/2012 | 0.035 | 292,018 | 19,803 | 1,015,000 |
| 7005752691 | HENDERSON | NV | | 10/24/2012 | 0.034 | 101,520 | 10,563 | 227,000 |
| 7005752717 | ARVADA | CO | | 10/24/2012 | 0.036 | 276,981 | 12,156 | 390,000 |
| 7005752733 | CHANDLER | AZ | | 10/24/2012 | 0.034 | 269,172 | 8,100 | 395,000 |
| 7005752758 | CONIFER | CO | | 10/24/2012 | 0.034 | 41,763 | 64,989 | 250,000 |
| 7005752857 | DENVER | CO | | 10/24/2012 | 0.035 | 272,593 | 2,237 | 400,000 |
| 7005752873 | LEBANON | OR | | 10/24/2012 | 0.031 | 66,548 | 29,713 | 715,000 |
| 7005752899 | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 224,619 | 8,349 | 314,000 |
| 7005752915 | BELLEVUE | WA | | 10/24/2012 | 0.034 | 528,100 | | 710,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005752956 | KENT | WA | | 10/24/2012 | 0.031 | 189,441 | 8,119 | 285,000 |
| 7005752972 | SAN DIEGO | CA | | 10/24/2012 | 0.029 | 391,977 | 59,954 | 595,000 |
| 7005752998 | MONMOUTH | OR | | 10/24/2012 | 0.036 | 133,057 | 815 | 214,000 |
| 7005753012 | NEWPORT BEACH | CA | | 10/24/2012 | 0.026 | 689,940 | 37,538 | 3,300,000 |
| 7005753038 | MESA | AZ | | 10/24/2012 | 0.035 | 401,342 | 17,745 | 510,000 |
| 7005753095 | LA QUINTA | CA | | 10/24/2012 | 0.036 | 594,450 | 494 | 1,000,000 |
| 7005759837 | CENTENNIAL | CO | | 10/24/2012 | 0.033 | 85,127 | 45,081 | 500,000 |
| 7005759852 | KENT | WA | | 10/24/2012 | 0.035 | 145,075 | 47,759 | 550,000 |
| 7005759910 | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 139,194 | 9,212 | 240,000 |
| 7005759936 | LAKEWOOD | CO | | 10/24/2012 | 0.034 | (18,878) | 39,146 | 205,000 |
| 7005759951 | EVERETT | WA | | 10/24/2012 | 0.029 | 153,539 | 11,285 | 282,000 |
| 7005759977 | SAN RAFAEL | CA | | 10/24/2012 | 0.035 | 340,010 | 28,582 | 975,000 |
| 7005759993 | LA VERNE | CA | | 10/24/2012 | 0.027 | 371,600 | 1,170 | 688,000 |
| 7005760017 | MONUMENT | CO | | 10/24/2012 | 0.031 | 499,159 | 17,714 | 775,000 |
| 7005760033 | IRVINE | CA | | 10/24/2012 | 0.036 | 1,180,674 | | 1,575,000 |
| 7005760058 | SAN DIEGO | CA | | 10/24/2012 | 0.032 | 245,480 | 3,313 | 450,000 |
| 7005760074 | BELLEVUE | WA | | 10/24/2012 | 0.031 | 289,283 | 24,168 | 440,000 |
| 7005760090 | SPRING VALLEY | CA | | 10/24/2012 | 0.034 | 94,520 | 12,488 | 265,000 |
| 7005760124 | WALNUT | CA | | 10/24/2012 | 0.030 | 559,200 | 6,972 | 750,000 |
| 7005760140 | MOLALLA | OR | | 10/24/2012 | 0.032 | 106,001 | 3,386 | 281,000 |
| 7005760165 | ORANGE | CA | | 10/24/2012 | 0.034 | (7,566) | 9,814 | 590,000 |
| 7005760181 | CASTRO VALLEY | CA | | 10/24/2012 | 0.034 | 456,316 | 14,675 | 705,000 |
| 7005760231 | FALLBROOK | CA | | 10/24/2012 | 0.030 | 374,888 | 18,932 | 736,000 |
| 7005760256 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 498,360 | 36,971 | 1,000,000 |
| 7005760264 | MINNETONKA | MN | | 10/24/2012 | 0.026 | 163,864 | 21,350 | 280,000 |
| 7005760272 | DENVER | CO | | 10/24/2012 | 0.030 | 234,626 | 4,000 | 320,000 |
| 7005760280 | PARKER | CO | | 10/24/2012 | 0.034 | 259,228 | 10,324 | 410,000 |
| 7005760306 | LOS ANGELES | CA | | 10/24/2012 | 0.033 | 171,939 | 666 | 265,000 |
| 7005760322 | CHULA VISTA | CA | | 10/24/2012 | 0.036 | 367,758 | 38,037 | 565,000 |
| 7005760348 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.034 | 125,001 | 6,602 | 350,000 |
| 7005760371 | SAN CLEMENTE | CA | | 10/24/2012 | 0.036 | 298,844 | 6,531 | 524,000 |
| 7005760413 | FEDERAL WAY | WA | | 10/24/2012 | 0.030 | 384,748 | 32,920 | 520,000 |
| 7005760439 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 147,371 | 18,439 | 240,000 |
| 7005760454 | LAFAYETTE | CO | | 10/24/2012 | 0.034 | 188,269 | 30,888 | 325,000 |
| 7005760496 | SEDONA | AZ | | 10/24/2012 | 0.031 | 291,486 | 836 | 505,000 |
| 7005760512 | MILL VALLEY | CA | | 10/24/2012 | 0.034 | 552,585 | | 1,200,000 |
| 7005760538 | SAN MATEO | CA | | 10/24/2012 | 0.029 | 1,307,533 | 49,144 | 1,800,000 |
| 7005760553 | YUMA | AZ | | 10/24/2012 | 0.029 | 157,802 | 17,327 | 283,900 |
| 7005760579 | CORVALLIS | OR | | 10/24/2012 | 0.034 | 113,866 | 13,412 | 205,000 |
| 7005760595 | CEDAR HILLS | UT | | 10/24/2012 | 0.031 | 215,038 | 21,265 | 340,000 |
| 7005760611 | WESTMINSTER | CO | | 10/24/2012 | 0.034 | 374,420 | | 555,000 |
| 7005760637 | BOULDER | CO | | 10/24/2012 | 0.034 | 325,003 | 84 | 474,900 |
| 7005760652 | LOS ANGELES | CA | | 10/24/2012 | 0.030 | 187,985 | 25,554 | 375,000 |
| 7005760678 | WESTON | OR | | 10/24/2012 | 0.034 | 500,093 | | 860,000 |
| 7005760694 | DANVILLE | CA | | 10/24/2012 | 0.034 | 1,123,715 | 22,887 | 1,500,000 |
| 7005760736 | SANTA BARBARA | CA | | 10/24/2012 | 0.034 | | | 650,000 |
| 7005760751 | OXNARD | CA | | 10/24/2012 | 0.031 | 497,996 | 6,628 | 790,000 |
| 7005760777 | SAN FRANCISCO | CA | | 10/24/2012 | 0.033 | 724,108 | | 1,070,000 |
| 7005760819 | DANVILLE | CA | | 10/24/2012 | 0.034 | 39,936 | 12,202 | 1,160,000 |
| 7005769174 | LA JOLLA | CA | | 10/24/2012 | 0.031 | 453,386 | 2,720 | 1,600,000 |
| 7005769216 | PACIFICA | CA | | 10/24/2012 | 0.031 | 160,708 | 2,722 | 580,000 |
| 7005769232 | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 395,911 | 15,115 | 530,000 |
| 7005769257 | LAKEWOOD | CO | | 10/24/2012 | 0.032 | 77,603 | 9,089 | 225,000 |
| 7005769273 | RAMONA | CA | | 10/24/2012 | 0.031 | 18,903 | 12,912 | 400,000 |
| 7005769299 | PARADISE VALLEY | AZ | | 10/24/2012 | 0.032 | 1,488,542 | 8,961 | 2,500,000 |
| 7005769315 | SACRAMENTO | CA | | 10/24/2012 | 0.034 | 211,715 | 6,618 | 310,000 |
| 7005769323 | SAN DIEGO | CA | | 10/24/2012 | 0.033 | 92,353 | 15,859 | 365,000 |
| 7005769356 | LAKEWOOD | CO | | 10/24/2012 | 0.034 | 185,768 | 15,103 | 305,000 |
| 7005769380 | MURPHYS | CA | | 10/24/2012 | 0.036 | 204,106 | 28,184 | 350,000 |
| 7005769406 | DANVILLE | CA | | 10/24/2012 | 0.036 | 532,461 | | 834,500 |
| 7005769455 | CORONA | CA | | 10/24/2012 | 0.031 | 53,486 | 11,440 | 315,000 |
| 7005769463 | YUMA | AZ | | 10/24/2012 | 0.034 | 306,484 | 29,294 | 415,000 |
| 7005769489 | THORNTON | CO | | 10/24/2012 | 0.036 | 240,490 | 4,658 | 345,000 |
| 7005769505 | FOREST BROVE | OR | | 10/24/2012 | 0.036 | 116,238 | 44,232 | 240,000 |
| 7005769521 | LAFAYETTE | CA | | 10/24/2012 | 0.036 | 1,478,915 | 59,229 | 2,150,000 |
| 7005769554 | LOS ANGELES | CA | | 10/24/2012 | 0.031 | 1,071,774 | 17,549 | 2,000,000 |
| 7005769562 | PORTLAND | OR | | 10/24/2012 | 0.034 | 362,120 | 29,896 | 560,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005769588 | HAPPY VALLEY | OR | | 10/24/2012 | 0.036 | 214,096 | 14,673 | 302,000 |
| 7005769604 | TRINIDAD | CO | | 10/24/2012 | 0.036 | 178,661 | 10,389 | 264,000 |
| 7005769620 | PORTLAND | OR | | 10/24/2012 | 0.036 | (48) | 50 | 463,000 |
| 7005769646 | PLEASANTON | CA | | 10/24/2012 | 0.034 | 1,196,722 | 177 | 1,600,000 |
| 7005769661 | RENTON | WA | | 10/24/2012 | 0.029 | 234,139 | 10,861 | 350,000 |
| 7005769695 | ORANGE | CA | | 10/24/2012 | 0.034 | 260,565 | 747 | 367,000 |
| 7005769711 | CUPERTINO | CA | | 10/24/2012 | 0.035 | 649,269 | | 1,168,500 |
| 7005769737 | GOLDEN | CO | | 10/24/2012 | 0.034 | 568,987 | 1,806 | 880,000 |
| 7005769752 | EVERGREEN | CO | | 10/24/2012 | 0.033 | 516,283 | 70,466 | 1,200,000 |
| 7005769778 | OLYMPIA | WA | | 10/24/2012 | 0.036 | 158,996 | | 212,000 |
| 7005769794 | DIABLO | CA | | 10/24/2012 | 0.035 | 820,309 | 4,938 | 3,700,000 |
| 7005769810 | CASTRO VALLEY | CA | | 10/24/2012 | 0.033 | 923,763 | 47,669 | 1,700,000 |
| 7005769836 | ROLLING HILLS ESTATE | CA | | 10/24/2012 | 0.036 | 918,123 | 4,060 | 1,375,000 |
| 7005769851 | SAN FRANCISCO | CA | | 10/24/2012 | 0.033 | 802,566 | 6,040 | 1,200,000 |
| 7005769885 | OCEANSIDE | CA | | 10/24/2012 | 0.034 | 185,313 | 13,614 | 400,000 |
| 7005769893 | PARKER | CO | | 10/24/2012 | 0.027 | 95,133 | 21,732 | 320,000 |
| 7005769919 | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.036 | 95,207 | 18,651 | 775,000 |
| 7005769935 | GOLDEN | CO | | 10/24/2012 | 0.036 | 802,321 | 48,578 | 1,200,000 |
| 7005769950 | ISSAQUAH | WA | | 10/24/2012 | 0.034 | 1,786 | 11 | 270,000 |
| 7005769976 | PARKER | CO | | 10/24/2012 | 0.033 | 227,047 | 1,367 | 625,000 |
| 7005769992 | SAN JOSE | CA | | 10/24/2012 | 0.036 | 413,904 | 10,529 | 625,000 |
| 7005770016 | PARKER | CO | | 10/24/2012 | 0.035 | 704,376 | 53,596 | 1,100,000 |
| 7005770065 | DENVER | CO | | 10/24/2012 | 0.034 | 217,617 | 364 | 311,000 |
| 7005770081 | POWAY | CA | | 10/24/2012 | 0.031 | 646,674 | 10,000 | 1,150,000 |
| 7005770107 | MILL VALLEY | CA | | 10/24/2012 | 0.036 | 1,107,416 | 80,394 | 1,527,000 |
| 7005770123 | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 992,654 | 20,794 | 1,400,000 |
| 7005770149 | SAN JOSE | CA | | 10/24/2012 | 0.036 | 510,805 | 22,042 | 825,000 |
| 7005770164 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 154,959 | 50,672 | 315,000 |
| 7005779439 | SEATTLE | WA | | 10/24/2012 | 0.031 | 502,064 | 49,322 | 825,000 |
| 7005779470 | SEATTLE | WA | | 10/24/2012 | 0.031 | 635,616 | 42,686 | 850,000 |
| 7005779496 | SEATTLE | WA | | 10/24/2012 | 0.031 | 684,103 | 28,999 | 950,000 |
| 7005779512 | WOODWAY | WA | | 10/24/2012 | 0.031 | 1,157,902 | 6,971 | 2,150,000 |
| 7005779546 | LOS ALTOS | CA | | 10/24/2012 | 0.039 | 1,604,041 | 3,657 | 2,400,000 |
| 7005779553 | CAMARILLO | CA | | 10/24/2012 | 0.032 | 321,032 | 2,025 | 580,000 |
| 7005779629 | REDMOND | WA | | 10/24/2012 | 0.036 | | | 430,000 |
| 7005779660 | FORT COLLINS | CO | | 10/24/2012 | 0.032 | 48,941 | 13,891 | 260,000 |
| 7005779686 | ROY | WA | | 10/24/2012 | 0.034 | 420,821 | 12,579 | 600,000 |
| 7005779702 | ALAMO | CA | | 10/24/2012 | 0.036 | 843,456 | 18,287 | 1,075,000 |
| 7005779728 | SUMNER | WA | | 10/24/2012 | 0.029 | 159,085 | 28,839 | 425,000 |
| 7005779744 | PLEASANTON | CA | | 10/24/2012 | 0.034 | 244,410 | 12,664 | 530,000 |
| 7005779769 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 245,821 | 18,755 | 630,000 |
| 7005779785 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 228,108 | 5,647 | 500,000 |
| 7005779819 | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 319,313 | 30,000 | 750,000 |
| 7005779835 | GRAND JUNCTION | CO | | 10/24/2012 | 0.029 | 138,850 | 7,467 | 280,000 |
| 7005779850 | GOLDEN | CO | | 10/24/2012 | 0.031 | 254,286 | | 875,000 |
| 7005779876 | LAFAYETTE | CA | | 10/24/2012 | 0.034 | 997,574 | 149 | 1,430,000 |
| 7005779892 | SAN JOSE | CA | | 10/24/2012 | 0.036 | 938,235 | 25,838 | 1,200,000 |
| 7005779918 | TORRANCE | CA | | 10/24/2012 | 0.034 | 116,598 | 17,552 | 617,500 |
| 7005779934 | FOUNTAIN HILLS | AZ | | 10/24/2012 | 0.031 | 486,216 | 38,578 | 815,000 |
| 7005779959 | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 195,120 | 4,114 | 300,000 |
| 7005779975 | LOS GATOS | CA | | 10/24/2012 | 0.034 | 290,968 | 678 | 1,175,000 |
| 7005779991 | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 162,759 | 8,428 | 255,000 |
| 7005780031 | LAKE FOREST PARK | WA | | 10/24/2012 | 0.031 | 101,510 | 4,647 | 540,000 |
| 7005780056 | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.034 | 387,373 | | 615,000 |
| 7005780072 | ENGLEWOOD | CO | | 10/24/2012 | 0.031 | 931,844 | 67,511 | 1,800,000 |
| 7005780098 | LITTLETON | CO | | 10/24/2012 | 0.032 | | | 330,000 |
| 7005780114 | EDINA | MN | | 10/24/2012 | 0.025 | 197,705 | 12,879 | 692,400 |
| 7005780130 | BRIGHTON | CO | | 10/24/2012 | 0.036 | 123,229 | 395 | 165,000 |
| 7005780155 | GIG HARBOR | WA | | 10/24/2012 | 0.034 | 392,928 | 64,682 | 550,000 |
| 7005780197 | SMITHFIELD | UT | | 10/24/2012 | 0.034 | 6,846 | 14,944 | 212,000 |
| 7005780213 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 154,936 | 58,615 | 370,000 |
| 7005780239 | CUPERTINO | CA | | 10/24/2012 | 0.036 | 1,119,839 | 217,827 | 1,950,000 |
| 7005780254 | BOULDER | CO | | 10/24/2012 | 0.036 | 719,707 | 34,754 | 980,000 |
| 7005780270 | SAN RAMON | CA | | 10/24/2012 | 0.031 | 808,626 | 11,332 | 1,150,000 |
| 7005780296 | DUBLIN | CA | | 10/24/2012 | 0.032 | 575,120 | | 964,000 |
| 7005780312 | BUCKLEY | WA | | 10/24/2012 | 0.031 | 171,066 | 33,437 | 400,000 |
| 7005780338 | MALIBU | CA | | 10/24/2012 | 0.036 | 1,176,351 | 54,953 | 2,100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005780353 | SAN MARCOS | CA | | 10/24/2012 | 0.031 | 96,273 | 16,420 | 465,000 |
| 7005780379 | SEATTLE | WA | | 10/24/2012 | 0.029 | 263,396 | 4,500 | 360,000 |
| 7005780395 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 324,329 | 21,197 | 885,000 |
| 7005780411 | THOUSAND OAKS | CA | | 10/24/2012 | 0.036 | 383,442 | 25,473 | 615,000 |
| 7005780437 | WESTMINSTER | CO | | 10/24/2012 | 0.034 | 143,369 | 14,615 | 201,000 |
| 7005786871 | KIRKLAND | WA | | 10/24/2012 | 0.036 | 339,549 | 26,497 | 450,000 |
| 7005786897 | LITTLETON | CO | | 10/24/2012 | 0.034 | 262,816 | 15,845 | 370,000 |
| 7005786947 | SARATOGA | CA | | 10/24/2012 | 0.029 | 1,136,600 | 40,617 | 3,150,000 |
| 7005786954 | REXBURG | ID | | 10/24/2012 | 0.034 | 215,510 | 81,967 | 550,000 |
| 7005786962 | SAN FRANCISCO | CA | | 10/24/2012 | 0.034 | 138,645 | 436 | 595,000 |
| 7005786970 | AURORA | CO | | 10/24/2012 | 0.031 | 98,853 | 17,540 | 135,000 |
| 7005786996 | MONMOUTH | OR | | 10/24/2012 | 0.034 | 135,146 | 3,149 | 285,000 |
| 7005787010 | COMMERCE CITY | CO | | 10/24/2012 | 0.036 | 495,492 | 17,105 | 725,000 |
| 7005787036 | REDWOOD CITY | CA | | 10/24/2012 | 0.032 | 741,500 | 4,464 | 1,750,000 |
| 7005787051 | ERIE | CO | | 10/24/2012 | 0.032 | 143,058 | 4,115 | 330,000 |
| 7005787077 | AURORA | CO | | 10/24/2012 | 0.036 | 298,578 | 13,613 | 465,000 |
| 7005787093 | ROSEMOUNT | MN | | 10/24/2012 | 0.029 | 641,412 | 103,192 | 981,000 |
| 7005787135 | BRENTWOOD | CA | | 10/24/2012 | 0.034 | 365,231 | 3,150 | 525,000 |
| 7005787150 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 336,655 | 11,574 | 610,000 |
| 7005787218 | LITTLETON | CO | | 10/24/2012 | 0.034 | 232,302 | 38,383 | 442,000 |
| 7005787234 | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 172,078 | 17,992 | 272,000 |
| 7005787259 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 237,336 | 66,722 | 490,000 |
| 7005787291 | FIRESTONE | CO | | 10/24/2012 | 0.034 | 29,269 | 26,413 | 259,900 |
| 7005787317 | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 124,982 | | 267,000 |
| 7005787333 | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.026 | 276,660 | | 930,000 |
| 7005787358 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 375,932 | | 820,000 |
| 7005787416 | SAINT PAUL | MN | | 10/24/2012 | 0.028 | 363,311 | 234 | 455,000 |
| 7005787432 | SARATOGA | CA | | 10/24/2012 | 0.031 | 673,183 | 5,470 | 1,625,000 |
| 7005787457 | BUCKLEY | WA | | 10/24/2012 | 0.031 | 83,630 | 11,301 | 280,000 |
| 7005787473 | COSTA MESA | CA | | 10/24/2012 | 0.036 | 347,922 | 19,858 | 515,000 |
| 7005787499 | ARCADIA | CA | | 10/24/2012 | 0.036 | 620,507 | 2,418 | 830,000 |
| 7005787531 | SAN JOSE | CA | | 10/24/2012 | 0.029 | 265,478 | 10,747 | 582,000 |
| 7005787556 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 250,378 | 9,964 | 340,000 |
| 7005787572 | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 57,983 | 22,642 | 223,000 |
| 7005787598 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 48,946 | 2,750 | 311,000 |
| 7005787614 | VACAVILLE | CA | | 10/24/2012 | 0.036 | 204,296 | 31,605 | 320,000 |
| 7005787630 | PARKER | CO | | 10/24/2012 | 0.036 | 314,231 | 14,862 | 445,000 |
| 7005787655 | SAN MARCOS | CA | | 10/24/2012 | 0.034 | 419,219 | 3,600 | 635,000 |
| 7005787671 | CHANDLER | AZ | | 10/24/2012 | 0.031 | 121,932 | 58,006 | 240,000 |
| 7005787697 | ERIE | CO | | 10/24/2012 | 0.034 | 245,983 | 13,247 | 455,000 |
| 7005787713 | ORINDA | CA | | 10/24/2012 | 0.031 | 528,948 | 3,197 | 800,000 |
| 7005787739 | ACAMPO | CA | | 10/24/2012 | 0.034 | 70,705 | | 425,000 |
| 7005787754 | STANWOOD | WA | | 10/24/2012 | 0.029 | 511,057 | 8,264 | 800,000 |
| 7005787770 | DENVER | CO | | 10/24/2012 | 0.034 | 233,574 | 1,402 | 475,000 |
| 7005787796 | CHANDLER | AZ | | 10/24/2012 | 0.031 | 149,662 | | 300,000 |
| 7005787812 | MERIDIAN | ID | | 10/24/2012 | 0.034 | 101,915 | 19,753 | 265,000 |
| 7005787838 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 110,347 | 6,139 | 190,000 |
| 7005787853 | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 187,390 | 1,148 | 361,000 |
| 7005799411 | SEATTLE | WA | | 10/24/2012 | 0.031 | 203,304 | 12,639 | 425,000 |
| 7005799437 | THORNTON | CO | | 10/24/2012 | 0.034 | 66,979 | 7,097 | 218,000 |
| 7005799452 | PLEASANT GROVE | UT | | 10/24/2012 | 0.034 | 191,419 | 26,226 | 284,000 |
| 7005799494 | CEDAR HILLS | UT | | 10/24/2012 | 0.034 | 114,559 | 11,078 | 305,000 |
| 7005799536 | SAN RAMON | CA | | 10/24/2012 | 0.036 | 982,326 | 33,968 | 1,360,937 |
| 7005799551 | SEATTLE | WA | | 10/24/2012 | 0.036 | 451,747 | 31,114 | 635,000 |
| 7005799577 | OAKLAND | CA | | 10/24/2012 | 0.034 | 357,689 | 60 | 610,000 |
| 7005799593 | CHANDLER | AZ | | 10/24/2012 | 0.034 | 57,249 | 700 | 183,000 |
| 7005799619 | LA PALMA | CA | | 10/24/2012 | 0.036 | 445,095 | 9,820 | 625,000 |
| 7005799635 | TENINO | WA | | 10/24/2012 | 0.029 | 183,124 | 15,202 | 320,000 |
| 7005799650 | REDMOND | WA | | 10/24/2012 | 0.036 | 407,824 | 300 | 575,000 |
| 7005799676 | SAN JOSE | CA | | 10/24/2012 | 0.032 | 426,456 | 147,418 | 930,000 |
| 7005799692 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 148,343 | 5,593 | 199,000 |
| 7005799718 | BONNEY LAKE | WA | | 10/24/2012 | 0.031 | 319,066 | 23,096 | 585,000 |
| 7005799734 | UPLAND | CA | | 10/24/2012 | 0.036 | 80,701 | 26,424 | 595,000 |
| 7005799767 | WOODINVILLE | WA | | 10/24/2012 | 0.034 | 186,954 | 5,246 | 360,000 |
| 7005799783 | KANEOHE | HI | | 10/24/2012 | 0.031 | 418,105 | 4,231 | 564,000 |
| 7005799817 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 197,978 | 685 | 575,000 |
| 7005799858 | PLEASANT HILL | OR | | 10/24/2012 | 0.036 | 341,280 | 2,150 | 700,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005799874 | HONOLULU | HI | | 10/24/2012 | 0.026 | 305,229 | 4,972 | 870,000 |
| 7005799890 | OLYMPIA | WA | | 10/24/2012 | 0.029 | 176,074 | 14,556 | 320,000 |
| 7005799924 | EL CAJON | CA | | 10/24/2012 | 0.036 | 441,636 | 21,456 | 625,000 |
| 7005799940 | LAKEWOOD | CA | | 10/24/2012 | 0.034 | 267,789 | 841 | 500,000 |
| 7005799981 | SARATOGA | CA | | 10/24/2012 | 0.034 | 809,379 | 76,619 | 1,249,000 |
| 7005800003 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.032 | 103,838 | 10,277 | 350,000 |
| 7005810382 | MORRISON | CO | | 10/24/2012 | 0.034 | 150,078 | 13,492 | 313,000 |
| 7005810754 | CARMEL | IN | | 10/24/2012 | 0.032 | 96,971 | 8,368 | 433,000 |
| 7005811125 | OCEANSIDE | CA | | 10/24/2012 | 0.034 | 275,403 | 78,316 | 540,000 |
| 7005811133 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 1,112,529 | 85,889 | 1,700,000 |
| 7005811901 | SPOKANE | WA | | 10/24/2012 | 0.036 | 107,958 | 39,397 | 150,000 |
| 7005811919 | AUBURN | WA | | 10/24/2012 | 0.031 | 72,557 | 12,442 | 456,000 |
| 7005811927 | MESA | AZ | | 10/24/2012 | 0.034 | 45,478 | 17,214 | 270,000 |
| 7005812842 | HONOLULU | HI | | 10/24/2012 | 0.036 | 16,249 | 60 | 230,000 |
| 7005812859 | CENTENNIAL | CO | | 10/24/2012 | 0.034 | 337,294 | 60 | 450,000 |
| 7005812867 | HILLSBORO | OR | | 10/24/2012 | 0.034 | 122,005 | 13,749 | 290,000 |
| 7005812875 | FLAGSTAFF | AZ | | 10/24/2012 | 0.036 | 297,268 | 16,060 | 500,000 |
| 7005813410 | DENVER | CO | | 10/24/2012 | 0.034 | 105,510 | 53,372 | 265,000 |
| 7005813428 | DENVER | CO | | 10/24/2012 | 0.036 | 3,413 | 6,472 | 605,000 |
| 7005813436 | CAMANO ISLAND | WA | | 10/24/2012 | 0.036 | 933,663 | 40,000 | 2,000,000 |
| 7005813444 | NEWPORT BEACH | CA | | 10/24/2012 | 0.034 | 208,392 | 9,101 | 585,000 |
| 7005813451 | BOISE | ID | | 10/24/2012 | 0.034 | 82,392 | 104 | 215,000 |
| 7005814236 | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 142,825 | 28,872 | 211,000 |
| 7005814301 | VISTA | CA | | 10/24/2012 | 0.034 | 341,990 | 204,679 | 600,000 |
| 7005814319 | WEST LINN | OR | | 10/24/2012 | 0.034 | 146,617 | 60 | 950,000 |
| 7005815068 | IRVINE | CA | | 10/24/2012 | 0.031 | 18,528 | 4,553 | 385,000 |
| 7005815076 | CERRITOS | CA | | 10/24/2012 | 0.034 | 362,978 | 10,956 | 550,000 |
| 7005815084 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 184,144 | 16,054 | 565,000 |
| 7005815092 | AURORA | CO | | 10/24/2012 | 0.036 | 140,564 | 363 | 215,000 |
| 7005815100 | WINTER HAVEN | FL | | 10/24/2012 | 0.034 | 118,663 | 5,747 | 259,000 |
| 7005815126 | SAN JOSE | CA | | 10/24/2012 | 0.033 | 145,576 | 16,260 | 485,000 |
| 7005815134 | BOZEMAN | MT | | 10/24/2012 | 0.036 | 347,544 | 60 | 645,000 |
| 7005815498 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 726,019 | 59,642 | 1,100,000 |
| 7005815506 | LAKE ARROWHEAD | CA | | 10/24/2012 | 0.034 | 1,015,166 | 39 | 2,450,000 |
| 7005815514 | WEST COVINA | CA | | 10/24/2012 | 0.036 | 316,191 | 4,075 | 460,000 |
| 7005815522 | TACOMA | WA | | 10/24/2012 | 0.031 | 362,421 | 36,810 | 465,000 |
| 7005815530 | HILLSBOROUGH | CA | | 10/24/2012 | 0.034 | 1,488,045 | 31,820 | 2,250,000 |
| 7005815712 | PHOENIX | AZ | | 10/24/2012 | 0.031 | 326,299 | 29,051 | 1,120,000 |
| 7005815720 | AURORA | CO | | 10/24/2012 | 0.034 | 222 | 591 | 295,000 |
| 7005815738 | ASHLAND | OR | | 10/24/2012 | 0.031 | 248,900 | 8,803 | 360,000 |
| 7005815746 | LOUISVILLE | CO | | 10/24/2012 | 0.034 | 82,210 | 14,257 | 289,500 |
| 7005815753 | SEATTLE | WA | | 10/24/2012 | 0.036 | 1,010,038 | 58,368 | 1,325,000 |
| 7005815761 | ARVADA | CO | | 10/24/2012 | 0.036 | 107,853 | 60 | 170,000 |
| 7005815779 | PALO ALTO | CA | | 10/24/2012 | 0.036 | 658,605 | 33,843 | 1,487,000 |
| 7005816272 | ARCADIA | CA | | 10/24/2012 | 0.031 | 151,120 | 60 | 850,000 |
| 7005816280 | DENVER | CO | | 10/24/2012 | 0.034 | 140,713 | 9,922 | 295,000 |
| 7005817064 | WHEAT RIDGE | CO | | 10/24/2012 | 0.036 | 201,380 | 7,419 | 270,000 |
| 7005817981 | WOODINVILLE | WA | | 10/24/2012 | 0.034 | 234,813 | 10,650 | 860,000 |
| 7005817999 | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.031 | 632,611 | 25,086 | 1,645,000 |
| 7005818005 | BONNEY LAKE | WA | | 10/24/2012 | 0.029 | 45,068 | 3,570 | 255,000 |
| 7005818013 | CARLSBAD | CA | | 10/24/2012 | 0.036 | 551,462 | 3,440 | 1,000,000 |
| 7005818633 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.031 | 168,580 | 12,674 | 390,000 |
| 7005818641 | SEAL BEACH | CA | | 10/24/2012 | 0.036 | 1,370,171 | 60 | 2,300,000 |
| 7005818658 | EAGLE | ID | | 10/24/2012 | 0.032 | 131,922 | 3,778 | 310,000 |
| 7005819193 | LITTLETON | CO | | 10/24/2012 | 0.034 | 211,449 | 45,061 | 980,000 |
| 7005819201 | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 305,765 | 236 | 600,000 |
| 7005819672 | SAN CARLOS | CA | | 10/24/2012 | 0.034 | (1) | 61 | 1,420,000 |
| 7005819680 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.034 | 284,980 | 60 | 390,000 |
| 7005819698 | BRIGHTWOOD | OR | | 10/24/2012 | 0.036 | 144,090 | 1,105 | 243,000 |
| 7005819706 | MUKILTEO | WA | | 10/24/2012 | 0.034 | 335,862 | 16,160 | 475,000 |
| 7005820159 | ORANGEVALE | CA | | 10/24/2012 | 0.034 | 147,763 | 13,571 | 277,000 |
| 7005820167 | SANTA ANA | CA | | 10/24/2012 | 0.036 | 78,359 | 10,006 | 153,000 |
| 7005820175 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.035 | 891,292 | 60,827 | 1,650,000 |
| 7005820589 | LOS ANGELES | CA | | 10/24/2012 | 0.033 | 63,457 | 6,466 | 543,000 |
| 7005820597 | AUMSVILLE | OR | | 10/24/2012 | 0.036 | 162,823 | 1,611 | 234,000 |
| 7005820605 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 543,650 | 9,265 | 1,250,000 |
| 7005820613 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 601,561 | 26,718 | 804,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005821587 | FORT COLLINS | CO | | 10/24/2012 | 0.034 | 418,060 | 60 | 1,100,000 |
| 7005821595 | AURORA | CO | | 10/24/2012 | 0.036 | 153,184 | 7,639 | 220,000 |
| 7005821603 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 174,078 | 18,112 | 273,000 |
| 7005821611 | MERCER ISLAND | WA | | 10/24/2012 | 0.029 | 341,344 | 33,957 | 785,000 |
| 7005821645 | PERRIS | CA | | 10/24/2012 | 0.034 | 293,625 | 13,524 | 435,000 |
| 7005821694 | DENVER | CO | | 10/24/2012 | 0.034 | 79,940 | 15,688 | 300,000 |
| 7005821710 | FULLERTON | CA | | 10/24/2012 | 0.031 | 350,182 | 1,878 | 625,000 |
| 7005821983 | SAN LORENZO | CA | | 10/24/2012 | 0.029 | 225,819 | 13,916 | 365,000 |
| 7005821991 | LITTLETON | CO | | 10/24/2012 | 0.031 | 5,710 | 13,086 | 675,000 |
| 7005822007 | LYONS | CO | | 10/24/2012 | 0.033 | 39,487 | 4,931 | 315,000 |
| 7005822015 | BRIGHTON | CO | | 10/24/2012 | 0.036 | 250,125 | 14,414 | 375,000 |
| 7005822643 | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.032 | 349,244 | 27,131 | 940,000 |
| 7005822668 | TUALATIN | OR | | 10/24/2012 | 0.031 | 67,533 | 13,047 | 315,000 |
| 7005822817 | PIEDMONT | CA | | 10/24/2012 | 0.034 | 882,963 | 49,077 | 1,300,000 |
| 7005822825 | MERIDIAN | ID | | 10/24/2012 | 0.031 | 62,729 | 12,066 | 189,900 |
| 7005822833 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 73,116 | 3,307 | 183,000 |
| 7005822841 | LITTLETON | CO | | 10/24/2012 | 0.036 | 126,237 | 31,896 | 290,000 |
| 7005822858 | FEDERAL WAY | WA | | 10/24/2012 | 0.036 | 152,096 | | 300,000 |
| 7005823294 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 329,829 | 144,726 | 655,000 |
| 7005823302 | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 630,817 | 60 | 965,000 |
| 7005823310 | SAN JOSE | CA | | 10/24/2012 | 0.034 | 1,058,481 | 3,651 | 1,420,000 |
| 7005823716 | LAKE TAPPS | WA | | 10/24/2012 | 0.034 | 99,179 | | 405,000 |
| 7005823724 | ENUMCLAW | WA | | 10/24/2012 | 0.031 | 32,437 | 178 | 455,000 |
| 7005823732 | LOS GATOS | CA | | 10/24/2012 | 0.036 | 1,478,328 | 9,105 | 3,000,000 |
| 7005823740 | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 307,010 | 15,234 | 520,000 |
| 7005823757 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.031 | 561,383 | 8,764 | 790,000 |
| 7005824201 | EDMONDS | WA | | 10/24/2012 | 0.029 | (7,264) | 19,622 | 583,000 |
| 7005824219 | CHINO HILLS | CA | | 10/24/2012 | 0.034 | 393,249 | 40,759 | 590,000 |
| 7005824227 | PARKER | CO | | 10/24/2012 | 0.030 | 356,862 | 28,879 | 1,090,000 |
| 7005824235 | SANTA ROSA | CA | | 10/24/2012 | 0.033 | 16,205 | 161,650 | 385,000 |
| 7005824243 | ENCINITAS | CA | | 10/24/2012 | 0.034 | 899,048 | 15,362 | 1,600,000 |
| 7005824250 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 467,124 | 2,923 | 675,000 |
| 7005824268 | FREMONT | CA | | 10/24/2012 | 0.034 | 774,402 | 60 | 1,050,000 |
| 7005825612 | SEDONA | AZ | | 10/24/2012 | 0.036 | 991,958 | 6,148 | 1,350,000 |
| 7005825885 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 382,362 | 21,265 | 1,300,000 |
| 7005826321 | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 561,812 | 305,260 | 900,000 |
| 7005826610 | TAYLORSVILLE | UT | | 10/24/2012 | 0.034 | 200,236 | 22,436 | 305,000 |
| 7005827162 | LOS ANGELES (ENCINO AREA) | CA | | 10/24/2012 | 0.031 | 498,172 | 72 | 700,000 |
| 7005827170 | LIVERMORE | CA | | 10/24/2012 | 0.034 | 432,099 | 20,746 | 687,000 |
| 7005827550 | HUNTINGTN BCH | CA | | 10/24/2012 | 0.034 | 148,174 | 11,190 | 605,000 |
| 7005828350 | LAYTON | UT | | 10/24/2012 | 0.036 | 138,857 | 16,899 | 185,000 |
| 7005828368 | MURRAY | UT | | 10/24/2012 | 0.034 | 237,594 | 6,443 | 345,000 |
| 7005828376 | MORAGA | CA | | 10/24/2012 | 0.031 | 614,416 | 3,489 | 815,000 |
| 7005828384 | SUBLIMITY | OR | | 10/24/2012 | 0.034 | 192,097 | 13,832 | 283,000 |
| 7005828392 | SONOMA | CA | | 10/24/2012 | 0.029 | 428,399 | | 620,000 |
| 7005828400 | SONOMA | CA | | 10/24/2012 | 0.034 | | | 900,000 |
| 7005828822 | PHOENIX | AZ | | 10/24/2012 | 0.034 | 949,741 | 5,728 | 1,500,000 |
| 7005828830 | CASTLE ROCK | CO | | 10/24/2012 | 0.031 | 819,578 | 15,709 | 1,131,000 |
| 7005828848 | PHOENIX | AZ | | 10/24/2012 | 0.036 | 245,485 | 1,857 | 610,000 |
| 7005828855 | PARKER | CO | | 10/24/2012 | 0.036 | 99,963 | 85,577 | 450,000 |
| 7005828863 | SPOKANE | WA | | 10/24/2012 | 0.036 | 664,560 | 4,073 | 1,000,000 |
| 7005829333 | WILSONVILLE | OR | | 10/24/2012 | 0.036 | 330,174 | 9,984 | 415,000 |
| 7005829341 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.034 | 130,959 | 19,250 | 323,000 |
| 7005829358 | CHULA VISTA | CA | | 10/24/2012 | 0.034 | 143,193 | 16,882 | 475,000 |
| 7005829366 | LITTLETON | CO | | 10/24/2012 | 0.036 | 308,806 | 10,050 | 440,000 |
| 7005830281 | COSTA MESA | CA | | 10/24/2012 | 0.034 | 407,370 | 26,452 | 560,000 |
| 7005830299 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 261,187 | 35,363 | 650,000 |
| 7005830307 | DENVER | CO | | 10/24/2012 | 0.034 | 155,965 | 17,642 | 255,000 |
| 7005830315 | NAPERVILLE | IL | | 10/24/2012 | 0.034 | 163,013 | 23,585 | 380,000 |
| 7005830323 | SAN CARLOS | CA | | 10/24/2012 | 0.033 | 571,180 | 17,393 | 1,150,000 |
| 7005830661 | CENTENNIAL | CO | | 10/24/2012 | 0.034 | 90,018 | 13,277 | 335,000 |
| 7005830687 | SAN DIEGO | CA | | 10/24/2012 | 0.033 | 489,504 | 2,947 | 2,200,000 |
| 7005830869 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 197,439 | 73,145 | 473,000 |
| 7005830877 | PARKER | CO | | 10/24/2012 | 0.032 | 68,308 | 12,445 | 485,000 |
| 7005830885 | ORTING | WA | | 10/24/2012 | 0.034 | 307,343 | 19,404 | 465,000 |
| 7005830893 | EDGEWATER | MD | | 10/24/2012 | 0.031 | 109,226 | 26,255 | 795,000 |
| 7005830901 | DANVILLE | CA | | 10/24/2012 | 0.032 | 344,914 | 57,657 | 900,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005831180 | PARKER | CO | | 10/24/2012 | 0.036 | 220,314 | 5,923 | 300,000 |
| 7005831198 | PASADENA | CA | | 10/24/2012 | 0.033 | 78,959 | 17,701 | 300,000 |
| 7005831206 | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 141,634 | 83,203 | 1,150,000 |
| 7005831214 | PALO ALTO | CA | | 10/24/2012 | 0.034 | 865,002 | 2,407 | 1,480,000 |
| 7005831610 | BROOKLYN PARK | MN | | 10/24/2012 | 0.028 | (1) | 1 | 360,000 |
| 7005831628 | BERKELEY | CA | | 10/24/2012 | 0.034 | 247,369 | | 332,500 |
| 7005831636 | STAR | ID | | 10/24/2012 | 0.034 | 115,409 | | 165,000 |
| 7005831644 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 317,181 | 24,015 | 465,000 |
| 7005831651 | LIVERMORE | CA | | 10/24/2012 | 0.036 | 766,125 | 17,787 | 1,220,000 |
| 7005831669 | SAN DIEGO | CA | | 10/24/2012 | 0.032 | | | 1,225,000 |
| 7005831677 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 257,464 | 20,912 | 700,000 |
| 7005831685 | SAN DIEGO | CA | | 10/24/2012 | 0.033 | 691,884 | 22,467 | 940,000 |
| 7005832204 | LOS ANGELES | CA | | 10/24/2012 | 0.030 | 142,291 | 9,402 | 260,000 |
| 7005832212 | SAN FRANCISCO | CA | | 10/24/2012 | 0.026 | 109,898 | 1,652 | 700,000 |
| 7005832220 | PALM SPRINGS | CA | | 10/24/2012 | 0.034 | 201,053 | 1,210 | 280,000 |
| 7005832238 | OJAI | CA | | 10/24/2012 | 0.034 | 342,252 | 41,670 | 500,000 |
| 7005832816 | SEATTLE | WA | | 10/24/2012 | 0.029 | 323,862 | 14,230 | 620,000 |
| 7005832824 | PALO CEDRO | CA | | 10/24/2012 | 0.036 | 1,269,708 | | 1,750,000 |
| 7005832832 | EAGLE | CO | | 10/24/2012 | 0.036 | 452,022 | 1,200 | 675,000 |
| 7005832840 | DENVER | CO | | 10/24/2012 | 0.034 | 342,461 | 12,411 | 545,000 |
| 7005832857 | SCOTTSDALE | AZ | | 10/24/2012 | 0.035 | 96,288 | | 1,025,000 |
| 7005832865 | PALISADE | CO | | 10/24/2012 | 0.031 | 190,121 | 10,446 | 276,000 |
| 7005833277 | BOULDER | CO | | 10/24/2012 | 0.034 | 1,385,422 | 53,903 | 1,900,000 |
| 7005833285 | PALM DESERT | CA | | 10/24/2012 | 0.036 | 1,941,261 | 508,110 | 5,000,000 |
| 7005833293 | LITTLETON | CO | | 10/24/2012 | 0.036 | 175,394 | 13,451 | 300,000 |
| 7005833301 | CENTENNIAL | CO | | 10/24/2012 | 0.035 | 85,761 | | 275,000 |
| 7005833319 | HARTLAND | WI | | 10/24/2012 | 0.036 | 172,383 | 12,771 | 270,000 |
| 7005833327 | PORTLAND | OR | | 10/24/2012 | 0.031 | 157,785 | 497 | 280,000 |
| 7005833335 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 246,974 | 26,506 | 800,000 |
| 7005833343 | ELBERT | CO | | 10/24/2012 | 0.036 | 476,406 | 17,228 | 820,000 |
| 7005833350 | UNIVERSITY PLACE | WA | | 10/24/2012 | 0.034 | 128,315 | 23,998 | 262,000 |
| 7005833855 | NAPA | CA | | 10/24/2012 | 0.034 | 476,353 | 17,683 | 1,100,000 |
| 7005833863 | POULSBO | WA | | 10/24/2012 | 0.029 | 274,294 | 19,844 | 735,000 |
| 7005833871 | LOS GATOS | CA | | 10/24/2012 | 0.034 | 840,468 | 12,525 | 1,370,000 |
| 7005833889 | DIABLO | CA | | 10/24/2012 | 0.036 | 879,194 | 1,827 | 1,175,000 |
| 7005833897 | DANVILLE | CA | | 10/24/2012 | 0.036 | 448,185 | 42,895 | 828,000 |
| 7005833905 | JAMUL | CA | | 10/24/2012 | 0.031 | 571,550 | 22,565 | 825,000 |
| 7005834259 | LOVELAND | CO | | 10/24/2012 | 0.031 | 56,361 | 9,490 | 268,000 |
| 7005834739 | DENVER | CO | | 10/24/2012 | 0.036 | 496,405 | 48,656 | 1,150,000 |
| 7005835942 | VISTA | CA | | 10/24/2012 | 0.032 | 200,866 | 12,396 | 551,000 |
| 7005835959 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 89,002 | 34,500 | 300,000 |
| 7005835967 | O FALLON | IL | | 10/24/2012 | 0.036 | 287,693 | 18,176 | 373,000 |
| 7005835975 | SEATTLE | WA | | 10/24/2012 | 0.027 | 264,532 | | 820,000 |
| 7005836049 | FOUNTAIN VLY | CA | | 10/24/2012 | 0.034 | 285,364 | 13,695 | 715,000 |
| 7005836056 | HUNTINGTN BCH | CA | | 10/24/2012 | 0.036 | 286,879 | 15,994 | 535,000 |
| 7005836064 | DANA POINT | CA | | 10/24/2012 | 0.036 | 179,832 | 4,369 | 280,000 |
| 7005836759 | SEQUIM | WA | | 10/24/2012 | 0.034 | 62,205 | 7,437 | 298,000 |
| 7005836775 | MERCER ISLAND | WA | | 10/24/2012 | 0.029 | 579,504 | 29,515 | 901,000 |
| 7005836783 | BOISE | ID | | 10/24/2012 | 0.029 | 128,914 | 1,886 | 239,000 |
| 7005837567 | EMMETT | ID | | 10/24/2012 | 0.036 | 133,480 | 30,700 | 270,000 |
| 7005837856 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 226,492 | 10,410 | 625,000 |
| 7005837880 | SPRING VALLEY | CA | | 10/24/2012 | 0.031 | 257,126 | 29,736 | 352,000 |
| 7005837898 | MARSHALL | MI | | 10/24/2012 | 0.034 | 25,132 | 5,356 | 139,000 |
| 7005838532 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 741,483 | 27,057 | 1,250,000 |
| 7005838540 | FRASER | CO | | 10/24/2012 | 0.028 | 101,266 | | 550,000 |
| 7005838771 | ANTIOCH | CA | | 10/24/2012 | 0.034 | 107,384 | | 210,000 |
| 7005838789 | POULSBO | WA | | 10/24/2012 | 0.029 | 48,351 | 8,292 | 1,045,000 |
| 7005838797 | BONNEY LAKE | WA | | 10/24/2012 | 0.036 | 187,207 | 15,439 | 329,000 |
| 7005838805 | BONNEY LAKE | WA | | 10/24/2012 | 0.034 | 266,721 | 16,198 | 430,000 |
| 7005838813 | PARKER | CO | | 10/24/2012 | 0.033 | 378,756 | 23,537 | 830,000 |
| 7005839340 | PORTLAND | OR | | 10/24/2012 | 0.031 | 531,860 | 47,933 | 795,000 |
| 7005839357 | CONCORD | CA | | 10/24/2012 | 0.031 | 132,374 | 3,330 | 425,000 |
| 7005839365 | SOLANA BEACH | CA | | 10/24/2012 | 0.034 | 470,593 | 5,297 | 1,575,000 |
| 7005839746 | OAKLAND | CA | | 10/24/2012 | 0.029 | 86,647 | | 175,000 |
| 7005839753 | PHOENIX | AZ | | 10/24/2012 | 0.029 | 77,102 | 21,455 | 400,000 |
| 7005840272 | SAN DIEGO | CA | | 10/24/2012 | 0.029 | 247,102 | 309 | 950,000 |
| 7005840280 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 250,322 | 19,330 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005840298 | FALLBROOK | CA | | 10/24/2012 | 0.034 | 373,158 | | 532,500 |
| 7005840306 | CASTLE ROCK | CO | | 10/24/2012 | 0.031 | 241,611 | 24,653 | 1,000,000 |
| 7005840314 | THOUSAND OAKS | CA | | 10/24/2012 | 0.036 | 305,440 | 1,357 | 725,000 |
| 7005840322 | TUCSON | AZ | | 10/24/2012 | 0.036 | 310,245 | | 455,000 |
| 7005840892 | LOVELAND | CO | | 10/24/2012 | 0.034 | 149,243 | 10,852 | 250,000 |
| 7005841171 | SAN JOSE | CA | | 10/24/2012 | 0.034 | (19,469) | 19,469 | 680,000 |
| 7005841189 | EDMOND | OK | | 10/24/2012 | 0.031 | (109) | 14,604 | 315,000 |
| 7005841197 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 572,185 | 48,911 | 850,000 |
| 7005841601 | MARTINEZ | CA | | 10/24/2012 | 0.034 | 493,891 | 14,103 | 854,000 |
| 7005841619 | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 59,145 | 14,783 | 215,000 |
| 7005841627 | REDMOND | WA | | 10/24/2012 | 0.036 | 310,160 | 2,570 | 650,000 |
| 7005841643 | BOULDER | CO | | 10/24/2012 | 0.034 | 286,708 | 6,370 | 475,000 |
| 7005842641 | ISSAQUAH | WA | | 10/24/2012 | 0.033 | 475,103 | 34,290 | 660,000 |
| 7005842666 | NAPA | CA | | 10/24/2012 | 0.036 | 347,250 | | 575,000 |
| 7005842674 | CARLSBAD | CA | | 10/24/2012 | 0.029 | 626,008 | | 1,250,000 |
| 7005842690 | LAKE ELSINORE | CA | | 10/24/2012 | 0.034 | 440,775 | | 640,000 |
| 7005842708 | DUBLIN | CA | | 10/24/2012 | 0.029 | 279,843 | 880 | 650,000 |
| 7005842716 | SUNOL | CA | | 10/24/2012 | 0.034 | 393,156 | 20,235 | 1,000,000 |
| 7005842724 | PARKER | CO | | 10/24/2012 | 0.036 | 676,854 | 1,895 | 900,000 |
| 7005842732 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 552,665 | 254 | 691,000 |
| 7005842740 | WOODLAND PARK | CO | | 10/24/2012 | 0.036 | 185,455 | 12,400 | 240,000 |
| 7005842757 | CORONADO | CA | | 10/24/2012 | 0.031 | 407,433 | | 970,000 |
| 7005842765 | BROOMFIELD | CO | | 10/24/2012 | 0.034 | 277,581 | 26,361 | 440,000 |
| 7005843243 | PHOENIX | OR | | 10/24/2012 | 0.034 | 31,503 | 8,431 | 460,000 |
| 7005843250 | DANVILLE | CA | | 10/24/2012 | 0.034 | 631,075 | 28,282 | 970,000 |
| 7005843268 | SAN JOSE | CA | | 10/24/2012 | 0.036 | 521,891 | 31,012 | 750,000 |
| 7005843276 | FIRESTONE | CO | | 10/24/2012 | 0.034 | 117,461 | 17,167 | 280,000 |
| 7005843284 | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 150,531 | 560 | 750,000 |
| 7005843292 | CORONADO | CA | | 10/24/2012 | 0.031 | 757,843 | 24,561 | 2,125,000 |
| 7005843300 | BYRON | MN | | 10/24/2012 | 0.033 | 278,435 | 5,000 | 419,000 |
| 7005843318 | DENVER | CO | | 10/24/2012 | 0.036 | 680,149 | 73,721 | 1,045,000 |
| 7005843326 | BOISE | ID | | 10/24/2012 | 0.036 | 42,284 | 5,600 | 120,000 |
| 7005843334 | LOOMIS | CA | | 10/24/2012 | 0.034 | 269,592 | 7,031 | 450,000 |
| 7005843342 | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | 0.034 | 1,045,823 | 49,790 | 1,700,000 |
| 7005843359 | CORONADO | CA | | 10/24/2012 | 0.034 | 1,399,623 | 72,725 | 1,900,000 |
| 7005843367 | PISMO BEACH | CA | | 10/24/2012 | 0.029 | 628,034 | 28,837 | 1,050,000 |
| 7005844068 | EAGLE | ID | | 10/24/2012 | 0.036 | 507,676 | | 650,000 |
| 7005844076 | BURLINGAME | CA | | 10/24/2012 | 0.033 | 131,280 | 13,650 | 1,800,000 |
| 7005844084 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 192,462 | 57,760 | 925,000 |
| 7005844092 | PIEDMONT | CA | | 10/24/2012 | 0.034 | 1,480,030 | | 2,300,000 |
| 7005844118 | FOX ISLAND | WA | | 10/24/2012 | 0.034 | 193,385 | 13,666 | 375,000 |
| 7005844134 | DISCOVERY BAY | CA | | 10/24/2012 | 0.034 | (7,826) | 7,826 | 850,000 |
| 7005844142 | WILTON | ME | | 10/24/2012 | 0.036 | 107,334 | 4,589 | 172,000 |
| 7005844621 | LOS ALTOS HILLS | CA | | 10/24/2012 | 0.041 | 1,781,196 | 93,847 | 4,225,000 |
| 7005844639 | OLATHE | KS | | 10/24/2012 | 0.034 | 508,667 | 59,391 | 870,000 |
| 7005844647 | COSTA MESA | CA | | 10/24/2012 | 0.036 | 513,360 | 6,871 | 1,025,000 |
| 7005844654 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 840,000 | | 1,200,000 |
| 7005844662 | SANTA CLARITA | CA | | 10/24/2012 | 0.036 | 204,961 | 24,596 | 370,000 |
| 7005844670 | DANVILLE | CA | | 10/24/2012 | 0.036 | 579,531 | 3,546 | 845,000 |
| 7005844761 | LONGMONT | CO | | 10/24/2012 | 0.034 | 115,465 | 1,607 | 300,000 |
| 7005844779 | BATTLE CREEK | MI | | 10/24/2012 | 0.032 | (11) | 11 | 396,000 |
| 7005844787 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 171,384 | 10,905 | 260,000 |
| 7005844795 | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 228,253 | 1,399 | 333,190 |
| 7005844803 | CHULA VISTA | CA | | 10/24/2012 | 0.034 | 248,099 | 781 | 550,000 |
| 7005845289 | PALM DESERT | CA | | 10/24/2012 | 0.031 | 37,517 | 43,867 | 235,000 |
| 7005845297 | GRANITE BAY | CA | | 10/24/2012 | 0.036 | 576,729 | | 828,000 |
| 7005845727 | VISTA | CA | | 10/24/2012 | 0.029 | 331,279 | | 565,000 |
| 7005846386 | AURORA | CO | | 10/24/2012 | 0.036 | 173,810 | 36,762 | 415,000 |
| 7005846394 | WEST JORDAN | UT | | 10/24/2012 | 0.034 | 95,801 | 17,017 | 250,000 |
| 7005846402 | HEALDSBURG | CA | | 10/24/2012 | 0.031 | 401,430 | 25,511 | 559,000 |
| 7005846410 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 693,577 | 18,443 | 950,000 |
| 7005846444 | ISSAQUAH | WA | | 10/24/2012 | 0.029 | 361,962 | 15,709 | 650,000 |
| 7005846451 | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.034 | 317,663 | | 452,000 |
| 7005846725 | LAS VEGAS | NV | | 10/24/2012 | 0.034 | 192,931 | 93,517 | 358,000 |
| 7005846733 | REDWOOD CITY | CA | | 10/24/2012 | 0.036 | 498,901 | 134,145 | 800,000 |
| 7005846741 | PORT ORCHARD | WA | | 10/24/2012 | 0.031 | 319,905 | 5,322 | 427,000 |
| 7005847129 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 292,079 | 9,985 | 392,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005848259 | LONE TREE | CO | | 10/24/2012 | 0.034 | 139,974 | 36,561 | 405,000 |
| 7005848382 | GRAND JUNCTION | CO | | 10/24/2012 | 0.036 | 269,299 | 4,551 | 405,000 |
| 7005848390 | SCOTTSDALE | AZ | | 10/24/2012 | 0.036 | 323,668 | | 495,000 |
| 7005848408 | DENVER | CO | | 10/24/2012 | 0.034 | 166,352 | 6,206 | 255,000 |
| 7005848416 | KENT | WA | | 10/24/2012 | 0.034 | 105,037 | 616 | 375,000 |
| 7005848424 | LONG BEACH | CA | | 10/24/2012 | 0.034 | 821,208 | | 1,200,000 |
| 7005848937 | DANVILLE | CA | | 10/24/2012 | 0.033 | 270,699 | 6,888 | 690,000 |
| 7005848945 | DENVER | CO | | 10/24/2012 | 0.036 | 157,179 | 100 | 210,000 |
| 7005849364 | MISSION VIEJO | CA | | 10/24/2012 | 0.034 | 351,412 | 2,116 | 482,000 |
| 7005849372 | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 147,295 | 12,971 | 197,000 |
| 7005849380 | RENTON | WA | | 10/24/2012 | 0.029 | 280,922 | 32,616 | 630,000 |
| 7005849398 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 499,302 | | 780,000 |
| 7005849406 | SAN DIEGO | CA | | 10/24/2012 | 0.033 | 434,908 | 1,247 | 1,170,000 |
| 7005849414 | SEATTLE | WA | | 10/24/2012 | 0.031 | 317,933 | 13,061 | 450,000 |
| 7005850040 | BAINBRIDGE ISLAND | WA | | 10/24/2012 | 0.034 | 399,547 | 1,261 | 536,000 |
| 7005850057 | CORONA | CA | | 10/24/2012 | 0.034 | 230,053 | 1,428 | 340,000 |
| 7005850065 | MARYSVILLE | WA | | 10/24/2012 | 0.031 | 93,424 | 13,852 | 382,000 |
| 7005850073 | ERIE | CO | | 10/24/2012 | 0.036 | 291,195 | 183 | 365,000 |
| 7005850081 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 54,216 | 10,854 | 620,000 |
| 7005850099 | LOS ALTOS | CA | | 10/24/2012 | 0.034 | 1,139,697 | 11,692 | 1,525,000 |
| 7005850610 | NOVATO | CA | | 10/24/2012 | 0.031 | 672,992 | 39 | 1,095,000 |
| 7005850628 | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.036 | 501,372 | 53,105 | 730,000 |
| 7005850826 | LAKEWOOD | CO | | 10/24/2012 | 0.034 | 333,282 | 14,526 | 570,000 |
| 7005850834 | EUGENE | OR | | 10/24/2012 | 0.036 | 159,694 | 8,987 | 258,000 |
| 7005850842 | PLEASANTON | CA | | 10/24/2012 | 0.034 | 530,403 | 23,262 | 750,000 |
| 7005850859 | DANVILLE | CA | | 10/24/2012 | 0.034 | 363,078 | 21,051 | 585,000 |
| 7005850867 | PARKER | CO | | 10/24/2012 | 0.034 | 213,424 | 18,626 | 405,000 |
| 7005851394 | LAKE ELMO | MN | | 10/24/2012 | 0.030 | 227,289 | 10,866 | 700,000 |
| 7005851402 | ANTHEM | AZ | | 10/24/2012 | 0.036 | 91,595 | 10,568 | 175,000 |
| 7005851410 | FORT COLLINS | CO | | 10/24/2012 | 0.034 | 121,976 | 59,472 | 432,000 |
| 7005851428 | WAXHAW | NC | | 10/24/2012 | 0.031 | 290,613 | 10,285 | 480,000 |
| 7005851436 | SEATTLE | WA | | 10/24/2012 | 0.034 | 590,808 | 36,298 | 865,000 |
| 7005851444 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 143,929 | 12,825 | 690,000 |
| 7005851766 | HERMOSA BEACH | CA | | 10/24/2012 | 0.031 | 318,069 | 13,244 | 800,000 |
| 7005851774 | MALIBU | CA | | 10/24/2012 | 0.036 | 1,061,155 | 17,564 | 1,415,000 |
| 7005851782 | SAN JOSE | CA | | 10/24/2012 | 0.034 | 367,253 | | 540,000 |
| 7005851790 | LIVERMORE | CA | | 10/24/2012 | 0.031 | 674,252 | 46,804 | 1,210,000 |
| 7005852152 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 395,348 | 105 | 629,000 |
| 7005852160 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 172,655 | 16,230 | 485,000 |
| 7005852178 | LITTLETON | CO | | 10/24/2012 | 0.034 | 278,372 | 13,971 | 400,000 |
| 7005852186 | SAN CLEMENTE | CA | | 10/24/2012 | 0.036 | 748,050 | 51,702 | 985,000 |
| 7005852194 | BOISE | ID | | 10/24/2012 | 0.031 | 1,340 | 8 | 316,000 |
| 7005852202 | PARKER | CO | | 10/24/2012 | 0.034 | 154,958 | 13,518 | 345,000 |
| 7005852210 | TULSA | OK | | 10/24/2012 | 0.034 | 143,955 | 9,977 | 293,000 |
| 7005852624 | MALIBU | CA | | 10/24/2012 | 0.036 | 570,463 | 40,142 | 1,000,000 |
| 7005852632 | LA MESA | CA | | 10/24/2012 | 0.031 | 394,888 | 34,422 | 550,000 |
| 7005852640 | PALM DESERT | CA | | 10/24/2012 | 0.034 | 240,743 | 1,449 | 675,000 |
| 7005852657 | DANVILLE | CA | | 10/24/2012 | 0.036 | 348,588 | 19,018 | 800,000 |
| 7005853051 | FEDERAL WAY | WA | | 10/24/2012 | 0.031 | 137,118 | 19,123 | 208,000 |
| 7005853788 | LOS GATOS | CA | | 10/24/2012 | 0.036 | 359,533 | 42,540 | 1,550,000 |
| 7005853796 | TUCSON | AZ | | 10/24/2012 | 0.036 | 212,568 | 9,009 | 378,500 |
| 7005853804 | RANCHO SANTA FE | CA | | 10/24/2012 | 0.034 | 700,462 | 2,216 | 1,573,500 |
| 7005853812 | SEDONA | AZ | | 10/24/2012 | 0.036 | 508,724 | 14,700 | 750,000 |
| 7005853820 | BELVEDERE | CA | | 10/24/2012 | 0.032 | | | 2,370,000 |
| 7005853838 | LOS ANGELES | CA | | 10/24/2012 | 0.032 | 13,984 | 220 | 2,500,000 |
| 7005853846 | AURORA | CO | | 10/24/2012 | 0.036 | 133,227 | 3,060 | 215,000 |
| 7005853853 | RANCHO PALOS VERDES | CA | | 10/24/2012 | 0.036 | 1,073,917 | 54,356 | 1,800,000 |
| 7005853861 | FIRESTONE | CO | | 10/24/2012 | 0.034 | 150,116 | 7,749 | 221,180 |
| 7005853879 | SAN DIEGO | CA | | 10/24/2012 | 0.039 | 1,692,469 | 56,553 | 2,735,000 |
| 7005853887 | GRAND JUNCTION | CO | | 10/24/2012 | 0.031 | 274,804 | 17,914 | 900,000 |
| 7005853895 | EVERGREEN | CO | | 10/24/2012 | 0.032 | 106,734 | 608 | 580,000 |
| 7005853903 | SEATTLE | WA | | 10/24/2012 | 0.029 | 157,519 | 53,272 | 800,000 |
| 7005854117 | LITTLETON | CO | | 10/24/2012 | 0.036 | 434,924 | 13,199 | 655,000 |
| 7005854141 | LAFAYETTE | CA | | 10/24/2012 | 0.036 | 1,804,445 | 11,059 | 3,315,000 |
| 7005854158 | COSTA MESA | CA | | 10/24/2012 | 0.034 | 286,291 | 47,738 | 485,000 |
| 7005854166 | DENVER | CO | | 10/24/2012 | 0.031 | 245,450 | 5 | 850,000 |
| 7005854174 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 695,665 | 19,631 | 1,200,000 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005854182 | SAN FRANCISCO | CA | | 10/24/2012 | 0.031 | 818,749 | 57,951 | 2,850,000 |
| 7005854190 | OAKLAND | CA | | 10/24/2012 | 0.036 | 373,883 | 34,568 | 550,000 |
| 7005854687 | BRECKENRIDGE | CO | | 10/24/2012 | 0.038 | 1,528,616 | 105,490 | 4,241,600 |
| 7005854695 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 308,180 | 6,304 | 590,000 |
| 7005854703 | POWAY | CA | | 10/24/2012 | 0.036 | 1,000,000 | | 1,350,000 |
| 7005854711 | LAFAYETTE | CA | | 10/24/2012 | 0.031 | 356,775 | | 1,445,000 |
| 7005854810 | CHARLOTTE | NC | | 10/24/2012 | 0.029 | 944,748 | 3,243 | 1,280,000 |
| 7005855346 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 939,904 | | 1,280,000 |
| 7005855635 | CLAYTON | CA | | 10/24/2012 | 0.034 | 421,563 | 14,029 | 640,000 |
| 7005856203 | LAGUNA BEACH | CA | | 10/24/2012 | 0.034 | 626,632 | 3,771 | 2,100,000 |
| 7005856211 | MILL VALLEY | CA | | 10/24/2012 | 0.032 | 473,789 | 94 | 868,000 |
| 7005856617 | LAKEWOOD | WA | | 10/24/2012 | 0.031 | 487,092 | | 700,000 |
| 7005856625 | ARVADA | CO | | 10/24/2012 | 0.031 | 168,767 | 27,501 | 490,000 |
| 7005857318 | EAGLE | CO | | 10/24/2012 | 0.029 | 248,819 | 33,396 | 675,000 |
| 7005857326 | REDLANDS | CA | | 10/24/2012 | 0.036 | 220,113 | | 750,000 |
| 7005857375 | SANTA ROSA | CA | | 10/24/2012 | 0.036 | 870,074 | 19,397 | 1,375,000 |
| 7005857383 | BOULDER | CO | | 10/24/2012 | 0.035 | 456,414 | 7,350 | 995,000 |
| 7005858027 | ENGLEWOOD | CO | | 10/24/2012 | 0.029 | 1,312,189 | | 1,750,000 |
| 7005858035 | CHATTANOOGA | TN | | 10/24/2012 | 0.036 | 161,858 | 159 | 216,000 |
| 7005858043 | ARVADA | CO | | 10/24/2012 | 0.036 | 345,523 | 17,321 | 500,000 |
| 7005858050 | FULLERTON | CA | | 10/24/2012 | 0.034 | 63,549 | 4,359 | 210,000 |
| 7005858068 | SAN RAMON | CA | | 10/24/2012 | 0.033 | 466,885 | 7,207 | 830,000 |
| 7005858423 | SAN LORENZO | CA | | 10/24/2012 | 0.036 | 250,852 | 6 | 318,000 |
| 7005858431 | YORBA LINDA | CA | | 10/24/2012 | 0.034 | 101,156 | 9,334 | 460,000 |
| 7005858894 | CARLSBAD | CA | | 10/24/2012 | 0.029 | 161 | 1 | 812,000 |
| 7005858902 | PRESTON | WA | | 10/24/2012 | 0.027 | (38,653) | 63,265 | 540,000 |
| 7005858910 | CORONA | CA | | 10/24/2012 | 0.032 | 213,107 | 21,003 | 440,000 |
| 7005858936 | LAFAYETTE | CA | | 10/24/2012 | 0.032 | 227,109 | 25,310 | 1,260,000 |
| 7005858944 | MORRISON | CO | | 10/24/2012 | 0.034 | 85,230 | 61,424 | 230,000 |
| 7005859512 | HAPPY VALLEY | OR | | 10/24/2012 | 0.034 | 128,071 | 298 | 285,000 |
| 7005859520 | PASADENA | CA | | 10/24/2012 | 0.032 | 263,445 | 756 | 501,000 |
| 7005859868 | PUEBLO | CO | | 10/24/2012 | 0.036 | 226,610 | 14,932 | 312,000 |
| 7005859876 | ARVADA | CO | | 10/24/2012 | 0.036 | 302,935 | 13,664 | 475,000 |
| 7005859884 | BONITA | CA | | 10/24/2012 | 0.029 | 355,177 | 34,866 | 495,000 |
| 7005859892 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 931,260 | 5,606 | 1,375,000 |
| 7005860239 | GLEN ALLEN | VA | | 10/24/2012 | 0.034 | 369,086 | 20,878 | 600,000 |
| 7005860544 | PALM SPRINGS | CA | | 10/24/2012 | 0.034 | 172,829 | | 279,000 |
| 7005860551 | TACOMA | WA | | 10/24/2012 | 0.036 | (9) | 9 | 475,000 |
| 7005860569 | KEENESBURG | CO | | 10/24/2012 | 0.036 | 149,583 | 16,005 | 282,900 |
| 7005861021 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | 0.036 | 456,381 | 1,028 | 610,000 |
| 7005861039 | FULLERTON | CA | | 10/24/2012 | 0.034 | 248,023 | 35,490 | 450,000 |
| 7005861047 | TACOMA | WA | | 10/24/2012 | 0.031 | 152,937 | 15,826 | 270,000 |
| 7005861054 | BURLINGAME | CA | | 10/24/2012 | 0.031 | 48,645 | 10,582 | 1,150,000 |
| 7005861062 | LOS GATOS | CA | | 10/24/2012 | 0.036 | 851,094 | 5,216 | 1,350,000 |
| 7005861070 | SARATOGA | CA | | 10/24/2012 | 0.031 | 215,703 | 1,299 | 3,250,000 |
| 7005861518 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 532,369 | 19,102 | 675,000 |
| 7005861526 | BAILEY | CO | | 10/24/2012 | 0.031 | 137,829 | 32,366 | 390,000 |
| 7005862169 | SAN RAMON | CA | | 10/24/2012 | 0.031 | 550,155 | 22,901 | 772,000 |
| 7005862177 | GOLETA | CA | | 10/24/2012 | 0.031 | 254,382 | 1,421 | 825,000 |
| 7005862185 | AURORA | CO | | 10/24/2012 | 0.036 | 152,413 | 8,587 | 215,000 |
| 7005862193 | ROGERS | AR | | 10/24/2012 | 0.036 | 210,184 | | 263,000 |
| 7005862201 | PORTOLA VALLEY | CA | | 10/24/2012 | 0.034 | 769,683 | 50,000 | 1,595,000 |
| 7005862219 | WALNUT CREEK | CA | | 10/24/2012 | 0.036 | 369,698 | 11,459 | 765,000 |
| 7005862227 | ALAMO | CA | | 10/24/2012 | 0.031 | 1,424,969 | | 2,100,000 |
| 7005862235 | ALAMO | CA | | 10/24/2012 | 0.036 | 958,887 | 400 | 1,630,000 |
| 7005862243 | FEDERAL WAY | WA | | 10/24/2012 | 0.031 | 805,360 | 14,331 | 1,800,000 |
| 7005862250 | SALEM | OR | | 10/24/2012 | 0.034 | 99,342 | 10,687 | 260,000 |
| 7005862268 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 729,547 | 257,865 | 1,600,000 |
| 7005862276 | FREMONT | CA | | 10/24/2012 | 0.027 | 407,537 | 12,886 | 940,000 |
| 7005862409 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 1,235,374 | | 2,825,000 |
| 7005862417 | HENDERSON | NV | | 10/24/2012 | 0.034 | 25,149 | 13,113 | 850,000 |
| 7005862425 | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 1,218,695 | 24 | 1,625,000 |
| 7005862433 | JOHNS ISLAND | SC | | 10/24/2012 | 0.032 | 82,010 | | 237,000 |
| 7005862441 | PRIOR LAKE | MN | | 10/24/2012 | 0.033 | 179,548 | 10,676 | 252,000 |
| 7005862458 | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 256,407 | 19,098 | 330,000 |
| 7005862466 | RANCHO MIRAGE | CA | | 10/24/2012 | 0.032 | 53,007 | 10,658 | 280,000 |
| 7005862755 | ISSAQUAH | WA | | 10/24/2012 | 0.036 | 268,927 | 21,988 | 629,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005862771 | LAFAYETTE | CA | | 10/24/2012 | 0.034 | 766,078 | | 1,425,000 |
| 7005862789 | NAPA | CA | | 10/24/2012 | 0.036 | 1,200,000 | | 1,500,000 |
| 7005862797 | ARVADA | CO | | 10/24/2012 | 0.036 | 358,126 | 20,488 | 480,000 |
| 7005862805 | BOISE | ID | | 10/24/2012 | 0.036 | 93,485 | | 136,000 |
| 7005862813 | CLARKSTON | MI | | 10/24/2012 | 0.035 | | | 1,690,000 |
| 7005862821 | MANSON | WA | | 10/24/2012 | 0.036 | 568,414 | 68,483 | 1,600,000 |
| 7005863258 | ARVADA | CO | | 10/24/2012 | 0.034 | 255,679 | 16,639 | 390,000 |
| 7005863266 | PALO ALTO | CA | | 10/24/2012 | 0.036 | 926,996 | 80,580 | 2,200,000 |
| 7005863274 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 721,251 | 28,952 | 1,080,000 |
| 7005863282 | POULSBO | WA | | 10/24/2012 | 0.032 | 212,080 | 17,911 | 395,000 |
| 7005863290 | ELGIN | SC | | 10/24/2012 | 0.034 | 1,482,890 | | 2,000,000 |
| 7005863779 | SAN DIEGO | CA | | 10/24/2012 | 0.032 | 109,593 | 13,313 | 495,000 |
| 7005863787 | SEATTLE | WA | | 10/24/2012 | 0.029 | 209,103 | 22,966 | 850,000 |
| 7005864074 | SPOKANE | WA | | 10/24/2012 | 0.036 | 123,391 | 226 | 170,500 |
| 7005864082 | SEATTLE | WA | | 10/24/2012 | 0.029 | 393,669 | 15,830 | 560,000 |
| 7005864603 | BELLEVUE | WA | | 10/24/2012 | 0.031 | 312,003 | 15,474 | 493,000 |
| 7005865139 | YUMA | AZ | | 10/24/2012 | 0.034 | 146,963 | 2,861 | 260,000 |
| 7005865147 | ARVADA | CO | | 10/24/2012 | 0.031 | 218,998 | 11,822 | 276,000 |
| 7005865154 | EAGLE | ID | | 10/24/2012 | 0.029 | 201,344 | 2,369 | 395,540 |
| 7005865162 | SEDALIA | CO | | 10/24/2012 | 0.034 | 714,444 | 51,081 | 1,100,000 |
| 7005865451 | GRAND JUNCTION | CO | | 10/24/2012 | 0.030 | 93,012 | 5,172 | 230,000 |
| 7005865469 | MYRTLE BEACH | SC | | 10/24/2012 | 0.036 | 194,421 | 623 | 286,350 |
| 7005865477 | LITTLETON | CO | | 10/24/2012 | 0.036 | 320,310 | | 548,000 |
| 7005865485 | CORONADO | CA | | 10/24/2012 | 0.034 | 187,718 | 11,128 | 1,502,500 |
| 7005865865 | SILVER SPRING | MD | | 10/24/2012 | 0.029 | 354,812 | 22,465 | 600,000 |
| 7005865873 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 583,567 | 26,963 | 787,500 |
| 7005866228 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 927,912 | | 1,280,000 |
| 7005866236 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 370,758 | | 589,000 |
| 7005866244 | WALNUT CREEK | CA | | 10/24/2012 | 0.028 | 330,385 | 10,484 | 690,000 |
| 7005866582 | SARATOGA | CA | | 10/24/2012 | 0.027 | (6,733) | 6,749 | 1,430,000 |
| 7005866590 | NAPA | CA | | 10/24/2012 | 0.034 | 216,051 | 16,752 | 342,000 |
| 7005866608 | HEBER CITY | UT | | 10/24/2012 | 0.036 | 843,869 | 73,721 | 1,155,000 |
| 7005866616 | ARVADA | CO | | 10/24/2012 | 0.036 | 213,408 | 1,308 | 338,000 |
| 7005866988 | OAKLAND | CA | | 10/24/2012 | 0.036 | 311,191 | 174,811 | 980,000 |
| 7005867440 | CARMEL | CA | | 10/24/2012 | 0.031 | 63,449 | | 900,000 |
| 7005868745 | PARKER | CO | | 10/24/2012 | 0.036 | 312,134 | 12,125 | 410,000 |
| 7005868752 | LAKE FOREST PARK | WA | | 10/24/2012 | 0.029 | 317,245 | 16,118 | 467,000 |
| 7005868760 | NAPA | CA | | 10/24/2012 | 0.034 | 327,056 | 24,536 | 625,000 |
| 7005868778 | GRAND JUNCTION | CO | | 10/24/2012 | 0.029 | 255,698 | 26,448 | 465,000 |
| 7005869040 | CAMAS | WA | | 10/24/2012 | 0.029 | 251,686 | 12,388 | 363,000 |
| 7005869420 | MONUMENT | CO | | 10/24/2012 | 0.036 | 303,992 | 25,839 | 447,000 |
| 7005869867 | VALLEY CENTER | CA | | 10/24/2012 | 0.036 | 269,013 | | 382,500 |
| 7005869883 | NORMAN | OK | | 10/24/2012 | 0.036 | 288,685 | 13,689 | 400,000 |
| 7005869891 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.036 | 299,511 | 24,670 | 610,000 |
| 7005869909 | CONIFER | CO | | 10/24/2012 | 0.034 | 166,913 | 16,848 | 280,000 |
| 7005870261 | WASHINGTON | MI | | 10/24/2012 | 0.034 | 5,878 | 9,744 | 185,000 |
| 7005870972 | SAN JOSE | CA | | 10/24/2012 | 0.034 | 443,789 | | 740,000 |
| 7005870980 | WESTMINSTER | CO | | 10/24/2012 | 0.036 | 100,282 | | 365,000 |
| 7005870998 | KENT | WA | | 10/24/2012 | 0.029 | 287,247 | 10,206 | 550,000 |
| 7005871004 | MORGAN HILL | CA | | 10/24/2012 | 0.034 | 541,248 | 16,483 | 825,000 |
| 7005871012 | PORTLAND | OR | | 10/24/2012 | 0.031 | 49,623 | 10,416 | 380,000 |
| 7005871434 | KINGSTON | WA | | 10/24/2012 | 0.036 | 191,300 | | 310,000 |
| 7005871442 | VANCOUVER | WA | | 10/24/2012 | 0.029 | 174,157 | 549 | 320,000 |
| 7005871459 | PAWLEYS ISLAND | SC | | 10/24/2012 | 0.036 | 700,210 | | 1,080,000 |
| 7005871467 | CHEYENNE | WY | | 10/24/2012 | 0.034 | 209,324 | 9,920 | 384,250 |
| 7005871483 | APTOS | CA | | 10/24/2012 | 0.031 | 764,360 | 16,346 | 5,000,000 |
| 7005871491 | MEDFORD | OR | | 10/24/2012 | 0.032 | 34,372 | 15,548 | 310,000 |
| 7005871509 | SOUTH LAKE TAHOE | CA | | 10/24/2012 | 0.034 | 144,937 | 2,881 | 423,000 |
| 7005871517 | MANHATTAN BEACH | CA | | 10/24/2012 | 0.033 | 567,933 | | 1,600,000 |
| 7005871525 | SENECA | SC | | 10/24/2012 | 0.034 | 21,598 | 37,640 | 715,000 |
| 7005871962 | RANCHO SANTA FE | CA | | 10/24/2012 | 0.031 | 889,109 | | 1,885,000 |
| 7005871996 | NEWPORT BEACH | CA | | 10/24/2012 | 0.036 | 513,256 | | 725,000 |
| 7005872002 | EDWARDS | CO | | 10/24/2012 | 0.039 | 1,796,782 | 166,039 | 3,000,000 |
| 7005872010 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.031 | 455,843 | | 810,000 |
| 7005872028 | LAMBERTVILLE | MI | | 10/24/2012 | 0.036 | 185,159 | 17,486 | 238,000 |
| 7005872036 | SAN JOSE | CA | | 10/24/2012 | 0.031 | 246,836 | 1,486 | 2,025,000 |
| 7005872523 | LAKEWOOD | CO | | 10/24/2012 | 0.034 | 28 | 1,616 | 600,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005872531 | MORRISON | CO | | 10/24/2012 | 0.034 | 519,046 | 3,125 | 723,000 |
| 7005872549 | CORONADO | CA | | 10/24/2012 | 0.034 | 824,406 | 3,267 | 1,105,000 |
| 7005872630 | VANCOUVER | WA | | 10/24/2012 | 0.031 | 91 | | 217,000 |
| 7005872648 | GOLDEN | CO | | 10/24/2012 | 0.036 | 530,544 | 13,163 | 875,000 |
| 7005872655 | LONG BEACH | CA | | 10/24/2012 | 0.036 | 180,494 | 13,464 | 425,000 |
| 7005873257 | TACOMA | WA | | 10/24/2012 | 0.036 | 190,766 | 11,998 | 316,000 |
| 7005873265 | BILLINGS | MT | | 10/24/2012 | 0.036 | 142,270 | 12,342 | 194,000 |
| 7005873331 | SEAL BEACH | CA | | 10/24/2012 | 0.034 | 1,411,761 | | 2,000,000 |
| 7005873349 | NAPA | CA | | 10/24/2012 | 0.034 | 327,218 | 9,824 | 485,000 |
| 7005873356 | VACAVILLE | CA | | 10/24/2012 | 0.034 | 241,139 | 11,474 | 335,000 |
| 7005874461 | DEL MAR | CA | | 10/24/2012 | 0.034 | (4,064) | 9,926 | 1,160,000 |
| 7005874479 | CASTLE ROCK | CO | | 10/24/2012 | 0.031 | 166,023 | 2,437 | 355,000 |
| 7005874487 | FEDERAL WAY | WA | | 10/24/2012 | 0.034 | 91,322 | 259 | 212,000 |
| 7005874495 | DENVER | CO | | 10/24/2012 | 0.036 | 373,186 | 26,241 | 778,000 |
| 7005874503 | FORT COLLINS | CO | | 10/24/2012 | 0.036 | 242,191 | | 330,353 |
| 7005874966 | PORTOLA VALLEY | CA | | 10/24/2012 | 0.043 | 1,458,800 | 84,244 | 6,995,000 |
| 7005875575 | OOLTEWAH | TN | | 10/24/2012 | 0.036 | 484,090 | 47,856 | 925,000 |
| 7005875583 | SAINT PAUL | MN | | 10/24/2012 | 0.031 | 55,552 | 9,678 | 242,000 |
| 7005875591 | OVERLAND PARK | KS | | 10/24/2012 | 0.036 | 226,074 | 20,950 | 349,000 |
| 7005875609 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 562,010 | 20,888 | 825,000 |
| 7005875617 | PARKER | CO | | 10/24/2012 | 0.036 | 208,655 | 11,278 | 320,000 |
| 7005875989 | ENCINITAS | CA | | 10/24/2012 | 0.034 | (25) | 25 | 1,350,000 |
| 7005875997 | ISLE OF PALMS | SC | | 10/24/2012 | 0.031 | 351,186 | | 2,350,000 |
| 7005876003 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 492,271 | 1,463 | 724,900 |
| 7005876011 | CHARLOTTE | NC | | 10/24/2012 | 0.031 | 372,121 | 53,513 | 550,000 |
| 7005876425 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.034 | 56,282 | 10,322 | 320,000 |
| 7005876920 | PARKER | CO | | 10/24/2012 | 0.031 | 6,823 | 29,813 | 335,000 |
| 7005876938 | BURIEN | WA | | 10/24/2012 | 0.029 | 399,395 | 65,305 | 730,000 |
| 7005877217 | PUYALLUP | WA | | 10/24/2012 | 0.034 | 313,592 | 10,201 | 480,000 |
| 7005877225 | HENDERSON | CO | | 10/24/2012 | 0.036 | 268,524 | 10,248 | 380,000 |
| 7005877233 | AUBURN | WA | | 10/24/2012 | 0.036 | 262,374 | 27,759 | 366,000 |
| 7005877514 | TRUCKEE | CA | | 10/24/2012 | 0.034 | 820,124 | 6,021 | 1,260,000 |
| 7005877886 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 285,244 | 1,717 | 500,000 |
| 7005877894 | LAKEWOOD | WA | | 10/24/2012 | 0.034 | 199,178 | | 400,300 |
| 7005877902 | SPRINGFIELD | OR | | 10/24/2012 | 0.036 | 70,550 | 8,957 | 150,000 |
| 7005878140 | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.036 | 745,739 | 18,066 | 1,300,000 |
| 7005878157 | WALNUT CREEK | CA | | 10/24/2012 | 0.034 | 412,155 | 79,305 | 795,000 |
| 7005878579 | PLEASANT HILL | CA | | 10/24/2012 | 0.034 | 129,520 | | 360,000 |
| 7005878587 | SNOQUALMIE | WA | | 10/24/2012 | 0.031 | 161,881 | 11,514 | 310,000 |
| 7005878595 | LAGUNA HILLS | CA | | 10/24/2012 | 0.034 | 804,942 | 24,845 | 1,400,000 |
| 7005878959 | BELLEVUE | WA | | 10/24/2012 | 0.036 | 171,865 | 12,856 | 410,000 |
| 7005878967 | GOLDEN | CO | | 10/24/2012 | 0.036 | 462,306 | 40,020 | 654,000 |
| 7005878975 | DANVILLE | CA | | 10/24/2012 | 0.028 | 61,124 | 78,706 | 840,000 |
| 7005879338 | RALEIGH | NC | | 10/24/2012 | 0.032 | 274,405 | 13,234 | 602,500 |
| 7005879346 | POULSBO | WA | | 10/24/2012 | 0.035 | 386,026 | 31,691 | 675,000 |
| 7005879353 | WHITTIER | CA | | 10/24/2012 | 0.034 | 256,116 | 12,630 | 425,000 |
| 7005879361 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 978,398 | 259,286 | 2,700,000 |
| 7005879866 | SAN MARCOS | CA | | 10/24/2012 | 0.031 | 155,821 | 12,508 | 470,000 |
| 7005879874 | ORINDA | CA | | 10/24/2012 | 0.036 | 809,052 | 34,568 | 1,325,000 |
| 7005879882 | MARTINEZ | CA | | 10/24/2012 | 0.034 | 229,504 | 5,982 | 385,000 |
| 7005879890 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 200,832 | 5,859 | 310,000 |
| 7005879908 | SAN FRANCISCO | CA | | 10/24/2012 | 0.034 | 739,652 | | 1,180,000 |
| 7005879916 | SAN DIEGO | CA | | 10/24/2012 | 0.032 | 133,044 | | 585,000 |
| 7005879924 | LARKSPUR | CO | | 10/24/2012 | 0.034 | 272,708 | 16,084 | 379,500 |
| 7005879932 | SAN JOSE | CA | | 10/24/2012 | 0.034 | 180,997 | 241,292 | 1,620,000 |
| 7005879940 | SAN FRANCISCO | CA | | 10/24/2012 | 0.032 | 486,099 | 4,900 | 930,000 |
| 7005879957 | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 105,763 | 4,068 | 250,000 |
| 7005879965 | MUSTANG | OK | | 10/24/2012 | 0.036 | 135,968 | 19,372 | 300,000 |
| 7005880294 | WOODINVILLE | WA | | 10/24/2012 | 0.034 | 328,790 | 20,499 | 500,000 |
| 7005880302 | BOISE | ID | | 10/24/2012 | 0.034 | 344,839 | 8,387 | 550,000 |
| 7005880310 | BOISE | ID | | 10/24/2012 | 0.029 | 50,858 | 5,602 | 132,000 |
| 7005880328 | LA HABRA HGTS | CA | | 10/24/2012 | 0.031 | 266,985 | 14,974 | 870,000 |
| 7005880807 | RICHMOND | CA | | 10/24/2012 | 0.034 | 1,303,262 | 70,080 | 2,200,000 |
| 7005880815 | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 173,657 | 44,775 | 740,000 |
| 7005880823 | GLENDALE | AZ | | 10/24/2012 | 0.036 | 117,971 | 6,284 | 190,000 |
| 7005880831 | MOUNTAIN VIEW | CA | | 10/24/2012 | 0.031 | 5,354 | 5,809 | 589,000 |
| 7005880849 | AURORA | CO | | 10/24/2012 | 0.031 | (18) | 18 | 540,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005880856 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 122,828 | 21,836 | 2,200,000 |
| 7005880872 | SPRING VALLEY | CA | | 10/24/2012 | 0.036 | 195,610 | 23,933 | 345,000 |
| 7005880880 | TACOMA | WA | | 10/24/2012 | 0.031 | 206,323 | 17,796 | 427,500 |
| 7005881292 | CHARLOTTE | NC | | 10/24/2012 | 0.031 | 523,567 | 32,356 | 799,000 |
| 7005881300 | CHESAPEAKE | VA | | 10/24/2012 | 0.036 | 251,570 | 17,321 | 352,500 |
| 7005881680 | TORRANCE (REDONDO BEACH A | CA | | 10/24/2012 | 0.034 | 582,864 | 39,713 | 1,000,000 |
| 7005881698 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 324,406 | 30,284 | 557,500 |
| 7005881706 | LONGMONT | CO | | 10/24/2012 | 0.036 | 74,664 | | 318,000 |
| 7005882118 | SAN RAFAEL | CA | | 10/24/2012 | 0.029 | 802,341 | 3,720 | 1,105,000 |
| 7005883058 | COUDERAY | WI | | 10/24/2012 | 0.036 | 119,355 | 68,331 | 391,200 |
| 7005883066 | ENGLEWOOD | CO | | 10/24/2012 | 0.036 | 758,791 | 55,754 | 1,210,900 |
| 7005883447 | SAN FRANCISCO | CA | | 10/24/2012 | 0.031 | 1,057,703 | 74,119 | 2,750,000 |
| 7005883454 | SUNOL | CA | | 10/24/2012 | 0.034 | 1,210,145 | 7,250 | 1,688,888 |
| 7005883918 | BELFAIR | WA | | 10/24/2012 | 0.031 | 132,553 | | 329,000 |
| 7005884031 | LOWELL | MI | | 10/24/2012 | 0.035 | 73,144 | 8,099 | 135,000 |
| 7005884049 | YUMA | AZ | | 10/24/2012 | 0.036 | 99,284 | 3,526 | 135,000 |
| 7005884478 | SHINGLE SPRINGS | CA | | 10/24/2012 | 0.029 | 184,683 | 408,707 | 685,000 |
| 7005885095 | DENVER | CO | | 10/24/2012 | 0.036 | 760,019 | 37,773 | 1,046,000 |
| 7005885103 | SAN FRANCISCO | CA | | 10/24/2012 | 0.034 | 1,149,143 | 120,372 | 1,670,000 |
| 7005885111 | AURORA | CO | | 10/24/2012 | 0.036 | 297,303 | 12,792 | 400,000 |
| 7005885129 | HAILEY | ID | | 10/24/2012 | 0.031 | 117,724 | 105,528 | 580,000 |
| 7005885137 | GRAND RAPIDS | MI | | 10/24/2012 | 0.032 | 26,209 | 9,161 | 177,000 |
| 7005885632 | CASSELBERRY | FL | | 10/24/2012 | 0.034 | 100,215 | 12,103 | 180,000 |
| 7005885640 | VANCOUVER | WA | | 10/24/2012 | 0.031 | 113,872 | 321 | 575,000 |
| 7005885657 | ESCONDIDO | CA | | 10/24/2012 | 0.031 | 58,865 | | 230,000 |
| 7005886028 | WOODINVILLE | WA | | 10/24/2012 | 0.029 | 457,973 | 66,869 | 700,000 |
| 7005886036 | SEATTLE | WA | | 10/24/2012 | 0.031 | 223,077 | 6,490 | 305,000 |
| 7005886044 | LA MESA | CA | | 10/24/2012 | 0.027 | 92,634 | 16,565 | 485,000 |
| 7005886051 | SANTA CRUZ | CA | | 10/24/2012 | 0.036 | 928,270 | | 1,250,000 |
| 7005886291 | ENCINITAS | CA | | 10/24/2012 | 0.034 | 284,138 | 14,335 | 520,000 |
| 7005886309 | LAGUNA NIGUEL | CA | | 10/24/2012 | 0.036 | 359,195 | 51,011 | 630,000 |
| 7005886317 | CAVE JUNCTION | OR | | 10/24/2012 | 0.031 | (369) | 369 | 307,000 |
| 7005887133 | SEATTLE | WA | | 10/24/2012 | 0.034 | 94,766 | 16,017 | 233,000 |
| 7005887141 | ESCONDIDO | CA | | 10/24/2012 | 0.036 | 265,621 | 15,047 | 385,000 |
| 7005887158 | SEATTLE | WA | | 10/24/2012 | 0.036 | 525,592 | 32,057 | 740,000 |
| 7005887166 | LITTLETON | CO | | 10/24/2012 | 0.036 | 150,213 | 26,466 | 350,000 |
| 7005887174 | SEATTLE | WA | | 10/24/2012 | 0.036 | 80,759 | 14,975 | 230,000 |
| 7005887539 | HILLSBOROUGH | CA | | 10/24/2012 | 0.034 | 1,210,037 | 57,727 | 1,900,000 |
| 7005887547 | LOS GATOS | CA | | 10/24/2012 | 0.036 | 413,846 | 30,035 | 705,000 |
| 7005887554 | LAKE FOREST PARK | WA | | 10/24/2012 | 0.031 | 73,854 | | 254,000 |
| 7005887562 | SCOTTS VALLEY | CA | | 10/24/2012 | 0.036 | 315,647 | 1,934 | 590,000 |
| 7005888107 | LITTLETON | CO | | 10/24/2012 | 0.036 | 331,130 | 20,147 | 550,000 |
| 7005888115 | GLENDALE | CA | | 10/24/2012 | 0.034 | 498,012 | | 740,000 |
| 7005888123 | GILBERT | AZ | | 10/24/2012 | 0.036 | 107,494 | | 359,500 |
| 7005888131 | EDMONDS | WA | | 10/24/2012 | 0.034 | (70,733) | 70,853 | 395,000 |
| 7005888362 | ALEXANDRIA | KY | | 10/24/2012 | 0.036 | 102,063 | 31,465 | 240,000 |
| 7005888370 | CARLSBAD | CA | | 10/24/2012 | 0.026 | 538,483 | 107,311 | 1,350,000 |
| 7005888388 | CHINO | CA | | 10/24/2012 | 0.034 | 30,963 | 663 | 325,000 |
| 7005888396 | WEST OLIVE | MI | | 10/24/2012 | 0.034 | 160,726 | 11,585 | 325,000 |
| 7005888404 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.031 | 881,450 | 3,729 | 1,350,000 |
| 7005888412 | LITTLETON | CO | | 10/24/2012 | 0.036 | (10,000) | 10,860 | 300,000 |
| 7005889022 | FALLBROOK | CA | | 10/24/2012 | 0.034 | (39) | 39 | 630,000 |
| 7005889048 | BEVERLY HILLS | CA | | 10/24/2012 | 0.029 | 549,299 | 41,571 | 3,700,000 |
| 7005889055 | POWAY | CA | | 10/24/2012 | 0.031 | 225,941 | 13,782 | 350,000 |
| 7005889063 | YUMA | AZ | | 10/24/2012 | 0.036 | 99,140 | 7,111 | 165,000 |
| 7005889071 | BELLINGHAM | WA | | 10/24/2012 | 0.029 | 263,536 | 28,217 | 560,000 |
| 7005889089 | MANHATTAN BEACH | CA | | 10/24/2012 | 0.030 | 1,187,980 | 26,938 | 2,025,000 |
| 7005889097 | HERMOSA BEACH | CA | | 10/24/2012 | 0.031 | (1,103) | 1,103 | 1,300,000 |
| 7005889105 | OJAI | CA | | 10/24/2012 | 0.031 | 595,782 | 1,709 | 3,575,000 |
| 7005889113 | WINDSOR | CA | | 10/24/2012 | 0.034 | 156,449 | 499 | 289,000 |
| 7005889121 | TUSTIN | CA | | 10/24/2012 | 0.036 | 594,904 | 4,430 | 920,000 |
| 7005889139 | CASTLE ROCK | CO | | 10/24/2012 | 0.036 | 474,460 | 14,214 | 675,000 |
| 7005889626 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 462,189 | 25,158 | 680,000 |
| 7005890178 | TUSTIN | CA | | 10/24/2012 | 0.031 | 305,200 | 7,063 | 515,000 |
| 7005890186 | APTOS | CA | | 10/24/2012 | 0.034 | 257,937 | 31,858 | 705,000 |
| 7005890590 | ALTADENA | CA | | 10/24/2012 | 0.032 | 104,459 | | 285,000 |
| 7005890608 | HIGHLANDS RANCH | CO | | 10/24/2012 | 0.036 | 888,036 | 60,707 | 1,150,000 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005891028 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | (52) | 5,152 | 660,000 |
| 7005891036 | CULVER CITY | CA | | 10/24/2012 | 0.032 | 396,876 | 23,299 | 890,000 |
| 7005891044 | CORONADO | CA | | 10/24/2012 | 0.034 | 926,962 | | 1,300,000 |
| 7005891051 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 472,596 | 144,860 | 2,125,000 |
| 7005891069 | HONOLULU | HI | | 10/24/2012 | 0.034 | 176,768 | 78,093 | 725,000 |
| 7005892042 | CASTRO VALLEY | CA | | 10/24/2012 | 0.034 | 368,533 | 23,197 | 560,000 |
| 7005892455 | DANVILLE | CA | | 10/24/2012 | 0.036 | (1,538) | 1,538 | 1,975,000 |
| 7005892463 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 760,696 | 6,136 | 2,200,000 |
| 7005893214 | MARQUETTE | MI | | 10/24/2012 | 0.036 | 195,547 | 7,711 | 285,000 |
| 7005893222 | SATELLITE BCH | FL | | 10/24/2012 | 0.034 | | | 235,000 |
| 7005893578 | PETALUMA | CA | | 10/24/2012 | 0.028 | 194,807 | | 485,000 |
| 7005893586 | SAN DIEGO (LA JOLLA) | CA | | 10/24/2012 | 0.036 | 420,857 | 11,673 | 600,000 |
| 7005893594 | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 457,796 | 25,007 | 640,000 |
| 7005893602 | SUNSET BEACH | NC | | 10/24/2012 | 0.032 | 279,512 | 16,671 | 559,000 |
| 7005893610 | CENTENNIAL | CO | | 10/24/2012 | 0.034 | 171,082 | 4,495 | 248,000 |
| 7005894436 | HIGHLAND | UT | | 10/24/2012 | 0.034 | 385,854 | 54,420 | 900,000 |
| 7005894444 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 731,592 | 6,134 | 1,075,000 |
| 7005894451 | DENVER | CO | | 10/24/2012 | 0.033 | 297,755 | 794 | 425,000 |
| 7005894469 | WESTLAKE VILLAGE | CA | | 10/24/2012 | 0.034 | 812,165 | 12,501 | 1,095,000 |
| 7005894550 | EAGLE | ID | | 10/24/2012 | 0.033 | 338,652 | 63,176 | 796,000 |
| 7005894568 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 701,459 | 56,969 | 1,200,000 |
| 7005894576 | SPOKANE | WA | | 10/24/2012 | 0.032 | 107,709 | 3,143 | 192,000 |
| 7005894584 | PORTLAND | OR | | 10/24/2012 | 0.032 | 447,141 | 167,051 | 1,100,000 |
| 7005894972 | TIGARD | OR | | 10/24/2012 | 0.034 | 167,824 | 19,886 | 342,000 |
| 7005894980 | SEATTLE | WA | | 10/24/2012 | 0.026 | 105,515 | 22,775 | 415,000 |
| 7005894998 | EL DORADO HILLS | CA | | 10/24/2012 | 0.029 | 191,907 | 10,851 | 404,000 |
| 7005895003 | LAKEWOOD | WA | | 10/24/2012 | 0.031 | 933,587 | 164,259 | 1,500,000 |
| 7005895011 | MEAD | CO | | 10/24/2012 | 0.034 | 83,243 | 18,368 | 380,000 |
| 7005895292 | LYNNWOOD | WA | | 10/24/2012 | 0.036 | 180,071 | 16,945 | 380,000 |
| 7005895300 | DANVILLE | CA | | 10/24/2012 | 0.031 | 695,635 | 52,636 | 1,500,000 |
| 7005895755 | MARQUETTE | MI | | 10/24/2012 | 0.036 | 86,707 | 30,278 | 520,000 |
| 7005895763 | VISALIA | CA | | 10/24/2012 | 0.036 | 60,600 | 83,089 | 210,000 |
| 7005895771 | IRVINE | CA | | 10/24/2012 | 0.034 | 327,692 | 11,916 | 615,000 |
| 7005896100 | MEDINA | MN | | 10/24/2012 | 0.033 | 1,220,044 | 10,087 | 2,400,000 |
| 7005896118 | SPRING HILL | KS | | 10/24/2012 | 0.034 | 117,622 | 11,560 | 200,000 |
| 7005896126 | SPOKANE VALLEY | WA | | 10/24/2012 | 0.034 | 225,824 | 31,664 | 382,000 |
| 7005896134 | SAN JOSE | CA | | 10/24/2012 | 0.036 | 254,963 | | 670,000 |
| 7005896142 | PLEASANTON | CA | | 10/24/2012 | 0.031 | 276,952 | 24,566 | 725,000 |
| 7005896159 | MAPLE VALLEY | WA | | 10/24/2012 | 0.031 | 188,744 | 19,646 | 485,000 |
| 7005896647 | SPRING HILL | KS | | 10/24/2012 | 0.036 | 121,566 | 20,806 | 180,000 |
| 7005896654 | CARMEL | CA | | 10/24/2012 | 0.036 | 783,281 | 4,782 | 1,225,000 |
| 7005896662 | SOUTH LYON | MI | | 10/24/2012 | 0.034 | 331,923 | 25,000 | 750,000 |
| 7005896670 | FENTON | MI | | 10/24/2012 | 0.036 | 299,510 | 165,815 | 730,000 |
| 7005896894 | PLEASANTON | CA | | 10/24/2012 | 0.034 | 444,262 | | 875,000 |
| 7005896902 | KEENESBURG | CO | | 10/24/2012 | 0.036 | 261,318 | 763 | 350,000 |
| 7005896910 | PLEASANT HILL | CA | | 10/24/2012 | 0.034 | 347,428 | 11,584 | 480,000 |
| 7005896928 | BRENTWOOD | CA | | 10/24/2012 | 0.034 | 199,259 | 26,707 | 370,000 |
| 7005896936 | LOUISVILLE | CO | | 10/24/2012 | 0.034 | 169,581 | 8,799 | 331,000 |
| 7005897306 | ROGERS | AR | | 10/24/2012 | 0.036 | 267,888 | 28,387 | 385,000 |
| 7005897546 | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 629,603 | 20,869 | 1,120,000 |
| 7005897553 | LIVERMORE | CA | | 10/24/2012 | 0.034 | 197,719 | 36,096 | 275,000 |
| 7005898049 | BELLEVUE | WA | | 10/24/2012 | 0.031 | 464,790 | 21,468 | 720,000 |
| 7005898056 | MOUNT VERNON | WA | | 10/24/2012 | 0.034 | 196,932 | 16,553 | 330,000 |
| 7005898064 | WILLOW SPRINGS | IL | | 10/24/2012 | 0.034 | 39,916 | | 190,000 |
| 7005898072 | PASCO | WA | | 10/24/2012 | 0.036 | 51,776 | 34,250 | 155,000 |
| 7005898148 | PARKER | CO | | 10/24/2012 | 0.036 | 439,105 | 21,997 | 850,000 |
| 7005898155 | CANON CITY | CO | | 10/24/2012 | 0.036 | 275,454 | 1,008 | 368,000 |
| 7005898411 | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 261,839 | 6,500 | 380,000 |
| 7005898429 | FOLSOM | CA | | 10/24/2012 | 0.034 | 245,441 | 12,106 | 463,000 |
| 7005898445 | EAST DUNDEE | IL | | 10/24/2012 | 0.036 | 108,784 | 13,836 | 168,000 |
| 7005898452 | GUTHRIE | OK | | 10/24/2012 | 0.036 | 140,608 | 15,615 | 200,000 |
| 7005898460 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.036 | 516,883 | 36,728 | 670,000 |
| 7005899153 | SAN CLEMENTE | CA | | 10/24/2012 | 0.034 | 791,491 | 19,139 | 1,181,000 |
| 7005899161 | ROSEBURG | OR | | 10/24/2012 | 0.029 | 501,358 | 71,826 | 850,000 |
| 7005899179 | CONCORD | CA | | 10/24/2012 | 0.031 | 144,256 | 376 | 600,000 |
| 7005899187 | ROSS | CA | | 10/24/2012 | 0.039 | 1,594,235 | 52 | 2,600,000 |
| 7005899195 | SAINT CLOUD | MN | | 10/24/2012 | 0.033 | 155,233 | 491 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005899203 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 161,142 | 22,677 | 320,000 |
| 7005899567 | JUNEAU | AK | | 10/24/2012 | 0.036 | 115,722 | 10,939 | 300,000 |
| 7005899575 | KENT | WA | | 10/24/2012 | 0.029 | 9,436 | 16 | 233,000 |
| 7005900019 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 456,188 | 1,440 | 615,000 |
| 7005900027 | CHANDLER | AZ | | 10/24/2012 | 0.034 | 861,387 | 30,953 | 1,165,000 |
| 7005900035 | CLINTON | MI | | 10/24/2012 | 0.034 | 61,857 | 194 | 220,000 |
| 7005900043 | ALPINE | CA | | 10/24/2012 | 0.036 | 430,634 | 20,933 | 690,000 |
| 7005900050 | SAN FRANCISCO | CA | | 10/24/2012 | 0.034 | 538,009 | 500 | 810,000 |
| 7005900068 | SAN CARLOS | CA | | 10/24/2012 | 0.036 | 631,171 | 30,536 | 915,000 |
| 7005900142 | GRANITE BAY | CA | | 10/24/2012 | 0.033 | 1,367 | 473,504 | 1,400,000 |
| 7005900605 | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.034 | (159,560) | 411,389 | 1,399,000 |
| 7005900613 | ALEXANDRIA | VA | | 10/24/2012 | 0.036 | 353,797 | 37,544 | 705,000 |
| 7005901074 | WAIPAHU | HI | | 10/24/2012 | 0.034 | 220,688 | 13,410 | 308,000 |
| 7005901082 | ELIZABETH | CO | | 10/24/2012 | 0.034 | 261,020 | 4,728 | 425,000 |
| 7005901090 | CHULA VISTA | CA | | 10/24/2012 | 0.036 | 240,802 | 5,404 | 355,000 |
| 7005901413 | DENVER | CO | | 10/24/2012 | 0.034 | 603,943 | 100,750 | 1,060,000 |
| 7005901421 | PALOS VERDES ESTATES | CA | | 10/24/2012 | 0.032 | 941,060 | | 1,645,000 |
| 7005901439 | LITTLE CANADA | MN | | 10/24/2012 | 0.033 | 399,730 | 2,700 | 560,000 |
| 7005902056 | JEROME | ID | | 10/24/2012 | 0.031 | 321,473 | 101,960 | 650,000 |
| 7005902593 | PEORIA | AZ | | 10/24/2012 | 0.034 | 232,420 | 38,875 | 437,000 |
| 7005903310 | AUBURN | WA | | 10/24/2012 | 0.034 | 200,190 | 22,429 | 385,000 |
| 7005903682 | DENVER | CO | | 10/24/2012 | 0.036 | 63,313 | 13,540 | 135,000 |
| 7005903781 | SAMMAMISH | WA | | 10/24/2012 | 0.036 | 438,130 | 114,260 | 645,000 |
| 7005903799 | ANDOVER | MN | | 10/24/2012 | 0.026 | 202,990 | 21,335 | 360,850 |
| 7005903807 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 121,059 | 17,000 | 222,000 |
| 7005903815 | LAKEWOOD | CO | | 10/24/2012 | 0.036 | 423,202 | 34,673 | 827,632 |
| 7005904268 | YUMA | AZ | | 10/24/2012 | 0.034 | 37,631 | 15,825 | 181,000 |
| 7005904276 | TEXHOMA | OK | | 10/24/2012 | 0.034 | 41,081 | 18,373 | 210,000 |
| 7005904284 | GRAHAM | WA | | 10/24/2012 | 0.034 | 166,604 | 23,297 | 380,000 |
| 7005904292 | SAN RAFAEL | CA | | 10/24/2012 | 0.036 | 645,178 | 3,456 | 1,000,000 |
| 7005904623 | N CHARLESTON | SC | | 10/24/2012 | 0.036 | 152,565 | 28,488 | 376,000 |
| 7005905281 | BELLINGHAM | WA | | 10/24/2012 | 0.031 | 319,053 | 30,855 | 570,000 |
| 7005905299 | CENTENNIAL | CO | | 10/24/2012 | 0.032 | (244) | 476 | 305,000 |
| 7005905695 | PORTLAND | OR | | 10/24/2012 | 0.034 | 121,418 | 15,636 | 280,000 |
| 7005905703 | FOREST | VA | | 10/24/2012 | 0.031 | 149,012 | 7,242 | 328,000 |
| 7005906065 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 341,876 | 11,791 | 475,000 |
| 7005906073 | DENVER | CO | | 10/24/2012 | 0.036 | 224,751 | 10,117 | 310,000 |
| 7005906081 | MARQUETTE | MI | | 10/24/2012 | 0.034 | 108,123 | 31,427 | 170,000 |
| 7005906099 | PEBBLE BEACH | CA | | 10/24/2012 | 0.031 | 134,577 | 423 | 1,300,000 |
| 7005906107 | LEMON GROVE | CA | | 10/24/2012 | 0.031 | 16,147 | 57 | 280,000 |
| 7005907543 | OCEANSIDE | CA | | 10/24/2012 | 0.034 | 233,451 | 1,397 | 365,000 |
| 7005907550 | BEDFORD | VA | | 10/24/2012 | 0.034 | 109,142 | 44,179 | 225,000 |
| 7005907568 | MILL CREEK | WA | | 10/24/2012 | 0.034 | 203,454 | 23,631 | 405,000 |
| 7005907576 | LONE TREE | CO | | 10/24/2012 | 0.036 | 791,497 | 23,604 | 1,250,000 |
| 7005907584 | RAMONA | CA | | 10/24/2012 | 0.034 | 339,788 | 23,344 | 530,000 |
| 7005907592 | MARQUETTE | MI | | 10/24/2012 | 0.034 | 206,204 | 7,875 | 300,000 |
| 7005907600 | LA MESA | CA | | 10/24/2012 | 0.033 | 116,513 | 9,514 | 450,000 |
| 7005907618 | MOUNT VERNON | WA | | 10/24/2012 | 0.036 | 375,722 | 51,727 | 550,000 |
| 7005908046 | POWAY | CA | | 10/24/2012 | 0.036 | 223,817 | 13,857 | 530,000 |
| 7005908053 | KIRKLAND | WA | | 10/24/2012 | 0.036 | 303,039 | 17,737 | 480,000 |
| 7005908061 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 476,525 | 24,556 | 650,000 |
| 7005908079 | PALM DESERT | CA | | 10/24/2012 | 0.034 | 124,769 | 2,838 | 170,000 |
| 7005908087 | SNOHOMISH | WA | | 10/24/2012 | 0.034 | 212,079 | 22,363 | 315,000 |
| 7005908095 | PORTLAND | OR | | 10/24/2012 | 0.027 | 125,241 | 24,565 | 680,000 |
| 7005908533 | JUNEAU | AK | | 10/24/2012 | 0.036 | 254,569 | 21,495 | 444,000 |
| 7005908541 | APPLE VALLEY | CA | | 10/24/2012 | 0.034 | 111,606 | 6,400 | 190,000 |
| 7005909101 | GRAND JUNCTION | CO | | 10/24/2012 | 0.035 | 213,388 | 14,111 | 412,000 |
| 7005909119 | BROADLANDS | VA | | 10/24/2012 | 0.034 | 57,740 | | 625,000 |
| 7005909127 | WYCKOFF | NJ | | 10/24/2012 | 0.032 | 578,124 | 45,100 | 1,250,000 |
| 7005909408 | MARQUETTE | MI | | 10/24/2012 | 0.034 | 179,554 | 52,899 | 320,000 |
| 7005909689 | ISSAQUAH | WA | | 10/24/2012 | 0.034 | 17,657 | 2,126 | 138,000 |
| 7005909697 | LOS ANGELES | CA | | 10/24/2012 | 0.034 | 475,762 | 29,246 | 833,000 |
| 7005909705 | SAMMAMISH | WA | | 10/24/2012 | 0.036 | 1,049,424 | 267,771 | 1,650,000 |
| 7005909713 | WATSONVILLE | CA | | 10/24/2012 | 0.036 | 498,034 | 24,659 | 674,000 |
| 7005909721 | SAN MARINO | CA | | 10/24/2012 | 0.031 | 136,989 | 33,900 | 1,370,000 |
| 7005909739 | IRVINE | CA | | 10/24/2012 | 0.031 | 58,140 | 16,528 | 620,000 |
| 7005910471 | HIXSON | TN | | 10/24/2012 | 0.036 | 55,481 | 15,128 | 170,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005910489 | FRANKLIN LAKES | NJ | | 10/24/2012 | 0.036 | 232,523 | 58,644 | 902,000 |
| 7005910497 | ARVADA | CO | | 10/24/2012 | 0.034 | 69,331 | 2,000 | 405,000 |
| 7005910505 | MATTAWAN | MI | | 10/24/2012 | 0.036 | 82,102 | 3,097 | 181,000 |
| 7005910513 | GREENFIELD | CA | | 10/24/2012 | 0.034 | 55,229 | | 215,000 |
| 7005910836 | DENVER | CO | | 10/24/2012 | 0.036 | 159,211 | 43,743 | 410,000 |
| 7005910844 | DAVIS | CA | | 10/24/2012 | 0.034 | 106,919 | 33,120 | 620,000 |
| 7005910851 | LITTLETON | CO | | 10/24/2012 | 0.034 | 99,837 | 3,618 | 270,000 |
| 7005911156 | DENVER | CO | | 10/24/2012 | 0.034 | 62,026 | 19,409 | 661,787 |
| 7005911412 | AURORA | CO | | 10/24/2012 | 0.032 | 163,100 | 41,642 | 440,000 |
| 7005911420 | SEATTLE | WA | | 10/24/2012 | 0.031 | 114,182 | 359 | 500,000 |
| 7005911438 | CARDIFF | CA | | 10/24/2012 | 0.034 | 764,542 | 18,890 | 1,050,000 |
| 7005911792 | JENISON | MI | | 10/24/2012 | 0.036 | 94,394 | 13,798 | 195,000 |
| 7005911800 | PARADISE VALLEY | AZ | | 10/24/2012 | 0.031 | 323,836 | 16,637 | 975,000 |
| 7005911818 | SEATTLE | WA | | 10/24/2012 | 0.033 | 97,937 | 18,187 | 373,000 |
| 7005912345 | PLEASANTON | CA | | 10/24/2012 | 0.031 | 256,018 | 29,094 | 700,000 |
| 7005912352 | SILVER SPRING | MD | | 10/24/2012 | 0.034 | 382,904 | 14,677 | 700,000 |
| 7005912360 | DENVER | CO | | 10/24/2012 | 0.036 | 232,710 | 17,334 | 340,000 |
| 7005912378 | BURBANK | CA | | 10/24/2012 | 0.036 | (214,422) | 245,170 | 1,300,000 |
| 7005912733 | ENGLEWOOD | CO | | 10/24/2012 | 0.031 | 692,759 | 15,526 | 2,000,000 |
| 7005913459 | SUNNYVALE | CA | | 10/24/2012 | 0.034 | 270,184 | 44,051 | 910,000 |
| 7005913467 | FAIRFAX | VA | | 10/24/2012 | 0.036 | 453,056 | 7,864 | 600,000 |
| 7005913475 | MERIDIAN | ID | | 10/24/2012 | 0.034 | 165,295 | 4,046 | 257,000 |
| 7005913483 | TUSCALOOSA | AL | | 10/24/2012 | 0.034 | 436,023 | 50,022 | 840,000 |
| 7005913491 | LAFAYETTE | CA | | 10/24/2012 | 0.034 | 117,578 | 800,722 | 1,750,000 |
| 7005913509 | CORONA | CA | | 10/24/2012 | 0.031 | 189,843 | 5,373 | 500,000 |
| 7005914051 | PALO ALTO | CA | | 10/24/2012 | 0.029 | 998,123 | 19,872 | 1,400,000 |
| 7005914069 | SAN RAMON | CA | | 10/24/2012 | 0.034 | 176,026 | 31,393 | 900,000 |
| 7005914077 | FOUNTAIN VALLEY | CA | | 10/24/2012 | 0.031 | 105,893 | 10,601 | 538,000 |
| 7005914085 | SAN RAMON | CA | | 10/24/2012 | 0.034 | 535,164 | 689 | 720,000 |
| 7005914416 | CAPITOLA | CA | | 10/24/2012 | 0.034 | 136,116 | 11,291 | 585,000 |
| 7005914424 | SAN MATEO | CA | | 10/24/2012 | 0.031 | 355,837 | 9,589 | 920,000 |
| 7005914432 | JEROME | ID | | 10/24/2012 | 0.031 | 142,779 | 448 | 310,000 |
| 7005915017 | SAMMAMISH | WA | | 10/24/2012 | 0.034 | 246,342 | 60,540 | 646,000 |
| 7005915025 | SAN FRANCISCO | CA | | 10/24/2012 | 0.036 | 1,018,520 | | 1,450,000 |
| 7005915033 | ALAMO | CA | | 10/24/2012 | 0.036 | 992,243 | 295,015 | 2,050,000 |
| 7005915058 | HAILEY | ID | | 10/24/2012 | 0.034 | 146,602 | 21,117 | 265,000 |
| 7005915421 | KIRKLAND | WA | | 10/24/2012 | 0.034 | 451,612 | 20,639 | 750,000 |
| 7005915439 | SAN FRANCISCO | CA | | 10/24/2012 | 0.031 | 335,439 | 5,690 | 1,250,000 |
| 7005915447 | MAHWAH | NJ | | 10/24/2012 | 0.032 | 54,048 | 20,567 | 360,000 |
| 7005915454 | ROUNDUP | MT | | 10/24/2012 | 0.034 | 74,040 | 13,520 | 170,000 |
| 7005915462 | VANCOUVER | WA | | 10/24/2012 | 0.029 | 50,374 | 12,527 | 240,000 |
| 7005915470 | KEENESBURG | CO | | 10/24/2012 | 0.036 | 358,397 | 1,038 | 448,000 |
| 7005915744 | FAIRFAX | VA | | 10/24/2012 | 0.034 | 229,064 | 7,650 | 343,600 |
| 7005915751 | WHITTIER | CA | | 10/24/2012 | 0.032 | 128,222 | 7,781 | 380,000 |
| 7005916015 | LITTLETON | CO | | 10/24/2012 | 0.032 | 45,412 | 13,422 | 270,000 |
| 7005916023 | BELLEVUE | WA | | 10/24/2012 | 0.032 | 165,631 | 10,152 | 324,000 |
| 7005916031 | PALO ALTO | CA | | 10/24/2012 | 0.031 | 76,214 | 15,725 | 1,950,000 |
| 7005916858 | SAN BRUNO | CA | | 10/24/2012 | 0.032 | 232,350 | 14,633 | 500,000 |
| 7005916866 | GOLDEN | CO | | 10/24/2012 | 0.036 | 501,811 | 46,650 | 655,000 |
| 7005916874 | AUBURN | WA | | 10/24/2012 | 0.034 | 99,352 | 14,687 | 255,000 |
| 7005916882 | LOVES PARK | IL | | 10/24/2012 | 0.032 | 70,835 | 2,157 | 177,000 |
| 7005916890 | BELLEVUE | WA | | 10/24/2012 | 0.034 | 65,632 | 15,900 | 353,000 |
| 7005916908 | ENUMCLAW | WA | | 10/24/2012 | 0.036 | 225,844 | 49,119 | 475,000 |
| 7005917096 | COARSEGOLD | CA | | 10/24/2012 | 0.034 | 45,407 | 20,097 | 437,000 |
| 7005917104 | SHINGLE SPRINGS | CA | | 10/24/2012 | 0.031 | 512,851 | | 753,000 |
| 7005917112 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 160,199 | | 1,050,000 |
| 7005917120 | CULVER CITY | CA | | 10/24/2012 | 0.036 | 475,919 | 1,436 | 810,000 |
| 7005917534 | ALAMO | CA | | 10/24/2012 | 0.034 | 953,475 | 31,652 | 1,625,000 |
| 7005917542 | CAMERON PARK | CA | | 10/24/2012 | 0.031 | 86,404 | 9,235 | 200,000 |
| 7005917559 | GRAND JUNCTION | CO | | 10/24/2012 | 0.034 | 142,899 | 10,743 | 215,000 |
| 7005917567 | BEAUX ARTS | WA | | 10/24/2012 | 0.036 | 631,698 | 4,001 | 935,000 |
| 7005918029 | RIVA | MD | | 10/24/2012 | 0.031 | 419,039 | 45,084 | 635,000 |
| 7005918037 | LIVERMORE | CA | | 10/24/2012 | 0.036 | 807,034 | 60 | 1,089,000 |
| 7005918045 | CARLSBAD | CA | | 10/24/2012 | 0.032 | 156,902 | 10,025 | 345,000 |
| 7005918052 | DANVILLE | CA | | 10/24/2012 | 0.031 | | 97 | 567,000 |
| 7005918169 | OCEANSIDE | CA | | 10/24/2012 | 0.034 | 225,315 | 762 | 445,000 |
| 7005918177 | COVINGTON | WA | | 10/24/2012 | 0.036 | 435,704 | 34,940 | 620,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005918185 | FRIDAY HARBOR | WA | | 10/24/2012 | 0.034 | 278,740 | 47,764 | 580,000 |
| 7005918599 | MCMINNVILLE | OR | | 10/24/2012 | 0.029 | 234,996 | 28,118 | 910,000 |
| 7005918979 | SAN CARLOS | CA | | 10/24/2012 | 0.034 | 481,703 | 23,137 | 1,050,000 |
| 7005920199 | LOUISVILLE | KY | | 10/24/2012 | 0.031 | 139,803 | 3,276 | 375,000 |
| 7005920207 | FALLBROOK | CA | | 10/24/2012 | 0.034 | 478,612 | 28,152 | 700,000 |
| 7005920504 | ORINDA | CA | | 10/24/2012 | 0.032 | 538,932 | 64,332 | 1,600,000 |
| 7005920876 | GILROY | CA | | 10/24/2012 | 0.036 | 292,504 | 2,665 | 1,020,000 |
| 7005920884 | LIVERMORE | CA | | 10/24/2012 | 0.034 | 339,600 | 21,417 | 840,000 |
| 7005921205 | HUNTINGTON BEACH | CA | | 10/24/2012 | 0.034 | 417,493 | 83,060 | 1,050,000 |
| 7005921478 | SEATTLE | WA | | 10/24/2012 | 0.031 | (6,981) | 24,648 | 430,000 |
| 7005922195 | REDWOOD CITY | CA | | 10/24/2012 | 0.034 | 575,145 | 60 | 985,000 |
| 7005922203 | MADISON | WI | | 10/24/2012 | 0.034 | 112,232 | 42,606 | 260,000 |
| 7005922252 | WALNUT | CA | | 10/24/2012 | 0.034 | 407,232 | 17,481 | 580,000 |
| 7005922260 | PASADENA | CA | | 10/24/2012 | 0.031 | 842,631 | 5,138 | 1,975,000 |
| 7005922617 | LA CONNER | WA | | 10/24/2012 | 0.029 | 28,897 | 9,849 | 430,000 |
| 7005923094 | MARRIOTTSVILLE | MD | | 10/24/2012 | 0.036 | 231,281 | 22,637 | 350,000 |
| 7005923714 | CORONADO | CA | | 10/24/2012 | 0.036 | 805,901 | 22,065 | 1,150,000 |
| 7005924142 | SEATTLE | WA | | 10/24/2012 | 0.034 | 217,535 | 39,097 | 623,000 |
| 7005924159 | CLEMSON | SC | | 10/24/2012 | 0.036 | 188,205 | 60 | 260,000 |
| 7005924167 | LONE TREE | CO | | 10/24/2012 | 0.036 | 224,984 | 222,631 | 1,020,000 |
| 7005924175 | PHOENIX | AZ | | 10/24/2012 | 0.036 | 422,090 | 20,086 | 574,000 |
| 7005924258 | VIENNA | VA | | 10/24/2012 | 0.036 | 491,122 | 3,070 | 805,000 |
| 7005924266 | BELLINGHAM | WA | | 10/24/2012 | 0.029 | 400,350 | 14,187 | 550,000 |
| 7005924274 | SAN FRANCISCO | CA | | 10/24/2012 | 0.032 | 859,869 | 5,319 | 1,920,000 |
| 7005924613 | SALINAS | CA | | 10/24/2012 | 0.036 | 201,965 | 35,447 | 317,000 |
| 7005924621 | LODI | CA | | 10/24/2012 | 0.034 | 190,626 | 32,920 | 425,000 |
| 7005924639 | BOTHELL | WA | | 10/24/2012 | 0.036 | 301,246 | 14,384 | 480,000 |
| 7005924647 | REDMOND | WA | | 10/24/2012 | 0.034 | 146,414 | 10,186 | 285,000 |
| 7005924654 | ATWATER | CA | | 10/24/2012 | 0.034 | | 50,068 | 350,000 |
| 7005924662 | FERNDALE | WA | | 10/24/2012 | 0.031 | 171,266 | 9,826 | 245,000 |
| 7005924670 | HAILEY | ID | | 10/24/2012 | 0.034 | 190,659 | 27,211 | 520,000 |
| 7005924688 | CORONADO | CA | | 10/24/2012 | 0.034 | 625,719 | 2,035 | 840,000 |
| 7005924969 | FALLS CHURCH | VA | | 10/24/2012 | 0.034 | 369,511 | 3,400 | 650,000 |
| 7005924977 | LITTLE SUAMICO | WI | | 10/24/2012 | 0.036 | 238,589 | 13,611 | 307,000 |
| 7005924985 | SOLANA BEACH | CA | | 10/24/2012 | 0.034 | 794,501 | 4,848 | 1,700,000 |
| 7005925289 | SANTA ANA | CA | | 10/24/2012 | 0.036 | 478,047 | 64,401 | 900,000 |
| 7005925297 | CHICAGO | IL | | 10/24/2012 | 0.036 | 858,644 | 20 | 1,195,000 |
| 7005925537 | SPRING VALLEY | CA | | 10/24/2012 | 0.032 | 125,113 | 8,620 | 285,000 |
| 7005925545 | TUSTIN | CA | | 10/24/2012 | 0.036 | 632,427 | 22,773 | 800,000 |
| 7005925552 | FORT MOHAVE | AZ | | 10/24/2012 | 0.029 | 122,508 | 15,390 | 202,000 |
| 7005926360 | SAN DIEGO | CA | | 10/24/2012 | 0.036 | 408,694 | 78,450 | 575,000 |
| 7005926378 | CAVE CREEK | AZ | | 10/24/2012 | 0.036 | 346,199 | 19,227 | 440,000 |
| 7005926477 | SUMMIT | NJ | | 10/24/2012 | 0.034 | 514,966 | 37,662 | 870,000 |
| 7005926832 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 433,625 | 60 | 750,000 |
| 7005927749 | S LAKE TAHOE | CA | | 10/24/2012 | 0.034 | 166,812 | 30,574 | 409,000 |
| 7005927756 | SAN JUAN CAPO | CA | | 10/24/2012 | 0.036 | 370,721 | 30,822 | 535,000 |
| 7005927764 | FERNDALE | WA | | 10/24/2012 | 0.031 | 7,041 | 50 | 305,000 |
| 7005928838 | MOUNT VERNON | WA | | 10/24/2012 | 0.029 | 145,825 | 32,850 | 252,000 |
| 7005929687 | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 233,467 | 28,771 | 395,000 |
| 7005929695 | LITTLETON | CO | | 10/24/2012 | 0.036 | 175,813 | 4,340 | 250,000 |
| 7005929703 | CASTLE ROCK | CO | | 10/24/2012 | 0.034 | 107,046 | 60 | 400,000 |
| 7005929794 | PIEDMONT | SC | | 10/24/2012 | 0.032 | 127,720 | 60 | 650,000 |
| 7005930271 | OAKLAND | CA | | 10/24/2012 | 0.034 | 503,413 | 22,361 | 975,000 |
| 7005930701 | MILWAUKIE | OR | | 10/24/2012 | 0.034 | 87,571 | 7,552 | 150,000 |
| 7005930719 | FERNDALE | WA | | 10/24/2012 | 0.031 | 149,828 | 7,890 | 255,000 |
| 7005930727 | BRECKENRIDGE | CO | | 10/24/2012 | 0.034 | 422,533 | 3,703 | 1,280,000 |
| 7005931162 | SEATTLE | WA | | 10/24/2012 | 0.026 | 66,278 | 259 | 675,000 |
| 7005931188 | CENTENNIAL | CO | | 10/24/2012 | 0.036 | 64,108 | 35,216 | 333,000 |
| 7005931626 | FOREST | VA | | 10/24/2012 | 0.032 | 46,687 | 15,546 | 239,000 |
| 7005931634 | SAN RAMON | CA | | 10/24/2012 | 0.036 | 474,281 | 29,430 | 595,000 |
| 7005931717 | MC LEAN | VA | | 10/24/2012 | 0.034 | 439,952 | 2,694 | 1,435,000 |
| 7005932095 | RUSTON | WA | | 10/24/2012 | 0.034 | 287,928 | 21,496 | 420,000 |
| 7005932103 | KENT | WA | | 10/24/2012 | 0.036 | 171,958 | 12,937 | 230,000 |
| 7005932111 | LAKE TAPPS | WA | | 10/24/2012 | 0.034 | 339,329 | 2,093 | 525,000 |
| 7005932533 | GLEN ARBOR | MI | | 10/24/2012 | 0.032 | 604,314 | 204,291 | 1,600,000 |
| 7005932541 | BILLINGS | MT | | 10/24/2012 | 0.034 | 108,023 | 10,994 | 253,000 |
| 7005933051 | BATAVIA | IL | | 10/24/2012 | 0.036 | 2 | 20 | 543,705 |

# 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005933069 | HIXSON | TN | | 10/24/2012 | 0.036 | 171,621 | 18,757 | 318,000 |
| 7005933077 | LOS ANGELES | CA | | 10/24/2012 | 0.029 | 101,706 | 216,960 | 535,000 |
| 7005933788 | BAINBRIDGE ISLAND | WA | | 10/24/2012 | 0.034 | 80,145 | 16,887 | 345,000 |
| 7005933796 | PRESCOTT | AZ | | 10/24/2012 | 0.034 | 267,910 | 10,690 | 445,000 |
| 7005933804 | SEATTLE | WA | | 10/24/2012 | 0.032 | 81,261 | 12,139 | 385,000 |
| 7005933812 | CORONADO | CA | | 10/24/2012 | 0.034 | 208,815 | 20,215 | 1,575,000 |
| 7005933820 | SANTA ROSA | CA | | 10/24/2012 | 0.034 | 337,199 | 35,820 | 575,000 |
| 7005934208 | ARROYO GRANDE | CA | | 10/24/2012 | 0.031 | 11,385 | 5,197 | 359,000 |
| 7005934216 | DENVER | CO | | 10/24/2012 | 0.036 | 152,732 | 6,373 | 295,000 |
| 7005934224 | CLIFTON | NJ | | 10/24/2012 | 0.034 | 136,934 | 11,468 | 255,000 |
| 7005934232 | BELLEVUE | WA | | 10/24/2012 | 0.031 | 64,303 | 12,394 | 602,000 |
| 7005934679 | CARLSBAD | CA | | 10/24/2012 | 0.034 | 839,577 | 41,883 | 1,900,000 |
| 7005934687 | MARQUETTE | MI | | 10/24/2012 | 0.031 | 50,259 | 14,932 | 385,000 |
| 7005935114 | REDMOND | WA | | 10/24/2012 | 0.036 | 528,077 | 22,896 | 875,000 |
| 7005935122 | ROCKLIN | CA | | 10/24/2012 | 0.034 | 284,125 | 12,913 | 455,000 |
| 7005935130 | LEAVENWORTH | KS | | 10/24/2012 | 0.036 | 100,112 | 10,903 | 250,000 |
| 7005936187 | SAN MARCOS | CA | | 10/24/2012 | 0.031 | 93,035 | 41,112 | 335,000 |
| 7005936336 | PEORIA | AZ | | 10/24/2012 | 0.036 | 115,123 | 16,054 | 194,000 |
| 7005936781 | BRICK | NJ | | 10/24/2012 | 0.034 | (22) | 22 | 360,000 |
| 7005936922 | DENVER | CO | | 10/24/2012 | 0.036 | 275,004 | 1,671 | 410,000 |
| 7005938472 | NINE MILE FLS | WA | | 10/24/2012 | 0.036 | 183,685 | 39,437 | 286,000 |
| 7005938480 | TORRANCE | CA | | 10/24/2012 | 0.031 | 246,183 | 31,344 | 730,000 |
| 7005938563 | EDEN PRAIRIE | MN | | 10/24/2012 | 0.030 | 19,968 | 273 | 590,000 |
| 7005938571 | WINFIELD | IL | | 10/24/2012 | 0.036 | 207,477 | | 300,000 |
| 7005938589 | FERNANDINA | FL | | 10/24/2012 | 0.036 | 119,358 | 8,290 | 275,000 |
| 7005938597 | SALIDA | CO | | 10/24/2012 | 0.036 | 267,565 | 8,878 | 350,000 |
| 7005938605 | CAMERON PARK | CA | | 10/24/2012 | 0.034 | 221,720 | 13,669 | 450,000 |
| 7005938944 | SAN DIEGO | CA | | 10/24/2012 | 0.034 | 40,432 | 8,798 | 355,000 |
| 7005939314 | CENTENNIAL | CO | | 10/24/2012 | 0.034 | 121,897 | 5,763 | 200,000 |
| 7005939322 | SCOTTSDALE | AZ | | 10/24/2012 | 0.034 | 172,706 | 21,916 | 357,000 |
| 7005939603 | POTOMAC | MD | | 10/24/2012 | 0.036 | 716,228 | 43,647 | 925,000 |
| 7005940015 | IRVINE | CA | | 10/24/2012 | 0.037 | 1,169,824 | | 4,700,000 |
| 7005940023 | GIG HARBOR | WA | | 10/24/2012 | 0.031 | 112,145 | 25,357 | 238,000 |
| 7005940031 | GREENWOOD VILLAGE | CO | | 10/24/2012 | 0.034 | 31,751 | 1,172 | 155,000 |
| 7005941153 | KIRKLAND | WA | | 10/24/2012 | 0.036 | 306,171 | 67,830 | 405,000 |
| 7005941815 | LAKE FOREST PARK | WA | | 10/24/2012 | 0.031 | 189,915 | 41,689 | 365,000 |
| 7005941823 | DANVILLE | CA | | 10/24/2012 | 0.036 | 612,267 | 16,534 | 820,000 |
| 7005941831 | LAKE MILLS | WI | | 10/24/2012 | 0.034 | 58,843 | 19,614 | 175,000 |
| 7005941849 | LOS ANGELES | CA | | 10/24/2012 | 0.036 | 1,078,471 | 6,610 | 1,500,000 |
| 7005941856 | BREMERTON | WA | | 10/24/2012 | 0.031 | 524,216 | 27,581 | 780,000 |
| 7005941864 | STANWOOD | WA | | 10/24/2012 | 0.029 | 326,426 | 936 | 478,000 |
| 7005941872 | LOUISVILLE | KY | | 10/24/2012 | 0.036 | 518,139 | 33,116 | 825,000 |
| 7005942243 | SAN FRANCISCO | CA | | 10/24/2012 | 0.031 | 218,874 | | 1,600,000 |
| 7005942250 | CHICAGO | IL | | 10/24/2012 | 0.032 | 89,549 | 14,997 | 238,000 |
| 7005942268 | COTATI | CA | | 10/24/2012 | 0.036 | 178,857 | 15,533 | 245,000 |
| 7005942375 | DENVER | CO | | 10/24/2012 | 0.036 | 237,211 | 12,490 | 345,000 |
| 7005942961 | MARQUETTE | MI | | 10/24/2012 | 0.034 | 9,704 | 12,796 | 148,500 |
| 7005942979 | REDONDO BEACH | CA | | 10/24/2012 | 0.036 | 522,995 | | 740,000 |
| 7005942987 | GWINN | MI | | 10/24/2012 | 0.034 | 126,098 | 8,673 | 190,000 |
| 7005943357 | SOLANA BEACH | CA | | 10/24/2012 | 0.034 | 425,085 | 1,203 | 900,000 |
| 7005943365 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.034 | 86,841 | 17,235 | 305,000 |
| 7005943373 | OSPREY | FL | | 10/24/2012 | 0.031 | (125) | 125 | 990,000 |
| 7005943381 | KEAAU | HI | | 10/24/2012 | 0.029 | 210,271 | 9,388 | 374,000 |
| 7005943399 | WALL TOWNSHIP | NJ | | 10/24/2012 | 0.036 | 180,823 | | 480,000 |
| 7005943829 | GIG HARBOR | WA | | 10/24/2012 | 0.034 | 261,201 | 42,272 | 445,000 |
| 7005943837 | MILILANI | HI | | 10/24/2012 | 0.029 | 367,399 | 25,001 | 800,000 |
| 7005944207 | COLORADO SPRINGS | CO | | 10/24/2012 | 0.036 | 160,114 | | 350,000 |
| 7005944611 | LAKEWOOD | CO | | 10/24/2012 | 0.031 | 384,273 | 4,714 | 536,832 |
| 7005944629 | ENGLEWOOD | CO | | 10/24/2012 | 0.034 | 443,852 | 16,306 | 625,000 |
| 7005945097 | WORTHINGTON | OH | | 10/24/2012 | 0.034 | 85,662 | | 208,000 |
| 7005945105 | TACOMA | WA | | 10/24/2012 | 0.034 | 75,675 | 22,083 | 187,000 |
| 7005945584 | CHICAGO | IL | | 10/24/2012 | 0.032 | 120,561 | 6,622 | 275,000 |
| 7005945592 | AVONDALE ESTATES | GA | | 10/24/2012 | 0.036 | 217,650 | 32,606 | 317,000 |
| 7005946202 | OAK HARBOR | WA | | 10/24/2012 | 0.031 | 71,953 | 425 | 165,000 |
| 7005946210 | SAN PEDRO | CA | | 10/24/2012 | 0.034 | 457,593 | | 625,000 |
| 7005946707 | FREMONT | CA | | 10/24/2012 | 0.034 | 80,866 | 11,567 | 505,000 |
| 7005946715 | SEDRO WOOLLEY | WA | | 10/24/2012 | 0.036 | 166,648 | 15,035 | 250,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005947325 | SHORELINE | WA | | 10/24/2012 | 0.034 | 85,345 | 29,178 | 315,000 |
| 7005947762 | SAN DIEGO | CA | | 10/24/2012 | 0.031 | 114,110 | 88,798 | 600,000 |
| 7005948224 | SAN FRANCISCO | CA | | 10/24/2012 | 0.034 | 552,168 | | 810,000 |
| 7005948232 | MARQUETTE | MI | | 10/24/2012 | 0.034 | 72,027 | 14,893 | 330,000 |
| 7005948240 | MARQUETTE | MI | | 10/24/2012 | 0.036 | 98,066 | 11,904 | 127,000 |
| 7005948257 | CHARLESTOWN | IN | | 10/24/2012 | 0.031 | 41,386 | 7,165 | 242,000 |
| 7005948265 | CHICAGO | IL | | 10/24/2012 | 0.034 | 241,191 | 15,334 | 1,190,000 |
| 7005948273 | AUBURN | WA | | 10/24/2012 | 0.031 | 284,118 | 3,071 | 410,000 |
| 7005948281 | LOUISVILLE | KY | | 10/24/2012 | 0.033 | 65,615 | | 790,000 |
| 7005948299 | CAMAS | WA | | 10/24/2012 | 0.036 | 183,320 | 22,351 | 420,000 |
| 7005948307 | BILLINGS | MT | | 10/24/2012 | 0.036 | 129,944 | 10,775 | 203,000 |
| 7005948745 | PELKIE | MI | | 10/24/2012 | 0.034 | 128,704 | 14,299 | 330,000 |
| 7005948752 | BRENTWOOD | CA | | 10/24/2012 | 0.034 | 355,937 | 30,824 | 495,000 |
| 7005948760 | LOWELL | MI | | 10/24/2012 | 0.034 | 230,835 | 6,218 | 320,000 |
| 7005948778 | POMPTON PLAINS | NJ | | 10/24/2012 | 0.031 | 35,454 | 9,208 | 275,000 |
| 7005948786 | SOLANA BEACH | CA | | 10/24/2012 | 0.038 | 2,451,203 | 120,956 | 6,200,000 |
| 7005948794 | SCOTTSDALE | AZ | | 10/24/2012 | 0.034 | 248,793 | 100,372 | 457,000 |
| 7005948802 | SEATTLE | WA | | 10/24/2012 | 0.029 | 482,025 | 45,978 | 835,000 |
| 7005949263 | POWELL | OH | | 10/24/2012 | 0.032 | | | 400,000 |
| 7005949271 | SAN PEDRO | CA | | 10/24/2012 | 0.032 | 267,328 | 105,020 | 700,000 |
| 7005949289 | SAN JOSE | CA | | 10/24/2012 | 0.031 | 244,172 | 2,000 | 430,000 |
| 7005949800 | FALLBROOK | CA | | 10/24/2012 | 0.036 | 6,458 | | 450,000 |
| 7005949818 | LORTON | VA | | 10/24/2012 | 0.031 | 142,661 | 7,271 | 560,000 |
| 7005949826 | SUNNYVALE | CA | | 10/24/2012 | 0.034 | 600,672 | 96,688 | 980,000 |
| 7005949834 | KENT | WA | | 10/24/2012 | 0.034 | 28,823 | 185,270 | 475,000 |
| 7005949842 | GLENDALE | CA | | 10/24/2012 | 0.031 | 79,120 | 2,237 | 530,000 |
| 7005949859 | SEATTLE | WA | | 10/24/2012 | 0.032 | 202,314 | 26,465 | 480,000 |
| 7005949867 | CORTLAND | OH | | 10/24/2012 | 0.034 | (2) | 2 | 172,000 |
| 7005949875 | MAPLE VALLEY | WA | | 10/24/2012 | 0.036 | 641,494 | 56,374 | 925,000 |
| 7005950360 | SCOTTSVILLE | VA | | 10/24/2012 | 0.036 | 118,659 | 16,368 | 205,000 |
| 7005950378 | VISALIA | CA | | 10/24/2012 | 0.034 | 55,078 | 332 | 285,000 |
| 7005950386 | COLUMBUS | OH | | 10/24/2012 | 0.036 | 383 | 2,339 | 375,000 |
| 7005950394 | HIXSON | TN | | 10/24/2012 | 0.036 | 119,028 | 720 | 176,000 |
| 7005950402 | HANFORD | CA | | 10/24/2012 | 0.034 | 148,884 | 15,562 | 325,000 |
| 7005950410 | OCEANSIDE | CA | | 10/24/2012 | 0.034 | | 250 | 475,000 |
| 7005950428 | VISALIA | CA | | 10/24/2012 | 0.032 | 100,831 | 4,000 | 271,000 |
| 7005950980 | SPRINGBORO | OH | | 10/24/2012 | 0.036 | 358,790 | 24,198 | 625,000 |
| 7005950998 | SOUTH LAKE TAHOE | CA | | 10/24/2012 | 0.035 | 392,908 | 29,069 | 680,000 |
| 7005951004 | ALAMO | CA | | 10/24/2012 | 0.029 | 731,000 | | 1,075,000 |
| 7005951012 | MOSCOW | TN | | 10/24/2012 | 0.032 | 160,386 | | 360,000 |
| 7005951020 | REDMOND | WA | | 10/24/2012 | 0.036 | 348,082 | 10,407 | 440,000 |
| 7005951038 | SEATTLE | WA | | 10/24/2012 | 0.036 | 306,927 | 17,648 | 484,000 |
| 7005951046 | HILTON HEAD ISLAND | SC | | 10/24/2012 | 0.032 | 337,263 | 33,347 | 750,000 |
| 7005951053 | VISALIA | CA | | 10/24/2012 | 0.036 | 139,621 | 9,247 | 230,000 |
| 7005951061 | LA CONNER | WA | | 10/24/2012 | 0.033 | 172,227 | 15,436 | 480,000 |
| 7005951079 | MUKILTEO | WA | | 10/24/2012 | 0.032 | 389,442 | | 800,000 |
| 7005951087 | SEATTLE | WA | | 10/24/2012 | 0.036 | 601,756 | 64,984 | 790,000 |
| 7005951459 | CHICAGO | IL | | 10/24/2012 | 0.034 | 152,966 | 436 | 235,000 |
| 7005951467 | GRESHAM | OR | | 10/24/2012 | 0.036 | 69,867 | 10,495 | 251,000 |
| 7005951475 | UNION CITY | CA | | 10/24/2012 | 0.034 | 279,811 | 11,965 | 650,000 |
| 7005951483 | SAN JOSE | CA | | 10/24/2012 | 0.034 | 1,069,366 | 52,989 | 1,800,000 |
| 7005951491 | MONROE | WA | | 10/24/2012 | 0.036 | 375,473 | 3,294 | 475,000 |
| 7005951509 | BURBANK | CA | | 10/24/2012 | 0.031 | 10,618 | 8,055 | 540,000 |
| 7005951517 | OOLTEWAH | TN | | 10/24/2012 | 0.032 | 190,215 | 9,135 | 410,000 |
| 7005951855 | (LA JOLLA) SAN DIEGO | CA | | 10/24/2012 | 0.031 | 954,441 | 35,784 | 2,095,000 |
| 7005951863 | PORTLAND | OR | | 10/24/2012 | 0.034 | 43,637 | 2,127 | 370,000 |
| 7005952358 | SAN DIMAS | CA | | 10/24/2012 | 0.036 | 480,244 | 2,943 | 660,000 |
| 7005952366 | KETCHIKAN | AK | | 10/24/2012 | 0.036 | 127,257 | 16,369 | 200,000 |
| 7005952374 | YORBA LINDA | CA | | 10/24/2012 | 0.029 | 192,368 | 42,284 | 310,000 |
| 7005952382 | KETCHIKAN | AK | | 10/24/2012 | 0.034 | 31,681 | 281 | 240,000 |
| 7005952390 | BELLEVUE | WA | | 10/24/2012 | 0.036 | 525,136 | 1,717 | 660,000 |
| 7005952408 | DUBLIN | CA | | 10/24/2012 | 0.036 | 578,515 | 43,510 | 870,000 |
| 7005952416 | MINNEAPOLIS | MN | | 10/24/2012 | 0.034 | 467,687 | 14,547 | 639,000 |
| 7005952879 | RIVERDALE | NJ | | 10/24/2012 | 0.034 | 149,003 | 13,820 | 376,000 |
| 7005952887 | IRVINE | CA | | 10/24/2012 | 0.034 | 656,242 | 254,723 | 1,180,000 |
| 7005953026 | RIVER FOREST | IL | | 10/24/2012 | 0.034 | 276,994 | 13,981 | 410,000 |
| 7005953331 | SEATTLE | WA | | 10/24/2012 | 0.036 | 500,975 | 19,136 | 636,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7005953349 | CORTLAND | OH | | 10/24/2012 | 0.036 | 53,525 | 59,814 | 183,000 |
| 7005953596 | AURORA | CO | | 10/24/2012 | 0.035 | 394,566 | 15,629 | 775,000 |
| 7005953893 | COSTA MESA | CA | | 10/24/2012 | 0.034 | 221,533 | 9,954 | 390,000 |
| 7005953901 | BOULDER | CO | | 10/24/2012 | 0.031 | 181,172 | 574 | 565,000 |
| 7005953919 | SEATTLE | WA | | 10/24/2012 | 0.036 | 873,134 | 29,028 | 1,132,750 |
| 7005953927 | MURRIETA | CA | | 10/24/2012 | 0.036 | 519,099 | 891 | 840,000 |
| 7005953935 | RCH PALOS VRD | CA | | 10/24/2012 | 0.036 | 503,189 | 36,345 | 1,200,000 |
| 7005954503 | RAMONA | CA | | 10/24/2012 | 0.034 | 378,684 | | 675,000 |
| 7005954610 | ANNA MARIA | FL | | 10/24/2012 | 0.036 | 615,616 | 5,468 | 950,000 |
| 7005955104 | STURGIS | MI | | 10/24/2012 | 0.034 | 83,553 | 263 | 348,000 |
| 7100381339 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | 338,000 |
| 7100381537 | ALPHARETTA | GA | | 10/18/2012 | 0.040 | 13,255 | | 425,000 |
| 7122798379 | TRUSSVILLE | AL | | 10/18/2012 | 0.040 | | | 345,000 |
| 7122847622 | PLAQUEMINE | LA | | 10/18/2012 | 0.040 | 38,952 | | 220,000 |
| 7122871523 | BELLFLOWER | CA | | 10/18/2012 | 0.040 | 56,345 | | 390,000 |
| 7122875201 | PHOENIX | AZ | | 10/18/2012 | 0.040 | 16,277 | | 240,000 |
| 7122875623 | SYLMAR | CA | | 10/18/2012 | 0.040 | 68,880 | | 325,000 |
| 7122877264 | SAN CLEMENTE | CA | | 10/18/2012 | 0.040 | | | 650,000 |
| 7122881001 | ELK RIVER | MN | | 10/18/2012 | 0.040 | 15,558 | | 315,000 |
| 7122883734 | DEFIANCE | MO | | 10/18/2012 | 0.040 | 40,502 | | 280,000 |
| 7122891091 | PORTSMOUTH | NH | | 10/18/2012 | 0.040 | 39,193 | | 580,000 |
| 7122942985 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 25,550 | | 187,500 |
| 7122961480 | BLAINE | MN | | 10/18/2012 | 0.043 | | | 302,500 |
| 7122962058 | BRECKENRIDGE | CO | | 10/18/2012 | 0.040 | 20,083 | | 220,000 |
| 7122969285 | ALBUQUERQUE | NM | | 10/18/2012 | 0.045 | | | 605,000 |
| 7122971372 | PORTLAND | OR | | 10/18/2012 | 0.035 | | | 390,000 |
| 7122973741 | NEWPORT | TN | | 10/18/2012 | 0.040 | | | 214,000 |
| 7122978781 | EDINA | MN | | 10/18/2012 | 0.040 | 89,842 | | 605,000 |
| 7123028669 | LAKE FOREST PARK | WA | | 10/18/2012 | 0.040 | 7,149 | | 380,000 |
| 7123049392 | APPLETON | WI | | 10/18/2012 | 0.040 | 36,965 | 13,086 | 540,000 |
| 7123049426 | RAYTOWN | MO | | 10/18/2012 | 0.035 | | | 77,000 |
| 7123049731 | CASTLE ROCK | CO | | 10/18/2012 | 0.040 | 38,841 | | 305,000 |
| 7123050358 | RALEIGH | NC | | 10/18/2012 | 0.040 | | | 415,000 |
| 7123050655 | BLAINE | MN | | 10/18/2012 | 0.055 | 10,027 | | 120,000 |
| 7123050739 | SPOKANE VALLEY | WA | | 10/18/2012 | 0.053 | | | 214,000 |
| 7123050952 | PORT HUENEME | CA | | 10/18/2012 | 0.040 | 92,854 | | 175,000 |
| 7123052776 | TRAVERSE CITY | MI | | 10/18/2012 | 0.040 | | | 570,000 |
| 7123056140 | CORNELIUS | NC | | 10/18/2012 | 0.040 | 47,482 | 12,500 | 250,000 |
| 7123059599 | AVONDALE | AZ | | 10/18/2012 | 0.047 | 34,100 | | 93,000 |
| 7123060035 | LEAVENWORTH | KS | | 10/18/2012 | 0.040 | 60,047 | | 98,000 |
| 7123068855 | HUNTINGTON | NY | | 10/18/2012 | 0.040 | | | 665,000 |
| 7123120631 | REDONDO BEACH | CA | | 10/18/2012 | 0.035 | | | 728,000 |
| 7123120946 | NORTH CALDWELL | NJ | | 10/18/2012 | 0.040 | 20,990 | | 725,000 |
| 7123141041 | RIDGEFIELD PARK | NJ | | 10/18/2012 | 0.043 | | | 285,000 |
| 7123142429 | LUNENBURG | MA | | 10/18/2012 | 0.040 | 90,498 | | 395,000 |
| 7123142460 | GRAND PRAIRIE | TX | | 10/18/2012 | 0.043 | 13,790 | | 120,000 |
| 7123144276 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 26,048 | 1,000 | 458,000 |
| 7123146677 | SOUTHINGTON | CT | | 10/18/2012 | 0.040 | | | 620,000 |
| 7123147972 | APALACHIN | NY | | 10/18/2012 | 0.041 | 7,880 | 31,936 | 185,000 |
| 7123149275 | NEW BERLIN | WI | | 10/18/2012 | 0.043 | 14,546 | | 280,000 |
| 7123150943 | SHERRILLS FORD | NC | | 10/18/2012 | 0.040 | 12,847 | | 360,000 |
| 7123158433 | SAINT LOUIS | MO | | 10/18/2012 | 0.040 | | | 265,000 |
| 7123158771 | GRASS VALLEY | CA | | 10/18/2012 | 0.040 | 42,254 | | 315,000 |
| 7123158813 | SAN JOSE | CA | | 10/18/2012 | 0.043 | 18,900 | | 410,000 |
| 7123159803 | SIERRA MADRE | CA | | 10/18/2012 | 0.040 | 182,464 | 6,819 | 1,100,000 |
| 7123169463 | LA MESA | CA | | 10/18/2012 | 0.040 | 6,909 | | 85,000 |
| 7123169703 | STONE RIDGE | NY | | 10/18/2012 | 0.040 | 13,225 | | 260,000 |
| 7123169711 | LAS VEGAS | NV | | 10/18/2012 | 0.044 | 26,087 | | 55,000 |
| 7123170313 | RANCHO SANTA FE | CA | | 10/18/2012 | 0.040 | 289,872 | | 1,811,000 |
| 7123171493 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 37,129 | | 300,000 |
| 7123173101 | SAN JOSE | CA | | 10/18/2012 | 0.044 | | | 850,000 |
| 7123176997 | ROCHESTER | NY | | 10/18/2012 | 0.046 | | | 236,000 |
| 7123177656 | OXFORD | IA | | 10/18/2012 | 0.040 | 62,714 | | 330,000 |
| 7123178316 | GRANBURY | TX | | 10/18/2012 | 0.040 | 11,356 | | 320,000 |
| 7123178589 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | | | 290,000 |
| 7123179025 | EXTON | PA | | 10/18/2012 | 0.040 | 34,687 | | 372,500 |
| 7123181088 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | | | 287,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7123186707 | HAPPY VALLEY | OR | | 10/18/2012 | 0.040 | 16,950 | 8,111 | 605,000 |
| 7123192135 | BURLINGAME | CA | | 10/18/2012 | 0.040 | 223,572 | | 2,100,000 |
| 7123196268 | HAMPTON | VA | | 10/18/2012 | 0.040 | 12,809 | 5,350 | 110,000 |
| 7123196904 | ATLANTA | GA | | 10/18/2012 | 0.040 | 44,376 | | 375,000 |
| 7123197050 | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 148,105 | | 417,000 |
| 7123198827 | MIDLOTHIAN | VA | | 10/18/2012 | 0.040 | | | 250,000 |
| 7123199122 | GOLDEN | CO | | 10/18/2012 | 0.043 | 5,687 | 3,290 | 490,000 |
| 7123199155 | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 94,492 | | 340,000 |
| 7123200201 | BEAVERTON | OR | | 10/18/2012 | 0.053 | 12,039 | | 335,000 |
| 7123200227 | NEW HOPE | MN | | 10/18/2012 | 0.040 | 61,756 | | 220,000 |
| 7123204641 | BLOOMINGDALE | IL | | 10/18/2012 | 0.040 | 4,591 | | 304,000 |
| 7123204880 | MILLEDGEVILLE | GA | | 10/18/2012 | 0.040 | 35,724 | | 90,000 |
| 7123205119 | BALATON | MN | | 10/18/2012 | 0.053 | 16,348 | 6,960 | 43,000 |
| 7123211000 | EDEN PRAIRIE | MN | | 10/18/2012 | 0.040 | 63,178 | 1,126 | 695,000 |
| 7123211190 | LANCASTER | PA | | 10/18/2012 | 0.053 | 7,527 | | 140,000 |
| 7123212578 | AZLE | TX | | 10/18/2012 | 0.040 | 80,820 | | 180,000 |
| 7123212826 | HARPSWELL | ME | | 10/18/2012 | 0.040 | 16,551 | 8,970 | 375,000 |
| 7123219508 | SAN LEON | TX | | 10/18/2012 | 0.035 | 4,761 | | 670,000 |
| 7123221660 | BROOKLYN | NY | | 10/18/2012 | 0.040 | 320,646 | | 1,450,000 |
| 7123223781 | IRVINE | CA | | 10/18/2012 | 0.040 | 65,668 | | 630,000 |
| 7123226479 | ADRIAN | MI | | 10/18/2012 | 0.040 | 27,444 | 2,000 | 109,000 |
| 7123226586 | WEST ISLIP | NY | | 10/18/2012 | 0.040 | 5,229 | | 380,000 |
| 7123232030 | BLUFFTON | SC | | 10/18/2012 | 0.040 | 3,518 | | 336,915 |
| 7123232071 | CASCADE LOCKS | OR | | 10/18/2012 | 0.040 | 29,835 | 5,815 | 126,000 |
| 7123232162 | ELSMERE | DE | | 10/18/2012 | 0.040 | 29,248 | | 102,000 |
| 7123232667 | CASTLE ROCK | CO | | 10/18/2012 | 0.040 | 87,914 | | 245,000 |
| 7123239365 | GLENDALE | NY | | 10/18/2012 | 0.040 | | 5,000 | 390,000 |
| 7123253416 | SEVERNA PARK | MD | | 10/18/2012 | 0.040 | 70,800 | | 430,000 |
| 7123256047 | YONCALLA | OR | | 10/18/2012 | 0.040 | | | 212,000 |
| 7123266871 | VALPARAISO | IN | | 10/18/2012 | 0.035 | | | 330,000 |
| 7123267473 | DURHAM | NC | | 10/18/2012 | 0.040 | | 42,000 | 171,000 |
| 7123267531 | SMITHFIELD | VA | | 10/18/2012 | 0.040 | 14,107 | | 335,000 |
| 7123268190 | OAKDALE | CA | | 10/18/2012 | 0.035 | 39,038 | 47,830 | 261,000 |
| 7123272432 | MINNEAPOLIS | MN | | 10/18/2012 | 0.040 | 25,212 | | 140,000 |
| 7123273380 | CHULA VISTA | CA | | 10/18/2012 | 0.040 | | | 440,000 |
| 7123275401 | MANZANITA | OR | | 10/18/2012 | 0.040 | 87,022 | | 195,000 |
| 7123282860 | FLANDERS | NJ | | 10/18/2012 | 0.038 | 121,590 | | 432,000 |
| 7123285319 | BAKERSFIELD | CA | | 10/18/2012 | 0.035 | | | 525,000 |
| 7123286606 | MURRYSVILLE | PA | | 10/18/2012 | 0.040 | 2,138 | | 387,000 |
| 7123286689 | TUCSON | AZ | | 10/18/2012 | 0.044 | | | 163,000 |
| 7123286937 | BOW | WA | | 10/18/2012 | 0.040 | 104,833 | 30,705 | 345,000 |
| 7123287034 | SCARSDALE | NY | | 10/18/2012 | 0.040 | 30,000 | | 825,000 |
| 7123295383 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 31,407 | | 825,000 |
| 7123299484 | COPLEY | OH | | 10/18/2012 | 0.049 | | 6,303 | 316,000 |
| 7123300506 | LUMBERTON | NJ | | 10/18/2012 | 0.040 | | | 550,000 |
| 7123300944 | JEFFERSONVILLE | VT | | 10/18/2012 | 0.052 | 23,545 | | 200,000 |
| 7123304706 | LEAGUE CITY | TX | | 10/18/2012 | 0.040 | 63,896 | | 379,000 |
| 7123305133 | ATLANTA | GA | | 10/18/2012 | 0.045 | | | 485,000 |
| 7123306529 | GREER | SC | | 10/18/2012 | 0.040 | 16,657 | 3,969 | 260,000 |
| 7123307055 | OVERLAND PARK | KS | | 10/18/2012 | 0.040 | 58,264 | | 340,000 |
| 7123307485 | BROOKFIELD | WI | | 10/18/2012 | 0.040 | | | 1,200,000 |
| 7123307642 | PORTLAND | OR | | 10/18/2012 | 0.045 | 58,668 | | 440,000 |
| 7123317385 | NEWARK | DE | | 10/18/2012 | 0.040 | | | 390,000 |
| 7123317807 | EDINA | MN | | 10/18/2012 | 0.045 | 10,002 | | 490,000 |
| 7123318284 | LAKE JACKSON | TX | | 10/18/2012 | 0.040 | 45,460 | 50,000 | 275,000 |
| 7123319183 | SOUTHPORT | NC | | 10/18/2012 | 0.035 | | | 435,000 |
| 7123319654 | DERRY | NH | | 10/18/2012 | 0.040 | | | 178,000 |
| 7123326295 | CHICAGO | IL | | 10/18/2012 | 0.052 | | | 375,000 |
| 7123326857 | OSSINING | NY | | 10/18/2012 | 0.061 | 12,807 | | 305,000 |
| 7123328085 | VANCOUVER | WA | | 10/18/2012 | 0.043 | 8,711 | 375 | 335,000 |
| 7123330669 | SAN JOSE | CA | | 10/18/2012 | 0.038 | 12,903 | | 730,000 |
| 7123333986 | OMAHA | NE | | 10/18/2012 | 0.040 | 12,341 | | 215,000 |
| 7123334042 | GREENSBORO | NC | | 10/18/2012 | 0.060 | | 16,500 | 180,000 |
| 7123334117 | MELBOURNE | FL | | 10/18/2012 | 0.035 | 26,617 | | 126,000 |
| 7123334158 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 199,388 | | 640,000 |
| 7123335106 | DAVIS | CA | | 10/18/2012 | 0.040 | 86,010 | | 645,000 |
| 7123339561 | MAQUOKETA | IA | | 10/18/2012 | 0.040 | | 45,000 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7123339769 | CARY | NC | | 10/18/2012 | 0.042 | 70,304 | | 963,000 |
| 7123345022 | SILVER SPRING | MD | | 10/18/2012 | 0.040 | 2,732 | 3,000 | 345,000 |
| 7123345139 | GOODYEAR | AZ | | 10/18/2012 | 0.035 | 50,351 | | 370,000 |
| 7123345212 | SCOTIA | NY | | 10/18/2012 | 0.035 | 19,272 | | 158,000 |
| 7123348174 | AROMAS | CA | | 10/18/2012 | 0.040 | 68,638 | 9,710 | 435,000 |
| 7123351863 | PARKLAND | FL | | 10/18/2012 | 0.035 | 161,574 | | 335,000 |
| 7123352226 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | 29,820 | 700 | 585,000 |
| 7123353216 | BANGOR | PA | | 10/18/2012 | 0.040 | 78,011 | 9,971 | 390,000 |
| 7123354495 | SAN FRANCISCO | CA | | 10/18/2012 | 0.035 | | | 760,000 |
| 7123360062 | LAKE WORTH | FL | | 10/18/2012 | 0.035 | 32,087 | 17,077 | 250,000 |
| 7123360831 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 1,316 | | 310,000 |
| 7123363348 | COLLIERVILLE | TN | | 10/18/2012 | 0.045 | 4,173 | | 194,000 |
| 7123365517 | ARLINGTON | VA | | 10/18/2012 | 0.040 | 99,299 | 10,000 | 700,000 |
| 7123365616 | LIVERMORE | CA | | 10/18/2012 | 0.040 | | | 670,000 |
| 7123368073 | BRANFORD | CT | | 10/18/2012 | 0.045 | 49,920 | 11,400 | 115,000 |
| 7123369212 | PITTSTON TOWNSHIP | PA | | 10/18/2012 | 0.035 | | | 203,800 |
| 7123369493 | KINGWOOD | TX | | 10/18/2012 | 0.040 | 68,161 | 16,593 | 257,000 |
| 7123371523 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 32,076 | | 500,000 |
| 7123372091 | ONALASKA | WI | | 10/18/2012 | 0.040 | | | 195,000 |
| 7123377025 | HOBE SOUND | FL | | 10/18/2012 | 0.046 | | | 275,000 |
| 7123377173 | ATL | GA | | 10/18/2012 | 0.060 | 18,018 | 3,000 | 300,000 |
| 7123377496 | HERNDON | VA | | 10/18/2012 | 0.040 | 143,226 | | 680,000 |
| 7123377645 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 36,201 | 1,500 | 595,000 |
| 7123384138 | LONG BEACH | NY | | 10/18/2012 | 0.035 | 84,140 | | 444,000 |
| 7123385077 | HERNDON | VA | | 10/18/2012 | 0.040 | | | 515,000 |
| 7123389509 | SOUTHBURY | CT | | 10/18/2012 | 0.040 | 53,526 | | 350,000 |
| 7123392180 | ANNAPOLIS | MD | | 10/18/2012 | 0.048 | 60,447 | 2,350 | 668,000 |
| 7123393717 | NEVADA CITY | CA | | 10/18/2012 | 0.035 | 113,759 | | 625,000 |
| 7123394871 | BROOKLYN PARK | MN | | 10/18/2012 | 0.050 | | | 185,000 |
| 7123394897 | MC LEAN | VA | | 10/18/2012 | 0.035 | | | 900,000 |
| 7123398930 | HOCKESSIN | DE | | 10/18/2012 | 0.040 | 2,486 | 570 | 405,000 |
| 7123400447 | NEW MILFORD | CT | | 10/18/2012 | 0.045 | 14,828 | | 319,000 |
| 7123401395 | SAN JOSE | CA | | 10/18/2012 | 0.047 | 53,280 | 11,964 | 875,000 |
| 7123401601 | EDMONDS | WA | | 10/18/2012 | 0.040 | 95,014 | | 655,000 |
| 7123401650 | CLIFTON | VA | | 10/18/2012 | 0.050 | 29,864 | 6,600 | 511,000 |
| 7123404969 | HUNTINGTON BEACH | CA | | 10/18/2012 | 0.040 | 223,000 | | 1,150,000 |
| 7123410685 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 33,554 | 6,000 | 340,000 |
| 7123411121 | PALO ALTO | CA | | 10/18/2012 | 0.040 | 54,175 | 65,000 | 1,100,000 |
| 7123411212 | MARYLAND HEIGHTS | MO | | 10/18/2012 | 0.040 | | | 225,000 |
| 7123412996 | VESTAVIA | AL | | 10/18/2012 | 0.043 | 21,387 | 3,513 | 455,000 |
| 7123414513 | OVERLAND PARK | KS | | 10/18/2012 | 0.035 | 49,988 | 16,553 | 271,000 |
| 7123414786 | VALLEY | NE | | 10/18/2012 | 0.040 | 57,713 | | 390,000 |
| 7123414794 | DEWITT | MI | | 10/18/2012 | 0.040 | 160,101 | | 245,000 |
| 7123414851 | RANCHO SANTA FE | CA | | 10/18/2012 | 0.040 | 62,990 | 35,000 | 775,000 |
| 7123419900 | LANARK | IL | | 10/18/2012 | 0.040 | | | 650,000 |
| 7123420916 | SAN ANTONIO | TX | | 10/18/2012 | 0.040 | 33,555 | | 109,000 |
| 7123485489 | BEDFORD | TX | | 10/18/2012 | 0.040 | 97,100 | | 255,000 |
| 7123485943 | PORTLAND | OR | | 10/18/2012 | 0.040 | 83,331 | | 630,000 |
| 7123487139 | ARLINGTON | VA | | 10/18/2012 | 0.040 | 6,082 | | 186,000 |
| 7123491388 | WESTPORT | CT | | 10/18/2012 | 0.040 | | | 1,480,000 |
| 7123499530 | PITTSBURGH | PA | | 10/18/2012 | 0.040 | 70,298 | 18,000 | 114,000 |
| 7123549813 | KNIGHTDALE | NC | | 10/18/2012 | 0.040 | 2,200 | | 140,000 |
| 7123550241 | POTOMAC | MD | | 10/18/2012 | 0.045 | 8,779 | | 1,400,000 |
| 7123553567 | LOVELAND | CO | | 10/18/2012 | 0.040 | 104,568 | | 750,000 |
| 7123554334 | ANTELOPE | CA | | 10/18/2012 | 0.052 | | | 205,000 |
| 7123555133 | GRAYVILLE | IL | | 10/18/2012 | 0.040 | 111,056 | 1,680 | 188,000 |
| 7123555349 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 7,371 | 3,000 | 660,000 |
| 7123555554 | BEACON FALLS | CT | | 10/18/2012 | 0.040 | 7,945 | | 230,000 |
| 7123556164 | PROSPECT | KY | | 10/18/2012 | 0.040 | 41,827 | 32,452 | 679,000 |
| 7123556446 | CARLSBAD | CA | | 10/18/2012 | 0.040 | | | 825,000 |
| 7123562006 | TULSA | OK | | 10/18/2012 | 0.040 | 42,003 | | 120,000 |
| 7123564069 | SHERMAN OAKS | CA | | 10/18/2012 | 0.040 | 1,750 | 2,592 | 675,000 |
| 7123570983 | WILMETTE | IL | | 10/18/2012 | 0.040 | 99,279 | | 1,225,000 |
| 7123571080 | POMPANO BEACH | FL | | 10/18/2012 | 0.040 | 63,331 | | 700,000 |
| 7123572385 | POWDER SPRINGS | GA | | 10/18/2012 | 0.040 | | | 312,000 |
| 7123576709 | HALF MOON BAY | CA | | 10/18/2012 | 0.040 | 27,211 | 20,000 | 501,000 |
| 7123639721 | SIERRA VISTA | AZ | | 10/18/2012 | 0.054 | 7,163 | 1,809 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7123641289 | ADAMSTOWN | MD | | 10/18/2012 | 0.040 | 404 | | 450,000 |
| 7123647245 | YOUNGSVILLE | NC | | 10/18/2012 | 0.040 | | | 190,000 |
| 7123647666 | FAIRFIELD | IA | | 10/18/2012 | 0.040 | 5,649 | | 154,000 |
| 7123647864 | WALLA WALLA | WA | | 10/18/2012 | 0.040 | | | 420,000 |
| 7123648458 | INVERNESS | IL | | 10/18/2012 | 0.040 | | | 690,000 |
| 7123648474 | NEOLA | IA | | 10/18/2012 | 0.040 | 83,691 | | 290,000 |
| 7123658903 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 46,310 | | 575,000 |
| 7123659620 | FLEMING ISLAND | FL | | 10/18/2012 | 0.040 | 26,039 | 735 | 445,000 |
| 7123660065 | LAKEVILLE | MN | | 10/18/2012 | 0.040 | 68,373 | | 222,000 |
| 7123710126 | DECATUR | GA | | 10/18/2012 | 0.041 | 89,980 | | 122,000 |
| 7123710498 | MEDINA | MN | | 10/18/2012 | 0.040 | | | 285,000 |
| 7123712833 | ROCHESTER HILLS | MI | | 10/18/2012 | 0.040 | 23,576 | | 130,000 |
| 7123713294 | GLEN MILLS | PA | | 10/18/2012 | 0.045 | | | 415,000 |
| 7123713757 | OXFORD | CT | | 10/18/2012 | 0.040 | | | 360,000 |
| 7123715349 | DURHAM | NC | | 10/18/2012 | 0.040 | 59,431 | 2,900 | 190,000 |
| 7123718442 | BETHESDA | MD | | 10/18/2012 | 0.040 | | | 800,000 |
| 7123718590 | LAKELAND | FL | | 10/18/2012 | 0.040 | 15,434 | 3,000 | 135,000 |
| 7123719028 | SHALIMAR | FL | | 10/18/2012 | 0.040 | 56,214 | | 110,000 |
| 7123725306 | VENTURA | CA | | 10/18/2012 | 0.040 | | | 375,000 |
| 7123736261 | BIRMINGHAM | AL | | 10/18/2012 | 0.040 | 38,421 | 4,300 | 332,000 |
| 7123788080 | PLYMOUTH | MN | | 10/18/2012 | 0.035 | 14,633 | 10,213 | 305,000 |
| 7123788239 | LAKE ARIEL | PA | | 10/18/2012 | 0.043 | | | 106,000 |
| 7123788262 | SAINT JOHNS | FL | | 10/18/2012 | 0.033 | | | 630,000 |
| 7123789641 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | | | 670,000 |
| 7123790755 | SOUTH PLAINFIELD | NJ | | 10/18/2012 | 0.040 | 42,924 | | 260,000 |
| 7123791217 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | 45 | | 200,000 |
| 7123791845 | ALHAMBRA | CA | | 10/18/2012 | 0.040 | 119,711 | | 430,000 |
| 7123791852 | SAPULPA | OK | | 10/18/2012 | 0.040 | 28,611 | | 145,000 |
| 7123799889 | PORTER | IN | | 10/18/2012 | 0.040 | 33,640 | | 400,000 |
| 7123805066 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 700,000 |
| 7123805611 | BERWYN | PA | | 10/18/2012 | 0.040 | 152,631 | | 1,325,000 |
| 7123806023 | SALINAS | CA | | 10/18/2012 | 0.040 | | | 240,000 |
| 7123806262 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 775,000 |
| 7123808755 | SANTA MONICA | CA | | 10/18/2012 | 0.040 | 230,000 | | 2,600,000 |
| 7123855129 | ARLINGTON | KS | | 10/18/2012 | 0.043 | 29,135 | | 45,000 |
| 7123855657 | SHOREVIEW | MN | | 10/18/2012 | 0.049 | 13,971 | | 134,000 |
| 7123855780 | MONTGOMERY | IL | | 10/18/2012 | 0.040 | 3,250 | | 128,000 |
| 7123856598 | HOUMA | LA | | 10/18/2012 | 0.040 | 63,247 | | 179,000 |
| 7123859113 | COOPER CITY | FL | | 10/18/2012 | 0.040 | 47,447 | 1,751 | 240,000 |
| 7123861317 | SAINT CHARLES | MO | | 10/18/2012 | 0.040 | 24,100 | | 310,000 |
| 7123861333 | WOODINVILLE | WA | | 10/18/2012 | 0.040 | | | 780,000 |
| 7123863552 | LEBANON | OH | | 10/18/2012 | 0.040 | 5,711 | | 245,000 |
| 7123879228 | HEREFORD | PA | | 10/18/2012 | 0.040 | | | 420,000 |
| 7123882776 | LITTLEFIELD | AZ | | 10/18/2012 | 0.040 | | 5,200 | 150,000 |
| 7123931292 | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | | | 385,000 |
| 7123932175 | EAST MEADOW | NY | | 10/18/2012 | 0.040 | 101,043 | | 370,000 |
| 7123935558 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 296,724 | | 895,000 |
| 7123938867 | PLAIN CITY | OH | | 10/18/2012 | 0.040 | | | 290,000 |
| 7123941481 | CAMPBELL | CA | | 10/18/2012 | 0.047 | 16,690 | | 473,000 |
| 7123947975 | KENNER | LA | | 10/18/2012 | 0.040 | 53,020 | | 485,000 |
| 7124000204 | BASALT | CO | | 10/18/2012 | 0.040 | 25,220 | | 490,000 |
| 7124001517 | VIRGINIA BEACH | VA | | 10/18/2012 | 0.040 | 11,679 | | 261,000 |
| 7124004503 | THOMASTON | CT | | 10/18/2012 | 0.040 | 65,735 | 2,638 | 145,000 |
| 7124005906 | ATLANTA | GA | | 10/18/2012 | 0.040 | 110,243 | | 740,000 |
| 7124006920 | SUDBURY | MA | | 10/18/2012 | 0.040 | | | 645,000 |
| 7124012266 | PLANO | TX | | 10/18/2012 | 0.040 | 42,943 | | 180,000 |
| 7124014304 | GROTON | MA | | 10/18/2012 | 0.040 | 101,150 | | 710,000 |
| 7124015806 | OSWEGO | IL | | 10/18/2012 | 0.045 | 22,937 | | 275,000 |
| 7124016044 | SCOTTSDALE | AZ | | 10/18/2012 | 0.040 | 241,060 | | 950,000 |
| 7124017323 | INDEPENDENCE | MO | | 10/18/2012 | 0.040 | 54,640 | 2,750 | 95,000 |
| 7124019014 | REDWOOD CITY | CA | | 10/18/2012 | 0.051 | 4,751 | | 770,000 |
| 7124021853 | TAMPA | FL | | 10/18/2012 | 0.046 | 10,472 | 905 | 120,000 |
| 7124068805 | GLENVIEW | IL | | 10/18/2012 | 0.040 | 2,480 | | 430,000 |
| 7124073631 | OMAHA | NE | | 10/18/2012 | 0.040 | 18,425 | | 200,000 |
| 7124073870 | GLEN ALLEN | VA | | 10/18/2012 | 0.040 | | | 315,000 |
| 7124074746 | ROCKFORD | IL | | 10/18/2012 | 0.040 | 13,893 | | 76,000 |
| 7124075370 | TAPPAN | NY | | 10/18/2012 | 0.040 | 15,413 | | 640,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7124076626 | FORKED RIVER | NJ | | 10/18/2012 | 0.040 | 191,400 | | 410,000 |
| 7124077145 | BENEDICT | NE | | 10/18/2012 | 0.052 | 2,205 | | 270,000 |
| 7124077376 | WALNUT CREEK | CA | | 10/18/2012 | 0.043 | 83,011 | 72,484 | 712,000 |
| 7124082160 | MARLBORO | MA | | 10/18/2012 | 0.040 | | | 375,000 |
| 7124085064 | CROWN POINT | IN | | 10/18/2012 | 0.055 | 26,377 | 2,738 | 440,000 |
| 7124086526 | CHANHASSEN | MN | | 10/18/2012 | 0.040 | | | 800,000 |
| 7124089710 | MIMS | FL | | 10/18/2012 | 0.040 | 57,917 | | 194,000 |
| 7124139416 | FARMINGTON | MN | | 10/18/2012 | 0.040 | 14,545 | | 173,000 |
| 7124141032 | LAFAYETTE | CA | | 10/18/2012 | 0.047 | 5,021 | | 915,000 |
| 7124141081 | SAN DIEGO | CA | | 10/18/2012 | 0.040 | 9,834 | 2,000 | 500,000 |
| 7124141370 | CAPE CORAL | FL | | 10/18/2012 | 0.040 | | 41,000 | 380,000 |
| 7124142030 | CROTON ON HUDSON | NY | | 10/18/2012 | 0.040 | 15,626 | 5,500 | 385,000 |
| 7124145066 | SAN FRANCISCO | CA | | 10/18/2012 | 0.040 | 86,058 | | 1,825,000 |
| 7124148458 | SAN RAFAEL | CA | | 10/18/2012 | 0.040 | 3,877 | | 849,000 |
| 7124148680 | SOMERVILLE | MA | | 10/18/2012 | 0.040 | 7,870 | 3,139 | 284,000 |
| 7124151825 | FALLS CHURCH | VA | | 10/18/2012 | 0.040 | 18,342 | 105,000 | 550,000 |
| 7124152716 | APEX | NC | | 10/18/2012 | 0.058 | 9,387 | | 254,000 |
| 7124152849 | NORTH WILKESBORO | NC | | 10/18/2012 | 0.040 | 6,792 | 16,215 | 72,500 |
| 7124152971 | ULYSSES | KS | | 10/18/2012 | 0.040 | 120,077 | 5,000 | 205,000 |
| 7124154183 | DAVIE | FL | | 10/18/2012 | 0.040 | 87,143 | 18,500 | 755,000 |
| 7124154456 | FAIR OAKS | CA | | 10/18/2012 | 0.040 | | | 305,000 |
| 7124156659 | PALMYRA | NY | | 10/18/2012 | 0.041 | | | 141,800 |
| 7124158770 | BROOKLYN PARK | MN | | 10/18/2012 | 0.040 | 82,503 | | 225,000 |
| 7124159190 | ARDMORE | PA | | 10/18/2012 | 0.040 | 27,362 | | 350,000 |
| 7124164240 | BARKER | NY | | 10/18/2012 | 0.045 | 85,368 | | 152,000 |
| 7124211553 | EASTON | PA | | 10/18/2012 | 0.040 | 48,045 | | 100,000 |
| 7124214474 | SOUTH ELGIN | IL | | 10/18/2012 | 0.040 | 3,239 | | 140,000 |
| 7124231304 | BROWERVILLE | MN | | 10/18/2012 | 0.040 | 22,147 | | 106,000 |
| 7124231387 | HARTSVILLE | SC | | 10/18/2012 | 0.040 | | | 310,000 |
| 7124233383 | THE VILLAGES | FL | | 10/18/2012 | 0.040 | 20,432 | 4,415 | 247,500 |
| 7124234407 | SOUTH PORTLAND | ME | | 10/18/2012 | 0.040 | 21,496 | 8,000 | 265,000 |
| 7124234431 | MINNEAPOLIS | MN | | 10/18/2012 | 0.043 | | | 360,000 |
| 7124241980 | CAMPBELL | CA | | 10/18/2012 | 0.049 | 52,931 | | 705,000 |
| 7124296208 | HILLSBORO | IA | | 10/18/2012 | 0.052 | 12,734 | | 39,100 |
| 7124314399 | SALINAS | CA | | 10/18/2012 | 0.040 | 1,812 | | 602,000 |
| 7124315065 | SPRINGFIELD | VA | | 10/18/2012 | 0.043 | | 17,000 | 450,000 |
| 7124316469 | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.040 | 55,490 | | 490,000 |
| 7124317343 | THOMASTON | CT | | 10/18/2012 | 0.040 | 45,215 | | 190,000 |
| 7124318069 | SAN ANTONIO | TX | | 10/18/2012 | 0.040 | 2,408 | | 265,000 |
| 7124321329 | ELK RIVER | MN | | 10/18/2012 | 0.040 | 9,455 | 3,000 | 280,000 |
| 7124321709 | BISMARCK | ND | | 10/18/2012 | 0.049 | 3,099 | | 165,000 |
| 7124322350 | COLLEGE PLACE | WA | | 10/18/2012 | 0.040 | 63,777 | | 179,000 |
| 7124322384 | MISSION VIEJO | CA | | 10/18/2012 | 0.040 | | | 415,000 |
| 7124322400 | HIGH POINT | NC | | 10/18/2012 | 0.040 | 28,339 | | 118,000 |
| 7124326005 | OGUNQUIT | ME | | 10/18/2012 | 0.040 | | | 220,000 |
| 7124328860 | EDGARTOWN | MA | | 10/18/2012 | 0.053 | | | 455,000 |
| 7124328951 | PLEASANTON | CA | | 10/18/2012 | 0.040 | 27,258 | | 875,000 |
| 7124330221 | LOUISVILLE | CO | | 10/18/2012 | 0.043 | | | 403,000 |
| 7124331674 | SKOKIE | IL | | 10/18/2012 | 0.040 | 110,684 | | 215,000 |
| 7124377909 | TAPPS ISLAND | WA | | 10/18/2012 | 0.040 | | | 260,000 |
| 7124379459 | LOS GATOS | CA | | 10/18/2012 | 0.040 | 48,660 | | 1,715,000 |
| 7124386124 | BERKELEY | CA | | 10/18/2012 | 0.040 | | | 795,000 |
| 7124386421 | MOUNT SINAI | NY | | 10/18/2012 | 0.040 | 21,456 | 2,440 | 355,000 |
| 7124389854 | OMAHA | NE | | 10/18/2012 | 0.040 | | | 205,000 |
| 7124390258 | PALOS HEIGHTS | IL | | 10/18/2012 | 0.040 | | | 320,000 |
| 7124395992 | MONTVILLE | NJ | | 10/18/2012 | 0.040 | 40,000 | | 1,100,000 |
| 7124396537 | NOVATO | CA | | 10/18/2012 | 0.047 | 9,450 | 4,000 | 725,000 |
| 7124397634 | LAKEWOOD | CA | | 10/18/2012 | 0.040 | 47,239 | 4,738 | 390,000 |
| 7124399358 | BETHEL | MN | | 10/18/2012 | 0.040 | 9,653 | 8,944 | 243,000 |
| 7124466587 | PEOTONE | IL | | 10/18/2012 | 0.040 | 51,500 | | 295,000 |
| 7124469136 | BERKELEY | CA | | 10/18/2012 | 0.040 | | | 875,000 |
| 7124472155 | MASSANUTTEN | VA | | 10/18/2012 | 0.040 | 15,454 | 20,706 | 199,000 |
| 7124473765 | GLEN ELLYN | IL | | 10/18/2012 | 0.040 | 192,000 | | 820,000 |
| 7124476313 | GRAND JUNCTION | CO | | 10/18/2012 | 0.040 | 16,236 | | 201,000 |
| 7124479887 | DENVER | CO | | 10/18/2012 | 0.040 | | | 490,000 |
| 7124479945 | MINERAL WELLS | WV | | 10/18/2012 | 0.040 | | | 130,000 |
| 7124480240 | CHATHAM | NJ | | 10/18/2012 | 0.040 | | | 620,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7124482865 | SUNSET BEACH | NC | | 10/18/2012 | 0.040 | 75,000 | 80,000 | 353,000 |
| 7124528485 | BUENA | NJ | | 10/18/2012 | 0.045 | 93,083 | | 170,000 |
| 7124529632 | CROTON ON HUDSON | NY | | 10/18/2012 | 0.040 | 31,765 | 7,178 | 660,000 |
| 7124546958 | PINELLAS PARK | FL | | 10/18/2012 | 0.042 | 38,679 | 763 | 118,000 |
| 7124546982 | HUNTINGTON | NY | | 10/18/2012 | 0.040 | 100,490 | (500) | 995,000 |
| 7124548772 | OAK PARK | CA | | 10/18/2012 | 0.040 | 463,000 | | 1,050,000 |
| 7124549705 | LOS ANGELES | CA | | 10/18/2012 | 0.040 | | | 860,000 |
| 7124549820 | MILL VALLEY | CA | | 10/18/2012 | 0.049 | 5,010 | | 1,090,000 |
| 7124549853 | METAIRIE | LA | | 10/18/2012 | 0.040 | 2,409 | 3,933 | 150,000 |
| 7124550919 | HAWORTH | NJ | | 10/18/2012 | 0.040 | 59,097 | 15,000 | 1,500,000 |
| 7124551388 | SAVAGE | MN | | 10/18/2012 | 0.040 | 146,649 | | 285,000 |
| 7124552428 | VIERA | FL | | 10/18/2012 | 0.040 | 121,000 | | 925,000 |
| 7124553368 | MONTROSE | CO | | 10/18/2012 | 0.043 | 21,455 | | 385,000 |
| 7124558649 | PERDIDO BEACH | AL | | 10/18/2012 | 0.040 | 198,719 | | 326,000 |
| 7124559522 | VALRICO | FL | | 10/18/2012 | 0.054 | | | 215,000 |
| 7124559605 | LOUISVILLE | KY | | 10/18/2012 | 0.040 | 6,648 | | 220,000 |
| 7124560918 | PORTLAND | OR | | 10/18/2012 | 0.040 | 42,310 | | 310,000 |
| 7124608147 | TOPEKA | KS | | 10/18/2012 | 0.052 | 20,717 | | 376,000 |
| 7124609483 | MEDFIELD | MA | | 10/18/2012 | 0.058 | | | 475,000 |
| 7124612032 | DUBLIN | OH | | 10/18/2012 | 0.040 | 12,761 | | 385,000 |
| 7124615290 | COVENTRY | CT | | 10/18/2012 | 0.040 | 32,425 | | 470,000 |
| 7124619847 | RINGWOOD | NJ | | 10/18/2012 | 0.040 | | 16,447 | 305,000 |
| 7124621405 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 20,948 | 12,000 | 675,000 |
| 7124622213 | CYPRESS | CA | | 10/18/2012 | 0.040 | | | 557,000 |
| 7124625497 | SAPULPA | OK | | 10/18/2012 | 0.040 | 45,138 | 667 | 150,000 |
| 7124627972 | EXETER | NH | | 10/18/2012 | 0.040 | 126,000 | | 535,000 |
| 7124628434 | GRAND RAPIDS | MI | | 10/18/2012 | 0.040 | | 37,395 | 265,000 |
| 7124676292 | RICHMOND | VA | | 10/18/2012 | 0.040 | 28,148 | | 360,000 |
| 7124676631 | PLAINSBORO | NJ | | 10/18/2012 | 0.040 | | | 670,000 |
| 7124678074 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 500,000 |
| 7124693925 | DUBLIN | OH | | 10/18/2012 | 0.040 | | | 160,000 |
| 7124699914 | MILL VALLEY | CA | | 10/18/2012 | 0.040 | 185,180 | | 2,200,000 |
| 7124702197 | CONCORD | VA | | 10/18/2012 | 0.040 | | | 159,000 |
| 7124705505 | MONTVILLE | NJ | | 10/18/2012 | 0.052 | 3,514 | 7,000 | 285,000 |
| 7124764031 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 409,167 | | 1,150,000 |
| 7124764544 | BREWSTER | NY | | 10/18/2012 | 0.053 | 24,062 | | 270,000 |
| 7124764759 | ESCONDIDO | CA | | 10/18/2012 | 0.040 | 27,700 | 5,000 | 275,000 |
| 7124765822 | SUDBURY | MA | | 10/18/2012 | 0.040 | | | 580,000 |
| 7124767984 | SMITHFIELD | VA | | 10/18/2012 | 0.043 | 15,571 | | 365,000 |
| 7124771846 | EL CERRITO | CA | | 10/18/2012 | 0.033 | | | 455,000 |
| 7124772331 | APEX | NC | | 10/18/2012 | 0.046 | 40,377 | | 285,000 |
| 7124773024 | HARWINTON | CT | | 10/18/2012 | 0.040 | | | 350,000 |
| 7124777850 | PINETOP | AZ | | 10/18/2012 | 0.040 | | 14,000 | 157,600 |
| 7124778320 | LOS GATOS | CA | | 10/18/2012 | 0.047 | | | 890,000 |
| 7124824470 | FRESNO | CA | | 10/18/2012 | 0.054 | 568 | | 148,000 |
| 7124825352 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 3,660 | | 960,000 |
| 7124826244 | KETCHIKAN | AK | | 10/18/2012 | 0.040 | 114,257 | | 330,000 |
| 7124834271 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | 978,000 |
| 7124835542 | MANHATTAN BCH | CA | | 10/18/2012 | 0.040 | 31,500 | | 1,250,000 |
| 7124835716 | CHESTERFIELD | MO | | 10/18/2012 | 0.040 | 85,682 | | 380,000 |
| 7124839775 | BAKERSFIELD | CA | | 10/18/2012 | 0.049 | 32,736 | | 240,000 |
| 7124841573 | HOUSTON | TX | | 10/18/2012 | 0.043 | | 10,500 | 170,000 |
| 7124843835 | OAKLAND | CA | | 10/18/2012 | 0.040 | | | 575,000 |
| 7124894614 | TULSA | OK | | 10/18/2012 | 0.040 | 35,653 | | 195,000 |
| 7124913778 | PALOS VERDES ESTATES | CA | | 10/18/2012 | 0.040 | | 15,927 | 925,000 |
| 7124914016 | TEMPLE CITY | CA | | 10/18/2012 | 0.040 | 46,370 | 6,000 | 555,000 |
| 7124918694 | PEARLAND | TX | | 10/18/2012 | 0.040 | 42,488 | | 158,000 |
| 7124919395 | UPLAND | CA | | 10/18/2012 | 0.042 | 40,795 | 2,341 | 460,000 |
| 7124921680 | COLBERT | WA | | 10/18/2012 | 0.040 | 42,781 | 5,000 | 201,000 |
| 7124923173 | FRANKLIN LAKES | NJ | | 10/18/2012 | 0.040 | 60,337 | 20,332 | 620,000 |
| 7124925376 | MOORESVILLE | NC | | 10/18/2012 | 0.053 | 13,431 | 2,200 | 305,000 |
| 7124928446 | PORT MONMOUTH | NJ | | 10/18/2012 | 0.040 | | 200,000 | 400,000 |
| 7124974952 | NEWARK | DE | | 10/18/2012 | 0.040 | | 1,474 | 355,000 |
| 7124976023 | LEXINGTON | SC | | 10/18/2012 | 0.058 | | | 173,000 |
| 7124978847 | MAYNARD | MA | | 10/18/2012 | 0.040 | 42,594 | 21,450 | 280,000 |
| 7124984811 | LEES SUMMIT | MO | | 10/18/2012 | 0.040 | 3,907 | 1,724 | 290,000 |
| 7124990768 | CENTREVILLE | VA | | 10/18/2012 | 0.040 | 51,119 | 4,378 | 388,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7124991782 | FERNANDINA BEACH | FL | | 10/18/2012 | 0.041 | 21,412 | 1,995 | 210,000 |
| 7124994455 | BENICIA | CA | | 10/18/2012 | 0.040 | 1,423 | | 476,500 |
| 7125062906 | ARVADA | CO | | 10/18/2012 | 0.040 | | | 682,000 |
| 7125063136 | ALEXANDRIA | VA | | 10/18/2012 | 0.028 | 500 | 3,547 | 933,000 |
| 7125063532 | CHERRY HILL | NJ | | 10/18/2012 | 0.040 | 37,075 | 12,163 | 380,000 |
| 7125065131 | MINNETONKA | MN | | 10/18/2012 | 0.045 | 12,683 | 4,114 | 335,000 |
| 7125067558 | CARMEL | IN | | 10/18/2012 | 0.040 | | | 395,000 |
| 7125069679 | WEST CHESTER | PA | | 10/18/2012 | 0.040 | 11,457 | 28,745 | 660,000 |
| 7125120944 | SUN LAKES | AZ | | 10/18/2012 | 0.040 | 100,000 | | 135,000 |
| 7125124326 | SAINT PAUL | MN | | 10/18/2012 | 0.040 | 20,356 | | 410,000 |
| 7125127022 | MOUNT LAUREL | NJ | | 10/18/2012 | 0.040 | | 2,000 | 440,000 |
| 7125127212 | BELLE CHASSE | LA | | 10/18/2012 | 0.040 | 67,958 | | 327,000 |
| 7125130315 | BELLE MEAD | NJ | | 10/18/2012 | 0.040 | 16,900 | 5,600 | 335,000 |
| 7125135900 | COVINA | CA | | 10/18/2012 | 0.052 | | 33,876 | 488,000 |
| 7125136486 | SAN FRANCISCO | CA | | 10/18/2012 | 0.047 | | | 855,000 |
| 7125138599 | TULSA | OK | | 10/18/2012 | 0.045 | 43 | | 450,000 |
| 7125140561 | CHAPEL HILL | NC | | 10/18/2012 | 0.040 | | | 640,000 |
| 7125141429 | BUFFALO GROVE | IL | | 10/18/2012 | 0.040 | | | 390,000 |
| 7125143144 | CORTE MADERA | CA | | 10/18/2012 | 0.040 | 24,605 | 38,757 | 935,000 |
| 7125190590 | SILT | CO | | 10/18/2012 | 0.053 | | | 235,000 |
| 7125194899 | WALNUT CREEK | CA | | 10/18/2012 | 0.040 | | | 328,500 |
| 7125195490 | HAYMARKET | VA | | 10/18/2012 | 0.040 | 35,959 | | 360,000 |
| 7125197215 | COMMERCE TOWNSHIP | MI | | 10/18/2012 | 0.040 | | | 135,000 |
| 7125199211 | MECHANICSVILLE | VA | | 10/18/2012 | 0.040 | | | 236,000 |
| 7125199914 | SAN MATEO | CA | | 10/18/2012 | 0.040 | | | 1,400,000 |
| 7125200548 | KIRKSVILLE | MO | | 10/18/2012 | 0.049 | | | 160,000 |
| 7125207402 | NAPA | CA | | 10/18/2012 | 0.047 | | | 820,000 |
| 7125213152 | COLUMBIA | SC | | 10/18/2012 | 0.040 | 7,951 | | 240,000 |
| 7125262407 | SAN PEDRO | CA | | 10/18/2012 | 0.040 | 16,944 | | 540,000 |
| 7125265616 | COCONUT CREEK | FL | | 10/18/2012 | 0.040 | 7,540 | | 141,000 |
| 7125266002 | SAN JOSE | CA | | 10/18/2012 | 0.040 | 5,378 | | 545,000 |
| 7125266788 | CORONA | CA | | 10/18/2012 | 0.040 | 3,976 | 12,000 | 357,000 |
| 7125267992 | MACEDONIA | OH | | 10/18/2012 | 0.040 | 134,000 | | 174,000 |
| 7125268495 | SANTA BARBARA | CA | | 10/18/2012 | 0.040 | 18,820 | 8,000 | 610,000 |
| 7125269113 | HARWICH PORT | MA | | 10/18/2012 | 0.040 | 40,413 | | 1,080,000 |
| 7125269667 | TOMBALL | TX | | 10/18/2012 | 0.040 | 25,095 | | 367,000 |
| 7125271473 | CHICAGO | IL | | 10/18/2012 | 0.040 | 23,255 | 55,655 | 880,000 |
| 7125271770 | AGOURA HILLS | CA | | 10/18/2012 | 0.042 | | | 645,000 |
| 7125274204 | DURHAM | NC | | 10/18/2012 | 0.053 | 6,270 | | 155,000 |
| 7125277199 | SAINT LOUIS | MO | | 10/18/2012 | 0.043 | 44,635 | | 301,000 |
| 7125278684 | CABOT | AR | | 10/18/2012 | 0.053 | 32,000 | | 144,000 |
| 7125281308 | NAPERVILLE | IL | | 10/18/2012 | 0.040 | | | 445,000 |
| 7125284047 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 0.040 | | 32,000 | 825,000 |
| 7125331970 | ASTON | PA | | 10/18/2012 | 0.040 | | 322,000 | 530,000 |
| 7125334040 | PLYMOUTH | MN | | 10/18/2012 | 0.040 | 2,000 | | 425,000 |
| 7125336664 | OAKLAND | CA | | 10/18/2012 | 0.040 | 56,142 | 5,284 | 665,000 |
| 7125344023 | WASHINGTON TOWNSHIP | MI | | 10/18/2012 | 0.055 | 7,254 | 9,816 | 107,000 |
| 7125348313 | MORGAN HILL | CA | | 10/18/2012 | 0.040 | 40,000 | 28,258 | 850,000 |
| 7125351317 | NEW ORLEANS | LA | | 10/18/2012 | 0.043 | 8,073 | 29,979 | 345,000 |
| 7125397435 | LITTLETON | CO | | 10/18/2012 | 0.040 | 105,000 | | 220,000 |
| 7125398482 | RIVERSIDE | CA | | 10/18/2012 | 0.040 | | | 320,000 |
| 7125398623 | SPOKANE | WA | | 10/18/2012 | 0.040 | 28,130 | | 130,000 |
| 7125402771 | PALM SPRINGS | CA | | 10/18/2012 | 0.040 | 24,459 | 8,500 | 540,000 |
| 7125407614 | SAINT CHARLES | IL | | 10/18/2012 | 0.040 | 19,967 | | 400,000 |
| 7125407895 | SAN JOSE | CA | | 10/18/2012 | 0.040 | | | 1,100,000 |
| 7125409776 | CHARLOTTE | NC | | 10/18/2012 | 0.048 | | 40,000 | 56,000 |
| 7125412275 | CHICAGO | IL | | 10/18/2012 | 0.040 | 111,593 | | 350,000 |
| 7125460795 | CHICAGO | IL | | 10/18/2012 | 0.040 | 4,205 | | 670,000 |
| 7125463906 | CARMEL | NY | | 10/18/2012 | 0.040 | 495 | | 200,000 |
| 7125465646 | PHOENIX | AZ | | 10/18/2012 | 0.040 | | | 215,000 |
| 7125468293 | NAPLES | FL | | 10/18/2012 | 0.061 | | | 330,000 |
| 7125472311 | ORANGE | CA | | 10/18/2012 | 0.040 | | | 667,000 |
| 7125474523 | NOVATO | CA | | 10/18/2012 | 0.047 | | 9,840 | 535,000 |
| 7125475728 | FAIRFIELD | CT | | 10/18/2012 | 0.040 | 1,600 | | 540,000 |
| 7125480934 | SEATTLE | WA | | 10/18/2012 | 0.042 | 75,087 | | 695,000 |
| 7125481601 | ARDEN HILLS | MN | | 10/18/2012 | 0.033 | | 4,067 | 320,000 |
| 7125483565 | CORAL GABLES | FL | | 10/18/2012 | 0.033 | | | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7125533559 | ANAHEIM HILLS | CA | | 10/18/2012 | 0.054 | | | 550,000 |
| 7125546213 | WILMINGTON | DE | | 10/18/2012 | 0.033 | 122,500 | | 240,000 |
| 7125551494 | OKLAHOMA CITY | OK | | 10/18/2012 | 0.040 | 17,228 | | 226,000 |
| 7125553201 | RALEIGH | NC | | 10/18/2012 | 0.033 | | | 431,000 |
| 7125606561 | GROVE | OK | | 10/18/2012 | 0.040 | 18,900 | (17,600) | 400,000 |
| 7125610357 | TULSA | OK | | 10/18/2012 | 0.040 | 22,726 | | 175,000 |
| 7125623962 | PARKER | CO | | 10/18/2012 | 0.060 | 4,446 | 525 | 335,000 |
| 7125683776 | NEW HYDE PARK | NY | | 10/18/2012 | 0.040 | 9,852 | | 465,000 |
| 7125688361 | GREELEY | CO | | 10/18/2012 | 0.040 | 18,000 | 18,000 | 340,000 |
| 7125689435 | WESTLAKE VILLAGE | CA | | 10/18/2012 | 0.040 | 26,720 | 15,613 | 450,000 |
| 7125740543 | LAS CRUCES | NM | | 10/18/2012 | 0.040 | | 15,000 | 243,600 |
| 7125891361 | PHOENIX | AZ | | 10/18/2012 | 0.052 | | 13,700 | 301,000 |
| 3990000090 | ST PAUL | MN | | 10/18/2012 | 0.033 | 17,254 | | 103,000 |
| 3990000157 | BEACON FALLS | CT | | 10/18/2012 | 0.045 | 16,878 | | 248,000 |
| 3990000196 | DURHAM | NC | | 10/18/2012 | 0.033 | 9,776 | | 102,000 |
| 3990000483 | SAN LEANDRO | CA | | 10/18/2012 | 0.045 | 18,432 | | 310,000 |
| 3990000612 | TUCKAHOE | NY | | 10/18/2012 | 0.044 | 43,548 | | 412,000 |
| 3990001423 | SPRINGFIELD | OR | | 10/18/2012 | 0.045 | 11,448 | | 121,000 |
| 3990001499 | RIVER FALLS | WI | | 10/18/2012 | 0.037 | 13,711 | | 217,000 |
| 3990001644 | GROSSE POINTE WOOD | MI | | 10/18/2012 | 0.042 | 33,299 | | 226,000 |
| 3990002105 | SANTA ROSA | CA | | 10/18/2012 | 0.033 | 17,913 | | 556,000 |
| 3990002235 | SACRAMENTO | CA | | 10/18/2012 | 0.043 | 25,425 | | 282,000 |
| 3990002439 | NORTHPORT | NY | | 10/18/2012 | 0.030 | 68,687 | | 720,000 |
| 3990002731 | PHILADELPHIA | PA | | 10/18/2012 | 0.033 | 8,176 | | 239,835 |
| 3990002979 | HARDWICK | NJ | | 10/18/2012 | 0.038 | 16,201 | | 227,571 |
| 3990003031 | NORTHFIELD | CT | | 10/18/2012 | 0.030 | 22,878 | | 300,000 |
| 3990003066 | ROY | WA | | 10/18/2012 | 0.050 | 8,686 | | 175,000 |
| 3990003101 | DALTON | GA | | 10/18/2012 | 0.030 | 24,867 | | 150,440 |
| 3990003291 | GENEVA | IL | | 10/18/2012 | 0.040 | 43,788 | | 250,000 |
| 3990003306 | GARRISON CITY | NY | | 10/18/2012 | 0.028 | 102,065 | 244 | 373,500 |
| 3990003338 | CHARLESTON | SC | | 10/18/2012 | 0.045 | 17,206 | | 93,704 |
| 3990003377 | CHANTILLY | VA | | 10/18/2012 | 0.047 | 21,619 | | 162,518 |
| 3990003535 | PHOENIX | AZ | | 10/18/2012 | 0.035 | 36,690 | | 123,000 |
| 3990003561 | BURLINGTON | IA | | 10/18/2012 | 0.035 | 32,795 | | 188,538 |
| 3990003591 | PORTLAND | OR | | 10/18/2012 | 0.043 | 29,070 | | 312,481 |
| 3990003601 | BRANDON | MS | | 10/18/2012 | 0.044 | 1,450 | | 325,000 |
| 3990003668 | FAIRFIELD | CA | | 10/18/2012 | 0.037 | 15,241 | | 210,000 |
| 3990003682 | MECHANICVILLE | NY | | 10/18/2012 | 0.038 | 46,621 | | 375,000 |
| 3990003683 | EUGENE | OR | | 10/18/2012 | 0.030 | 50,657 | | 210,000 |
| 3990003721 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 84,660 | | 1,300,000 |
| 3990003774 | SAINT PAUL | MN | | 10/18/2012 | 0.044 | 33,691 | | 229,000 |
| 3990003796 | FAYETTEVILLE | AR | | 10/18/2012 | 0.043 | 44,606 | | 167,583 |
| 3990003825 | MISHAWAKA | IN | | 10/18/2012 | 0.037 | 16,747 | | 60,000 |
| 3990004005 | OMAHA | NE | | 10/18/2012 | 0.053 | 13,225 | | 95,000 |
| 3990004634 | ANDOVER | MA | | 10/18/2012 | 0.040 | 31,610 | | 376,009 |
| 3990004642 | FREEPORT | PA | | 10/18/2012 | 0.052 | 23,470 | | 117,000 |
| 3990004684 | CORAM | NY | | 10/18/2012 | 0.028 | 41,964 | | 295,000 |
| 3990004702 | ELKINS | AR | | 10/18/2012 | 0.038 | 36,250 | | 77,800 |
| 3990004943 | WEST BLOOMFIELD | MI | | 10/18/2012 | 0.028 | 35,755 | | 133,222 |
| 3990004956 | HARRISBURG | IL | | 10/18/2012 | 0.053 | 7,396 | | 15,880 |
| 3990004995 | LOS ANGELES | CA | | 10/18/2012 | 0.035 | 93,877 | | 659,000 |
| 3990005164 | GOODELLS | MI | | 10/18/2012 | 0.030 | 45,726 | | 159,000 |
| 3990005211 | HEBER SPRINGS | AR | | 10/18/2012 | 0.048 | 27,330 | | 85,536 |
| 3990005392 | MIAMI | FL | | 10/18/2012 | 0.046 | 2,624 | | 120,969 |
| 3990005404 | WESTFORD | MA | | 10/18/2012 | 0.039 | 19,515 | | 383,720 |
| 3990005475 | MONSEY | NY | | 10/18/2012 | 0.035 | 43,044 | | 600,000 |
| 3990005523 | DENVER | CO | | 10/18/2012 | 0.053 | 27,892 | | 460,000 |
| 3990005528 | NORTHVILLE | MI | | 10/18/2012 | 0.033 | 78,011 | | 525,000 |
| 3990005530 | SAN DIEGO | CA | | 10/18/2012 | 0.033 | 42,712 | | 435,000 |
| 3990005684 | BABYLON | NY | | 10/18/2012 | 0.038 | 84,078 | | 600,000 |
| 3990005703 | MODESTO | CA | | 10/18/2012 | 0.038 | 836 | | 219,000 |
| 3990005763 | FARMINGDALE | NY | | 10/18/2012 | 0.035 | 67,421 | | 300,000 |
| 3990005786 | INDIANAPOLIS | IN | | 10/18/2012 | 0.040 | 37,450 | | 203,347 |
| 3990005832 | SANTA FE | NM | | 10/18/2012 | 0.028 | 54,307 | | 283,000 |
| 3990005982 | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 34,551 | | 391,000 |
| 3990006225 | DOWAGIAC | MI | | 10/18/2012 | 0.043 | 25,708 | | 132,014 |
| 3990006328 | MONTEBELLO | CA | | 10/18/2012 | 0.030 | 70,283 | | 470,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990006376 | HOLLISTER | CA | | 10/18/2012 | 0.033 | 50,700 | | 552,000 |
| 3990006517 | LOS ANGELES | CA | | 10/18/2012 | 0.028 | 82,520 | | 500,000 |
| 3990006561 | JACKSONVILLE | FL | | 10/18/2012 | 0.046 | 10,321 | | 95,000 |
| 3990006682 | TRENTON | SC | | 10/18/2012 | 0.044 | 19,489 | | 150,000 |
| 3990006698 | ATLANTA | GA | | 10/18/2012 | 0.040 | 56,641 | | 355,000 |
| 3990006839 | BRISTOW | VA | | 10/18/2012 | 0.035 | 50,458 | 149 | 550,000 |
| 3990007037 | VISTA | CA | | 10/18/2012 | 0.030 | 16,174 | | 478,000 |
| 3990007202 | MIDDLEFIELD | OH | | 10/18/2012 | 0.039 | 13,793 | | 199,138 |
| 3990007257 | PLACENTIA | CA | | 10/18/2012 | 0.025 | 31,977 | | 630,000 |
| 3990007270 | LOS ANGELES | CA | | 10/18/2012 | 0.044 | 53,515 | | 525,000 |
| 3990007458 | W COLUMBIA | SC | | 10/18/2012 | 0.049 | 8,779 | | 106,864 |
| 3990007482 | SPOKANE | WA | | 10/18/2012 | 0.042 | 25,026 | | 128,000 |
| 3990007665 | LILBURN | GA | | 10/18/2012 | 0.033 | 19,303 | | 318,000 |
| 3990007734 | MACOMB | MI | | 10/18/2012 | 0.043 | 19,110 | | 316,517 |
| 3990007913 | FARMINGTON HILLS | MI | | 10/18/2012 | 0.040 | 31,076 | | 278,000 |
| 3990007982 | DEER PARK | NY | | 10/18/2012 | 0.035 | 48,147 | | 345,000 |
| 3990008281 | BEDFORD | NH | | 10/18/2012 | 0.040 | 25,844 | | 286,000 |
| 3990008569 | MIAMI | FL | | 10/18/2012 | 0.030 | 8,085 | | 484,000 |
| 3990008584 | INDIAN HILLS | CO | | 10/18/2012 | 0.044 | 35,642 | | 175,000 |
| 3990008660 | ST LOUIS | MO | | 10/18/2012 | 0.030 | 1,447 | | 178,000 |
| 3990009108 | PORT WASHINGTON | NY | | 10/18/2012 | 0.033 | 91,800 | | 675,000 |
| 3990009292 | HEBER | UT | | 10/18/2012 | 0.033 | 68,508 | 89 | 511,500 |
| 3990009318 | HOLLIS | NY | | 10/18/2012 | 0.030 | 26,875 | | 340,000 |
| 3990009336 | ANAHEIM | CA | | 10/18/2012 | 0.040 | 95,013 | | 480,000 |
| 3990009346 | BOCA RATON | FL | | 10/18/2012 | 0.033 | 58,887 | | 450,000 |
| 3990009518 | SONOMA | CA | | 10/18/2012 | 0.045 | 19,091 | 149 | 800,000 |
| 3990009803 | EAST POINT | GA | | 10/18/2012 | 0.041 | 13,281 | | 132,000 |
| 3990009898 | HOUSTON | TX | | 10/18/2012 | 0.061 | 14,599 | | 181,486 |
| 3990010037 | OMAHA | NE | | 10/18/2012 | 0.034 | 14,282 | | 165,000 |
| 3990010411 | SPOKANE | WA | | 10/18/2012 | 0.049 | 27,631 | | 134,642 |
| 3990010455 | SCHAUMBURG | IL | | 10/18/2012 | 0.043 | 20,295 | | 210,000 |
| 3990010538 | FORT LAUDERDALE | FL | | 10/18/2012 | 0.038 | 52,424 | | 445,000 |
| 3990010628 | IRVINE | CA | | 10/18/2012 | 0.033 | 87,583 | | 1,360,000 |
| 3990010872 | BOCA RATON | FL | | 10/18/2012 | 0.044 | 64,549 | | 615,000 |
| 3990010878 | FAIR HAVEN BORO | NJ | | 10/18/2012 | 0.033 | 37,835 | | 625,000 |
| 3990010892 | EAST ISLIP | NY | | 10/18/2012 | 0.048 | 53,017 | | 355,000 |
| 3990010914 | DAVISON | MI | | 10/18/2012 | 0.033 | 64,060 | | 167,000 |
| 3990011166 | WOODSTOCK | GA | | 10/18/2012 | 0.040 | 60,926 | | 475,000 |
| 3990011188 | TUCSON | AZ | | 10/18/2012 | 0.048 | 108,051 | | 340,000 |
| 3990011215 | SOUTH HAMILTON | MA | | 10/18/2012 | 0.044 | 24,454 | | 437,000 |
| 3990011236 | PLYMOUTH | MI | | 10/18/2012 | 0.048 | 35,430 | | 400,000 |
| 3990011247 | MIAMI | FL | | 10/18/2012 | 0.028 | 83,139 | | 390,000 |
| 3990011499 | HAVERHILL | MA | | 10/18/2012 | 0.030 | 178,889 | | 465,000 |
| 3990011680 | CERRITOS | CA | | 10/18/2012 | 0.030 | 40,823 | 149 | 680,000 |
| 3990011732 | SOUTHFIELD | MI | | 10/18/2012 | 0.038 | 57,812 | | 267,000 |
| 3990011742 | WARRENTON | VA | | 10/18/2012 | 0.030 | 18,341 | | 420,000 |
| 3990011867 | WINNETKA | CA | | 10/18/2012 | 0.028 | 86,845 | | 555,000 |
| 3990011878 | WASHINGTON BORO | NJ | | 10/18/2012 | 0.033 | 31,374 | | 419,000 |
| 3990011895 | RIVERSIDE | CA | | 10/18/2012 | 0.035 | 27,157 | | 401,449 |
| 3990012001 | PORT SAINT LUCIE | FL | | 10/18/2012 | 0.045 | 15,371 | | 85,000 |
| 3990012201 | NASHVILLE | TN | | 10/18/2012 | 0.033 | 125,052 | 149 | 650,000 |
| 3990012228 | WARREN | MI | | 10/18/2012 | 0.035 | 20,783 | | 137,000 |
| 3990012457 | SAN HOSE | CA | | 10/18/2012 | 0.028 | 71,331 | | 650,000 |
| 3990012498 | FOSTER CITY | CA | | 10/18/2012 | 0.035 | 70,312 | (40) | 840,000 |
| 6901000467 | WRIGHTSVILLE BEACH | NC | | 10/18/2012 | 0.038 | 53,451 | | 1,225,000 |
| 6901000487 | SOUDERTON | PA | | 10/18/2012 | 0.048 | 28,965 | | 255,000 |
| 6901000515 | DOUGLAS | MA | | 10/18/2012 | 0.045 | 25,581 | | 273,080 |
| 6901000563 | RUTLAND | MA | | 10/18/2012 | 0.048 | 25,517 | | 453,400 |
| 6901001005 | BROWNS MILLS | NJ | | 10/18/2012 | 0.043 | 27,326 | | 211,400 |
| 6901501352 | SALT LAKE CITY | UT | | 10/18/2012 | 0.035 | 110,700 | | 850,000 |
| 6901502313 | BLOOMINGTON | MN | | 10/18/2012 | 0.040 | 26,359 | | 148,700 |
| 6901506261 | FORT WASHINGTON | MD | | 10/18/2012 | 0.047 | 13,543 | | 339,000 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | 949,859,475 | 51,963,823 | 5,132,837,137 |
| 694002028 | Decatur | AL | | 11/07/2012 | 4.030 | | 1,181,214 | 11,565,000 |
| 694082102 | Chandler | AZ | | 09/05/2012 | 4.500 | | 152,074 | 8,300,000 |
| 694082124 | Chandler | AZ | | 06/14/2012 | 4.800 | | 108,344 | 7,400,000 |
| 694082597 | Mesa | AZ | | 01/27/2012 | 5.000 | 6,000,000 | | 10,500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 694082138 | Tempe | AZ | | 04/27/2012 | 4.750 | | 249,485 | 6,850,000 |
| 694082155 | Tempe | AZ | | 02/21/2012 | 4.850 | | 216,748 | 4,620,000 |
| 694082233 | Tempe | AZ | | 04/27/2012 | 4.750 | | 218,718 | 8,340,000 |
| 694082049 | Carlsbad | CA | | 08/16/2012 | 4.250 | | 649,839 | 5,440,000 |
| 694082626 | Danville | CA | | 10/10/2012 | 4.150 | 6,500,000 | | 12,680,000 |
| 694082621 | Folsom | CA | | 07/03/2012 | 4.500 | 3,600,000 | | 6,250,000 |
| 694082615 | Fountain Valley | CA | | 09/04/2012 | 4.430 | 2,500,000 | | 7,550,000 |
| 694082095 | Huntington Park | CA | | 04/24/2012 | 4.000 | | 76,160 | 7,930,000 |
| 694081992 | Long Beach | CA | | 09/26/2012 | 4.500 | | 708,635 | 26,960,000 |
| 694081993 | Long Beach | CA | | 09/26/2012 | 4.500 | | 217,703 | 8,775,000 |
| 694002611 | National City | CA | | 05/09/2012 | 4.020 | 3,275,000 | | 12,300,000 |
| 694002612 | National City | CA | | 05/09/2012 | 4.020 | 3,275,000 | | 13,000,000 |
| 694081875 | Poway | CA | | 09/26/2012 | 4.250 | | 14,044 | 13,000,000 |
| 694082623 | Rancho Mirage | CA | | 08/08/2012 | 4.700 | 2,100,000 | | 4,500,000 |
| 694002616 | San Diego | CA | | 08/30/2012 | 4.520 | 4,000,000 | | 19,000,000 |
| 694082051 | San Diego | CA | | 08/16/2012 | 4.250 | | 456,585 | 6,100,000 |
| 694082620 | Solana Beach | CA | | 11/29/2012 | 4.500 | 5,000,000 | | 12,300,000 |
| 694000295 | Cromwell | CT | | 05/17/2012 | 4.750 | | 78,290 | 5,100,000 |
| 694082602 | Miami | FL | | 03/05/2012 | 4.500 | 10,600,000 | | 22,000,000 |
| 694082632 | N Miami Beach | FL | | 10/25/2012 | 3.850 | 6,000,000 | | 10,800,000 |
| 694082601 | Palm Bay | FL | | 03/19/2012 | 4.250 | 8,700,000 | | 16,500,000 |
| 694002618 | Hoffman Estates | IL | | 08/09/2012 | 4.500 | 4,000,000 | | 6,500,000 |
| 694081235 | Overland Park | KS | | 03/07/2012 | 4.000 | | 578,307 | 2,600,000 |
| 694002639 | Bourne | MA | | 09/24/2012 | 4.350 | 1,425,000 | | 2,900,000 |
| 694082610 | Brighton | MA | | 03/28/2012 | 4.400 | 4,500,000 | | 8,850,000 |
| 694082650 | Brookline | MA | | 12/14/2012 | 3.900 | 4,000,000 | | 11,400,000 |
| 694082643 | Baltimore | MD | | 12/03/2012 | 4.200 | 5,000,000 | | 8,500,000 |
| 694082613 | Bethesda | MD | | 05/29/2012 | 4.300 | 4,000,000 | | 7,700,000 |
| 694082652 | Bethesda | MD | | 12/11/2012 | 4.480 | 3,000,000 | | 7,000,000 |
| 694082478 | Landover Hills | MD | | 08/10/2012 | 4.450 | | 601,762 | 8,200,000 |
| 694084039 | Temple Hills | MD | | 12/06/2012 | 4.250 | | 69,219 | 2,360,000 |
| 694082604 | Auburn Hills | MI | | 03/19/2012 | 5.000 | 3,000,000 | | 6,700,000 |
| 694082023 | Flint | MI | | 07/30/2012 | 4.750 | | 375,550 | 6,100,000 |
| 694082031 | Grand Blanc | MI | | 10/09/2012 | 4.480 | | 929,485 | 13,950,000 |
| 694002649 | Milan | MI | | 12/19/2012 | 4.150 | 2,700,000 | | 4,480,000 |
| 694082642 | Riverview | MI | | 10/01/2012 | 4.840 | 1,750,000 | | 3,500,000 |
| 694082599 | Westland | MI | | 02/13/2012 | 5.000 | 3,100,000 | | 7,750,000 |
| 694082608 | Wixom | MI | | 03/28/2012 | 5.000 | 5,300,000 | | 8,500,000 |
| 694082655 | Brooklyn Center | MN | | 12/19/2012 | 3.800 | 1,200,000 | | 5,700,000 |
| 694082635 | Coon Rapids | MN | | 09/20/2012 | 4.100 | 2,500,000 | | 4,760,000 |
| 694003014 | Edina | MN | | 10/24/2012 | 4.350 | | 836,583 | 2,650,000 |
| 694082641 | Minnapolis | MN | | 11/05/2012 | 4.100 | 2,050,000 | | 3,460,000 |
| 694082640 | Minneapolis | MN | | 11/05/2012 | 4.350 | 950,000 | | 1,740,000 |
| 694082647 | Minneapolis | MN | | 12/13/2012 | 4.380 | 1,350,000 | | 2,440,000 |
| 694082648 | Minneapolis | MN | | 12/13/2012 | 4.380 | 1,210,000 | | 2,190,000 |
| 694082654 | Plymouth | MN | | 12/19/2012 | 3.800 | 1,000,000 | | 1,550,000 |
| 694082653 | Wayzata | MN | | 11/28/2012 | 3.800 | 3,675,000 | | 7,700,000 |
| 694082347 | Chapel Hill | NC | | 04/05/2012 | 4.500 | | 36,506 | 4,480,000 |
| 694082646 | Omaha | NE | | 11/29/2012 | 4.250 | 3,700,000 | | 8,590,000 |
| 694082637 | Bedford | NH | | 10/24/2012 | 4.350 | 2,100,000 | | 5,610,000 |
| 694082638 | Dover | NH | | 10/24/2012 | 4.350 | 1,400,000 | | 2,510,000 |
| 694082041 | Cranford | NJ | | 12/17/2012 | 3.750 | | 66,764 | 4,950,000 |
| 694082040 | Keasbey | NJ | | 12/17/2012 | 3.750 | | 53,823 | 3,300,000 |
| 694082042 | Mountainside | NJ | | 12/17/2012 | 3.750 | | 66,774 | 4,050,000 |
| 694082595 | Henderson | NV | | 01/30/2012 | 4.750 | 2,100,000 | | 4,600,000 |
| 694082605 | Las Vegas | NV | | 03/28/2012 | 5.000 | 1,500,000 | | 4,000,000 |
| 694082614 | Las Vegas | NV | | 05/24/2012 | 4.540 | 7,000,000 | | 13,700,000 |
| 694082645 | Las Vegas | NV | | 10/19/2012 | 4.000 | 2,575,000 | | 4,500,000 |
| 694002622 | Forest Hills | NY | | 08/23/2012 | 4.250 | 2,300,000 | | 5,200,000 |
| 694002627 | New York | NY | | 08/23/2012 | 4.250 | 1,350,000 | | 3,800,000 |
| 694002617 | Woodside | NY | | 06/26/2012 | 4.680 | 4,750,000 | | 16,900,000 |
| 694082636 | Beaverton | OR | | 11/01/2012 | 3.750 | 4,000,000 | | 8,700,000 |
| 694082588 | Forest Grove | OR | | 01/12/2012 | 4.950 | 1,300,000 | | 3,270,000 |
| 694082631 | Portland | OR | | 10/01/2012 | 3.900 | 6,000,000 | | 24,500,000 |
| 694001426 | Sumter | SC | | 12/06/2012 | 4.000 | | 31,085 | 4,100,000 |
| 694080281 | Austin | TX | | 02/02/2012 | 5.550 | | 1,969,101 | 6,200,000 |
| 694082471 | Austin | TX | | 12/11/2012 | 5.330 | | 192,317 | 8,500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 694082609 | Austin | TX | | 03/29/2012 | 4.550 | 4,550,000 | | 8,700,000 |
| 694082598 | Houston | TX | | 03/26/2012 | 4.850 | 1,125,000 | | 2,180,000 |
| 694082625 | San Antonio | TX | | 09/06/2012 | 4.300 | 10,000,000 | | 18,830,000 |
| 694082628 | San Antonio | TX | | 08/30/2012 | 4.150 | 4,000,000 | | 9,500,000 |
| 694002606 | Newport News | VA | | 04/05/2012 | 4.650 | 2,800,000 | | 5,400,000 |
| 694082485 | Portsmouth | VA | | 06/04/2012 | 4.400 | | 244,008 | 12,100,000 |
| 694082397 | Richmond | VA | | 05/03/2012 | 5.150 | | 1,017,078 | 5,400,000 |
| 694081982 | So Burlington | VT | | 02/02/2012 | 5.000 | | 93,932 | 6,000,000 |
| 694082603 | Kirkland | WA | | 10/01/2012 | 5.150 | 1,800,000 | | 3,600,000 |
| 694082607 | Lynnwood | WA | | 04/05/2012 | 4.650 | 2,450,000 | | 8,200,000 |
| 694082261 | Monroe | WA | | 10/18/2012 | 4.250 | | 24,711 | 4,700,000 |
| 694082600 | Sedro-Woolley | WA | | 02/23/2012 | 4.000 | 2,650,000 | | 5,560,000 |
| 694002634 | Hudson | WI | | 11/09/2012 | 4.400 | 4,500,000 | | 7,950,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 191,210,000 | 11,514,842 | 656,520,000 |
| 0899999. Total Mortgages in good standing | | | | | | 1,141,069,475 | 63,478,665 | 5,789,357,138 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 3990000158 | SISTERS | OR | | 10/18/2012 | 0.038 | 519 | | 386,500 |
| 3990000180 | WOODBRIDGE TWP | NJ | | 10/18/2012 | 0.038 | 25,650 | | 198,000 |
| 3990003463 | DURHAM | NC | | 10/18/2012 | 0.047 | 12,049 | | 237,000 |
| 3990004444 | WAPPINGERS FALLS | NY | | 10/18/2012 | 0.035 | 84,307 | | 275,000 |
| 3990004757 | MIAMI | FL | | 10/18/2012 | 0.033 | 31,607 | | 193,000 |
| 3990004990 | SCHAUMBURG | IL | | 10/18/2012 | 0.046 | 14,586 | | 113,000 |
| 3990005347 | WURTSBORO | NY | | 10/18/2012 | 0.040 | 32,305 | 2,279 | 187,404 |
| 3990005415 | OVERLAND PARK | KS | | 10/18/2012 | 0.042 | 26,327 | | 189,956 |
| 3990005447 | DUARTE | CA | | 10/18/2012 | 0.028 | 22,744 | 149 | 240,000 |
| 3990005732 | EDMOND | OK | | 10/18/2012 | 0.046 | 9,797 | | 142,324 |
| 3990006047 | MILFORD | PA | | 10/18/2012 | 0.047 | 19,883 | 300 | 400,000 |
| 3990006661 | RICHMOND | CA | | 10/18/2012 | 0.030 | 14,992 | | 295,649 |
| 3990007354 | MONROE TWP | NJ | | 10/18/2012 | 0.038 | 16,876 | | 292,000 |
| 3990008521 | WASHINGTON | DC | | 10/18/2012 | 0.043 | 26,514 | 149 | 240,000 |
| 3990011405 | SANDY | UT | | 10/18/2012 | 0.043 | 31,453 | | 263,000 |
| 3990011536 | CORONA | CA | | 10/18/2012 | 0.025 | 3,421 | | 747,000 |
| 3990011801 | SANTA BARBARA | CA | | 10/18/2012 | 0.028 | 24,132 | | 725,000 |
| 3990011991 | TAMPA | FL | | 10/18/2012 | 0.052 | 9,316 | | 165,000 |
| 3990012121 | SALT LAKE CITY | UT | | 10/18/2012 | 0.046 | 16,221 | | 429,000 |
| 6901002604 | MAYFIELD | NY | | 10/18/2012 | 0.028 | 12,578 | 149 | 129,000 |
| 6901004370 | SCOTCH PLAINS | NJ | | 10/18/2012 | 0.045 | 49,710 | 40 | 940,000 |
| 6901506876 | ORLANDO | FL | | 10/18/2012 | 0.066 | 13,860 | 149 | 215,000 |
| 7005760397 | RANCHO SANTA FE | CA | | 10/24/2012 | 0.035 | 1,510,498 | 17,937 | 2,870,000 |
| 7005760710 | RIVERSIDE | CA | | 10/24/2012 | 0.036 | 758,250 | | 1,049,000 |
| 1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other | | | | | | 2,767,594 | 21,152 | 10,921,833 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 2,767,594 | 21,152 | 10,921,833 |
| 3990000033 | SPARTA | NJ | | 10/18/2012 | 0.033 | 3,130 | | 148,000 |
| 3990000224 | WHITE PLAINS | NY | | 10/18/2012 | 0.033 | 49,612 | | 409,000 |
| 3990000302 | SEVERNA PARK | MD | | 10/18/2012 | 0.045 | 15,997 | | 540,000 |
| 3990001981 | KENNESAW | GA | | 10/18/2012 | 0.039 | 10,197 | | 130,000 |
| 3990002038 | DAVIE | FL | | 10/18/2012 | 0.035 | 25,336 | | 255,000 |
| 3990002586 | MEDFORD TWP | NJ | | 10/18/2012 | 0.040 | 23,868 | | 194,000 |
| 3990002819 | COPIAGUE | NY | | 10/18/2012 | 0.038 | 22,191 | | 202,000 |
| 3990003246 | OLATHE | KS | | 10/18/2012 | 0.045 | 28,816 | | 128,000 |
| 3990004561 | INWOOD | NY | | 10/18/2012 | 0.044 | 24,475 | | 393,540 |
| 3990005061 | LAKE WORTH | FL | | 10/18/2012 | 0.038 | 27,828 | | 222,971 |
| 3990005274 | CHARLESTON | SC | | 10/18/2012 | 0.044 | 7,493 | | 170,632 |
| 3990005413 | PALM COAST | FL | | 10/18/2012 | 0.038 | 26,553 | | 108,000 |
| 3990005414 | ATLANTIC CITY | NJ | | 10/18/2012 | 0.033 | 27,763 | | 146,000 |
| 3990005584 | ANCHORAGE | AK | | 10/18/2012 | 0.035 | 66,286 | | 210,000 |
| 3990007249 | PORTLAND | ME | | 10/18/2012 | 0.033 | 26,463 | | 250,823 |
| 3990007463 | KINGS PARK | NY | | 10/18/2012 | 0.038 | 9,504 | | 424,000 |
| 3990007489 | JACKSON TWP | NJ | | 10/18/2012 | 0.030 | 19,334 | | 260,000 |
| 3990007877 | BOCA RATON | FL | | 10/18/2012 | 0.035 | 38,867 | | 368,000 |
| 3990008047 | CALVERTON | NY | | 10/18/2012 | 0.035 | 775 | | 247,000 |
| 3990008164 | LAS VEGAS | NV | | 10/18/2012 | 0.040 | 41,706 | | 290,000 |
| 3990008177 | QUEENS VILLAGE | NY | | 10/18/2012 | 0.033 | 18,254 | | 339,314 |
| 3990008292 | DENVER | CO | | 10/18/2012 | 0.044 | 24,533 | | 183,000 |
| 3990009144 | SARASOTA | FL | | 10/18/2012 | 0.047 | 27,958 | | 430,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3990009449 | STATEN ISLAND | NY | | 10/18/2012 | 0.028 | 157,448 | | 975,000 |
| 3990009488 | SARASOTA | FL | | 10/18/2012 | 0.040 | 28,317 | | 213,000 |
| 3990009514 | ORLANDO | FL | | 10/18/2012 | 0.043 | 37,022 | | 370,000 |
| 3990010229 | GILBERT | AZ | | 10/18/2012 | 0.028 | 91,467 | | 600,000 |
| 3990010926 | BRIDGEWATER | NJ | | 10/18/2012 | 0.033 | 88,503 | | 770,000 |
| 3990010999 | LAS CRUCES | NM | | 10/18/2012 | 0.038 | 27,879 | | 131,628 |
| 3990011430 | PHILADELPHIA | PA | | 10/18/2012 | 0.049 | 8,968 | | 260,000 |
| 3990011527 | CHICAGO | IL | | 10/18/2012 | 0.033 | 12,228 | | 235,000 |
| 3990011759 | NORWALK | CT | | 10/18/2012 | 0.038 | 41,651 | | 375,000 |
| 3990011936 | CORONA | CA | | 10/18/2012 | 0.025 | 141,251 | | 600,000 |
| 3990011981 | WANTAGH | NY | | 10/18/2012 | 0.035 | 41,628 | | 460,000 |
| 3990012029 | MAKAWAO | HI | | 10/18/2012 | 0.038 | 43,499 | | 351,374 |
| 3990012205 | BOISE | ID | | 10/18/2012 | 0.045 | 10,892 | | 137,000 |
| 3990012391 | KIRKLAND | WA | | 10/18/2012 | 0.046 | 9,391 | | 285,000 |
| 3990012419 | FONTANA | CA | | 10/18/2012 | 0.033 | 62,195 | | 336,427 |
| 6901501343 | IDAHO FALLS | ID | | 10/18/2012 | 0.038 | 21,890 | | 128,000 |
| 2799999. Mortgages in process of foreclosure-Residential mortgages-all other | | | | | | 1,391,169 | | 12,276,709 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 1,391,169 | | 12,276,709 |
| 3399999 - Totals | | | | | | 1,145,228,238 | 63,499,817 | 5,812,555,680 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694082466 | Little Rock | AR | | 06/23/2008 | 04/09/2012 | 4,068,683 | | | | | | | 4,021,483 | 4,021,483 | | | |
| 694080467 | Mesa | AZ | | 08/28/2003 | 09/07/2012 | 3,204,786 | | | | | | | 3,113,788 | 3,113,788 | | | |
| 694082304 | Mesa | AZ | | 06/07/2007 | 06/20/2012 | 4,635,634 | | | | | | | 4,562,730 | 4,562,730 | | | |
| 694001934 | Tucson | AZ | | 11/27/2000 | 03/29/2012 | 784,842 | | | | | | | 742,828 | 742,828 | | | |
| 694082299 | Chatsworth | CA | | 07/12/2006 | 12/27/2012 | 3,064,646 | | | | | | | 3,018,273 | 3,018,273 | | | |
| 694082223 | Placentia | CA | | 09/07/2005 | 12/27/2012 | 905,507 | | | | | | | 685,334 | 685,334 | | | |
| 694002014 | Walnut Creek | CA | | 05/29/2002 | 05/15/2012 | 4,076,218 | | | | | | | 4,008,650 | 4,008,650 | | | |
| 694001742 | Denver | CO | | 02/13/1998 | 04/13/2012 | 596,103 | | | | | | | 445,407 | 445,407 | | | |
| 794001054 | New Castle | DE | | 12/14/1993 | 03/29/2012 | 2,767,980 | | | | | | | 2,722,860 | 2,722,860 | | | |
| 694080414 | Dunedin | FL | | 10/27/1997 | 06/11/2012 | 1,160,787 | | | | | | | 1,086,348 | 1,086,348 | | | |
| 694082168 | St Petersburg | FL | | 03/07/2005 | 09/27/2012 | 12,072,223 | | | | | | | 11,891,174 | 11,891,174 | | | |
| 694082210 | Marietta | GA | | 07/06/2005 | 06/01/2012 | 8,812,265 | | | | | | | 8,754,439 | 8,754,439 | | | |
| 694002150 | Chicago | IL | | 12/27/2004 | 11/07/2012 | 712,652 | | | | | | | 111,666 | 111,666 | | | |
| 694000393 | Lexington | MD | | 08/27/1997 | 07/31/2012 | 448,039 | | | | | | | 102,075 | 102,075 | | | |
| 694002038 | Portland | ME | | 11/21/2002 | 12/28/2012 | 3,632,558 | | | | | | | 3,492,395 | 3,492,395 | | | |
| 694002104 | Bloomington | MN | | 06/01/2004 | 02/09/2012 | 1,448,042 | | | | | | | 1,414,300 | 1,414,300 | | | |
| 694000382 | Minneapolis | MN | | 04/15/1997 | 12/17/2012 | 1,807,213 | | | | | | | 1,451,883 | 1,451,883 | | | |
| 694000453 | Minneapolis | MN | | 07/30/1998 | 08/20/2012 | 2,473,642 | | | | | | | 2,274,855 | 2,274,855 | | | |
| 694001685 | Minneapolis | MN | | 11/26/1996 | 05/21/2012 | 657,254 | | | | | | | 620,819 | 620,819 | | | |
| 694003005 | Minnetonka | MN | | 06/08/1998 | 10/09/2012 | 879,685 | | | | | | | 789,249 | 789,249 | | | |
| 694003015 | Plymouth | MN | | 08/18/1998 | 09/11/2012 | 596,480 | | | | | | | 514,520 | 514,520 | | | |
| 694001686 | Richfield | MN | | 11/26/1996 | 05/21/2012 | 542,498 | | | | | | | 512,424 | 512,424 | | | |
| 694000439 | Fargo | ND | | 09/20/1999 | 10/01/2012 | 2,353,949 | | | | | | | 1,426,247 | 1,426,247 | | | |
| 694001773 | West Fargo | ND | | 11/05/1998 | 05/01/2012 | 295,772 | | | | | | | 284,733 | 284,733 | | | |
| 694001218 | Omaha | NE | | 02/21/1990 | 10/30/2012 | 1,364,750 | | | | | | | 1,307,411 | 1,307,411 | | | |
| 694002044 | E Brunswick | NJ | | 04/08/2003 | 08/16/2012 | 4,833,463 | | | | | | | 4,715,409 | 4,715,409 | | | |
| 694082027 | East Rutherford | NJ | | 05/01/2003 | 12/21/2012 | 2,709,555 | | | | | | | 2,615,954 | 2,615,954 | | | |
| 694001873 | Las Vegas | NV | | 03/29/2000 | 03/14/2012 | 2,307,304 | | | | | | | 2,283,701 | 2,283,701 | | | |
| 694003004 | Reno | NV | | 04/09/1998 | 11/26/2012 | 481,174 | | | | | | | 425,001 | 425,001 | | | |
| 694082185 | Lockport | NY | | 07/07/2005 | 07/25/2012 | 2,433,284 | | | | | | | 2,403,703 | 2,403,703 | | | |
| 694002460 | Mineola | NY | | 02/27/2008 | 06/28/2012 | 4,764,384 | | | | | | | 4,707,302 | 4,707,302 | | | |
| 694001100 | Oregon | OH | | 10/22/1987 | 02/08/2012 | 1,172,157 | | | | | | | 1,166,201 | 1,166,201 | | | |
| 694002020 | Portland | OR | | 06/20/2002 | 05/01/2012 | 11,160,358 | | | | | | | 11,033,283 | 11,033,283 | | | |
| 694082227 | Indiana | PA | | 11/01/2005 | 02/15/2012 | 2,839,925 | | | | | | | 2,825,158 | 2,825,158 | | | |
| 694002326 | Lancaster | PA | | 06/07/1994 | 10/01/2012 | 910,972 | | | | | | | 286,352 | 286,352 | | | |
| 694004037 | Little River | SC | | 03/27/2002 | 12/31/2012 | 680,555 | | | | | | | 628,736 | 628,736 | | | |
| 694082360 | Irving | TX | | 03/22/2007 | 02/01/2012 | 2,039,956 | | | | | | | 2,035,649 | 2,035,649 | | | |
| 694082204 | Plano | TX | | 09/01/2005 | 06/21/2012 | 4,887,529 | | | | | | | 4,810,206 | 4,810,206 | | | |
| 694000369 | Spring | TX | | 02/13/1997 | 02/07/2012 | 80,384 | | | | | | | 53,773 | 53,773 | | | |
| 694001984 | Weatherford | TX | | 10/11/2001 | 02/02/2012 | 2,027,828 | | | | | | | 2,016,327 | 2,016,327 | | | |
| 694082433 | Bellevue | WA | | 10/05/2007 | 12/17/2012 | 2,368,658 | | | | | | | 2,331,039 | 2,331,039 | | | |
| 694082249 | Issaquah | WA | | 02/15/2006 | 12/19/2012 | 818,381 | | | | | | | 780,203 | 780,203 | | | |
| 694000378 | Manitowoc | WI | | 02/13/1997 | 02/24/2012 | 98,293 | | | | | | | 32,978 | 32,978 | | | |
| 694000377 | Plymouth | WI | | 02/13/1997 | 02/24/2012 | 106,721 | | | | | | | 35,808 | 35,808 | | | |
| 1901005538 | SANTA FE | NM | | 10/18/2012 | 11/08/2012 | | | | | | | | 249,866 | 249,866 | | | |
| 1901010966 | TETONIA | ID | | 10/18/2012 | 10/31/2012 | | | | | | | | 776,864 | 776,864 | | | |
| 1901508133 | MENLO PARK | CA | | 10/18/2012 | 12/07/2012 | | | | | | | | 406,373 | 406,373 | | | |
| 1901508776 | RUTHERFORDTON | NC | | 10/18/2012 | 12/03/2012 | | | | | | | | 32,177 | 32,177 | | | |
| 1901561686 | PHILADELPHIA | PA | | 10/18/2012 | 11/15/2012 | | | | | | | | 421,750 | 421,750 | | | |
| 1901566264 | BOULDER | CO | | 10/18/2012 | 11/07/2012 | | | | | | | | 528,057 | 528,057 | | | |
| 1901567765 | OVERLAND PARK | KS | | 10/18/2012 | 11/30/2012 | | | | | | | | 158,706 | 158,706 | | | |
| 3990000328 | BALLWIN | MO | | 10/18/2012 | 11/06/2012 | | | 1,854 | | | 1,854 | | 3,157 | 5,010 | | | |
| 3990000803 | LOS ANGELES | CA | | 10/18/2012 | 12/20/2012 | | | | | | | | 736 | 736 | | | |
| 3990000872 | VALE | NC | | 10/18/2012 | 12/12/2012 | | | | | | | | | | | | |
| 3990001154 | SCOTTSDALE | AZ | | 10/18/2012 | 12/17/2012 | | | 34,726 | | | 34,726 | | 59,128 | 93,855 | | | |
| 3990001223 | LITTLETON | CO | | 10/18/2012 | 12/13/2012 | | | | | | | | | | | | |
| 3990001300 | FT MEYERS | FL | | 10/18/2012 | 11/02/2012 | | | | | | | | 29,433 | 29,433 | | | |
| 3990001320 | SANTA FE | NM | | 10/18/2012 | 10/24/2012 | | | | | | | | 47,167 | 47,167 | | | |
| 3990001443 | PEORIA | AZ | | 10/18/2012 | 10/29/2012 | | | | | | | | 29,624 | 29,624 | | | |
| 3990001461 | TITUSVILLE | NJ | | 10/18/2012 | 12/13/2012 | | | | | | | | 33,924 | 33,924 | | | |
| 3990001515 | BLOOMFIELD | CT | | 10/18/2012 | 12/21/2012 | | | 272 | | | 272 | | 463 | 734 | | | |
| 3990001678 | NORTH PORT | FL | | 10/18/2012 | 12/04/2012 | | | | | | | | 25,139 | 25,139 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990001681 | GLENDALE | CA | | 10/18/2012 | 12/26/2012 | | | | | | | | 13,890 | 13,890 | | | |
| 3990001771 | SEATTLE | WA | | 10/18/2012 | 12/03/2012 | | | | | | | | 2,976 | 4,724 | | | |
| 3990001830 | BYRON | MN | | 10/18/2012 | 10/25/2012 | | | 1,748 | | | 1,748 | | 61,985 | 61,985 | | | |
| 3990001904 | SEATTLE | WA | | 10/18/2012 | 12/06/2012 | | | | | | | | | | | | |
| 3990002499 | VILLA RICA | GA | | 10/18/2012 | 11/15/2012 | | | | | | | | | | | | |
| 3990002575 | HAUGHTON | LA | | 10/18/2012 | 12/10/2012 | | | | | | | | | | | | |
| 3990002611 | LANCASTER | PA | | 10/18/2012 | 12/11/2012 | | | | | | | | 36 | 36 | | | |
| 3990002692 | PORT ALLEN | LA | | 10/18/2012 | 11/08/2012 | | | | | | | | 4,093 | 4,093 | | | |
| 3990002713 | RICHMOND | CA | | 10/18/2012 | 10/25/2012 | | | | | | | | 67,996 | 67,996 | | | |
| 3990002906 | VADNAIS HEIGHTS | MN | | 10/18/2012 | 11/09/2012 | | | | | | | | 176 | 176 | | | |
| 3990002959 | NAPLES | FL | | 10/18/2012 | 12/31/2012 | | | | | | | | | | | | |
| 3990003183 | EDMONDS | WA | | 10/18/2012 | 12/24/2012 | | | | | | | | 31,626 | 31,626 | | | |
| 3990003385 | FREMONT | MI | | 10/18/2012 | 12/03/2012 | | | | | | | | | | | | |
| 3990003406 | LEAWOOD | KS | | 10/18/2012 | 11/19/2012 | | | | | | | | 33,270 | 33,270 | | | |
| 3990003808 | GRAND JUNCTION | CO | | 10/18/2012 | 11/20/2012 | | | | | | | | 37,747 | 37,747 | | | |
| 3990003820 | PALM CITY | FL | | 10/18/2012 | 12/04/2012 | | | | | | | | 5,311 | 5,311 | | | |
| 3990003916 | MAPLE GROVE | MN | | 10/18/2012 | 12/14/2012 | | | | | | | | 41,371 | 41,371 | | | |
| 3990003940 | UNION | OH | | 10/18/2012 | 11/13/2012 | | | | | | | | | | | | |
| 3990004124 | MARION | AR | | 10/18/2012 | 11/28/2012 | | | 18,438 | | | 18,438 | | 31,395 | 49,833 | | | |
| 3990004152 | NEWTON | NJ | | 10/18/2012 | 12/20/2012 | | | | | | | | 12,362 | 12,362 | | | |
| 3990004300 | VANCOUVER | WA | | 10/18/2012 | 12/03/2012 | | | | | | | | | | | | |
| 3990004403 | JEROME | ID | | 10/18/2012 | 12/06/2012 | | | | | | | | 63,931 | 63,931 | | | |
| 3990004595 | NEW ORLEANS | LA | | 10/18/2012 | 11/20/2012 | | | 8,830 | | | 8,830 | | 15,035 | 23,865 | | | |
| 3990004792 | BOZEMAN | MT | | 10/18/2012 | 10/31/2012 | | | 14,440 | | | 14,440 | | 24,588 | 39,028 | | | |
| 3990004812 | ARCADIA | CA | | 10/18/2012 | 12/03/2012 | | | | | | | | 17,762 | 17,762 | | | |
| 3990004824 | YPSILANTI | MI | | 10/18/2012 | 11/20/2012 | | | 2,037 | | | 2,037 | | 3,469 | 5,506 | | | |
| 3990004894 | APOPKA | FL | | 10/18/2012 | 11/30/2012 | | | | | | | | 16,493 | 16,493 | | | |
| 3990005769 | PETALUMA | CA | | 10/18/2012 | 11/30/2012 | | | 22,834 | | | 22,834 | | 38,880 | 61,714 | | | |
| 3990005935 | NORTHRIDGE | CA | | 10/18/2012 | 12/04/2012 | | | | | | | | 95,877 | 95,877 | | | |
| 3990005961 | COTTAGE GROVE | WI | | 10/18/2012 | 11/20/2012 | | | | | | | | | | | | |
| 3990006022 | FOUNTAIN VALLEY | CA | | 10/18/2012 | 12/19/2012 | | | | | | | | | | | | |
| 3990006121 | LAKE RONKONKOMA | NY | | 10/18/2012 | 12/28/2012 | | | 14,426 | | | 14,426 | | 24,564 | 38,990 | | | |
| 3990006387 | PALENVILLE | NY | | 10/18/2012 | 11/27/2012 | | | | | | | | 46,000 | 46,000 | | | |
| 3990006429 | WILDOMAR | CA | | 10/18/2012 | 10/25/2012 | | | 13,654 | | | 13,654 | | 23,248 | 36,902 | | | |
| 3990006752 | FLORENCE | WI | | 10/18/2012 | 10/29/2012 | | | | | | | | | | | | |
| 3990006816 | CASTRO VALLEY | CA | | 10/18/2012 | 12/17/2012 | | | | | | | | | | | | |
| 3990007203 | ZIONSVILLE | IN | | 10/18/2012 | 12/11/2012 | | | | | | | | 21,734 | 21,734 | | | |
| 3990007489 | JACKSON TWP | NJ | | 10/18/2012 | 12/06/2012 | | | 11,355 | | | 11,355 | | 19,334 | 30,688 | | | |
| 3990007605 | GRAND JUNCTION | CO | | 10/18/2012 | 11/26/2012 | | | | | | | | 43,191 | 43,191 | | | |
| 3990007633 | MIDDLETOWN TWP | PA | | 10/18/2012 | 12/13/2012 | | | 25,244 | | | 25,244 | | 42,983 | 68,227 | | | |
| 3990007671 | PEABODY | MA | | 10/18/2012 | 11/16/2012 | | | | | | | | 98,248 | 98,248 | | | |
| 3990007904 | DEFIANCE | MO | | 10/18/2012 | 11/19/2012 | | | | | | | | | | | | |
| 3990008124 | MAPLEVILLE | RI | | 10/18/2012 | 11/19/2012 | | | 9,351 | | | 9,351 | | 15,922 | 25,272 | | | |
| 3990008627 | LOWER POTTSGROVE T | PA | | 10/18/2012 | 10/26/2012 | | | 15,220 | | | 15,220 | | 25,916 | 41,136 | | | |
| 3990008699 | WORCESTER | MA | | 10/18/2012 | 11/06/2012 | | | | | | | | 18,376 | 18,376 | | | |
| 3990008767 | GREENTOWN | IN | | 10/18/2012 | 10/31/2012 | | | 10,513 | | | 10,513 | | 17,901 | 28,414 | | | |
| 3990008861 | CHANHASSEN | MN | | 10/18/2012 | 12/28/2012 | | | 14,961 | | | 14,961 | | 25,474 | 40,435 | | | |
| 3990008879 | SACRAMENTO | CA | | 10/18/2012 | 10/26/2012 | | | 92,273 | | | 92,273 | | 157,114 | 249,387 | | | |
| 3990008904 | SEAFORD | VA | | 10/18/2012 | 12/14/2012 | | | | | | | | 49,691 | 49,691 | | | |
| 3990009008 | WINTER SPRINGS | FL | | 10/18/2012 | 11/30/2012 | | | 6,035 | | | 6,035 | | 10,276 | 16,312 | | | |
| 3990009358 | LAKEVIEW | OR | | 10/18/2012 | 12/20/2012 | | | | | | | | | | | | |
| 3990009405 | LONG BEACH | CA | | 10/18/2012 | 11/16/2012 | | | 80,679 | | | 80,679 | | 137,372 | 218,050 | | | |
| 3990009446 | KNOXVILLE | TN | | 10/18/2012 | 12/27/2012 | | | 12,987 | | | 12,987 | | 22,113 | 35,100 | | | |
| 3990009458 | CINCINNATI | OH | | 10/18/2012 | 11/08/2012 | | | 3,028 | | | 3,028 | | 5,155 | 8,183 | | | |
| 3990009588 | MIAMI | FL | | 10/18/2012 | 12/17/2012 | | | | | | | | 38,308 | 38,308 | | | |
| 3990010060 | APOLLO | PA | | 10/18/2012 | 12/19/2012 | | | 17,973 | | | 17,973 | | 30,603 | 48,576 | | | |
| 3990010158 | ERLANGER | KY | | 10/18/2012 | 10/19/2012 | | | 6,867 | | | 6,867 | | 11,693 | 18,560 | | | |
| 3990010241 | OAK PARK | IL | | 10/18/2012 | 10/23/2012 | | | 27,666 | | | 27,666 | | 47,106 | 74,772 | | | |
| 3990010278 | SOUTHPORT | NC | | 10/18/2012 | 11/13/2012 | | | | | | | | | | | | |
| 3990010482 | CHARLESTON | SC | | 10/18/2012 | 11/07/2012 | | | | | | | | | | | | |
| 3990010507 | KAMUELA | HI | | 10/18/2012 | 11/29/2012 | | | | | | | | 95,375 | 95,375 | | | |
| 3990010999 | LAS CRUCES | NM | | 10/18/2012 | 12/12/2012 | | | 16,374 | | | 16,374 | | 27,879 | 44,253 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990011247 | MIAMI | FL | | 10/18/2012 | 12/26/2012 | | | 48,828 | | | 48,828 | | 83,139 | 131,966 | | | |
| 3990011582 | CHEYENNE | WY | | 10/18/2012 | 11/20/2012 | | | | | | | | | | | | |
| 3990011730 | WHITTINGTON | IL | | 10/18/2012 | 10/31/2012 | | | 22,687 | | | 22,687 | | 38,629 | 61,316 | | | |
| 3990011761 | FLORISSANT | MO | | 10/18/2012 | 12/31/2012 | | | 15,157 | | | 15,157 | | 25,809 | 40,966 | | | |
| 3990011784 | COLCHESTER | CT | | 10/18/2012 | 11/15/2012 | | | 5,212 | | | 5,212 | | 8,874 | 14,086 | | | |
| 3990011856 | HOWELL TWP | NJ | | 10/18/2012 | 12/19/2012 | | | | | | | | 19,750 | 19,750 | | | |
| 3990012057 | FORT MYERS | FL | | 10/18/2012 | 11/01/2012 | | | | | | | | | | | | |
| 3990012285 | MAZEPPA | MN | | 10/18/2012 | 12/31/2012 | | | | | | | | | | | | |
| 3990012324 | BOISE | ID | | 10/18/2012 | 12/27/2012 | | | | | | | | | | | | |
| 3990012331 | NORWALK | IA | | 10/18/2012 | 12/27/2012 | | | | | | | | | | | | |
| 3990012402 | LAS VEGAS | NV | | 10/18/2012 | 11/26/2012 | | | 264 | | | 264 | | 450 | 714 | | | |
| 3990012463 | SAN GABRIEL | CA | | 10/18/2012 | 10/29/2012 | | | | | | | | | | | | |
| 6901000199 | BOULDER | CO | | 10/18/2012 | 10/26/2012 | | | | | | | | 138,252 | 138,252 | | | |
| 6901000380 | SAINT PAUL | MN | | 10/18/2012 | 12/17/2012 | | | | | | | | 50,886 | 50,886 | | | |
| 6901000572 | NAZARETH | PA | | 10/18/2012 | 10/23/2012 | | | | | | | | 37,628 | 37,628 | | | |
| 6901000866 | MEDIA | PA | | 10/18/2012 | 12/04/2012 | | | | | | | | | | | | |
| 6901001082 | CINCINNATI | OH | | 10/18/2012 | 11/15/2012 | | | | | | | | | | | | |
| 6901001345 | EDEN PRAIRIE | MN | | 10/18/2012 | 11/09/2012 | | | | | | | | | | | | |
| 6901001348 | STERLING HEIGHTS | MI | | 10/18/2012 | 11/23/2012 | | | 10,912 | | | 10,912 | | 18,580 | 29,491 | | | |
| 6901001480 | SARATOGA | CA | | 10/18/2012 | 10/30/2012 | | | 60,210 | | | 60,210 | | 102,520 | 162,730 | | | |
| 6901001508 | PHILADELPHIA | PA | | 10/18/2012 | 11/15/2012 | | | | | | | | | | | | |
| 6901001529 | PALM HARBOR | FL | | 10/18/2012 | 11/16/2012 | | | 37,722 | | | 37,722 | | 64,229 | 101,950 | | | |
| 6901001607 | APPLE VALLEY | MN | | 10/18/2012 | 10/19/2012 | | | | | | | | | | | | |
| 6901001669 | ANAHEIM | CA | | 10/18/2012 | 12/28/2012 | | | | | | | | 35,077 | 35,077 | | | |
| 6901001730 | GREENVILLE | SC | | 10/18/2012 | 10/31/2012 | | | 12,768 | | | 12,768 | | 21,740 | 34,507 | | | |
| 6901001805 | FORT COLLINS | CO | | 10/18/2012 | 11/14/2012 | | | 11,098 | | | 11,098 | | 18,897 | 29,995 | | | |
| 6901001817 | LITTLE ROCK | AR | | 10/18/2012 | 11/09/2012 | | | | | | | | 49,993 | 49,993 | | | |
| 6901001892 | WHEATFIELD | NY | | 10/18/2012 | 12/27/2012 | | | | | | | | | | | | |
| 6901002061 | PASADENA | CA | | 10/18/2012 | 12/11/2012 | | | | | | | | 8,016 | 8,016 | | | |
| 6901002103 | OTSEGO | MN | | 10/18/2012 | 10/30/2012 | | | 64,704 | | | 64,704 | | 110,171 | 174,874 | | | |
| 6901002462 | PHILADELPHIA | PA | | 10/18/2012 | 11/15/2012 | | | 12,942 | | | 12,942 | | 22,037 | 34,979 | | | |
| 6901002493 | LOMBARD | IL | | 10/18/2012 | 10/23/2012 | | | | | | | | 4,770 | 4,770 | | | |
| 6901002811 | FENTON | MO | | 10/18/2012 | 11/15/2012 | | | 12,518 | | | 12,518 | | 21,314 | 33,832 | | | |
| 6901002829 | EWA BEACH | HI | | 10/18/2012 | 12/04/2012 | | | | | | | | 50,018 | 50,018 | | | |
| 6901002832 | TUSTIN | CA | | 10/18/2012 | 12/05/2012 | | | | | | | | 932 | 932 | | | |
| 6901002930 | MATTHEWS | NC | | 10/18/2012 | 12/26/2012 | | | | | | | | 36,750 | 36,750 | | | |
| 6901003034 | HACIENDA HEIGHTS | CA | | 10/18/2012 | 12/03/2012 | | | | | | | | 59,156 | 59,156 | | | |
| 6901003035 | PHOENIX | AZ | | 10/18/2012 | 12/10/2012 | | | 13,855 | | | 13,855 | | 23,590 | 37,445 | | | |
| 6901003041 | DOUGLASVILLE | GA | | 10/18/2012 | 10/26/2012 | | | 32,873 | | | 32,873 | | 55,972 | 88,845 | | | |
| 6901003170 | MAPLE GROVE | MN | | 10/18/2012 | 12/11/2012 | | | | | | | | 24,440 | 24,440 | | | |
| 6901003173 | NORTHVILLE | MI | | 10/18/2012 | 10/22/2012 | | | | | | | | 53,970 | 53,970 | | | |
| 6901003505 | SOMERVILLE | MA | | 10/18/2012 | 12/28/2012 | | | | | | | | 10,880 | 10,880 | | | |
| 6901003719 | ELK RIVER | MN | | 10/18/2012 | 11/08/2012 | | | 65,268 | | | 65,268 | | 111,131 | 176,399 | | | |
| 6901003815 | COLORADO SPRINGS | CO | | 10/18/2012 | 12/27/2012 | | | | | | | | | | | | |
| 6901003846 | BROOKSVILLE | FL | | 10/18/2012 | 12/11/2012 | | | | | | | | | | | | |
| 6901004059 | PRINCETON JUNCTION | NJ | | 10/18/2012 | 11/27/2012 | | | | | | | | 148,892 | 148,892 | | | |
| 6901004081 | NEW ORLEANS | LA | | 10/18/2012 | 12/03/2012 | | | | | | | | 49,971 | 49,971 | | | |
| 6901004173 | THOMPSON FALLS | MT | | 10/18/2012 | 11/05/2012 | | | | | | | | 36,721 | 36,721 | | | |
| 6901004190 | CALABASAS | CA | | 10/18/2012 | 12/04/2012 | | | | | | | | 499,890 | 499,890 | | | |
| 6901004243 | KINGS PARK | NY | | 10/18/2012 | 11/13/2012 | | | 806 | | | 806 | | 1,372 | 2,177 | | | |
| 6901004253 | CUMBERLAND | ME | | 10/18/2012 | 11/21/2012 | | | | | | | | 10,985 | 10,985 | | | |
| 6901004255 | KIRKLAND | WA | | 10/18/2012 | 12/03/2012 | | | 27,662 | | | 27,662 | | 47,099 | 74,761 | | | |
| 6901004259 | ANDOVER | MA | | 10/18/2012 | 10/29/2012 | | | | | | | | 19,889 | 19,889 | | | |
| 6901004262 | PALM COAST | FL | | 10/18/2012 | 11/08/2012 | | | | | | | | | | | | |
| 6901004440 | POMPANO BEACH | FL | | 10/18/2012 | 11/07/2012 | | | | | | | | 32,424 | 32,424 | | | |
| 6901004537 | DES MOINES | IA | | 10/18/2012 | 11/05/2012 | | | 8,349 | | | 8,349 | | 14,215 | 22,564 | | | |
| 6901004594 | CHESHIRE | CT | | 10/18/2012 | 11/30/2012 | | | | | | | | | | | | |
| 6901004674 | MARKS | MS | | 10/18/2012 | 10/19/2012 | | | 3,830 | | | 3,830 | | 6,521 | 10,350 | | | |
| 6901004692 | DAYTON | OH | | 10/18/2012 | 11/06/2012 | | | | | | | | 28,160 | 28,160 | | | |
| 6901004732 | DENVER | CO | | 10/18/2012 | 12/04/2012 | | | 12,927 | | | 12,927 | | 22,011 | 34,938 | | | |
| 6901004784 | CHESTERFIELD | MO | | 10/18/2012 | 12/27/2012 | | | 5,436 | | | 5,436 | | 9,256 | 14,692 | | | |
| 6901004796 | WEST KINGSTON | RI | | 10/18/2012 | 12/06/2012 | | | 10,132 | | | 10,132 | | 17,252 | 27,384 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901004891 | WAIPAHU | HI | | 10/18/2012 | 10/22/2012 | | | | | | | | 13,000 | 13,000 | | | |
| 6901004924 | DOWNERS GROVE | IL | | 10/18/2012 | 11/09/2012 | | | | | | | | 247,787 | 247,787 | | | |
| 6901004943 | LOS ANGELES | CA | | 10/18/2012 | 12/12/2012 | | | | | | | | 3,000 | 3,000 | | | |
| 6901004956 | WAYNE | PA | | 10/18/2012 | 10/24/2012 | | | | | | | | | | | | |
| 6901005049 | BLUFFTON | SC | | 10/18/2012 | 12/17/2012 | | | | | | | | 38,096 | 38,096 | | | |
| 6901005065 | KANSAS CITY | MO | | 10/18/2012 | 10/30/2012 | | | | | | | | | | | | |
| 6901005080 | GRAFTON | ND | | 10/18/2012 | 11/15/2012 | | | 9,217 | | | 9,217 | | 15,693 | 24,910 | | | |
| 6901005084 | OLATHE | KS | | 10/18/2012 | 11/20/2012 | | | 7,668 | | | 7,668 | | 13,056 | 20,725 | | | |
| 6901005209 | SILVER SPRING | MD | | 10/18/2012 | 12/18/2012 | | | | | | | | 16,461 | 16,461 | | | |
| 6901005243 | ROSEAU | MN | | 10/18/2012 | 11/06/2012 | | | 15,939 | | | 15,939 | | 27,139 | 43,078 | | | |
| 6901005308 | BETHLEHEM | CT | | 10/18/2012 | 12/07/2012 | | | | | | | | | | | | |
| 6901005362 | OAKDALE | MN | | 10/18/2012 | 12/10/2012 | | | 8,800 | | | 8,800 | | 14,984 | 23,784 | | | |
| 6901005398 | DAVENPORT | FL | | 10/18/2012 | 11/05/2012 | | | 16,286 | | | 16,286 | | 27,731 | 44,017 | | | |
| 6901495090 | FORESTVILLE | CA | | 10/18/2012 | 12/28/2012 | | | 14,392 | | | 14,392 | | 24,505 | 38,897 | | | |
| 6901495191 | PHOENIX | AZ | | 10/18/2012 | 12/31/2012 | | | | | | | | 10,000 | 10,000 | | | |
| 6901495303 | NEW YORK | NY | | 10/18/2012 | 12/31/2012 | | | | | | | | 122,331 | 122,331 | | | |
| 6901495410 | SAINT LOUIS | MO | | 10/18/2012 | 11/02/2012 | | | 30,443 | | | 30,443 | | 51,836 | 82,280 | | | |
| 6901495547 | CARY | IL | | 10/18/2012 | 11/26/2012 | | | | | | | | | | | | |
| 6901495612 | SAN DIEGO | CA | | 10/18/2012 | 11/29/2012 | | | 16,783 | | | 16,783 | | 28,576 | 45,359 | | | |
| 6901495817 | GLENDALE | CA | | 10/18/2012 | 12/26/2012 | | | | | | | | 97,983 | 97,983 | | | |
| 6901495844 | VACAVILLE | CA | | 10/18/2012 | 11/01/2012 | | | | | | | | | | | | |
| 6901500513 | SAN FRANCISCO | CA | | 10/18/2012 | 12/28/2012 | | | 36,996 | | | 36,996 | | 62,993 | 99,988 | | | |
| 6901500724 | THOUSAND OAKS | CA | | 10/18/2012 | 11/26/2012 | | | 71,067 | | | 71,067 | | 121,006 | 192,073 | | | |
| 6901500800 | LAWNDALE | CA | | 10/18/2012 | 10/31/2012 | | | 27,150 | | | 27,150 | | 46,229 | 73,379 | | | |
| 6901501585 | JAMAICA | NY | | 10/18/2012 | 12/14/2012 | | | | | | | | 122,815 | 122,815 | | | |
| 6901502672 | INDIANAPOLIS | IN | | 10/18/2012 | 11/28/2012 | | | | | | | | | | | | |
| 6901506341 | WEST ST PAUL | MN | | 10/18/2012 | 12/13/2012 | | | 5,841 | | | 5,841 | | 9,945 | 15,785 | | | |
| 6901506417 | THORNTON | NH | | 10/18/2012 | 12/03/2012 | | | 39,764 | | | 39,764 | | 67,707 | 107,471 | | | |
| 6901506468 | SAN LEANDRO | CA | | 10/18/2012 | 12/24/2012 | | | 27,000 | | | 27,000 | | 45,974 | 72,974 | | | |
| 6901506561 | SAN JOSE | CA | | 10/18/2012 | 11/14/2012 | | | | | | | | 19,423 | 19,423 | | | |
| 6901506567 | GRESHAM | OR | | 10/18/2012 | 12/14/2012 | | | 8,004 | | | 8,004 | | 13,628 | 21,631 | | | |
| 6901506592 | SOUTH LAKE TAHOE | CA | | 10/18/2012 | 12/28/2012 | | | | | | | | 59,644 | 59,644 | | | |
| 6901506692 | SAN FRANCISCO | CA | | 10/18/2012 | 11/15/2012 | | | | | | | | 265,482 | 265,482 | | | |
| 6901506938 | PORTLAND | OR | | 10/18/2012 | 12/18/2012 | | | 1,908 | | | 1,908 | | 3,249 | 5,157 | | | |
| 6901506941 | WALNUT CREEK | CA | | 10/18/2012 | 10/22/2012 | | | 12,945 | | | 12,945 | | 22,041 | 34,986 | | | |
| 6901506974 | SYRACUSE | NY | | 10/18/2012 | 11/26/2012 | | | | | | | | 58,725 | 58,725 | | | |
| 6901506979 | CO SPGS | CO | | 10/18/2012 | 11/19/2012 | | | 18,415 | | | 18,415 | | 31,356 | 49,771 | | | |
| 6901507029 | MOUNT WASHINGTON | KY | | 10/18/2012 | 12/06/2012 | | | | | | | | 61,107 | 61,107 | | | |
| 6901507035 | PHOENIX | AZ | | 10/18/2012 | 11/29/2012 | | | 7,751 | | | 7,751 | | 13,197 | 20,948 | | | |
| 6901507095 | PLEASANT HILL | CA | | 10/18/2012 | 12/13/2012 | | | 18,342 | | | 18,342 | | 31,231 | 49,574 | | | |
| 6901507128 | ALLEGANY | NY | | 10/18/2012 | 12/28/2012 | | | | | | | | 49,170 | 49,170 | | | |
| 6901507206 | DENVER | CO | | 10/18/2012 | 12/03/2012 | | | 97,602 | | | 97,602 | | 166,188 | 263,790 | | | |
| 6901507585 | MOUNTAIN VIEW | CA | | 10/18/2012 | 11/02/2012 | | | | | | | | 293,091 | 293,091 | | | |
| 6901507605 | MILLIKEN | CO | | 10/18/2012 | 12/04/2012 | | | 5,242 | | | 5,242 | | 8,925 | 14,167 | | | |
| 6901507733 | PORTLAND | OR | | 10/18/2012 | 12/14/2012 | | | 14,428 | | | 14,428 | | 26,066 | 40,494 | | | |
| 6901507755 | MINNEAPOLIS | MN | | 10/18/2012 | 12/18/2012 | | | | | | | | 50,071 | 50,071 | | | |
| 6901507932 | SLIDELL | LA | | 10/18/2012 | 11/20/2012 | | | | | | | | | | | | |
| 6901507980 | HINSDALE | IL | | 10/18/2012 | 11/02/2012 | | | | | | | | 7,282 | 7,282 | | | |
| 6901508023 | RICHMOND | VA | | 10/18/2012 | 12/04/2012 | | | | | | | | | | | | |
| 6901508363 | GREENWOOD VILLAGE | CO | | 10/18/2012 | 10/31/2012 | | | | | | | | 163,070 | 163,070 | | | |
| 6901508368 | FRANKLIN LAKES | NJ | | 10/18/2012 | 12/11/2012 | | | | | | | | | | | | |
| 6901508472 | PORTLAND | OR | | 10/18/2012 | 11/01/2012 | | | 10,767 | | | 10,767 | | 18,333 | 29,100 | | | |
| 6901508481 | SAN FRANCISCO | CA | | 10/18/2012 | 11/28/2012 | | | 22,529 | | | 22,529 | | 38,360 | 60,889 | | | |
| 6901508704 | MINNEAPOLIS | MN | | 10/18/2012 | 11/19/2012 | | | | | | | | | | | | |
| 6901508817 | LOS ALTOS | CA | | 10/18/2012 | 11/06/2012 | | | | | | | | | | | | |
| 6901508822 | SANTA BARBARA | CA | | 10/18/2012 | 12/31/2012 | | | | | | | | 15,206 | 15,206 | | | |
| 6901509005 | OCEANPORT | NJ | | 10/18/2012 | 12/04/2012 | | | | | | | | | | | | |
| 6901509074 | MIDDLETOWN | DE | | 10/18/2012 | 11/20/2012 | | | | | | | | 32,907 | 32,907 | | | |
| 6901509138 | PLEASANTON | CA | | 10/18/2012 | 12/06/2012 | | | | | | | | 77,252 | 77,252 | | | |
| 6901509256 | DALY CITY | CA | | 10/18/2012 | 10/24/2012 | | | 9,700 | | | 9,700 | | 16,516 | 26,215 | | | |
| 6901558055 | ROCHESTER | NY | | 10/18/2012 | 11/19/2012 | | | | | | | | | | | | |
| 6901558176 | PHILADELPHIA | PA | | 10/18/2012 | 12/21/2012 | | | | | | | | 47,773 | 47,773 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558221 | DIAMONDHEAD | MS | | 10/18/2012 | 10/30/2012 | | | | | | | | | | | | |
| 6901558244 | DUNMORE | PA | | 10/18/2012 | 12/14/2012 | | | 9,030 | | | 9,030 | | 15,375 | 24,405 | | | |
| 6901558319 | SPRINGVILLE | AL | | 10/18/2012 | 11/09/2012 | | | | | | | | | | | | |
| 6901558445 | FAIRFAX | VT | | 10/18/2012 | 11/27/2012 | | | | | | | | 98,520 | 98,520 | | | |
| 6901558596 | CORAL SPRINGS | FL | | 10/18/2012 | 12/04/2012 | | | | | | | | 50,000 | 50,000 | | | |
| 6901558733 | CHARLOTTE | NC | | 10/18/2012 | 11/27/2012 | | | 18,081 | | | 18,081 | | 30,787 | 48,868 | | | |
| 6901558838 | E PALO ALTO | CA | | 10/18/2012 | 12/13/2012 | | | 13,172 | | | 13,172 | | 22,428 | 35,600 | | | |
| 6901558897 | ATHENS | AL | | 10/18/2012 | 11/15/2012 | | | | | | | | 23,446 | 23,446 | | | |
| 6901558969 | OVERLAND PARK | KS | | 10/18/2012 | 11/29/2012 | | | 8,530 | | | 8,530 | | 14,986 | 23,516 | | | |
| 6901559000 | WEST CHESTER | PA | | 10/18/2012 | 11/29/2012 | | | | | | | | 91,106 | 91,106 | | | |
| 6901559012 | OAKLAND | CA | | 10/18/2012 | 12/11/2012 | | | 31,799 | | | 31,799 | | 54,645 | 86,444 | | | |
| 6901559040 | RALEIGH | NC | | 10/18/2012 | 11/06/2012 | | | | | | | | 41,939 | 41,939 | | | |
| 6901559120 | KANNAPOLIS | NC | | 10/18/2012 | 10/23/2012 | | | | | | | | 380,489 | 380,489 | | | |
| 6901559171 | SIERRA VISTA | AZ | | 10/18/2012 | 12/14/2012 | | | | | | | | 62,086 | 62,086 | | | |
| 6901559262 | EASTHAMPTON | MA | | 10/18/2012 | 10/18/2012 | | | | | | | | | | | | |
| 6901559265 | ST PAUL | MN | | 10/18/2012 | 12/06/2012 | | | | | | | | | | | | |
| 6901559295 | CHARLOTTE | NC | | 10/18/2012 | 12/17/2012 | | | | | | | | | | | | |
| 6901559318 | PHOENIX | AZ | | 10/18/2012 | 12/11/2012 | | | 14,441 | | | 14,441 | | 24,588 | 39,028 | | | |
| 6901559321 | JOHNSTON | IA | | 10/18/2012 | 12/03/2012 | | | | | | | | 135,589 | 135,589 | | | |
| 6901559339 | WESTCHESTER | CA | | 10/18/2012 | 12/07/2012 | | | 72,061 | | | 72,061 | | 122,699 | 194,761 | | | |
| 6901559442 | MOORPARK | CA | | 10/18/2012 | 11/14/2012 | | | 73,100 | | | 73,100 | | 124,467 | 197,567 | | | |
| 6901559453 | CENTRAL CITY | IA | | 10/18/2012 | 10/23/2012 | | | | | | | | 22,298 | 22,298 | | | |
| 6901559634 | STILLWATER | MN | | 10/18/2012 | 10/22/2012 | | | 30,999 | | | 30,999 | | 52,782 | 83,781 | | | |
| 6901559685 | WAYNESBORO | VA | | 10/18/2012 | 12/27/2012 | | | | | | | | 13,999 | 13,999 | | | |
| 6901559784 | HARRISON | AR | | 10/18/2012 | 12/12/2012 | | | | | | | | 865 | 865 | | | |
| 6901559836 | AURORA | IL | | 10/18/2012 | 12/24/2012 | | | 748 | | | 748 | | 2,274 | 3,023 | | | |
| 6901559843 | NEW MILFORD | CT | | 10/18/2012 | 10/30/2012 | | | | | | | | 29,877 | 29,877 | | | |
| 6901559874 | FERNDALE | WA | | 10/18/2012 | 11/15/2012 | | | | | | | | 8,805 | 8,805 | | | |
| 6901559954 | BEAR | DE | | 10/18/2012 | 12/18/2012 | | | 66,221 | | | 66,221 | | 112,755 | 178,977 | | | |
| 6901560092 | SAN MATEO | CA | | 10/18/2012 | 11/09/2012 | | | | | | | | 70,077 | 70,077 | | | |
| 6901560109 | REDONDO BEACH | CA | | 10/18/2012 | 10/26/2012 | | | 114,504 | | | 114,504 | | 194,966 | 309,470 | | | |
| 6901560254 | STUART | FL | | 10/18/2012 | 11/01/2012 | | | | | | | | 26,676 | 26,676 | | | |
| 6901560536 | THOUSAND OAKS | CA | | 10/18/2012 | 12/24/2012 | | | | | | | | 96,950 | 96,950 | | | |
| 6901560540 | DAVIS | CA | | 10/18/2012 | 11/15/2012 | | | | | | | | | | | | |
| 6901560557 | CHAMPAIGN | IL | | 10/18/2012 | 12/04/2012 | | | | | | | | 49,843 | 49,843 | | | |
| 6901560655 | SHREVEPORT | LA | | 10/18/2012 | 10/31/2012 | | | | | | | | 1,524 | 1,524 | | | |
| 6901560685 | SHOREWOOD | WI | | 10/18/2012 | 11/27/2012 | | | | | | | | 31,263 | 31,263 | | | |
| 6901560707 | LANCASTER | PA | | 10/18/2012 | 12/07/2012 | | | | | | | | | | | | |
| 6901560708 | SANDY | UT | | 10/18/2012 | 12/06/2012 | | | | | | | | 49,818 | 49,818 | | | |
| 6901560783 | BURLINGTON | VT | | 10/18/2012 | 12/07/2012 | | | 11,325 | | | 11,325 | | 19,283 | 30,607 | | | |
| 6901560809 | LA CANADA | CA | | 10/18/2012 | 10/31/2012 | | | | | | | | 30,078 | 30,078 | | | |
| 6901560867 | EVANSTON | IL | | 10/18/2012 | 12/10/2012 | | | | | | | | 39,508 | 39,508 | | | |
| 6901560917 | MINNEAPOLIS | MN | | 10/18/2012 | 10/30/2012 | | | 9,690 | | | 9,690 | | 16,500 | 26,190 | | | |
| 6901560943 | OMAHA | NE | | 10/18/2012 | 12/10/2012 | | | | | | | | 17,308 | 17,308 | | | |
| 6901561067 | BURLINGTON | NC | | 10/18/2012 | 12/31/2012 | | | 5,939 | | | 5,939 | | 10,113 | 16,052 | | | |
| 6901561079 | SANTA BARBARA | CA | | 10/18/2012 | 12/14/2012 | | | 7,124 | | | 7,124 | | 12,131 | 19,255 | | | |
| 6901561096 | PRESCOTT | AZ | | 10/18/2012 | 12/11/2012 | | | | | | | | 432 | 432 | | | |
| 6901561134 | SEATTLE | WA | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | | |
| 6901561171 | ST. PETER | MN | | 10/18/2012 | 12/18/2012 | | | | | | | | 20,928 | 20,928 | | | |
| 6901561173 | DANVILLE | CA | | 10/18/2012 | 10/31/2012 | | | 47,829 | | | 47,829 | | 81,439 | 129,268 | | | |
| 6901561370 | MEMPHIS | TN | | 10/18/2012 | 11/16/2012 | | | | | | | | | | | | |
| 6901561609 | ALBERT LEA | MN | | 10/18/2012 | 12/26/2012 | | | | | | | | | | | | |
| 6901561618 | VANCOUVER | WA | | 10/18/2012 | 12/03/2012 | | | | | | | | | | | | |
| 6901561844 | FIRESTONE | CO | | 10/18/2012 | 11/09/2012 | | | | | | | | 47,368 | 47,368 | | | |
| 6901561924 | ATLANTA | GA | | 10/18/2012 | 12/07/2012 | | | | | | | | | | | | |
| 6901562019 | BROOKLYN | NY | | 10/18/2012 | 11/26/2012 | | | | | | | | 200,000 | 200,000 | | | |
| 6901562024 | BUCKEYE | LA | | 10/18/2012 | 10/30/2012 | | | 88,738 | | | 88,738 | | 151,145 | 239,833 | | | |
| 6901562086 | SOUTH HAVEN | MI | | 10/18/2012 | 12/11/2012 | | | | | | | | 225 | 225 | | | |
| 6901562115 | BEAVERTON | OR | | 10/18/2012 | 12/05/2012 | | | | | | | | | | | | |
| 6901562159 | ELMHURST | IL | | 10/18/2012 | 11/30/2012 | | | | | | | | | | | | |
| 6901562287 | PORTLAND | OR | | 10/18/2012 | 11/07/2012 | | | 15,540 | | | 15,540 | | 26,460 | 42,000 | | | |
| 6901562330 | GREENACRES | FL | | 10/18/2012 | 12/13/2012 | | | | | | | | 13,888 | 13,888 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562436 | EAST KINGSTON | NH | | 10/18/2012 | 12/27/2012 | | | | | | | | 93,739 | 93,739 | | | |
| 6901562466 | DENVER | CO | | 10/18/2012 | 11/13/2012 | | | | | | | | 84,182 | 84,182 | | | |
| 6901562846 | PUYALLUP | WA | | 10/18/2012 | 12/28/2012 | | | | | | | | 24,385 | 24,385 | | | |
| 6901562883 | MOUNT ANGEL | OR | | 10/18/2012 | 12/07/2012 | | | | | | | | 32,140 | 32,140 | | | |
| 6901563015 | PHILADELPHIA | PA | | 10/18/2012 | 11/14/2012 | | | | | | | | 94,738 | 94,738 | | | |
| 7005675678 | BOULDER | CO | | 10/24/2012 | 12/28/2012 | | | | | | | | 604,090 | 604,090 | | | |
| 7005704312 | BOTHELL | WA | | 10/24/2012 | 12/03/2012 | | | | | | | | 314,706 | 314,706 | | | |
| 7005730390 | SCOTTSDALE | AZ | | 10/24/2012 | 11/04/2012 | | | | | | | | 144 | 144 | | | |
| 7005753095 | LA QUINTA | CA | | 10/24/2012 | 12/10/2012 | | | | | | | | 594,943 | 594,943 | | | |
| 7005760397 | RANCHO SANTA FE | CA | | 10/24/2012 | 11/16/2012 | | | | | | | | 1,528,436 | 1,528,436 | | | |
| 7005760637 | BOULDER | CO | | 10/24/2012 | 10/26/2012 | | | | | | | | 325,087 | 325,087 | | | |
| 7005769620 | PORTLAND | OR | | 10/24/2012 | 10/25/2012 | | | | | | | | 2 | 2 | | | |
| 7005780031 | LAKE FOREST PARK | WA | | 10/24/2012 | 11/02/2012 | | | | | | | | 106,157 | 106,157 | | | |
| 7005787655 | SAN MARCOS | CA | | 10/24/2012 | 12/10/2012 | | | | | | | | 422,818 | 422,818 | | | |
| 7005813428 | DENVER | CO | | 10/24/2012 | 12/31/2012 | | | | | | | | 9,885 | 9,885 | | | |
| 7005813451 | BOISE | ID | | 10/24/2012 | 12/19/2012 | | | | | | | | 82,496 | 82,496 | | | |
| 7005815068 | IRVINE | CA | | 10/24/2012 | 12/05/2012 | | | | | | | | 23,081 | 23,081 | | | |
| 7005815506 | LAKE ARROWHEAD | CA | | 10/24/2012 | 11/09/2012 | | | | | | | | 1,015,205 | 1,015,205 | | | |
| 7005831180 | PARKER | CO | | 10/24/2012 | 12/03/2012 | | | | | | | | 226,237 | 226,237 | | | |
| 7005842732 | SAN DIEGO | CA | | 10/24/2012 | 11/17/2012 | | | | | | | | 552,919 | 552,919 | | | |
| 7005850073 | ERIE | CO | | 10/24/2012 | 11/15/2012 | | | | | | | | 291,377 | 291,377 | | | |
| 7005850099 | LOS ALTOS | CA | | 10/24/2012 | 12/03/2012 | | | | | | | | 1,151,389 | 1,151,389 | | | |
| 7005850610 | NOVATO | CA | | 10/24/2012 | 11/28/2012 | | | | | | | | 673,031 | 673,031 | | | |
| 7005858035 | CHATTANOOGA | TN | | 10/24/2012 | 11/04/2012 | | | | | | | | 162,017 | 162,017 | | | |
| 7005859512 | HAPPY VALLEY | OR | | 10/24/2012 | 11/04/2012 | | | | | | | | 128,369 | 128,369 | | | |
| 7005862177 | GOLETA | CA | | 10/24/2012 | 10/29/2012 | | | | | | | | 255,803 | 255,803 | | | |
| 7005864074 | SPOKANE | WA | | 10/24/2012 | 11/02/2012 | | | | | | | | 123,617 | 123,617 | | | |
| 7005888131 | EDMONDS | WA | | 10/24/2012 | 12/04/2012 | | | | | | | | 120 | 120 | | | |
| 7005888388 | CHINO | CA | | 10/24/2012 | 11/04/2012 | | | | | | | | 31,627 | 31,627 | | | |
| 7005902593 | PEORIA | AZ | | 10/24/2012 | 12/04/2012 | | | | | | | | 271,295 | 271,295 | | | |
| 7005905299 | CENTENNIAL | CO | | 10/24/2012 | 10/24/2012 | | | | | | | | 233 | 233 | | | |
| 7005918052 | DANVILLE | CA | | 10/24/2012 | 12/04/2012 | | | | | | | | 97 | 97 | | | |
| 7005930727 | BRECKENRIDGE | CO | | 10/24/2012 | 12/10/2012 | | | | | | | | 426,235 | 426,235 | | | |
| 7123049731 | CASTLE ROCK | CO | | 10/18/2012 | 10/23/2012 | | | | | | | | 38,841 | 38,841 | | | |
| 7123142429 | LUNENBURG | MA | | 10/18/2012 | 12/26/2012 | | | | | | | | 90,498 | 90,498 | | | |
| 7123345139 | GOODYEAR | AZ | | 10/18/2012 | 12/10/2012 | | | 29,571 | | | 29,571 | | 50,351 | 79,923 | | | |
| 7123410685 | LAKEVILLE | MN | | 10/18/2012 | 12/07/2012 | | | | | | | | 39,554 | 39,554 | | | |
| 7123556446 | CARLSBAD | CA | | 10/18/2012 | 11/02/2012 | | | | | | | | | | | | |
| 7125397435 | LITTLETON | CO | | 10/18/2012 | 10/30/2012 | | | | | | | | 105,000 | 105,000 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 110,083,085 | | 2,203,364 | | | 2,203,364 | | 126,811,044 | 129,014,357 | | | |
| 694002085 | Athens | AL | | 12/11/2003 | | 3,351,798 | | | | | | | 114,726 | 114,726 | | | |
| 694082136 | Cottondale | AL | | 03/28/2005 | | 6,945,544 | | | | | | | 215,952 | 215,952 | | | |
| 694082100 | Cullman | AL | | 04/29/2004 | | 3,353,113 | | | | | | | 116,270 | 116,270 | | | |
| 694002028 | Decatur | AL | | 10/17/2002 | | 6,536,094 | | | | | | | 217,309 | 217,309 | | | |
| 694002097 | Mobile | AL | | 03/15/2004 | | 2,969,371 | | | | | | | 102,625 | 102,625 | | | |
| 694000458 | Pell City | AL | | 07/15/2003 | | 3,270,756 | | | | | | | 120,915 | 120,915 | | | |
| 694082466 | Little Rock | AR | | 06/23/2008 | | 4,068,683 | | | | | | | 47,200 | 47,200 | | | |
| 694080468 | Chandler | AZ | | 09/25/2003 | | 2,628,105 | | | | | | | 53,922 | 53,922 | | | |
| 694082102 | Chandler | AZ | | 04/14/2004 | | 2,897,751 | | | | | | | 85,604 | 85,604 | | | |
| 694082124 | Chandler | AZ | | 07/01/2004 | | 3,346,789 | | | | | | | 84,778 | 84,778 | | | |
| 694082170 | Chandler | AZ | | 03/15/2005 | | 4,254,725 | | | | | | | 137,512 | 137,512 | | | |
| 694082540 | Chandler | AZ | | 12/20/2010 | | 1,571,950 | | | | | | | 32,253 | 32,253 | | | |
| 694081862 | Flagstaff | AZ | | 12/15/1999 | | 2,252,300 | | | | | | | 183,630 | 183,630 | | | |
| 694001943 | Glendale | AZ | | 01/30/2001 | | 1,250,000 | | | | | | | 904,477 | 904,477 | | | |
| 694084008 | Glendale | AZ | | 10/21/1999 | | 2,107,948 | | | | | | | 69,687 | 69,687 | | | |
| 694080467 | Mesa | AZ | | 08/28/2003 | | 3,204,786 | | | | | | | 90,998 | 90,998 | | | |
| 694081864 | Mesa | AZ | | 12/16/1999 | | 2,821,241 | | | | | | | 89,073 | 89,073 | | | |
| 694082304 | Mesa | AZ | | 06/07/2007 | | 4,635,634 | | | | | | | 72,905 | 72,905 | | | |
| 694082597 | Mesa | AZ | | 01/27/2012 | | | | | | | | | 228,732 | 228,732 | | | |
| 694080260 | Payson | AZ | | 08/21/1995 | | 1,679,633 | | | | | | | 32,081 | 32,081 | | | |
| 694082382 | Peoria | AZ | | 06/01/2007 | | 1,452,548 | | | | | | | 38,265 | 38,265 | | | |
| 694080462 | Phoenix | AZ | | 06/26/2003 | | 1,486,058 | | | | | | | 55,817 | 55,817 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694082062 | Phoenix | AZ | | 06/11/2003 | | 1,605,110 | | | | | | | 99,857 | 99,857 | | | |
| 694082109 | Phoenix | AZ | | 05/27/2004 | | 3,550,000 | | | | | | | 75,883 | 75,883 | | | |
| 694082156 | Phoenix | AZ | | 02/11/2005 | | 3,700,000 | | | | | | | 79,089 | 79,089 | | | |
| 694082163 | Phoenix | AZ | | 05/04/2005 | | 5,660,149 | | | | | | | 120,520 | 120,520 | | | |
| 694082354 | Phoenix | AZ | | 05/01/2007 | | 3,068,500 | | | | | | | 53,061 | 53,061 | | | |
| 694082418 | Phoenix | AZ | | 09/25/2007 | | 4,176,678 | | | | | | | 160,852 | 160,852 | | | |
| 694082463 | Phoenix | AZ | | 12/13/2007 | | 6,196,398 | | | | | | | 236,963 | 236,963 | | | |
| 694082534 | Phoenix | AZ | | 12/16/2010 | | 2,435,406 | | | | | | | 74,273 | 74,273 | | | |
| 694084041 | Phoenix | AZ | | 02/27/2003 | | 801,370 | | | | | | | 30,051 | 30,051 | | | |
| 694084042 | Phoenix | AZ | | 04/02/2003 | | 763,099 | | | | | | | 28,518 | 28,518 | | | |
| 694082138 | Tempe | AZ | | 10/12/2004 | | 2,527,788 | | | | | | | 61,224 | 61,224 | | | |
| 694082155 | Tempe | AZ | | 02/10/2005 | | 2,295,318 | | | | | | | 51,333 | 51,333 | | | |
| 694082233 | Tempe | AZ | | 03/01/2006 | | 3,767,748 | | | | | | | 85,232 | 85,232 | | | |
| 694001934 | Tucson | AZ | | 11/27/2000 | | 784,842 | | | | | | | 42,014 | 42,014 | | | |
| 694080461 | Tucson | AZ | | 06/26/2003 | | 1,611,182 | | | | | | | 59,919 | 59,919 | | | |
| 694082091 | Tucson | AZ | | 12/18/2003 | | 6,006,675 | | | | | | | 205,210 | 205,210 | | | |
| 694082331 | Tucson | AZ | | 11/30/2006 | | 1,076,531 | | | | | | | 29,302 | 29,302 | | | |
| 694082264 | Agoura Hills | CA | | 10/10/2006 | | 3,582,109 | | | | | | | 97,859 | 97,859 | | | |
| 694082453 | Anaheim | CA | | 12/19/2007 | | 4,428,623 | | | | | | | 109,328 | 109,328 | | | |
| 694082564 | Anaheim | CA | | 08/04/2011 | | 5,270,459 | | | | | | | 121,417 | 121,417 | | | |
| 694082507 | Beverly Hills | CA | | 03/29/2010 | | 6,009,553 | | | | | | | 123,565 | 123,565 | | | |
| 694082537 | Beverly Hills | CA | | 02/01/2011 | | 1,965,779 | | | | | | | 42,989 | 42,989 | | | |
| 694001889 | Brea | CA | | 08/03/2000 | | 2,188,875 | | | | | | | 196,157 | 196,157 | | | |
| 694082550 | Burbank | CA | | 04/14/2011 | | 1,684,767 | | | | | | | 27,108 | 27,108 | | | |
| 694082567 | Burbank | CA | | 09/15/2011 | | 4,086,906 | | | | | | | 81,059 | 81,059 | | | |
| 694082214 | Canoga Park | CA | | 08/29/2005 | | 4,281,391 | | | | | | | 138,276 | 138,276 | | | |
| 694002106 | Cardiff-By-The-Sea | CA | | 06/01/2004 | | 960,600 | | | | | | | 54,518 | 54,518 | | | |
| 694082048 | Carlsbad | CA | | 03/06/2003 | | 3,202,455 | | | | | | | 318,832 | 318,832 | | | |
| 694082049 | Carlsbad | CA | | 03/06/2003 | | 2,409,481 | | | | | | | 76,262 | 76,262 | | | |
| 694082050 | Carlsbad | CA | | 03/06/2003 | | 3,092,167 | | | | | | | 115,340 | 115,340 | | | |
| 694082169 | Carlsbad | CA | | 03/09/2005 | | 2,978,918 | | | | | | | 96,180 | 96,180 | | | |
| 694082528 | Carpinteria | CA | | 10/19/2010 | | 1,772,940 | | | | | | | 26,406 | 26,406 | | | |
| 694082307 | Carson | CA | | 09/15/2006 | | 1,979,718 | | | | | | | 51,592 | 51,592 | | | |
| 694082341 | Carson | CA | | 01/16/2007 | | 1,278,286 | | | | | | | 54,151 | 54,151 | | | |
| 694082490 | Cerritos | CA | | 06/25/2009 | | 3,138,650 | | | | | | | 51,644 | 51,644 | | | |
| 694082299 | Chatsworth | CA | | 07/12/2006 | | 3,064,646 | | | | | | | 46,373 | 46,373 | | | |
| 694082295 | Chino Hills | CA | | 07/05/2007 | | 861,923 | | | | | | | 198,746 | 198,746 | | | |
| 694082545 | Chula Vista | CA | | 06/28/2011 | | 3,968,088 | | | | | | | 79,576 | 79,576 | | | |
| 694082546 | Chula Vista | CA | | 06/28/2011 | | 4,265,695 | | | | | | | 85,544 | 85,544 | | | |
| 694082137 | Concord | CA | | 03/29/2005 | | 1,372,789 | | | | | | | 42,421 | 42,421 | | | |
| 694082336 | Concord | CA | | 02/22/2007 | | 1,856,951 | | | | | | | 135,319 | 135,319 | | | |
| 694082435 | Costa Mesa | CA | | 10/24/2007 | | 3,687,165 | | | | | | | 89,341 | 89,341 | | | |
| 694082444 | Costa Mesa | CA | | 12/06/2007 | | 6,922,425 | | | | | | | 89,686 | 89,686 | | | |
| 694082562 | Culver City | CA | | 09/06/2011 | | 2,093,243 | | | | | | | 41,819 | 41,819 | | | |
| 694082626 | Danville | CA | | 10/10/2012 | | | | | | | | | 9,118 | 9,118 | | | |
| 694082182 | Diamond Bar | CA | | 06/09/2005 | | 3,008,015 | | | | | | | 94,063 | 94,063 | | | |
| 694082364 | Downey | CA | | 05/22/2007 | | 3,922,580 | | | | | | | 279,821 | 279,821 | | | |
| 694002493 | Dublin | CA | | 08/11/2009 | | 1,542,424 | | | | | | | 28,639 | 28,639 | | | |
| 694082359 | El Cajon | CA | | 04/12/2007 | | 3,903,688 | | | | | | | 101,643 | 101,643 | | | |
| 694082389 | El Cajon | CA | | 06/28/2007 | | 1,872,085 | | | | | | | 30,371 | 30,371 | | | |
| 694082452 | El Cajon | CA | | 12/19/2007 | | 1,762,223 | | | | | | | 43,504 | 43,504 | | | |
| 694082518 | El Cajon | CA | | 09/02/2010 | | 12,747,071 | | | | | | | 231,207 | 231,207 | | | |
| 694082500 | El Monte | CA | | 12/16/2009 | | 8,551,784 | | | | | | | 256,917 | 256,917 | | | |
| 694082508 | Encino | CA | | 05/05/2010 | | 1,364,753 | | | | | | | 25,476 | 25,476 | | | |
| 694082548 | Escondido | CA | | 03/02/2011 | | 4,445,518 | | | | | | | 85,767 | 85,767 | | | |
| 694082621 | Folsom | CA | | 07/03/2012 | | | | | | | | | 26,187 | 26,187 | | | |
| 694082615 | Fountain Valley | CA | | 09/04/2012 | | | | | | | | | 6,681 | 6,681 | | | |
| 694002122 | Fresno | CA | | 06/28/2004 | | 4,259,318 | | | | | | | 44,524 | 44,524 | | | |
| 694082277 | Fresno | CA | | 06/01/2006 | | 2,976,537 | | | | | | | 135,874 | 135,874 | | | |
| 694082450 | Fresno | CA | | 01/24/2008 | | 865,741 | | | | | | | 55,642 | 55,642 | | | |
| 694081960 | Fullerton | CA | | 06/14/2001 | | 756,982 | | | | | | | 68,838 | 68,838 | | | |
| 694082282 | Fullerton | CA | | 06/14/2006 | | 2,164,887 | | | | | | | 152,749 | 152,749 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 694082357 | Garden Grove | CA | | 04/16/2007 | | 1,363,897 | | | | | | | 35,019 | 35,019 | | | |
| 694082362 | Garden Grove | CA | | 05/10/2007 | | 1,407,692 | | | | | | | 24,114 | 24,114 | | | |
| 694082487 | Glendale | CA | | 05/28/2009 | | 1,745,235 | | | | | | | 23,787 | 23,787 | | | |
| 694082530 | Hermosa Beach | CA | | 10/21/2010 | | 1,237,676 | | | | | | | 60,913 | 60,913 | | | |
| 694082479 | Huntington Bch | CA | | 01/12/2009 | | 7,398,334 | | | | | | | 159,574 | 159,574 | | | |
| 694082011 | Huntington Beach | CA | | 05/28/2002 | | 4,627,746 | | | | | | | 223,543 | 223,543 | | | |
| 694082522 | Huntington Beach | CA | | 09/22/2010 | | 4,456,484 | | | | | | | 131,289 | 131,289 | | | |
| 694082095 | Huntington Park | CA | | 03/02/2004 | | 1,423,990 | | | | | | | 156,110 | 156,110 | | | |
| 694001905 | Inglewood | CA | | 10/19/2000 | | 1,403,124 | | | | | | | 124,056 | 124,056 | | | |
| 694082497 | Irvine | CA | | 10/13/2009 | | 2,246,509 | | | | | | | 28,443 | 28,443 | | | |
| 694082484 | La Jolla | CA | | 07/30/2009 | | 1,257,119 | | | | | | | 20,542 | 20,542 | | | |
| 694082510 | La Jolla | CA | | 04/29/2010 | | 3,615,221 | | | | | | | 58,169 | 58,169 | | | |
| 694002552 | Laguna Hills | CA | | 05/25/2011 | | 2,477,135 | | | | | | | 47,735 | 47,735 | | | |
| 694082515 | Lawndale | CA | | 04/01/2010 | | 2,970,048 | | | | | | | 149,492 | 149,492 | | | |
| 694081992 | Long Beach | CA | | 12/12/2001 | | 11,143,103 | | | | | | | 581,554 | 581,554 | | | |
| 694081993 | Long Beach | CA | | 12/12/2001 | | 3,025,087 | | | | | | | 51,233 | 51,233 | | | |
| 694082107 | Los Angeles | CA | | 04/27/2004 | | 2,989,203 | | | | | | | 334,544 | 334,544 | | | |
| 694082526 | Milpitas | CA | | 09/02/2010 | | 8,375,315 | | | | | | | 113,903 | 113,903 | | | |
| 694081811 | Mission Viejo | CA | | 04/22/1999 | | 2,352,870 | | | | | | | 39,733 | 39,733 | | | |
| 694082441 | Mission Viejo | CA | | 12/13/2007 | | 1,897,308 | | | | | | | 30,411 | 30,411 | | | |
| 694002077 | Modesto | CA | | 09/26/2003 | | 1,547,586 | | | | | | | 193,435 | 193,435 | | | |
| 694082584 | Monterey | CA | | 12/14/2011 | | 2,200,000 | | | | | | | 43,021 | 43,021 | | | |
| 694082189 | Murrieta | CA | | 06/08/2005 | | 5,314,462 | | | | | | | 111,675 | 111,675 | | | |
| 694082539 | N. Hollywood | CA | | 01/03/2011 | | 2,162,356 | | | | | | | 47,288 | 47,288 | | | |
| 694002117 | National City | CA | | 06/24/2004 | | 2,142,577 | | | | | | | 76,354 | 76,354 | | | |
| 694082535 | Newport Beach | CA | | 12/21/2010 | | 2,454,534 | | | | | | | 52,154 | 52,154 | | | |
| 694082542 | Newport Beach | CA | | 01/20/2011 | | 1,519,029 | | | | | | | 35,306 | 35,306 | | | |
| 694084002 | Newport Beach | CA | | 04/28/1999 | | 1,880,290 | | | | | | | 32,245 | 32,245 | | | |
| 694082410 | Oceanside | CA | | 06/30/2008 | | 6,704,146 | | | | | | | 99,476 | 99,476 | | | |
| 694082513 | Oceanside | CA | | 04/28/2010 | | 1,055,090 | | | | | | | 30,822 | 30,822 | | | |
| 694082476 | Orange | CA | | 01/12/2009 | | 9,277,321 | | | | | | | 206,682 | 206,682 | | | |
| 694082290 | Pasadena | CA | | 06/19/2006 | | 671,910 | | | | | | | 28,865 | 28,865 | | | |
| 694082426 | Pico Rivera | CA | | 01/07/2008 | | 2,560,655 | | | | | | | 41,893 | 41,893 | | | |
| 694082223 | Placentia | CA | | 09/07/2005 | | 905,507 | | | | | | | 220,173 | 220,173 | | | |
| 694081875 | Poway | CA | | 05/30/2000 | | 5,773,817 | | | | | | | 159,094 | 159,094 | | | |
| 694084048 | Poway | CA | | 09/01/2005 | | 1,048,941 | | | | | | | 33,878 | 33,878 | | | |
| 694002266 | Rancho Cordova | CA | | 02/24/2006 | | 6,607,685 | | | | | | | 133,896 | 133,896 | | | |
| 694082374 | Rancho Cucamenga | CA | | 05/29/2007 | | 3,992,399 | | | | | | | 105,664 | 105,664 | | | |
| 694082492 | Rancho Dom | CA | | 09/10/2009 | | 1,911,011 | | | | | | | 96,967 | 96,967 | | | |
| 694082623 | Rancho Mirage | CA | | 08/09/2012 | | | | | | | | | 11,114 | 11,114 | | | |
| 694082296 | Redlands | CA | | 07/12/2006 | | 758,772 | | | | | | | 32,261 | 32,261 | | | |
| 694004036 | Riverside | CA | | 08/20/2002 | | 807,402 | | | | | | | 30,845 | 30,845 | | | |
| 694002219 | Sacramento | CA | | 09/02/2005 | | 34,003,416 | | | | | | | 769,899 | 769,899 | | | |
| 694002226 | Sacramento | CA | | 09/02/2005 | | 4,481,317 | | | | | | | 100,227 | 100,227 | | | |
| 694082440 | San Bernadino | CA | | 12/10/2007 | | 1,936,961 | | | | | | | 27,339 | 27,339 | | | |
| 694082509 | San Carlos | CA | | 06/16/2010 | | 8,786,585 | | | | | | | 162,892 | 162,892 | | | |
| 694002056 | San Diego | CA | | 05/15/2003 | | 1,609,284 | | | | | | | 99,585 | 99,585 | | | |
| 694002144 | San Diego | CA | | 09/20/2004 | | 1,267,863 | | | | | | | 41,034 | 41,034 | | | |
| 694002145 | San Diego | CA | | 11/15/2004 | | 1,225,332 | | | | | | | 83,726 | 83,726 | | | |
| 694002394 | San Diego | CA | | 08/01/2007 | | 7,445,388 | | | | | | | 87,853 | 87,853 | | | |
| 694082051 | San Diego | CA | | 03/06/2003 | | 2,403,119 | | | | | | | 75,515 | 75,515 | | | |
| 694082260 | San Diego | CA | | 08/01/2006 | | 5,818,663 | | | | | | | 263,428 | 263,428 | | | |
| 694082321 | San Diego | CA | | 11/13/2006 | | 2,158,060 | | | | | | | 57,682 | 57,682 | | | |
| 694082406 | San Diego | CA | | 01/07/2008 | | 1,394,247 | | | | | | | 32,114 | 32,114 | | | |
| 694082417 | San Diego | CA | | 10/18/2007 | | 4,603,696 | | | | | | | 112,902 | 112,902 | | | |
| 694082446 | San Diego | CA | | 12/14/2007 | | 3,798,169 | | | | | | | 89,639 | 89,639 | | | |
| 694082482 | San Diego | CA | | 04/20/2009 | | 1,637,378 | | | | | | | 27,318 | 27,318 | | | |
| 694082491 | San Diego | CA | | 07/01/2009 | | 1,964,549 | | | | | | | 107,839 | 107,839 | | | |
| 694082511 | San Diego | CA | | 04/29/2010 | | 610,912 | | | | | | | 9,679 | 9,679 | | | |
| 694082514 | San Diego | CA | | 04/29/2010 | | 2,612,321 | | | | | | | 60,005 | 60,005 | | | |
| 694084053 | San Diego | CA | | 03/29/2006 | | 1,580,429 | | | | | | | 46,535 | 46,535 | | | |
| 694082517 | San Dimas | CA | | 06/28/2010 | | 3,021,761 | | | | | | | 59,417 | 59,417 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694002251 | San Francisco | CA | | 03/20/2006 | | 3,672,679 | | | | | | | 69,946 | 69,946 | | | |
| 694082538 | San Gabriel | CA | | 01/03/2011 | | 982,889 | | | | | | | 21,494 | 21,494 | | | |
| 694082207 | San Jose | CA | | 08/17/2005 | | 3,869,133 | | | | | | | 108,245 | 108,245 | | | |
| 694082409 | San Juan Capistrano | CA | | 09/26/2007 | | 1,584,858 | | | | | | | 60,511 | 60,511 | | | |
| 694082480 | San Leandro | CA | | 02/13/2009 | | 2,292,531 | | | | | | | 44,484 | 44,484 | | | |
| 694084011 | San Marcos | CA | | 01/20/2000 | | 964,091 | | | | | | | 19,022 | 19,022 | | | |
| 694001054 | San Rafael | CA | | 12/18/1986 | | 1,992,514 | | | | | | | 49,018 | 49,018 | | | |
| 694082559 | Santa Ana | CA | | 06/28/2011 | | 1,190,253 | | | | | | | 24,283 | 24,283 | | | |
| 694084055 | Santa Fe Springs | CA | | 10/24/2006 | | 1,078,881 | | | | | | | 28,586 | 28,586 | | | |
| 694082566 | Santee | CA | | 10/04/2011 | | 8,484,854 | | | | | | | 186,347 | 186,347 | | | |
| 694082512 | Sun Valley | CA | | 05/18/2010 | | 1,767,481 | | | | | | | 166,404 | 166,404 | | | |
| 694082503 | Sunnyvale | CA | | 01/15/2010 | | 3,129,509 | | | | | | | 60,061 | 60,061 | | | |
| 694080464 | Temecula | CA | | 08/18/2003 | | 238,699 | | | | | | | 134,068 | 134,068 | | | |
| 694082177 | Temecula | CA | | 05/17/2005 | | 1,786,639 | | | | | | | 39,734 | 39,734 | | | |
| 694001838 | Temple City | CA | | 06/28/1999 | | 1,380,499 | | | | | | | 73,751 | 73,751 | | | |
| 694081809 | Torrance | CA | | 05/13/1999 | | 1,494,955 | | | | | | | 29,557 | 29,557 | | | |
| 694082547 | Upland | CA | | 02/23/2011 | | 1,296,643 | | | | | | | 60,762 | 60,762 | | | |
| 694003008 | Van Nuys | CA | | 06/15/1998 | | 839,375 | | | | | | | 112,428 | 112,428 | | | |
| 694082215 | Venice | CA | | 11/09/2005 | | 1,515,738 | | | | | | | 76,217 | 76,217 | | | |
| 694084052 | Vista | CA | | 12/19/2005 | | 874,934 | | | | | | | 110,652 | 110,652 | | | |
| 694002014 | Walnut Creek | CA | | 05/29/2002 | | 4,076,218 | | | | | | | 67,568 | 67,568 | | | |
| 694002021 | Walnut Creek | CA | | 06/25/2002 | | 1,900,000 | | | | | | | 12,297 | 12,297 | | | |
| 694082375 | Walnut Creek | CA | | 05/29/2007 | | 3,171,548 | | | | | | | 84,921 | 84,921 | | | |
| 694082504 | Whittier | CA | | 02/04/2010 | | 3,780,171 | | | | | | | 74,577 | 74,577 | | | |
| 694080325 | Aurora | CO | | 05/07/1996 | | 2,640,021 | | | | | | | 101,147 | 101,147 | | | |
| 694002127 | Colorado Springs | CO | | 07/27/1993 | | 6,507,037 | | | | | | | 204,957 | 204,957 | | | |
| 694002128 | Colorado Springs | CO | | 07/29/1993 | | 6,901,403 | | | | | | | 217,379 | 217,379 | | | |
| 694001742 | Denver | CO | | 02/13/1998 | | 596,103 | | | | | | | 150,696 | 150,696 | | | |
| 694000425 | Fort Collins | CO | | 02/24/1998 | | 531,533 | | | | | | | 413,831 | 413,831 | | | |
| 694082308 | Golden | CO | | 09/28/2006 | | 5,209,985 | | | | | | | 124,551 | 124,551 | | | |
| 694001703 | Littleton | CO | | 07/10/1997 | | 13,895,076 | | | | | | | 258,722 | 258,722 | | | |
| 694081768 | Littleton | CO | | 09/28/1998 | | 23,516,072 | | | | | | | 416,563 | 416,563 | | | |
| 694002366 | Louisville | CO | | 05/09/2007 | | 5,928,598 | | | | | | | 149,122 | 149,122 | | | |
| 694002035 | Ansonia | CT | | 12/12/2002 | | 2,454,716 | | | | | | | 145,701 | 145,701 | | | |
| 694082126 | Bethel | CT | | 09/08/2004 | | 2,033,728 | | | | | | | 65,041 | 65,041 | | | |
| 694000295 | Cromwell | CT | | 02/01/1996 | | 2,687,120 | | | | | | | 69,189 | 69,189 | | | |
| 694082090 | Danbury | CT | | 03/25/2004 | | 2,153,175 | | | | | | | 122,932 | 122,932 | | | |
| 694002060 | Fairfield | CT | | 06/05/2003 | | 2,284,747 | | | | | | | 141,882 | 141,882 | | | |
| 694082289 | Hartford | CT | | 08/30/2006 | | 6,153,561 | | | | | | | 263,727 | 263,727 | | | |
| 694001964 | Norwalk | CT | | 08/09/2001 | | 3,990,268 | | | | | | | 119,990 | 119,990 | | | |
| 694082254 | Rocky Hill | CT | | 08/23/2006 | | 7,549,882 | | | | | | | 330,816 | 330,816 | | | |
| 694002037 | Stamford | CT | | 04/01/2003 | | 4,034,698 | | | | | | | 148,095 | 148,095 | | | |
| 694082303 | Stamford | CT | | 09/13/2006 | | 3,382,889 | | | | | | | 143,857 | 143,857 | | | |
| 694082358 | Stamford | CT | | 05/07/2007 | | 3,185,039 | | | | | | | 83,998 | 83,998 | | | |
| 694001770 | Trumbull | CT | | 11/12/1998 | | 2,216,713 | | | | | | | 254,777 | 254,777 | | | |
| 694082096 | Westport | CT | | 06/23/2005 | | 3,650,033 | | | | | | | 107,338 | 107,338 | | | |
| 694082118 | Westport | CT | | 02/15/2005 | | 1,570,124 | | | | | | | 79,864 | 79,864 | | | |
| 694082244 | Westport | CT | | 02/14/2006 | | 5,406,873 | | | | | | | 164,697 | 164,697 | | | |
| 694082398 | Westport | CT | | 07/09/2007 | | 1,734,624 | | | | | | | 44,489 | 44,489 | | | |
| 694082087 | Wilton | CT | | 09/14/2004 | | 4,392,298 | | | | | | | 232,392 | 232,392 | | | |
| 694002071 | Washington | DC | | 09/10/2003 | | 1,856,665 | | | | | | | 115,448 | 115,448 | | | |
| 694002101 | Washington | DC | | 04/28/2004 | | 2,979,151 | | | | | | | 103,500 | 103,500 | | | |
| 694002114 | Washington | DC | | 07/13/2004 | | 760,148 | | | | | | | 82,657 | 82,657 | | | |
| 694002115 | Washington | DC | | 08/11/2004 | | 925,464 | | | | | | | 51,497 | 51,497 | | | |
| 694002116 | Washington | DC | | 07/13/2004 | | 2,594,616 | | | | | | | 145,699 | 145,699 | | | |
| 694002146 | Washington | DC | | 12/06/2004 | | 4,707,485 | | | | | | | 155,345 | 155,345 | | | |
| 694002158 | Washington | DC | | 03/03/2005 | | 1,248,358 | | | | | | | 64,929 | 64,929 | | | |
| 694002159 | Washington | DC | | 03/03/2005 | | 3,500,000 | | | | | | | 100,896 | 100,896 | | | |
| 694002340 | Washington | DC | | 04/12/2007 | | 13,577,539 | | | | | | | 362,674 | 362,674 | | | |
| 694082099 | Washington | DC | | 04/22/2004 | | 5,375,242 | | | | | | | 187,281 | 187,281 | | | |
| 694082572 | Washington | DC | | 10/07/2011 | | 9,987,533 | | | | | | | 153,546 | 153,546 | | | |
| 694082525 | Washington DC | DC | | 08/30/2010 | | 4,227,090 | | | | | | | 62,038 | 62,038 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694084049 | Claymont | DE | | 11/10/2005 | | 1,205,554 | | | | | | | 59,087 | 59,087 | | | |
| 794001054 | New Castle | DE | | 12/14/1993 | | 2,767,980 | | | | | | | 45,119 | 45,119 | | | |
| 694001951 | Clearwater | FL | | 02/08/2001 | | 1,687,515 | | | | | | | 129,903 | 129,903 | | | |
| 694082423 | Coral Springs | FL | | 10/25/2007 | | 2,432,880 | | | | | | | 161,763 | 161,763 | | | |
| 694080414 | Dunedin | FL | | 10/27/1997 | | 1,160,787 | | | | | | | 74,439 | 74,439 | | | |
| 694082533 | Gainesville | FL | | 10/28/2010 | | 1,421,389 | | | | | | | 76,950 | 76,950 | | | |
| 694081501 | Key West | FL | | 09/20/1994 | | 13,523,248 | | | | | | | 361,283 | 361,283 | | | |
| 694002012 | Lantana | FL | | 06/19/2002 | | 1,933,633 | | | | | | | 169,020 | 169,020 | | | |
| 694082422 | Miami | FL | | 10/25/2007 | | 3,649,321 | | | | | | | 242,645 | 242,645 | | | |
| 694082602 | Miami | FL | | 03/05/2012 | | | | | | | | | 155,374 | 155,374 | | | |
| 694082632 | N Miami Beach | FL | | 10/25/2012 | | | | | | | | | 11,925 | 11,925 | | | |
| 694082455 | Orange Park | FL | | 01/08/2008 | | 2,571,447 | | | | | | | 98,499 | 98,499 | | | |
| 694082592 | Orlando | FL | | 12/15/2011 | | 6,000,000 | | | | | | | 128,253 | 128,253 | | | |
| 694082601 | Palm Bay | FL | | 03/19/2012 | | | | | | | | | 132,179 | 132,179 | | | |
| 694082395 | Ponte Vedra Beach | FL | | 06/21/2007 | | 1,820,253 | | | | | | | 47,454 | 47,454 | | | |
| 694082445 | Ponte Vedra Beach | FL | | 12/04/2007 | | 4,865,073 | | | | | | | 114,398 | 114,398 | | | |
| 694002442 | Port Orange | FL | | 12/20/2007 | | 4,176,222 | | | | | | | 155,554 | 155,554 | | | |
| 694082168 | St Petersburg | FL | | 03/07/2005 | | 12,072,223 | | | | | | | 181,049 | 181,049 | | | |
| 694082575 | St Petersburg | FL | | 09/16/2011 | | 2,388,565 | | | | | | | 70,728 | 70,728 | | | |
| 694080285 | Tampa | FL | | 10/18/1995 | | 5,191,398 | | | | | | | 106,126 | 106,126 | | | |
| 694002325 | W Palm Beach | FL | | 12/21/2006 | | 2,375,187 | | | | | | | 102,029 | 102,029 | | | |
| 694082198 | Athens | GA | | 06/30/2005 | | 4,717,199 | | | | | | | 150,120 | 150,120 | | | |
| 694001968 | Atlanta | GA | | 07/05/2001 | | 3,913,887 | | | | | | | 300,408 | 300,408 | | | |
| 694002032 | Atlanta | GA | | 10/07/2002 | | 1,496,757 | | | | | | | 150,152 | 150,152 | | | |
| 694004019 | Atlanta | GA | | 08/02/2000 | | 489,360 | | | | | | | 115,900 | 115,900 | | | |
| 694081103 | Atlanta | GA | | 08/04/1994 | | 8,163,290 | | | | | | | 280,024 | 280,024 | | | |
| 694082112 | Atlanta | GA | | 05/24/2004 | | 1,399,382 | | | | | | | 82,126 | 82,126 | | | |
| 694082330 | Atlanta | GA | | 12/21/2006 | | 4,045,864 | | | | | | | 109,350 | 109,350 | | | |
| 694082392 | Atlanta | GA | | 06/13/2007 | | 2,462,298 | | | | | | | 34,387 | 34,387 | | | |
| 694082448 | Atlanta | GA | | 12/18/2007 | | 9,011,633 | | | | | | | 218,193 | 218,193 | | | |
| 694082554 | Atlanta | GA | | 06/28/2011 | | 1,080,447 | | | | | | | 48,869 | 48,869 | | | |
| 694082281 | Buford | GA | | 06/14/2006 | | 7,294,541 | | | | | | | 267,621 | 267,621 | | | |
| 694081825 | Chamblee | GA | | 06/09/1999 | | 5,202,149 | | | | | | | 257,338 | 257,338 | | | |
| 694082322 | Conyers | GA | | 11/09/2006 | | 8,369,701 | | | | | | | 150,099 | 150,099 | | | |
| 694082521 | Decatur | GA | | 06/24/2010 | | 1,266,996 | | | | | | | 25,052 | 25,052 | | | |
| 694082454 | Fayetteville | GA | | 01/17/2008 | | 1,664,043 | | | | | | | 40,798 | 40,798 | | | |
| 694082210 | Marietta | GA | | 07/06/2005 | | 8,812,265 | | | | | | | 57,826 | 57,826 | | | |
| 694082379 | Marietta | GA | | 05/22/2007 | | 1,951,791 | | | | | | | 228,896 | 228,896 | | | |
| 694082388 | McDonough | GA | | 06/28/2007 | | 1,563,572 | | | | | | | 62,728 | 62,728 | | | |
| 694081608 | Norcross | GA | | 03/21/1996 | | 7,179,306 | | | | | | | 252,294 | 252,294 | | | |
| 694082110 | Norcross | GA | | 05/24/2004 | | 1,141,601 | | | | | | | 66,998 | 66,998 | | | |
| 694082111 | Norcross | GA | | 05/24/2004 | | 1,583,511 | | | | | | | 92,933 | 92,933 | | | |
| 694082380 | Peachtree City | GA | | 08/02/2007 | | 1,737,696 | | | | | | | 127,407 | 127,407 | | | |
| 694082451 | Warner Robins | GA | | 01/30/2008 | | 2,422,725 | | | | | | | 57,968 | 57,968 | | | |
| 694082257 | Clive | IA | | 03/02/2006 | | 2,157,656 | | | | | | | 179,490 | 179,490 | | | |
| 694082258 | Clive | IA | | 03/02/2006 | | 553,788 | | | | | | | 115,984 | 115,984 | | | |
| 694001779 | Des Moines | IA | | 04/01/1999 | | 5,488,282 | | | | | | | 2,248,875 | 2,248,875 | | | |
| 694082350 | West Des Moines | IA | | 04/20/2007 | | 6,149,738 | | | | | | | 255,440 | 255,440 | | | |
| 694002280 | Boise | ID | | 06/12/2006 | | 1,955,961 | | | | | | | 54,311 | 54,311 | | | |
| 694002232 | Addison | IL | | 12/01/2005 | | 2,254,128 | | | | | | | 109,833 | 109,833 | | | |
| 694002190 | Arlington Heights | IL | | 08/16/2005 | | 6,202,650 | | | | | | | 145,867 | 145,867 | | | |
| 694002150 | Chicago | IL | | 12/27/2004 | | 712,652 | | | | | | | 600,986 | 600,986 | | | |
| 694002192 | Chicago | IL | | 08/05/2005 | | 2,419,915 | | | | | | | 74,353 | 74,353 | | | |
| 694002213 | Chicago | IL | | 08/17/2005 | | 1,661,285 | | | | | | | 84,564 | 84,564 | | | |
| 694002420 | Chicago | IL | | 12/10/2007 | | 2,173,464 | | | | | | | 52,242 | 52,242 | | | |
| 694002421 | Chicago | IL | | 01/28/2008 | | 12,973,385 | | | | | | | 309,653 | 309,653 | | | |
| 694002516 | Chicago | IL | | 05/24/2010 | | 842,856 | | | | | | | 41,160 | 41,160 | | | |
| 694081079 | Chicago | IL | | 05/14/1987 | | 1,541,623 | | | | | | | 28,021 | 28,021 | | | |
| 694081952 | Chicago | IL | | 02/15/2001 | | 3,263,444 | | | | | | | 99,525 | 99,525 | | | |
| 694082506 | Chicago | IL | | 03/29/2010 | | 14,554,123 | | | | | | | 290,151 | 290,151 | | | |
| 694002447 | Dekalb | IL | | 01/11/2008 | | 4,563,078 | | | | | | | 91,259 | 91,259 | | | |
| 694001961 | Glen Ellyn | IL | | 09/10/2001 | | 2,001,741 | | | | | | | 359,117 | 359,117 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694000460 | Glenview | IL | | 07/22/2003 | | 2,510,619 | | | | | | | 91,890 | 91,890 | | | |
| 694002618 | Hoffman Estates | IL | | 08/09/2012 | | | | | | | | | 36,295 | 36,295 | | | |
| 694082560 | Itasca | IL | | 08/05/2011 | | 16,937,783 | | | | | | | 256,681 | 256,681 | | | |
| 694002209 | Lombard | IL | | 10/19/2005 | | 2,191,636 | | | | | | | 60,362 | 60,362 | | | |
| 694002384 | Lombard | IL | | 08/16/2007 | | 4,389,663 | | | | | | | 112,204 | 112,204 | | | |
| 694002385 | Lombard | IL | | 08/29/2007 | | 5,715,708 | | | | | | | 146,099 | 146,099 | | | |
| 694002387 | Naperville | IL | | 08/29/2007 | | 5,029,823 | | | | | | | 128,568 | 128,568 | | | |
| 694002438 | Northbrook | IL | | 11/19/2007 | | 1,883,016 | | | | | | | 48,003 | 48,003 | | | |
| 694002386 | Oakbrook Terrace | IL | | 06/28/2007 | | 3,415,166 | | | | | | | 88,514 | 88,514 | | | |
| 694001751 | Peoria | IL | | 06/09/1998 | | 1,029,511 | | | | | | | 636,995 | 636,995 | | | |
| 694002437 | Schaumburg | IL | | 11/19/2007 | | 2,640,816 | | | | | | | 67,321 | 67,321 | | | |
| 694002211 | Shaumburg | IL | | 10/19/2005 | | 2,824,775 | | | | | | | 77,800 | 77,800 | | | |
| 694002457 | Skokie | IL | | 02/19/2008 | | 3,061,328 | | | | | | | 73,275 | 73,275 | | | |
| 694004050 | South Elgin | IL | | 12/01/2005 | | 1,270,633 | | | | | | | 86,392 | 86,392 | | | |
| 694002367 | Wheeling | IL | | 05/31/2007 | | 1,090,840 | | | | | | | 28,403 | 28,403 | | | |
| 694080409 | Angola | IN | | 10/03/1997 | | 4,036,382 | | | | | | | 125,569 | 125,569 | | | |
| 694081896 | Auburn | IN | | 06/08/2000 | | 6,277,046 | | | | | | | 195,275 | 195,275 | | | |
| 694002061 | Fort Wayne | IN | | 05/06/2003 | | 1,463,125 | | | | | | | 299,034 | 299,034 | | | |
| 694002063 | Indianapolis | IN | | 04/15/1993 | | 1,987,906 | | | | | | | 122,580 | 122,580 | | | |
| 694080391 | Kendallville | IN | | 05/20/1997 | | 3,991,533 | | | | | | | 124,174 | 124,174 | | | |
| 694002079 | Lenexa | KS | | 08/05/2003 | | 4,758,585 | | | | | | | 303,375 | 303,375 | | | |
| 694081235 | Overland Park | KS | | 05/23/1990 | | 466,373 | | | | | | | 99,647 | 99,647 | | | |
| 694002269 | Erlanger | KY | | 03/16/2006 | | 3,258,078 | | | | | | | 141,534 | 141,534 | | | |
| 694082310 | Erlanger | KY | | 09/28/2006 | | 3,147,291 | | | | | | | 82,487 | 82,487 | | | |
| 694002069 | Louisville | KY | | 09/08/2003 | | 2,389,762 | | | | | | | 145,759 | 145,759 | | | |
| 694002173 | Louisville | KY | | 04/21/2005 | | 1,656,405 | | | | | | | 158,975 | 158,975 | | | |
| 694001727 | Acton, Boxborough | MA | | 11/06/1997 | | 4,380,254 | | | | | | | 237,267 | 237,267 | | | |
| 694082252 | Boston | MA | | 02/01/2006 | | 4,550,943 | | | | | | | 92,532 | 92,532 | | | |
| 694082253 | Boston | MA | | 02/01/2006 | | 1,365,283 | | | | | | | 27,760 | 27,760 | | | |
| 694082449 | Boston | MA | | 01/30/2008 | | 5,543,765 | | | | | | | 136,747 | 136,747 | | | |
| 694002639 | Bourne | MA | | 09/24/2012 | | | | | | | | | 5,278 | 5,278 | | | |
| 694082610 | Brighton | MA | | 03/28/2012 | | | | | | | | | 95,028 | 95,028 | | | |
| 694082558 | Lowell | MA | | 08/11/2011 | | 2,839,512 | | | | | | | 43,261 | 43,261 | | | |
| 694084043 | Lowell | MA | | 03/02/2004 | | 1,981,418 | | | | | | | 66,886 | 66,886 | | | |
| 694082349 | Mansfield | MA | | 03/05/2007 | | 4,880,347 | | | | | | | 83,911 | 83,911 | | | |
| 694082284 | Pembroke | MA | | 07/27/2006 | | 3,747,075 | | | | | | | 102,380 | 102,380 | | | |
| 694082285 | Pembroke | MA | | 07/27/2006 | | 1,605,889 | | | | | | | 43,877 | 43,877 | | | |
| 694082305 | Shrewsbury | MA | | 09/28/2006 | | 2,386,705 | | | | | | | 61,775 | 61,775 | | | |
| 694000443 | Springfield | MA | | 08/05/1998 | | 389,142 | | | | | | | 216,556 | 216,556 | | | |
| 694002002 | Waltham | MA | | 02/13/2002 | | 4,200,000 | | | | | | | 79,217 | 79,217 | | | |
| 694082459 | Woburn | MA | | 12/20/2007 | | 5,201,684 | | | | | | | 87,674 | 87,674 | | | |
| 694001872 | Baltimore | MD | | 04/13/2000 | | 2,629,322 | | | | | | | 48,599 | 48,599 | | | |
| 694082519 | Baltimore | MD | | 08/06/2010 | | 11,800,212 | | | | | | | 170,186 | 170,186 | | | |
| 694082399 | Beltsville | MD | | 09/27/2007 | | 3,291,657 | | | | | | | 57,758 | 57,758 | | | |
| 694082613 | Bethesda | MD | | 05/29/2012 | | | | | | | | | 45,092 | 45,092 | | | |
| 694082577 | Bowie | MD | | 11/21/2011 | | 10,000,000 | | | | | | | 474,790 | 474,790 | | | |
| 694081869 | Burtonsville | MD | | 12/15/1999 | | 4,298,131 | | | | | | | 83,645 | 83,645 | | | |
| 694002161 | Chevy Chase | MD | | 03/03/2005 | | 2,530,000 | | | | | | | 85,615 | 85,615 | | | |
| 694000373 | Columbia | MD | | 12/10/1996 | | 1,230,819 | | | | | | | 40,266 | 40,266 | | | |
| 694000374 | Columbia | MD | | 01/27/1997 | | 2,294,371 | | | | | | | 74,242 | 74,242 | | | |
| 694000418 | Gaithersburg | MD | | 02/12/1998 | | 2,265,549 | | | | | | | 148,393 | 148,393 | | | |
| 694002160 | Gaithersburg | MD | | 03/03/2005 | | 897,257 | | | | | | | 46,668 | 46,668 | | | |
| 694082262 | Gaithersburg | MD | | 02/21/2006 | | 2,981,209 | | | | | | | 87,834 | 87,834 | | | |
| 694002149 | Hyattville | MD | | 01/18/2005 | | 4,763,379 | | | | | | | 155,890 | 155,890 | | | |
| 694082478 | Landover Hills | MD | | 01/28/2009 | | 2,839,996 | | | | | | | 63,115 | 63,115 | | | |
| 694082293 | Lanham | MD | | 07/26/2006 | | 1,022,261 | | | | | | | 17,732 | 17,732 | | | |
| 694082541 | Laurel | MD | | 01/20/2011 | | 3,245,560 | | | | | | | 68,544 | 68,544 | | | |
| 694000393 | Lexington | MD | | 08/27/1997 | | 448,039 | | | | | | | 345,964 | 345,964 | | | |
| 694082465 | Rockville | MD | | 02/27/2008 | | 1,974,431 | | | | | | | 129,458 | 129,458 | | | |
| 694082240 | Silver Spring | MD | | 12/05/2005 | | 1,560,221 | | | | | | | 48,499 | 48,499 | | | |
| 694082483 | Silver Spring | MD | | 06/03/2009 | | 7,197,555 | | | | | | | 140,272 | 140,272 | | | |
| 694084039 | Temple Hills | MD | | 11/06/2002 | | 1,200,716 | | | | | | | 44,935 | 44,935 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694002038 | Portland | ME | | 11/21/2002 | | 3,632,558 | | | | | | | 140,163 | 140,163 | | | |
| 694081395 | Adrian | MI | | 05/28/1992 | | 5,473,848 | | | | | | | 170,288 | 170,288 | | | |
| 694082604 | Auburn Hills | MI | | 03/19/2012 | | | | | | | | | 40,894 | 40,894 | | | |
| 694082568 | Canton | MI | | 09/27/2011 | | 1,794,320 | | | | | | | 35,177 | 35,177 | | | |
| 694082119 | Clarkston | MI | | 07/01/2004 | | 2,846,670 | | | | | | | 94,908 | 94,908 | | | |
| 694002094 | Farmington Hills | MI | | 12/11/2003 | | 3,019,656 | | | | | | | 109,140 | 109,140 | | | |
| 694082023 | Flint | MI | | 10/29/2002 | | 3,596,292 | | | | | | | 111,136 | 111,136 | | | |
| 694082031 | Grand Blanc | MI | | 12/19/2002 | | 8,018,316 | | | | | | | 270,268 | 270,268 | | | |
| 694081272 | Howell | MI | | 12/11/1990 | | 4,377,655 | | | | | | | 146,490 | 146,490 | | | |
| 694081356 | Howell | MI | | 10/15/1991 | | 1,431,157 | | | | | | | 47,891 | 47,891 | | | |
| 694001888 | Lake Orion | MI | | 06/27/2000 | | 2,674,014 | | | | | | | 130,303 | 130,303 | | | |
| 794081042 | Livonia | MI | | 12/15/1993 | | 4,487,904 | | | | | | | 144,690 | 144,690 | | | |
| 694002317 | Macomb Twp | MI | | 11/29/2006 | | 1,797,607 | | | | | | | 48,211 | 48,211 | | | |
| 694082573 | Midland | MI | | 09/22/2011 | | 2,432,038 | | | | | | | 120,668 | 120,668 | | | |
| 694080410 | Niles | MI | | 10/03/1997 | | 2,018,191 | | | | | | | 62,785 | 62,785 | | | |
| 694082642 | Riverview | MI | | 10/01/2012 | | | | | | | | | 13,297 | 13,297 | | | |
| 694080342 | Rochester Hills | MI | | 07/02/1996 | | 1,842,216 | | | | | | | 645,906 | 645,906 | | | |
| 694082273 | Shelby Township | MI | | 04/24/2006 | | 2,202,478 | | | | | | | 63,976 | 63,976 | | | |
| 694004027 | Sterling Heights | MI | | 12/19/2000 | | 1,539,624 | | | | | | | 69,606 | 69,606 | | | |
| 694004004 | Troy | MI | | 08/12/1999 | | 829,694 | | | | | | | 26,580 | 26,580 | | | |
| 694001950 | W Bloomfield | MI | | 02/15/2001 | | 3,787,692 | | | | | | | 22,625 | 22,625 | | | |
| 694082412 | Warren | MI | | 09/04/2007 | | 1,542,266 | | | | | | | 58,529 | 58,529 | | | |
| 694082599 | Westland | MI | | 02/13/2012 | | | | | | | | | 47,639 | 47,639 | | | |
| 694082608 | Wixom | MI | | 03/28/2012 | | | | | | | | | 104,671 | 104,671 | | | |
| 694002178 | Andover,Fridley&B Park | MN | | 06/01/2005 | | 9,440,640 | | | | | | | 480,598 | 480,598 | | | |
| 694001764 | Apple Valley | MN | | 09/17/1998 | | 2,000,914 | | | | | | | 237,956 | 237,956 | | | |
| 694001777 | Arden Hills | MN | | 10/26/1998 | | 1,270,030 | | | | | | | 148,142 | 148,142 | | | |
| 694002324 | Blaine | MN | | 07/02/2007 | | 11,324,182 | | | | | | | 451,750 | 451,750 | | | |
| 694001782 | Bloomington | MN | | 12/11/1998 | | 370,508 | | | | | | | 171,368 | 171,368 | | | |
| 694001783 | Bloomington | MN | | 12/11/1998 | | 329,341 | | | | | | | 152,327 | 152,327 | | | |
| 694001989 | Bloomington | MN | | 10/29/2001 | | 2,507,469 | | | | | | | 438,345 | 438,345 | | | |
| 694002104 | Bloomington | MN | | 05/28/2004 | | 1,448,042 | | | | | | | 33,742 | 33,742 | | | |
| 694002383 | Bloomington | MN | | 06/28/2007 | | 2,503,217 | | | | | | | 393,104 | 393,104 | | | |
| 694003002 | Bloomington | MN | | 04/01/1998 | | 199,419 | | | | | | | 147,791 | 147,791 | | | |
| 694001333 | Brooklyn Park | MN | | 08/20/1991 | | 4,616,286 | | | | | | | 260,961 | 260,961 | | | |
| 694001634 | Brooklyn Park | MN | | 05/20/1996 | | 9,631,733 | | | | | | | 449,227 | 449,227 | | | |
| 694002142 | Champlin | MN | | 03/17/2005 | | 3,713,791 | | | | | | | 191,954 | 191,954 | | | |
| 694082556 | Coon Rapid | MN | | 06/28/2011 | | 2,976,982 | | | | | | | 57,504 | 57,504 | | | |
| 694002154 | Coon Rapids | MN | | 02/14/2005 | | 1,173,879 | | | | | | | 341,970 | 341,970 | | | |
| 694082635 | Coon Rapids | MN | | 09/20/2012 | | | | | | | | | 9,602 | 9,602 | | | |
| 694001679 | Cottage Grove | MN | | 10/21/1996 | | 3,558,346 | | | | | | | 171,529 | 171,529 | | | |
| 694002302 | Eden Prairie | MN | | 09/01/2006 | | 2,689,581 | | | | | | | 71,494 | 71,494 | | | |
| 694002405 | Eden Prairie | MN | | 09/04/2007 | | 2,168,394 | | | | | | | 51,282 | 51,282 | | | |
| 694000441 | Edina | MN | | 10/26/1998 | | 1,714,898 | | | | | | | 202,786 | 202,786 | | | |
| 694001699 | Edina | MN | | 04/15/1997 | | 5,562,216 | | | | | | | 701,499 | 701,499 | | | |
| 694001755 | Edina | MN | | 03/20/1998 | | 12,911,217 | | | | | | | 760,815 | 760,815 | | | |
| 694002045 | Edina | MN | | 03/07/2003 | | 2,123,507 | | | | | | | 134,172 | 134,172 | | | |
| 694002068 | Edina | MN | | 09/12/2003 | | 3,623,479 | | | | | | | 741,088 | 741,088 | | | |
| 694002275 | Edina | MN | | 04/12/2006 | | 2,646,930 | | | | | | | 76,135 | 76,135 | | | |
| 694003014 | Edina | MN | | 09/01/1998 | | 737,598 | | | | | | | 78,112 | 78,112 | | | |
| 694082201 | Edina | MN | | 08/05/2005 | | 1,193,421 | | | | | | | 59,625 | 59,625 | | | |
| 694001705 | Fridley | MN | | 06/02/1997 | | 6,479,245 | | | | | | | 487,950 | 487,950 | | | |
| 694000385 | Hopkins | MN | | 06/02/1997 | | 5,407,384 | | | | | | | 105,076 | 105,076 | | | |
| 694001772 | Marshall | MN | | 10/28/1998 | | 273,624 | | | | | | | 32,336 | 32,336 | | | |
| 694000382 | Minneapolis | MN | | 04/15/1997 | | 1,807,213 | | | | | | | 355,330 | 355,330 | | | |
| 694000453 | Minneapolis | MN | | 07/30/1998 | | 2,473,642 | | | | | | | 198,787 | 198,787 | | | |
| 694001685 | Minneapolis | MN | | 11/26/1996 | | 657,254 | | | | | | | 36,436 | 36,436 | | | |
| 694001799 | Minneapolis | MN | | 03/01/1999 | | 5,831,456 | | | | | | | 556,252 | 556,252 | | | |
| 694002477 | Minnetonka | MN | | 01/22/2009 | | 9,495,839 | | | | | | | 200,857 | 200,857 | | | |
| 694003005 | Minnetonka | MN | | 06/08/1998 | | 879,685 | | | | | | | 90,436 | 90,436 | | | |
| 694002151 | New Hope | MN | | 12/15/2004 | | 4,992,042 | | | | | | | 176,029 | 176,029 | | | |
| 694000456 | Plymouth | MN | | 08/14/1998 | | 2,070,349 | | | | | | | 248,852 | 248,852 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694003015 | Plymouth | MN | | 08/18/1998 | | 596,480 | | | | | | | 81,961 | 81,961 | | | |
| 694001686 | Richfield | MN | | 11/26/1996 | | 542,498 | | | | | | | 30,074 | 30,074 | | | |
| 694082218 | Rogers | MN | | 08/16/2005 | | 3,406,193 | | | | | | | 172,641 | 172,641 | | | |
| 694082345 | Rogers | MN | | 02/09/2007 | | 5,805,466 | | | | | | | 245,916 | 245,916 | | | |
| 694001656 | Spring Park | MN | | 07/25/1996 | | 1,282,191 | | | | | | | 127,862 | 127,862 | | | |
| 694000232 | St Louis Park | MN | | 04/20/1995 | | 1,744,989 | | | | | | | 39,408 | 39,408 | | | |
| 694001729 | St Louis Park | MN | | 10/14/1997 | | 1,056,898 | | | | | | | 16,116 | 16,116 | | | |
| 694082569 | St Louis Park | MN | | 09/09/2011 | | 992,358 | | | | | | | 47,150 | 47,150 | | | |
| 694082202 | St Paul | MN | | 08/05/2005 | | 679,771 | | | | | | | 62,215 | 62,215 | | | |
| 694002171 | Wayzata | MN | | 05/11/2005 | | 1,501,100 | | | | | | | 177,840 | 177,840 | | | |
| 694001900 | Kansas City | MO | | 08/07/2000 | | 2,565,152 | | | | | | | 54,640 | 54,640 | | | |
| 694082250 | Maryland Heights | MO | | 12/13/2005 | | 5,246,843 | | | | | | | 154,809 | 154,809 | | | |
| 694082113 | O'Fallon | MO | | 06/28/2004 | | 5,941,243 | | | | | | | 492,318 | 492,318 | | | |
| 694082365 | St Charles | MO | | 05/22/2007 | | 2,247,137 | | | | | | | 91,813 | 91,813 | | | |
| 694082089 | St Louis | MO | | 01/20/2004 | | 2,263,647 | | | | | | | 316,913 | 316,913 | | | |
| 694082129 | St Louis | MO | | 06/09/2005 | | 5,188,243 | | | | | | | 254,150 | 254,150 | | | |
| 694082234 | St Louis | MO | | 11/16/2005 | | 5,121,981 | | | | | | | 156,647 | 156,647 | | | |
| 694082238 | St. Louis | MO | | 12/06/2005 | | 5,454,704 | | | | | | | 170,635 | 170,635 | | | |
| 694002570 | Ocean Springs | MS | | 08/30/2011 | | 2,532,623 | | | | | | | 71,999 | 71,999 | | | |
| 694082313 | Olive Branch | MS | | 10/30/2006 | | 956,099 | | | | | | | 73,125 | 73,125 | | | |
| 694082408 | Cary | NC | | 08/28/2007 | | 1,797,493 | | | | | | | 28,429 | 28,429 | | | |
| 694001884 | Chapel Hill | NC | | 05/16/2000 | | 1,748,370 | | | | | | | 447,783 | 447,783 | | | |
| 694082347 | Chapel Hill | NC | | 03/07/2007 | | 2,319,854 | | | | | | | 73,766 | 73,766 | | | |
| 694082224 | Charlotte | NC | | 10/07/2005 | | 2,688,335 | | | | | | | 137,752 | 137,752 | | | |
| 694082319 | Charlotte | NC | | 10/16/2006 | | 1,077,007 | | | | | | | 28,927 | 28,927 | | | |
| 694082501 | Cornelius | NC | | 12/07/2009 | | 1,151,340 | | | | | | | 56,756 | 56,756 | | | |
| 694082549 | Durham | NC | | 04/01/2011 | | 1,263,095 | | | | | | | 58,111 | 58,111 | | | |
| 694082212 | Elon | NC | | 01/24/2006 | | 1,542,932 | | | | | | | 134,385 | 134,385 | | | |
| 694082203 | Fayetteville | NC | | 10/18/2005 | | 3,241,339 | | | | | | | 100,891 | 100,891 | | | |
| 694082574 | Fayetteville | NC | | 11/09/2011 | | 1,650,000 | | | | | | | 36,501 | 36,501 | | | |
| 694001664 | Garner | NC | | 01/28/1997 | | 578,034 | | | | | | | 98,905 | 98,905 | | | |
| 694001720 | Gastonia | NC | | 09/25/1997 | | 631,297 | | | | | | | 145,469 | 145,469 | | | |
| 694082561 | Greensbor | NC | | 07/21/2011 | | 993,301 | | | | | | | 20,788 | 20,788 | | | |
| 694082368 | Greensboro | NC | | 04/27/2007 | | 2,471,991 | | | | | | | 45,276 | 45,276 | | | |
| 694000255 | Hampstead | NC | | 09/07/1995 | | 581,465 | | | | | | | 234,390 | 234,390 | | | |
| 694001781 | Harrisburg | NC | | 12/21/1998 | | 921,297 | | | | | | | 202,455 | 202,455 | | | |
| 694082473 | Kernersville | NC | | 11/20/2008 | | 2,839,483 | | | | | | | 41,677 | 41,677 | | | |
| 694082524 | Matthews | NC | | 11/17/2010 | | 1,716,945 | | | | | | | 34,955 | 34,955 | | | |
| 694082196 | Mooresville | NC | | 06/20/2005 | | 1,681,254 | | | | | | | 437,604 | 437,604 | | | |
| 694080387 | Morganton | NC | | 05/15/1997 | | 1,200,237 | | | | | | | 189,629 | 189,629 | | | |
| 694082424 | Morrisville | NC | | 10/25/2007 | | 2,828,997 | | | | | | | 247,652 | 247,652 | | | |
| 694001765 | Mt. Airy | NC | | 08/13/1998 | | 962,236 | | | | | | | 177,268 | 177,268 | | | |
| 694001901 | Raleigh | NC | | 06/29/2000 | | 923,872 | | | | | | | 428,491 | 428,491 | | | |
| 694082292 | Raleigh | NC | | 08/03/2006 | | 3,388,117 | | | | | | | 49,099 | 49,099 | | | |
| 694082363 | Raleigh | NC | | 05/01/2007 | | 1,524,357 | | | | | | | 93,318 | 93,318 | | | |
| 694082532 | Raleigh | NC | | 11/10/2010 | | 1,519,180 | | | | | | | 32,477 | 32,477 | | | |
| 694084025 | Raleigh | NC | | 12/18/2000 | | 1,309,278 | | | | | | | 39,862 | 39,862 | | | |
| 694082248 | Rocky Mount | NC | | 12/16/2005 | | 2,531,952 | | | | | | | 75,428 | 75,428 | | | |
| 694082481 | Spring Lake | NC | | 08/11/2009 | | 824,866 | | | | | | | 127,380 | 127,380 | | | |
| 694082495 | Waxhaw | NC | | 09/18/2009 | | 6,267,016 | | | | | | | 119,541 | 119,541 | | | |
| 694082411 | Wilmington | NC | | 10/12/2007 | | 1,382,530 | | | | | | | 33,540 | 33,540 | | | |
| 694082297 | Wilson | NC | | 01/25/2007 | | 2,817,516 | | | | | | | 164,706 | 164,706 | | | |
| 694001400 | Winston-Salem | NC | | 07/28/1992 | | 591,489 | | | | | | | 223,960 | 223,960 | | | |
| 694082583 | Winston-Salem | NC | | 10/05/2011 | | 2,291,126 | | | | | | | 109,195 | 109,195 | | | |
| 694000427 | Fargo | ND | | 04/01/1998 | | 2,812,743 | | | | | | | 45,437 | 45,437 | | | |
| 694000439 | Fargo | ND | | 09/20/1999 | | 2,353,949 | | | | | | | 927,702 | 927,702 | | | |
| 694001773 | West Fargo | ND | | 11/05/1998 | | 295,772 | | | | | | | 11,039 | 11,039 | | | |
| 694082391 | Lincoln | NE | | 08/07/2007 | | 2,618,751 | | | | | | | 104,330 | 104,330 | | | |
| 694001218 | Omaha | NE | | 02/22/1990 | | 1,364,750 | | | | | | | 57,339 | 57,339 | | | |
| 694002103 | Omaha | NE | | 04/29/2004 | | 993,515 | | | | | | | 117,897 | 117,897 | | | |
| 694082637 | Bedford | NH | | 10/24/2012 | | | | | | | | | 3,882 | 3,882 | | | |
| 694082638 | Dover | NH | | 10/24/2012 | | | | | | | | | 2,588 | 2,588 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694082057 | Manchester | NH | | 04/01/2003 | | 1,842,614 | | | | | | | 69,408 | 69,408 | | | |
| 694002047 | Avenel | NJ | | 03/20/2003 | | 1,763,237 | | | | | | | 112,183 | 112,183 | | | |
| 694082041 | Cranford | NJ | | 02/25/2003 | | 2,173,148 | | | | | | | 139,913 | 139,913 | | | |
| 694002044 | E Brunswick | NJ | | 04/08/2003 | | 4,833,463 | | | | | | | 118,054 | 118,054 | | | |
| 694082027 | East Rutherford | NJ | | 05/01/2003 | | 2,709,555 | | | | | | | 93,600 | 93,600 | | | |
| 694082220 | Eatontown | NJ | | 09/29/2005 | | 3,429,370 | | | | | | | 110,793 | 110,793 | | | |
| 694082040 | Keasbey | NJ | | 02/25/2003 | | 1,331,930 | | | | | | | 85,753 | 85,753 | | | |
| 694082166 | Kenilworth | NJ | | 02/23/2005 | | 1,940,491 | | | | | | | 102,108 | 102,108 | | | |
| 694002007 | Lyndhurst | NJ | | 05/01/2002 | | 2,245,829 | | | | | | | 369,618 | 369,618 | | | |
| 694082042 | Mountainside | NJ | | 02/25/2003 | | 1,825,416 | | | | | | | 117,189 | 117,189 | | | |
| 694002529 | Newton | NJ | | 12/09/2010 | | 2,905,310 | | | | | | | 100,181 | 100,181 | | | |
| 694084045 | Runnemede | NJ | | 08/10/2004 | | 932,897 | | | | | | | 64,071 | 64,071 | | | |
| 694082551 | Secaucus | NJ | | 03/10/2011 | | 6,439,544 | | | | | | | 94,745 | 94,745 | | | |
| 694081640 | Totowa | NJ | | 05/29/1996 | | 1,983,439 | | | | | | | 41,224 | 41,224 | | | |
| 694001855 | Albuquerque | NM | | 11/23/1999 | | 9,587,005 | | | | | | | 575,725 | 575,725 | | | |
| 694002378 | Santa Fe | NM | | 05/11/2007 | | 3,084,876 | | | | | | | 214,456 | 214,456 | | | |
| 694081734 | Henderson | NV | | 12/11/1997 | | 4,626,875 | | | | | | | 112,203 | 112,203 | | | |
| 694002148 | Las Vegas | NV | | 10/26/2004 | | 5,766,580 | | | | | | | 234,655 | 234,655 | | | |
| 694082488 | Henderson | NV | | 06/18/2009 | | 2,075,698 | | | | | | | 104,902 | 104,902 | | | |
| 694082595 | Henderson | NV | | 01/30/2012 | | | | | | | | | 37,258 | 37,258 | | | |
| 694082596 | Henderson | NV | | 12/15/2011 | | 1,700,000 | | | | | | | 33,244 | 33,244 | | | |
| 694001873 | Las Vegas | NV | | 03/29/2000 | | 2,307,304 | | | | | | | 23,603 | 23,603 | | | |
| 694002401 | Las Vegas | NV | | 08/14/2007 | | 12,304,144 | | | | | | | 1,804,144 | 1,804,144 | | | |
| 694002425 | Las Vegas | NV | | 11/01/2007 | | 1,778,982 | | | | | | | 119,532 | 119,532 | | | |
| 694003012 | Las Vegas | NV | | 07/30/1998 | | 4,443,070 | | | | | | | 107,122 | 107,122 | | | |
| 694081776 | Las Vegas | NV | | 10/28/1998 | | 2,683,296 | | | | | | | 65,150 | 65,150 | | | |
| 694082033 | Las Vegas | NV | | 10/28/2002 | | 2,489,273 | | | | | | | 44,013 | 44,013 | | | |
| 694082316 | Las Vegas | NV | | 12/11/2006 | | 2,075,800 | | | | | | | 54,398 | 54,398 | | | |
| 694082472 | Las Vegas | NV | | 12/17/2008 | | 6,636,224 | | | | | | | 141,177 | 141,177 | | | |
| 694082489 | Las Vegas | NV | | 07/01/2009 | | 1,295,140 | | | | | | | 123,027 | 123,027 | | | |
| 694082536 | Las Vegas | NV | | 12/01/2010 | | 2,159,954 | | | | | | | 42,452 | 42,452 | | | |
| 694082543 | Las Vegas | NV | | 12/20/2010 | | 982,469 | | | | | | | 20,158 | 20,158 | | | |
| 694082563 | Las Vegas | NV | | 12/01/2011 | | 2,510,000 | | | | | | | 49,400 | 49,400 | | | |
| 694082565 | Las Vegas | NV | | 10/13/2011 | | 3,993,732 | | | | | | | 77,479 | 77,479 | | | |
| 694082578 | Las Vegas | NV | | 09/22/2011 | | 996,806 | | | | | | | 19,770 | 19,770 | | | |
| 694082605 | Las Vegas | NV | | 03/28/2012 | | | | | | | | | 20,447 | 20,447 | | | |
| 694082614 | Las Vegas | NV | | 05/24/2012 | | | | | | | | | 76,222 | 76,222 | | | |
| 694082645 | Las Vegas | NV | | 10/19/2012 | | | | | | | | | 10,464 | 10,464 | | | |
| 694003004 | Reno | NV | | 04/09/1998 | | 481,174 | | | | | | | 56,173 | 56,173 | | | |
| 694082183 | Amherst | NY | | 07/07/2005 | | 730,437 | | | | | | | 36,575 | 36,575 | | | |
| 694082184 | Amherst | NY | | 07/07/2005 | | 1,961,064 | | | | | | | 98,196 | 98,196 | | | |
| 694082186 | Amherst/Buffalo | NY | | 07/07/2005 | | 1,356,150 | | | | | | | 27,851 | 27,851 | | | |
| 694000395 | Armonk | NY | | 08/26/1997 | | 7,687,672 | | | | | | | 297,604 | 297,604 | | | |
| 694082230 | Brighton | NY | | 10/27/2005 | | 3,806,027 | | | | | | | 117,971 | 117,971 | | | |
| 694082235 | Brooklyn | NY | | 11/17/2005 | | 1,048,315 | | | | | | | 253,171 | 253,171 | | | |
| 694082082 | Buffalo | NY | | 09/22/2003 | | 6,659,492 | | | | | | | 407,165 | 407,165 | | | |
| 694000429 | Centereach | NY | | 03/26/1998 | | 7,330,323 | | | | | | | 231,076 | 231,076 | | | |
| 694002029 | Cheektowaga | NY | | 09/17/2002 | | 1,566,810 | | | | | | | 210,833 | 210,833 | | | |
| 694080356 | Cortlandt Manor | NY | | 05/20/1997 | | 2,332,346 | | | | | | | 189,619 | 189,619 | | | |
| 694082300 | E Syracuse | NY | | 08/10/2006 | | 2,703,869 | | | | | | | 160,614 | 160,614 | | | |
| 694000431 | Endicott | NY | | 05/27/1998 | | 3,176,610 | | | | | | | 401,787 | 401,787 | | | |
| 694002622 | Forest Hills | NY | | 08/23/2012 | | | | | | | | | 12,988 | 12,988 | | | |
| 694082419 | Greece | NY | | 11/27/2007 | | 1,108,192 | | | | | | | 41,400 | 41,400 | | | |
| 694002557 | Kingston | NY | | 06/28/2011 | | 1,976,833 | | | | | | | 57,810 | 57,810 | | | |
| 694000292 | Lake Placid | NY | | 02/13/1996 | | 2,424,180 | | | | | | | 204,013 | 204,013 | | | |
| 694001658 | Lake Success | NY | | 06/25/1996 | | 7,694,147 | | | | | | | 644,149 | 644,149 | | | |
| 694001805 | Liverpool | NY | | 04/28/1999 | | 259,725 | | | | | | | 102,000 | 102,000 | | | |
| 694001806 | Liverpool | NY | | 04/28/1999 | | 739,215 | | | | | | | 290,309 | 290,309 | | | |
| 694082185 | Lockport | NY | | 07/07/2005 | | 2,433,284 | | | | | | | 29,581 | 29,581 | | | |
| 694002436 | Middletown | NY | | 11/28/2007 | | 5,883,432 | | | | | | | 310,661 | 310,661 | | | |
| 694002460 | Mineola | NY | | 02/27/2008 | | 4,764,384 | | | | | | | 57,082 | 57,082 | | | |
| 694001987 | New City | NY | | 02/05/2002 | | 2,053,796 | | | | | | | 156,154 | 156,154 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694000337 | New York | NY | | 09/04/1996 | | 17,955,195 | | | | | | | 276,505 | 276,505 | | | |
| 694002237 | New York | NY | | 02/01/2006 | | 4,788,085 | | | | | | | 229,195 | 229,195 | | | |
| 694002627 | New York | NY | | 08/23/2012 | | | | | | | | | 7,624 | 7,624 | | | |
| 694082217 | North Bellmore | NY | | 10/14/2005 | | 5,267,060 | | | | | | | 158,987 | 158,987 | | | |
| 694001616 | Oneonta | NY | | 08/26/1996 | | 1,911,069 | | | | | | | 356,914 | 356,914 | | | |
| 694002579 | Port Chester | NY | | 10/03/2011 | | 3,394,401 | | | | | | | 69,090 | 69,090 | | | |
| 694002172 | Schenectady | NY | | 06/02/2005 | | 1,109,711 | | | | | | | 55,617 | 55,617 | | | |
| 694084040 | Williamsville | NY | | 03/25/2003 | | 3,862,423 | | | | | | | 270,909 | 270,909 | | | |
| 694002617 | Woodside | NY | | 06/26/2012 | | | | | | | | | 42,151 | 42,151 | | | |
| 694082312 | Centerville | OH | | 12/07/2006 | | 5,613,196 | | | | | | | 94,463 | 94,463 | | | |
| 694081099 | Cincinnati | OH | | 10/21/1987 | | 2,139,282 | | | | | | | 123,050 | 123,050 | | | |
| 694082267 | Cincinnati | OH | | 03/29/2006 | | 3,263,894 | | | | | | | 153,990 | 153,990 | | | |
| 694082335 | Cincinnati | OH | | 03/19/2007 | | 1,127,626 | | | | | | | 175,110 | 175,110 | | | |
| 694082355 | Cincinnati | OH | | 05/11/2007 | | 1,572,931 | | | | | | | 39,819 | 39,819 | | | |
| 694004009 | Cleveland | OH | | 01/20/2000 | | 1,064,878 | | | | | | | 41,277 | 41,277 | | | |
| 694082279 | Columbus | OH | | 05/05/2006 | | 4,426,105 | | | | | | | 125,575 | 125,575 | | | |
| 694082162 | Dayton | OH | | 02/07/2005 | | 1,192,365 | | | | | | | 38,156 | 38,156 | | | |
| 694082206 | Dayton | OH | | 08/08/2005 | | 2,062,336 | | | | | | | 65,378 | 65,378 | | | |
| 694082287 | Newton | OH | | 10/06/2006 | | 6,964,830 | | | | | | | 301,040 | 301,040 | | | |
| 694001100 | Oregon | OH | | 10/22/1987 | | 1,172,157 | | | | | | | 5,956 | 5,956 | | | |
| 694003009 | Beaverton | OR | | 07/08/1998 | | 253,953 | | | | | | | 148,808 | 148,808 | | | |
| 694082636 | Beaverton | OR | | 11/01/2012 | | | | | | | | | 16,589 | 16,589 | | | |
| 694082474 | Clackamas | OR | | 12/08/2008 | | 2,177,750 | | | | | | | 47,299 | 47,299 | | | |
| 694082075 | Eugene | OR | | 06/09/2004 | | 10,146,615 | | | | | | | 220,007 | 220,007 | | | |
| 694082588 | Forest Grove | OR | | 01/12/2012 | | | | | | | | | 22,406 | 22,406 | | | |
| 694002086 | King City | OR | | 12/08/2003 | | 1,971,111 | | | | | | | 45,243 | 45,243 | | | |
| 694082346 | Medford | OR | | 04/05/2007 | | 6,621,728 | | | | | | | 479,145 | 479,145 | | | |
| 694001826 | Portland | OR | | 07/01/1999 | | 633,727 | | | | | | | 230,379 | 230,379 | | | |
| 694002020 | Portland | OR | | 06/20/2002 | | 11,160,358 | | | | | | | 127,075 | 127,075 | | | |
| 694082356 | Portland | OR | | 08/06/2007 | | 1,309,743 | | | | | | | 52,091 | 52,091 | | | |
| 694082403 | Portland | OR | | 09/06/2007 | | 1,609,675 | | | | | | | 165,375 | 165,375 | | | |
| 694082631 | Portland | OR | | 10/01/2012 | | | | | | | | | 38,468 | 38,468 | | | |
| 694082461 | Tigard | OR | | 01/29/2008 | | 1,528,187 | | | | | | | 36,699 | 36,699 | | | |
| 694002467 | Wilsonville | OR | | 09/25/2008 | | 931,538 | | | | | | | 113,745 | 113,745 | | | |
| 694082306 | Bethel Park | PA | | 08/31/2006 | | 3,956,816 | | | | | | | 102,710 | 102,710 | | | |
| 694082231 | Exton | PA | | 10/06/2005 | | 3,454,172 | | | | | | | 108,081 | 108,081 | | | |
| 694082227 | Indiana | PA | | 11/01/2005 | | 2,839,925 | | | | | | | 14,767 | 14,767 | | | |
| 694002326 | Lancaster | PA | | 06/07/1994 | | 910,972 | | | | | | | 624,620 | 624,620 | | | |
| 694080297 | McCandless | PA | | 12/19/1995 | | 2,801,115 | | | | | | | 139,316 | 139,316 | | | |
| 694082531 | Meadville | PA | | 11/04/2010 | | 3,280,185 | | | | | | | 100,213 | 100,213 | | | |
| 694082256 | Moon Township | PA | | 12/06/2005 | | 2,623,422 | | | | | | | 77,404 | 77,404 | | | |
| 694082429 | New Hope | PA | | 11/14/2007 | | 3,544,415 | | | | | | | 132,877 | 132,877 | | | |
| 694081998 | Philadelphia | PA | | 12/13/2001 | | 2,111,432 | | | | | | | 96,317 | 96,317 | | | |
| 694082098 | Philadelphia | PA | | 04/29/2004 | | 2,386,342 | | | | | | | 267,718 | 267,718 | | | |
| 694082242 | Philadelphia | PA | | 01/19/2006 | | 890,162 | | | | | | | 43,057 | 43,057 | | | |
| 694082243 | Philadelphia | PA | | 01/19/2006 | | 1,784,229 | | | | | | | 86,046 | 86,046 | | | |
| 694082343 | Philadelphia | PA | | 08/23/2007 | | 3,842,989 | | | | | | | 152,582 | 152,582 | | | |
| 694082255 | Pittsburgh | PA | | 12/06/2005 | | 3,494,818 | | | | | | | 103,668 | 103,668 | | | |
| 694084046 | Pittsburgh | PA | | 07/21/2005 | | 900,828 | | | | | | | 76,007 | 76,007 | | | |
| 694082486 | Springhouse | PA | | 07/01/2009 | | 8,652,513 | | | | | | | 669,655 | 669,655 | | | |
| 694080330 | Tannersville | PA | | 07/30/1996 | | 6,943,429 | | | | | | | 322,472 | 322,472 | | | |
| 694082123 | Thorndale | PA | | 07/22/2004 | | 3,352,860 | | | | | | | 111,700 | 111,700 | | | |
| 694082369 | Warwick | RI | | 05/01/2007 | | 1,358,121 | | | | | | | 36,193 | 36,193 | | | |
| 694082370 | Warwick | RI | | 05/01/2007 | | 2,716,242 | | | | | | | 72,386 | 72,386 | | | |
| 694002544 | West Warwick | RI | | 03/11/2011 | | 2,185,178 | | | | | | | 101,917 | 101,917 | | | |
| 694082216 | Columbia | SC | | 08/11/2005 | | 777,905 | | | | | | | 71,797 | 71,797 | | | |
| 694082301 | Columbia | SC | | 09/11/2006 | | 1,017,758 | | | | | | | 42,695 | 42,695 | | | |
| 694082502 | Greenville | SC | | 01/15/2010 | | 8,303,734 | | | | | | | 116,486 | 116,486 | | | |
| 694082505 | Greenville | SC | | 01/15/2010 | | 4,396,094 | | | | | | | 61,669 | 61,669 | | | |
| 694082555 | Greenwood | SC | | 05/04/2011 | | 2,086,842 | | | | | | | 79,559 | 79,559 | | | |
| 694082288 | Irmo | SC | | 08/02/2006 | | 1,275,379 | | | | | | | 97,941 | 97,941 | | | |
| 694004037 | Little River | SC | | 03/27/2002 | | 680,555 | | | | | | | 51,819 | 51,819 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694001832 | Spartanburg | SC | | 07/15/1999 | | 804,318 | | | | | | | 282,997 | 282,997 | | | |
| 694082157 | Spartanburg | SC | | 03/24/2005 | | 1,180,510 | | | | | | | 332,571 | 332,571 | | | |
| 694000274 | Sumter | SC | | 12/13/1995 | | 361,169 | | | | | | | 77,418 | 77,418 | | | |
| 694001426 | Sumter | SC | | 10/28/1992 | | 1,485,403 | | | | | | | 186,488 | 186,488 | | | |
| 694082187 | West Columbia/Charleston | SC | | 09/29/2005 | | 3,704,990 | | | | | | | 178,380 | 178,380 | | | |
| 694000447 | Sioux Falls | SD | | 07/08/1998 | | 2,513,367 | | | | | | | 604,502 | 604,502 | | | |
| 694000450 | Sioux Falls | SD | | 08/24/1998 | | 408,783 | | | | | | | 227,408 | 227,408 | | | |
| 694001784 | Sioux Falls | SD | | 02/04/1999 | | 1,834,782 | | | | | | | 241,999 | 241,999 | | | |
| 694001785 | Sioux Falls | SD | | 02/23/1999 | | 944,730 | | | | | | | 124,903 | 124,903 | | | |
| 694082259 | Cookeville | TN | | 02/13/2006 | | 2,152,625 | | | | | | | 125,249 | 125,249 | | | |
| 694002164 | Hendersonville | TN | | 03/09/2005 | | 1,192,323 | | | | | | | 61,627 | 61,627 | | | |
| 694082520 | Maryville | TN | | 06/16/2010 | | 1,462,421 | | | | | | | 28,556 | 28,556 | | | |
| 694082309 | Memphis | TN | | 10/11/2006 | | 2,383,956 | | | | | | | 98,907 | 98,907 | | | |
| 694082581 | Nashville | TN | | 10/26/2011 | | 1,394,687 | | | | | | | 65,443 | 65,443 | | | |
| 694001976 | Shelbyville | TN | | 10/11/2001 | | 3,244,419 | | | | | | | 68,755 | 68,755 | | | |
| 694082199 | Smyrna | TN | | 08/04/2005 | | 1,287,277 | | | | | | | 73,334 | 73,334 | | | |
| 694082194 | Smyrna, Gallatin,Lavergne | TN | | 08/10/2005 | | 2,213,035 | | | | | | | 167,508 | 167,508 | | | |
| 694082175 | Addison | TX | | 04/14/2005 | | 3,148,815 | | | | | | | 161,200 | 161,200 | | | |
| 694082180 | Addison | TX | | 09/21/2005 | | 1,765,284 | | | | | | | 86,114 | 86,114 | | | |
| 694082197 | Addison | TX | | 09/01/2005 | | 1,571,573 | | | | | | | 49,254 | 49,254 | | | |
| 694082361 | Addison | TX | | 03/22/2007 | | 1,223,973 | | | | | | | 31,871 | 31,871 | | | |
| 694001660 | Alamo | TX | | 09/26/1996 | | 4,281,342 | | | | | | | 354,514 | 354,514 | | | |
| 694001975 | Austin | TX | | 08/28/2001 | | 1,182,660 | | | | | | | 214,600 | 214,600 | | | |
| 694001997 | Austin | TX | | 12/19/2001 | | 1,886,543 | | | | | | | 149,773 | 149,773 | | | |
| 694080281 | Austin | TX | | 10/24/1995 | | 1,243,212 | | | | | | | 79,268 | 79,268 | | | |
| 694081920 | Austin | TX | | 12/31/2000 | | 1,916,864 | | | | | | | 88,484 | 88,484 | | | |
| 694082430 | Austin | TX | | 10/22/2007 | | 1,127,522 | | | | | | | 42,324 | 42,324 | | | |
| 694082471 | Austin | TX | | 12/01/2008 | | 4,614,447 | | | | | | | 106,763 | 106,763 | | | |
| 694082585 | Austin | TX | | 11/03/2011 | | 1,250,000 | | | | | | | 60,658 | 60,658 | | | |
| 694082589 | Austin | TX | | 11/29/2011 | | 3,850,000 | | | | | | | 181,796 | 181,796 | | | |
| 694082590 | Austin | TX | | 11/29/2011 | | 2,850,000 | | | | | | | 61,799 | 61,799 | | | |
| 694002396 | Baytown | TX | | 08/16/2007 | | 11,441,218 | | | | | | | 290,031 | 290,031 | | | |
| 694082174 | Carrollton | TX | | 04/14/2005 | | 1,015,279 | | | | | | | 52,856 | 52,856 | | | |
| 694082221 | Carrollton | TX | | 09/29/2005 | | 2,144,198 | | | | | | | 69,129 | 69,129 | | | |
| 694002009 | Dallas | TX | | 04/15/2002 | | 558,342 | | | | | | | 223,737 | 223,737 | | | |
| 694002133 | Dallas | TX | | 09/21/2004 | | 6,629,863 | | | | | | | 212,425 | 212,425 | | | |
| 694002188 | Dallas | TX | | 08/03/2005 | | 9,441,379 | | | | | | | 272,426 | 272,426 | | | |
| 694082272 | Dallas | TX | | 04/05/2006 | | 858,823 | | | | | | | 24,974 | 24,974 | | | |
| 694082294 | Dallas | TX | | 06/20/2006 | | 2,098,064 | | | | | | | 56,532 | 56,532 | | | |
| 694082332 | Dallas | TX | | 12/20/2006 | | 1,528,428 | | | | | | | 89,571 | 89,571 | | | |
| 694082456 | Dallas | TX | | 01/28/2008 | | 1,257,256 | | | | | | | 96,947 | 96,947 | | | |
| 694082059 | Fort Worth | TX | | 04/23/2003 | | 1,875,456 | | | | | | | 247,989 | 247,989 | | | |
| 694082333 | Garland | TX | | 12/20/2006 | | 1,407,763 | | | | | | | 82,500 | 82,500 | | | |
| 694000334 | Houston | TX | | 05/29/1996 | | 1,858,969 | | | | | | | 60,307 | 60,307 | | | |
| 694000364 | Houston | TX | | 12/05/1996 | | 1,721,902 | | | | | | | 55,860 | 55,860 | | | |
| 694000433 | Houston | TX | | 05/26/1998 | | 1,405,064 | | | | | | | 176,980 | 176,980 | | | |
| 694000466 | Houston | TX | | 08/11/2003 | | 1,105,831 | | | | | | | 68,842 | 68,842 | | | |
| 694001760 | Houston | TX | | 07/14/1998 | | 2,817,752 | | | | | | | 344,418 | 344,418 | | | |
| 694002222 | Houston | TX | | 08/15/2006 | | 1,439,231 | | | | | | | 42,670 | 42,670 | | | |
| 694002225 | Houston | TX | | 09/01/2005 | | 3,845,593 | | | | | | | 125,489 | 125,489 | | | |
| 694002283 | Houston | TX | | 06/23/2006 | | 1,155,401 | | | | | | | 32,161 | 32,161 | | | |
| 694002311 | Houston | TX | | 09/27/2006 | | 4,221,608 | | | | | | | 177,525 | 177,525 | | | |
| 694082314 | Houston | TX | | 12/13/2006 | | 15,863,721 | | | | | | | 311,374 | 311,374 | | | |
| 694082523 | Houston | TX | | 08/23/2010 | | 2,253,104 | | | | | | | 209,259 | 209,259 | | | |
| 694082580 | Houston | TX | | 12/01/2011 | | 8,500,000 | | | | | | | 244,212 | 244,212 | | | |
| 694082591 | Houston | TX | | 11/10/2011 | | 1,950,000 | | | | | | | 59,227 | 59,227 | | | |
| 694082598 | Houston | TX | | 03/26/2012 | | | | | | | | | 22,596 | 22,596 | | | |
| 694082083 | Irving | TX | | 10/29/2003 | | 2,327,041 | | | | | | | 139,375 | 139,375 | | | |
| 694082239 | Irving | TX | | 02/01/2006 | | 3,089,877 | | | | | | | 94,474 | 94,474 | | | |
| 694082360 | Irving | TX | | 03/22/2007 | | 2,039,956 | | | | | | | 4,307 | 4,307 | | | |
| 694082204 | Plano | TX | | 09/01/2005 | | 4,887,529 | | | | | | | 77,323 | 77,323 | | | |
| 694082270 | Plano | TX | | 08/01/2006 | | 3,038,056 | | | | | | | 86,494 | 86,494 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694082271 | Richardson | TX | | 08/01/2006 | | 2,661,071 | | | | | | | 75,761 | 75,761 | | | |
| 694082353 | San Antonio | TX | | 02/07/2007 | | 2,426,989 | | | | | | | 63,133 | 63,133 | | | |
| 694082393 | San Antonio | TX | | 08/01/2007 | | 4,560,789 | | | | | | | 3,114,352 | 3,114,352 | | | |
| 694082464 | San Antonio | TX | | 01/28/2008 | | 1,068,385 | | | | | | | 75,553 | 75,553 | | | |
| 694082587 | San Antonio | TX | | 11/01/2011 | | 4,887,899 | | | | | | | 149,102 | 149,102 | | | |
| 694082609 | San Antonio | TX | | 03/29/2012 | | | | | | | | | 94,498 | 94,498 | | | |
| 694082625 | San Antonio | TX | | 09/06/2012 | | | | | | | | | 79,438 | 79,438 | | | |
| 694082628 | San Antonio | TX | | 08/30/2012 | | | | | | | | | 48,334 | 48,334 | | | |
| 694000369 | Spring | TX | | 02/13/1997 | | 80,384 | | | | | | | 26,611 | 26,611 | | | |
| 694082496 | The Woodlands | TX | | 10/30/2009 | | 2,160,024 | | | | | | | 61,575 | 61,575 | | | |
| 694001984 | Weatherford | TX | | 10/11/2001 | | 2,027,828 | | | | | | | 11,501 | 11,501 | | | |
| 694082576 | Bountiful | UT | | 10/28/2011 | | 1,597,236 | | | | | | | 34,043 | 34,043 | | | |
| 694082376 | Layton | UT | | 06/25/2007 | | 960,812 | | | | | | | 36,167 | 36,167 | | | |
| 694082468 | Orem | UT | | 09/25/2008 | | 1,337,144 | | | | | | | 77,018 | 77,018 | | | |
| 694082416 | Park City | UT | | 02/14/2008 | | 1,328,240 | | | | | | | 83,914 | 83,914 | | | |
| 694082458 | Spanish Fork | UT | | 01/29/2008 | | 925,475 | | | | | | | 22,416 | 22,416 | | | |
| 694082404 | St George | UT | | 10/02/2007 | | 6,454,003 | | | | | | | 156,006 | 156,006 | | | |
| 694082263 | Alexandria | VA | | 02/27/2006 | | 4,549,253 | | | | | | | 93,630 | 93,630 | | | |
| 694002342 | Arlington | VA | | 12/20/2006 | | 11,346,580 | | | | | | | 869,525 | 869,525 | | | |
| 694000398 | Blacksburg | VA | | 09/04/1997 | | 2,801,976 | | | | | | | 388,866 | 388,866 | | | |
| 694001886 | Chesapeake | VA | | 06/22/2000 | | 3,256,854 | | | | | | | 137,558 | 137,558 | | | |
| 694080360 | Chesapeake | VA | | 11/25/1996 | | 3,420,353 | | | | | | | 101,776 | 101,776 | | | |
| 694082004 | Chesapeake | VA | | 01/24/2002 | | 2,481,264 | | | | | | | 542,680 | 542,680 | | | |
| 694082323 | Chesapeake | VA | | 12/04/2006 | | 2,062,418 | | | | | | | 154,001 | 154,001 | | | |
| 694082527 | Chesapeake | VA | | 09/16/2010 | | 1,549,912 | | | | | | | 45,806 | 45,806 | | | |
| 694082246 | Colonial Hgts | VA | | 11/10/2005 | | 1,003,472 | | | | | | | 17,220 | 17,220 | | | |
| 694081793 | Fairfax | VA | | 12/17/1998 | | 14,231,163 | | | | | | | 231,360 | 231,360 | | | |
| 694082413 | Fairfax | VA | | 09/09/2007 | | 9,000,000 | | | | | | | 17,624 | 17,624 | | | |
| 694082415 | Fairfax | VA | | 09/06/2007 | | 5,000,000 | | | | | | | 9,791 | 9,791 | | | |
| 694082298 | Falls Church | VA | | 08/15/2006 | | 6,310,739 | | | | | | | 92,533 | 92,533 | | | |
| 694082274 | Harrisonburg | VA | | 06/22/2006 | | 2,164,451 | | | | | | | 230,266 | 230,266 | | | |
| 694082414 | Herndon | VA | | 10/01/2007 | | 15,000,000 | | | | | | | 29,093 | 29,093 | | | |
| 694082241 | Manassas | VA | | 12/08/2005 | | 2,383,670 | | | | | | | 74,095 | 74,095 | | | |
| 694082432 | Manassas | VA | | 11/01/2007 | | 13,249,158 | | | | | | | 214,430 | 214,430 | | | |
| 694082582 | Manassas | VA | | 11/07/2011 | | 6,500,000 | | | | | | | 140,543 | 140,543 | | | |
| 694082088 | McLean | VA | | 10/24/2003 | | 9,521,660 | | | | | | | 310,591 | 310,591 | | | |
| 694082377 | McLean | VA | | 07/03/2007 | | 8,885,664 | | | | | | | 231,686 | 231,686 | | | |
| 694002606 | Newport News | VA | | 04/05/2012 | | | | | | | | | 43,264 | 43,264 | | | |
| 694082348 | Newport News | VA | | 02/14/2007 | | 2,775,973 | | | | | | | 204,262 | 204,262 | | | |
| 694082286 | Norfolk | VA | | 10/16/2006 | | 4,135,117 | | | | | | | 119,135 | 119,135 | | | |
| 694082329 | Norfolk | VA | | 01/24/2007 | | 1,442,277 | | | | | | | 38,576 | 38,576 | | | |
| 694082593 | Norfolk | VA | | 12/15/2011 | | 1,000,000 | | | | | | | 42,524 | 42,524 | | | |
| 694082594 | Norfolk | VA | | 12/15/2011 | | 2,300,000 | | | | | | | 62,154 | 62,154 | | | |
| 694082485 | Portsmouth | VA | | 05/21/2009 | | 6,218,070 | | | | | | | 121,233 | 121,233 | | | |
| 694002228 | Richmond | VA | | 10/26/2005 | | 1,720,835 | | | | | | | 54,926 | 54,926 | | | |
| 694002229 | Richmond | VA | | 10/26/2005 | | 2,151,044 | | | | | | | 68,657 | 68,657 | | | |
| 694082195 | Richmond | VA | | 09/29/2005 | | 3,601,642 | | | | | | | 177,235 | 177,235 | | | |
| 694082397 | Richmond | VA | | 07/12/2007 | | 1,583,204 | | | | | | | 197,141 | 197,141 | | | |
| 694082439 | Richmond | VA | | 12/05/2007 | | 1,940,326 | | | | | | | 47,151 | 47,151 | | | |
| 694082339 | Roanoke | VA | | 01/11/2007 | | 3,331,030 | | | | | | | 90,016 | 90,016 | | | |
| 694082344 | Sandston | VA | | 04/12/2007 | | 1,291,734 | | | | | | | 53,300 | 53,300 | | | |
| 694001545 | Springfield | VA | | 05/23/1995 | | 6,907,048 | | | | | | | 585,085 | 585,085 | | | |
| 694082338 | Springfield | VA | | 02/26/2007 | | 1,493,845 | | | | | | | 26,401 | 26,401 | | | |
| 694000444 | Suffolk | VA | | 07/20/1998 | | 420,079 | | | | | | | 246,272 | 246,272 | | | |
| 694001916 | Vienna | VA | | 11/16/2000 | | 9,364,611 | | | | | | | 209,269 | 209,269 | | | |
| 694001844 | Virginia Beach | VA | | 07/08/1999 | | 3,206,425 | | | | | | | 149,459 | 149,459 | | | |
| 694080361 | Virginia Beach | VA | | 11/25/1996 | | 1,180,817 | | | | | | | 55,852 | 55,852 | | | |
| 694080362 | Virginia Beach | VA | | 11/25/1996 | | 1,538,508 | | | | | | | 72,251 | 72,251 | | | |
| 694081831 | Virginia Beach | VA | | 06/18/1999 | | 3,115,162 | | | | | | | 85,829 | 85,829 | | | |
| 694082141 | Virginia Beach | VA | | 10/21/2004 | | 8,906,249 | | | | | | | 425,668 | 425,668 | | | |
| 694082373 | Virginia Beach | VA | | 06/14/2007 | | 4,722,645 | | | | | | | 113,369 | 113,369 | | | |
| 694082470 | Virginia Beach | VA | | 12/01/2008 | | 1,229,235 | | | | | | | 26,712 | 26,712 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 694082553 | Winchester | VA | | 05/02/2011 | | 3,567,567 | | | | | | | 67,760 | 67,760 | | | |
| 694080353 | Woodbridge | VA | | 07/23/1996 | | 4,739,309 | | | | | | | 83,821 | 83,821 | | | |
| 694081982 | So Burlington | VT | | 10/04/2001 | | 2,029,132 | | | | | | | 69,820 | 69,820 | | | |
| 694082433 | Bellevue | WA | | 10/05/2007 | | 2,368,658 | | | | | | | 37,620 | 37,620 | | | |
| 694084044 | Bellevue | WA | | 05/06/2004 | | 1,019,560 | | | | | | | 167,821 | 167,821 | | | |
| 694082005 | Bellingham | WA | | 02/14/2002 | | 6,591,001 | | | | | | | 189,600 | 189,600 | | | |
| 694082265 | Everett | WA | | 02/07/2006 | | 3,885,790 | | | | | | | 181,545 | 181,545 | | | |
| 694082249 | Issaquah | WA | | 02/15/2006 | | 818,381 | | | | | | | 38,177 | 38,177 | | | |
| 694082131 | Kent | WA | | 09/13/2005 | | 2,483,838 | | | | | | | 303,099 | 303,099 | | | |
| 694082147 | Kent | WA | | 11/10/2004 | | 1,016,287 | | | | | | | 103,621 | 103,621 | | | |
| 694082603 | Kirkland | WA | | 10/01/2020 | | | | | | | | | 5,924 | 5,924 | | | |
| 694082276 | Lynnwood | WA | | 05/10/2006 | | 4,069,377 | | | | | | | 115,963 | 115,963 | | | |
| 694082571 | Lynnwood | WA | | 10/20/2011 | | 2,956,541 | | | | | | | 42,685 | 42,685 | | | |
| 694082607 | Lynnwood | WA | | 04/05/2012 | | | | | | | | | 43,945 | 43,945 | | | |
| 694082261 | Monroe | WA | | 05/25/2006 | | 2,432,780 | | | | | | | 61,993 | 61,993 | | | |
| 694082428 | Redmond | WA | | 11/05/2007 | | 3,515,836 | | | | | | | 82,960 | 82,960 | | | |
| 694001308 | Seattle | WA | | 12/28/1990 | | 472,254 | | | | | | | 309,273 | 309,273 | | | |
| 694002054 | Seattle | WA | | 04/23/2003 | | 3,704,690 | | | | | | | 137,214 | 137,214 | | | |
| 694002080 | Seattle | WA | | 11/17/2003 | | 3,635,810 | | | | | | | 135,875 | 135,875 | | | |
| 694081307 | Seattle | WA | | 12/28/1990 | | 5,053,430 | | | | | | | 100,142 | 100,142 | | | |
| 694082092 | Seattle | WA | | 12/19/2003 | | 2,966,741 | | | | | | | 103,285 | 103,285 | | | |
| 694082139 | Seattle | WA | | 09/28/2004 | | 1,264,886 | | | | | | | 41,386 | 41,386 | | | |
| 694082247 | Seattle | WA | | 12/14/2005 | | 1,945,271 | | | | | | | 93,009 | 93,009 | | | |
| 694082381 | Seattle | WA | | 07/05/2007 | | 3,103,808 | | | | | | | 52,901 | 52,901 | | | |
| 694082600 | Sedro-Woolley | WA | | 02/23/2012 | | | | | | | | | 131,051 | 131,051 | | | |
| 694001050 | Spokane | WA | | 01/05/1987 | | 652,129 | | | | | | | 138,868 | 138,868 | | | |
| 694002462 | Spokane | WA | | 03/20/2008 | | 5,106,246 | | | | | | | 123,030 | 123,030 | | | |
| 694082084 | Spokane | WA | | 11/25/2003 | | 2,434,013 | | | | | | | 141,379 | 141,379 | | | |
| 694082351 | Spokane Valley | WA | | 04/26/2007 | | 2,041,547 | | | | | | | 53,405 | 53,405 | | | |
| 694082352 | Spokane Valley | WA | | 04/26/2007 | | 998,090 | | | | | | | 26,109 | 26,109 | | | |
| 694082318 | Tacoma | WA | | 10/26/2006 | | 3,144,467 | | | | | | | 83,790 | 83,790 | | | |
| 694082120 | Tukwila | WA | | 07/21/2004 | | 1,847,729 | | | | | | | 61,017 | 61,017 | | | |
| 694082245 | Tukwila/Auburn | WA | | 12/09/2005 | | 2,172,148 | | | | | | | 66,597 | 66,597 | | | |
| 694082167 | University Place | WA | | 03/24/2005 | | 4,492,306 | | | | | | | 69,386 | 69,386 | | | |
| 694084051 | Vancouver | WA | | 12/15/2005 | | 1,031,762 | | | | | | | 55,166 | 55,166 | | | |
| 694082434 | Woodinville | WA | | 11/20/2007 | | 7,108,371 | | | | | | | 113,949 | 113,949 | | | |
| 694082427 | Brown Deer | WI | | 10/30/2007 | | 1,931,175 | | | | | | | 76,098 | 76,098 | | | |
| 694001314 | Hudson | WI | | 05/02/1991 | | 1,456,505 | | | | | | | 253,186 | 253,186 | | | |
| 694000378 | Manitowoc | WI | | 02/13/1997 | | 98,293 | | | | | | | 65,315 | 65,315 | | | |
| 694000377 | Plymouth | WI | | 02/13/1997 | | 106,721 | | | | | | | 70,913 | 70,913 | | | |
| 694001839 | Village of Shorewood Hill | WI | | 10/07/1999 | | 2,147,760 | | | | | | | 53,792 | 53,792 | | | |
| 694001287 | Waukesha | WI | | 03/18/1991 | | 1,220,188 | | | | | | | 55,673 | 55,673 | | | |
| 794001012 | Charleston | WV | | 03/09/1993 | | 1,837,927 | | | | | | | 399,958 | 399,958 | | | |
| 45267036 | MAGNOLIA | TX | | 10/18/2012 | | | | | | | | | | 473 | | | |
| 45268687 | LAKE HIAWATHA | NJ | | 10/18/2012 | | | | | | | | | | 934 | | | |
| 45273190 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 1,980 | | | |
| 1901007860 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 597 | | | |
| 1901008665 | BETHPAGE | NY | | 10/18/2012 | | | | | | | | | | 478 | | | |
| 1901010555 | NORFOLK | MA | | 10/18/2012 | | | | | | | | | | 136 | | | |
| 1901010932 | EDISON | NJ | | 10/18/2012 | | | | | | | | | | 3,796 | | | |
| 1901495191 | SAINT LOUIS PARK | MN | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 1901495582 | WARR ACRES | OK | | 10/18/2012 | | | | | | | | | | 645 | | | |
| 1901496027 | GRAPEVINE | TX | | 10/18/2012 | | | | | | | | | | 1,303 | | | |
| 1901500754 | TIBURON | CA | | 10/18/2012 | | | | | | | | | | 1,820 | | | |
| 1901506474 | EAST HAVEN | CT | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 1901506793 | AVALON | CA | | 10/18/2012 | | | | | | | | | | 1,374 | | | |
| 1901506925 | BLOOMINGTON | IL | | 10/18/2012 | | | | | | | | | | 563 | | | |
| 1901507154 | BLACKLICK | OH | | 10/18/2012 | | | | | | | | | | 6,100 | | | |
| 1901507212 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 1,262 | | | |
| 1901507269 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 1901507576 | OLD GREENWICH | CT | | 10/18/2012 | | | | | | | | | | 1,536 | | | |
| 1901507833 | SARASOTA | FL | | 10/18/2012 | | | | | | | | | | 785 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 1901507852 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 2,871 | | | |
| 1901508018 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 526 | | | |
| 1901508444 | ASHEVILLE | NC | | 10/18/2012 | | | | | | | | | | 3,740 | | | |
| 1901508712 | BAY VILLAGE | OH | | 10/18/2012 | | | | | | | | | | 3,243 | | | |
| 1901508713 | BLOOMFIELD | MI | | 10/18/2012 | | | | | | | | | | 206 | | | |
| 1901508734 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 3,158 | | | |
| 1901508768 | KAMUELA | HI | | 10/18/2012 | | | | | | | | | | 852 | | | |
| 1901508786 | WELLINGTON | FL | | 10/18/2012 | | | | | | | | | | 842 | | | |
| 1901559136 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 662 | | | |
| 1901559143 | BENTON | LA | | 10/18/2012 | | | | | | | | | | 1,937 | | | |
| 1901559430 | GAINESVILLE | FL | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 1901560002 | OSHKOSH | WI | | 10/18/2012 | | | | | | | | | | 2,450 | | | |
| 1901560265 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 2,086 | | | |
| 1901560324 | BERNARDSVILLE | NJ | | 10/18/2012 | | | | | | | | | | 851 | | | |
| 1901560544 | NORTH RIDGEVILLE | OH | | 10/18/2012 | | | | | | | | | | 465 | | | |
| 1901560680 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 977 | | | |
| 1901560684 | LONGBOAT KEY | FL | | 10/18/2012 | | | | | | | | | | 4,769 | | | |
| 1901560718 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 619 | | | |
| 1901560954 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 803 | | | |
| 1901561252 | SOUTH PORTLAND | ME | | 10/18/2012 | | | | | | | | | | 107 | | | |
| 1901561386 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 1,238 | | | |
| 1901561535 | BRECKENRIDGE | CO | | 10/18/2012 | | | | | | | | | | 2,719 | | | |
| 1901561769 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 1901561770 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 548 | | | |
| 1901561795 | BRANDON | FL | | 10/18/2012 | | | | | | | | | | 11,041 | | | |
| 1901562091 | CLEMMONS | NC | | 10/18/2012 | | | | | | | | | | 516 | | | |
| 1901562348 | LINCOLN CITY | OR | | 10/18/2012 | | | | | | | | | | 1,213 | | | |
| 1901562823 | BELLINGHAM | WA | | 10/18/2012 | | | | | | | | | | 725 | | | |
| 1901563106 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 342 | | | |
| 1901563331 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 2,001 | | | |
| 1901563368 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 2,844 | | | |
| 1901563769 | ELMHURST | IL | | 10/18/2012 | | | | | | | | | | 3,109 | | | |
| 1901563893 | MAMARONECK | NY | | 10/18/2012 | | | | | | | | | | 1,801 | | | |
| 1901563896 | OAK BLUFFS | MA | | 10/18/2012 | | | | | | | | | | 1,151 | | | |
| 1901564022 | CHAMPAIGN | IL | | 10/18/2012 | | | | | | | | | | 4,671 | | | |
| 1901564173 | THOMPSON FALLS | MT | | 10/18/2012 | | | | | | | | | | 3,035 | | | |
| 1901564340 | PEARSON | WI | | 10/18/2012 | | | | | | | | | | 1,751 | | | |
| 1901564497 | DESOTO | TX | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 1901564612 | NINE MILE FALLS | WA | | 10/18/2012 | | | | | | | | | | 580 | | | |
| 1901564679 | SODDY DAISY | TN | | 10/18/2012 | | | | | | | | | | 738 | | | |
| 1901564711 | KALAMAZOO | MI | | 10/18/2012 | | | | | | | | | | 2,979 | | | |
| 1901564841 | PLANTSVILLE | CT | | 10/18/2012 | | | | | | | | | | 483 | | | |
| 1901564843 | DAHLONEGA | GA | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 1901564892 | PORTLAND | ME | | 10/18/2012 | | | | | | | | | | 3,121 | | | |
| 1901564897 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 1901564935 | SCARBOROUGH | ME | | 10/18/2012 | | | | | | | | | | 1,135 | | | |
| 1901565018 | NORTH AURORA | IL | | 10/18/2012 | | | | | | | | | | 6,327 | | | |
| 1901565063 | MILLERSVILLE | MD | | 10/18/2012 | | | | | | | | | | 1,387 | | | |
| 1901565128 | SANTA MONICA | CA | | 10/18/2012 | | | | | | | | | | 808 | | | |
| 1901565196 | CHADDS FORD | PA | | 10/18/2012 | | | | | | | | | | 5,232 | | | |
| 1901565279 | FT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 3,763 | | | |
| 1901565373 | URBANA | IL | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 1901565500 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 798 | | | |
| 1901565502 | EAST FISHKILL | NY | | 10/18/2012 | | | | | | | | | | 551 | | | |
| 1901565614 | EDGEWATER | MD | | 10/18/2012 | | | | | | | | | | 2,351 | | | |
| 1901565640 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 852 | | | |
| 1901565662 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,034 | | | |
| 1901565690 | MORRISON | CO | | 10/18/2012 | | | | | | | | | | 2,502 | | | |
| 1901565710 | WILSONVILLE | OR | | 10/18/2012 | | | | | | | | | | 1,374 | | | |
| 1901565718 | ROME | GA | | 10/18/2012 | | | | | | | | | | 625 | | | |
| 1901565733 | REDONDO BEACH | CA | | 10/18/2012 | | | | | | | | | | 7,687 | | | |
| 1901565768 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 538 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1901565774 | DUBLIN | OH | | 10/18/2012 | | | | | | | | | | 1,147 | | | |
| 1901565791 | BLAINE | WA | | 10/18/2012 | | | | | | | | | | 1,077 | | | |
| 1901565866 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 2,236 | | | |
| 1901565884 | GIG HARBOR | WA | | 10/18/2012 | | | | | | | | | | 8,676 | | | |
| 1901565891 | CHESTERFIELD | MO | | 10/18/2012 | | | | | | | | | | 660 | | | |
| 1901565917 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 558 | | | |
| 1901565989 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 1,402 | | | |
| 1901566001 | WESTLAKE VILLAGE | CA | | 10/18/2012 | | | | | | | | | | 8,489 | | | |
| 1901566058 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 6,144 | | | |
| 1901566157 | COLLEGEVILLE | PA | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 1901566202 | SHELBURNE | VT | | 10/18/2012 | | | | | | | | | | 1,251 | | | |
| 1901566207 | SHOREHAM | NY | | 10/18/2012 | | | | | | | | | | 3,175 | | | |
| 1901566294 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 1,933 | | | |
| 1901566447 | CLIVE | IA | | 10/18/2012 | | | | | | | | | | 1,905 | | | |
| 1901566615 | WAIKOLOA | HI | | 10/18/2012 | | | | | | | | | | 1,605 | | | |
| 1901566646 | SOUTH BEND | IN | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 1901566678 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 2,397 | | | |
| 1901566695 | HOUSTON | TX | | 10/18/2012 | | | | | | | | | | 1,117 | | | |
| 1901566736 | SOUTH HAVEN | MN | | 10/18/2012 | | | | | | | | | | 3,906 | | | |
| 1901566887 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 1,143 | | | |
| 1901566903 | COLLEYVILLE | TX | | 10/18/2012 | | | | | | | | | | 1,888 | | | |
| 1901566992 | AURORA | OH | | 10/18/2012 | | | | | | | | | | 5,300 | | | |
| 1901567013 | WHITEFISH BAY | WI | | 10/18/2012 | | | | | | | | | | 3,769 | | | |
| 1901567043 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 779 | | | |
| 1901567099 | EAST HAMPTON | NY | | 10/18/2012 | | | | | | | | | | 879 | | | |
| 1901567100 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,434 | | | |
| 1901567148 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 511 | | | |
| 1901567171 | LIGHTHOUSE POINT | FL | | 10/18/2012 | | | | | | | | | | 620 | | | |
| 1901567235 | METAIRIE | LA | | 10/18/2012 | | | | | | | | | | 549 | | | |
| 1901567275 | MEDFORD | NJ | | 10/18/2012 | | | | | | | | | | 2,539 | | | |
| 1901567359 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 1901567416 | HOUSTON | TX | | 10/18/2012 | | | | | | | | | | 1,378 | | | |
| 1901567450 | FLORENCE | AZ | | 10/18/2012 | | | | | | | | | | 333 | | | |
| 1901567464 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 1901567486 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 471 | | | |
| 1901567606 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 2,343 | | | |
| 1901567615 | OCEAN CITY | NJ | | 10/18/2012 | | | | | | | | | | 2,414 | | | |
| 1901567621 | SUNRISE | FL | | 10/18/2012 | | | | | | | | | | 687 | | | |
| 1901567675 | TAHOE VISTA | CA | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 1901567747 | OLIVIA | MN | | 10/18/2012 | | | | | | | | | | 1,472 | | | |
| 1901567832 | PETOSKEY | MI | | 10/18/2012 | | | | | | | | | | 1,291 | | | |
| 1901567873 | EXPORT | PA | | 10/18/2012 | | | | | | | | | | 6,802 | | | |
| 1901567874 | SAFETY HARBOR | FL | | 10/18/2012 | | | | | | | | | | 596 | | | |
| 1901567915 | PERRYSBURG | OH | | 10/18/2012 | | | | | | | | | | 597 | | | |
| 1901567941 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 2,202 | | | |
| 1901567965 | PARK CITY | UT | | 10/18/2012 | | | | | | | | | | 862 | | | |
| 1901567982 | QUINCY | IL | | 10/18/2012 | | | | | | | | | | 6,409 | | | |
| 1901568066 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 898 | | | |
| 1901568133 | WALPOLE | MA | | 10/18/2012 | | | | | | | | | | | | | |
| 3990000009 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 3990000010 | BELLE HARBOR | NY | | 10/18/2012 | | | | | | | | | | 1,331 | | | |
| 3990000040 | DARIEN | IL | | 10/18/2012 | | | | | | | | | | 614 | | | |
| 3990000045 | DIX HILLS | NY | | 10/18/2012 | | | | | | | | | | 1,219 | | | |
| 3990000048 | EAST NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 1,594 | | | |
| 3990000055 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 499 | | | |
| 3990000058 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 783 | | | |
| 3990000072 | CHESTERFIELD | MO | | 10/18/2012 | | | | | | | | | | 2,937 | | | |
| 3990000090 | ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 3990000092 | CICERO | IL | | 10/18/2012 | | | | | | | | | | 790 | | | |
| 3990000093 | GLASTONBURY | CT | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 3990000097 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 3990000106 | BEEBE | AR | | 10/18/2012 | | | | | | | | | | 86 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990000108 | GARDEN CITY | MI | | 10/18/2012 | | | | | | | | | | 872 | | | |
| 3990000112 | CHULUOTA | FL | | 10/18/2012 | | | | | | | | | | 3,803 | | | |
| 3990000117 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,067 | | | |
| 3990000120 | STERLING | AK | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990000126 | MORRILTON | AR | | 10/18/2012 | | | | | | | | | | 152 | | | |
| 3990000133 | HARWICH PORT | MA | | 10/18/2012 | | | | | | | | | | 312 | | | |
| 3990000139 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990000147 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990000151 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 376 | | | |
| 3990000157 | BEACON FALLS | CT | | 10/18/2012 | | | | | | | | | | 1,827 | | | |
| 3990000176 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 1,721 | | | |
| 3990000183 | NORRISTOWN | PA | | 10/18/2012 | | | | | | | | | | 945 | | | |
| 3990000194 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 675 | | | |
| 3990000196 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 3990000199 | SPRINGFIELD | MO | | 10/18/2012 | | | | | | | | | | 913 | | | |
| 3990000204 | PARKER | CO | | 10/18/2012 | | | | | | | | | | 1,456 | | | |
| 3990000207 | POLLOCK PINES CITY | CA | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 3990000212 | LEES SUMMIT | MO | | 10/18/2012 | | | | | | | | | | 693 | | | |
| 3990000214 | SAVOY | IL | | 10/18/2012 | | | | | | | | | | 794 | | | |
| 3990000221 | FENTON | MO | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 3990000223 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 3990000226 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 1,242 | | | |
| 3990000227 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 318 | | | |
| 3990000231 | QUINCY | IL | | 10/18/2012 | | | | | | | | | | 439 | | | |
| 3990000232 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 3990000236 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 462 | | | |
| 3990000241 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 735 | | | |
| 3990000249 | DENVER | NY | | 10/18/2012 | | | | | | | | | | 185 | | | |
| 3990000270 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 278 | | | |
| 3990000283 | DEATSVILLE | AL | | 10/18/2012 | | | | | | | | | | 751 | | | |
| 3990000287 | TIPTON | MI | | 10/18/2012 | | | | | | | | | | 332 | | | |
| 3990000296 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 848 | | | |
| 3990000298 | ELGIN | SC | | 10/18/2012 | | | | | | | | | | 1,045 | | | |
| 3990000315 | ARLINGTON | TN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990000321 | WESTFORD | MA | | 10/18/2012 | | | | | | | | | | 388 | | | |
| 3990000323 | HONESDALE | PA | | 10/18/2012 | | | | | | | | | | 5,922 | | | |
| 3990000325 | OAKDALE | MN | | 10/18/2012 | | | | | | | | | | 175 | | | |
| 3990000350 | CUMBERLAND | KY | | 10/18/2012 | | | | | | | | | | 866 | | | |
| 3990000353 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 957 | | | |
| 3990000357 | SHELTON | CT | | 10/18/2012 | | | | | | | | | | 586 | | | |
| 3990000370 | JACKSON | MS | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 3990000378 | STOWE | PA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990000388 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 1,675 | | | |
| 3990000410 | NORTH READING | MA | | 10/18/2012 | | | | | | | | | | 286 | | | |
| 3990000411 | FT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 626 | | | |
| 3990000415 | NEW MILFORD | CT | | 10/18/2012 | | | | | | | | | | 623 | | | |
| 3990000416 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 3990000425 | BROWNVILLE | NY | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990000427 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 108 | | | |
| 3990000437 | CLAYPOOL | AZ | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 3990000444 | WINTERVILLE | GA | | 10/18/2012 | | | | | | | | | | 542 | | | |
| 3990000462 | POUGHKEEPSIE | NY | | 10/18/2012 | | | | | | | | | | 617 | | | |
| 3990000470 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990000483 | SAN LEANDRO | CA | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 3990000492 | KAILUA KONA | HI | | 10/18/2012 | | | | | | | | | | 10,611 | | | |
| 3990000495 | FAIR OAKS | CA | | 10/18/2012 | | | | | | | | | | 140 | | | |
| 3990000496 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 367 | | | |
| 3990000504 | LIVONIA | MI | | 10/18/2012 | | | | | | | | | | 425 | | | |
| 3990000514 | GETTYSBURG | PA | | 10/18/2012 | | | | | | | | | | 489 | | | |
| 3990000515 | COLUMBIA | MO | | 10/18/2012 | | | | | | | | | | 1,378 | | | |
| 3990000516 | APPLE VALLEY | MN | | 10/18/2012 | | | | | | | | | | 979 | | | |
| 3990000527 | ST CHARLES | IL | | 10/18/2012 | | | | | | | | | | 224 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990000528 | KULA | HI | | 10/18/2012 | | | | | | | | | | 839 | | | |
| 3990000531 | LANCASTER | VA | | 10/18/2012 | | | | | | | | | | 1,828 | | | |
| 3990000540 | TUCKER | GA | | 10/18/2012 | | | | | | | | | | 203 | | | |
| 3990000547 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 167 | | | |
| 3990000552 | SWAIN | NY | | 10/18/2012 | | | | | | | | | | 796 | | | |
| 3990000554 | LAKEWOOD TWP | NJ | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 3990000555 | HUTCHINSON | KS | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990000556 | VALLEJO | CA | | 10/18/2012 | | | | | | | | | | 682 | | | |
| 3990000562 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990000578 | MEDFORD | NY | | 10/18/2012 | | | | | | | | | | 459 | | | |
| 3990000579 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,174 | | | |
| 3990000595 | TEXARKANA | AR | | 10/18/2012 | | | | | | | | | | 559 | | | |
| 3990000596 | SANTA CRUZ | CA | | 10/18/2012 | | | | | | | | | | 308 | | | |
| 3990000599 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 380 | | | |
| 3990000612 | TUCKAHOE | NY | | 10/18/2012 | | | | | | | | | | 1,304 | | | |
| 3990000635 | BARRINGTON | NH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990000638 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 3990000642 | ST JOSEPH | MO | | 10/18/2012 | | | | | | | | | | 1,042 | | | |
| 3990000645 | CORTE MADERA | CA | | 10/18/2012 | | | | | | | | | | 343 | | | |
| 3990000651 | WILMINGTON | NC | | 10/18/2012 | | | | | | | | | | 553 | | | |
| 3990000654 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 507 | | | |
| 3990000673 | ELK GROVE VILLAGE | IL | | 10/18/2012 | | | | | | | | | | 3,604 | | | |
| 3990000675 | KERHONKSON | NY | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 3990000678 | CAPE GIRARDEAU | MO | | 10/18/2012 | | | | | | | | | | 582 | | | |
| 3990000691 | LAKESIDE | CA | | 10/18/2012 | | | | | | | | | | 1,230 | | | |
| 3990000697 | DAYTON | OH | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 3990000704 | FLUSHING | NY | | 10/18/2012 | | | | | | | | | | 599 | | | |
| 3990000707 | BENSALEM | PA | | 10/18/2012 | | | | | | | | | | 624 | | | |
| 3990000720 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 3990000723 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 3990000730 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 398 | | | |
| 3990000734 | MONROE | NC | | 10/18/2012 | | | | | | | | | | 1,036 | | | |
| 3990000736 | LOS OSOS | CA | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 3990000739 | RENO | NV | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 3990000752 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 4,409 | | | |
| 3990000769 | YREKA | CA | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 3990000773 | ROCKFORD | IL | | 10/18/2012 | | | | | | | | | | 2,880 | | | |
| 3990000780 | GREENFIELD | MA | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 3990000786 | NATICK | MA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990000792 | SANTA CRUZ | CA | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 3990000808 | VAIL | CO | | 10/18/2012 | | | | | | | | | | 928 | | | |
| 3990000809 | ARCHDALE | NC | | 10/18/2012 | | | | | | | | | | 291 | | | |
| 3990000812 | LYONS | IL | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 3990000824 | ENCINO CITY | CA | | 10/18/2012 | | | | | | | | | | 2,700 | | | |
| 3990000826 | WESTPORT | CT | | 10/18/2012 | | | | | | | | | | 1,730 | | | |
| 3990000837 | BRUNSWICK | MD | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 3990000839 | LAURINBURG | NC | | 10/18/2012 | | | | | | | | | | 646 | | | |
| 3990000842 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 2,454 | | | |
| 3990000843 | DRUMS | PA | | 10/18/2012 | | | | | | | | | | 1,493 | | | |
| 3990000847 | BRISTOL | PA | | 10/18/2012 | | | | | | | | | | 566 | | | |
| 3990000850 | NORTHBOROUGH | MA | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 3990000866 | CONWAY | AR | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990000873 | FLORHAM PARK | NJ | | 10/18/2012 | | | | | | | | | | 1,059 | | | |
| 3990000879 | REDLANDS | CA | | 10/18/2012 | | | | | | | | | | 968 | | | |
| 3990000886 | LONGWOOD CITY | FL | | 10/18/2012 | | | | | | | | | | 1,728 | | | |
| 3990000905 | SELMA | NC | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 3990000909 | OCEAN SHORES | WA | | 10/18/2012 | | | | | | | | | | 476 | | | |
| 3990000912 | SHELBY | AL | | 10/18/2012 | | | | | | | | | | 561 | | | |
| 3990000918 | PITTSGROVE TWP | NJ | | 10/18/2012 | | | | | | | | | | 707 | | | |
| 3990000920 | RUIDOSO DOWNS | NM | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 3990000921 | MEDWAY | OH | | 10/18/2012 | | | | | | | | | | 721 | | | |
| 3990000931 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 557 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990000932 | MARCUS HOOK | PA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 3990000944 | DECATUR | TN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990000950 | PORT JEFFERSON STA | NY | | 10/18/2012 | | | | | | | | | | 203 | | | |
| 3990000962 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 23 | | | |
| 3990000971 | HARLEYSVILLE | PA | | 10/18/2012 | | | | | | | | | | 824 | | | |
| 3990000973 | ELEPHANT BUTTE | NM | | 10/18/2012 | | | | | | | | | | 664 | | | |
| 3990000977 | MALDEN | MA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990000979 | GLENEDEN BEACH | OR | | 10/18/2012 | | | | | | | | | | 272 | | | |
| 3990000984 | ADDISON | IL | | 10/18/2012 | | | | | | | | | | 2,422 | | | |
| 3990000991 | SPRINGFIELD | MA | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 3990001006 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 312 | | | |
| 3990001007 | WHITE CASTLE | LA | | 10/18/2012 | | | | | | | | | | 982 | | | |
| 3990001013 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 501 | | | |
| 3990001023 | MORTON GROVE | IL | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 3990001032 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 719 | | | |
| 3990001065 | BOLTON | MA | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 3990001066 | BELVIDERE | IL | | 10/18/2012 | | | | | | | | | | 504 | | | |
| 3990001072 | OREGON CITY | OR | | 10/18/2012 | | | | | | | | | | 540 | | | |
| 3990001099 | LUMPKIN | GA | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 3990001114 | INCLINE VILLAGE | NV | | 10/18/2012 | | | | | | | | | | 1,232 | | | |
| 3990001115 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 609 | | | |
| 3990001118 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 505 | | | |
| 3990001127 | MANCHESTER | MO | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 3990001138 | WINDSOR | NJ | | 10/18/2012 | | | | | | | | | | 1,436 | | | |
| 3990001140 | ISLAND LAKE | IL | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 3990001160 | GILBERT | AZ | | 10/18/2012 | | | | | | | | | | 1,512 | | | |
| 3990001161 | AUGUSTA | GA | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 3990001167 | ROSLINDALE | MA | | 10/18/2012 | | | | | | | | | | 2,392 | | | |
| 3990001168 | FAIRPORT | NY | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 3990001175 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 616 | | | |
| 3990001192 | SHARON | MA | | 10/18/2012 | | | | | | | | | | 1,003 | | | |
| 3990001203 | BURBANK | CA | | 10/18/2012 | | | | | | | | | | 3,715 | | | |
| 3990001204 | CHICKASHA | OK | | 10/18/2012 | | | | | | | | | | 561 | | | |
| 3990001207 | BUTLER | PA | | 10/18/2012 | | | | | | | | | | 874 | | | |
| 3990001209 | MARYLAND HEIGHTS | MO | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990001228 | SALEM | MA | | 10/18/2012 | | | | | | | | | | 727 | | | |
| 3990001234 | HARRISON | ME | | 10/18/2012 | | | | | | | | | | 1,268 | | | |
| 3990001246 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 3990001256 | TOPEKA | IN | | 10/18/2012 | | | | | | | | | | 904 | | | |
| 3990001260 | NOBLESVILLE | IN | | 10/18/2012 | | | | | | | | | | 1,159 | | | |
| 3990001269 | REHOBOTH BEACH | DE | | 10/18/2012 | | | | | | | | | | 3,556 | | | |
| 3990001272 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990001278 | LANCASTER | KY | | 10/18/2012 | | | | | | | | | | 714 | | | |
| 3990001280 | ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 5,933 | | | |
| 3990001290 | NUREMBERG | PA | | 10/18/2012 | | | | | | | | | | 2,715 | | | |
| 3990001294 | CANON | CO | | 10/18/2012 | | | | | | | | | | 186 | | | |
| 3990001297 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990001299 | DEER ISLE | ME | | 10/18/2012 | | | | | | | | | | 838 | | | |
| 3990001302 | CITY OF PEEKSKILL | NY | | 10/18/2012 | | | | | | | | | | 659 | | | |
| 3990001307 | NORTHRIDGE | CA | | 10/18/2012 | | | | | | | | | | 2,192 | | | |
| 3990001309 | CARMEL | IN | | 10/18/2012 | | | | | | | | | | 1,059 | | | |
| 3990001310 | SEYMOUR | CT | | 10/18/2012 | | | | | | | | | | 356 | | | |
| 3990001313 | TOWSON | MD | | 10/18/2012 | | | | | | | | | | 871 | | | |
| 3990001335 | JAMAICA PLAIN | MA | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 3990001340 | SOUTH LYON | MI | | 10/18/2012 | | | | | | | | | | 950 | | | |
| 3990001342 | WINDHAM | CT | | 10/18/2012 | | | | | | | | | | 263 | | | |
| 3990001343 | CROSS LANES | WV | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 3990001347 | ELK GROVE | CA | | 10/18/2012 | | | | | | | | | | 1,020 | | | |
| 3990001352 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 3990001358 | FLORISSANT | MO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990001368 | BIRMINGHAM | MI | | 10/18/2012 | | | | | | | | | | 933 | | | |
| 3990001374 | WEST JEFFERSON | OH | | 10/18/2012 | | | | | | | | | | 1,377 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990001375 | WEST BLOOMFIELD | MI | | 10/18/2012 | | | | | | | | | | 21,224 | | | |
| 3990001376 | ASHLAND | OR | | 10/18/2012 | | | | | | | | | | 844 | | | |
| 3990001383 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 295 | | | |
| 3990001385 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 606 | | | |
| 3990001387 | SHAKOPEE | MN | | 10/18/2012 | | | | | | | | | | 363 | | | |
| 3990001402 | BIGLERVILLE | PA | | 10/18/2012 | | | | | | | | | | 934 | | | |
| 3990001408 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 569 | | | |
| 3990001417 | CARLISLE | AR | | 10/18/2012 | | | | | | | | | | 862 | | | |
| 3990001421 | HOLDERNESS | NH | | 10/18/2012 | | | | | | | | | | 925 | | | |
| 3990001423 | SPRINGFIELD | OR | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 3990001444 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 811 | | | |
| 3990001460 | FOX RIVER GROVE | IL | | 10/18/2012 | | | | | | | | | | 644 | | | |
| 3990001471 | SUNSET BEACH | NC | | 10/18/2012 | | | | | | | | | | 1,121 | | | |
| 3990001488 | DINUBA | CA | | 10/18/2012 | | | | | | | | | | 2,034 | | | |
| 3990001499 | RIVER FALLS | WI | | 10/18/2012 | | | | | | | | | | 777 | | | |
| 3990001502 | DEFIANCE | OH | | 10/18/2012 | | | | | | | | | | 698 | | | |
| 3990001503 | NEWTOWN SQUARE | PA | | 10/18/2012 | | | | | | | | | | 1,196 | | | |
| 3990001507 | SPRINGFIELD | MO | | 10/18/2012 | | | | | | | | | | 435 | | | |
| 3990001509 | GREEN BAY | WI | | 10/18/2012 | | | | | | | | | | 530 | | | |
| 3990001510 | SIMI VALLEY | CA | | 10/18/2012 | | | | | | | | | | 1,909 | | | |
| 3990001518 | SCOTIA | NY | | 10/18/2012 | | | | | | | | | | 1,550 | | | |
| 3990001527 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 465 | | | |
| 3990001540 | POTTSTOWN | PA | | 10/18/2012 | | | | | | | | | | 1,718 | | | |
| 3990001541 | WANTAGH | NY | | 10/18/2012 | | | | | | | | | | 1,061 | | | |
| 3990001548 | CARNEYS POINT TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,683 | | | |
| 3990001556 | OLD BRIDGE | NJ | | 10/18/2012 | | | | | | | | | | 822 | | | |
| 3990001570 | CARMEL | NY | | 10/18/2012 | | | | | | | | | | 1,272 | | | |
| 3990001574 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 283 | | | |
| 3990001583 | ROCKWAY PARK | NY | | 10/18/2012 | | | | | | | | | | 185 | | | |
| 3990001585 | SHADY GROVE | PA | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 3990001593 | MELVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,384 | | | |
| 3990001602 | PORT HADLOCK | WA | | 10/18/2012 | | | | | | | | | | 578 | | | |
| 3990001616 | CRANBERRY TWP | PA | | 10/18/2012 | | | | | | | | | | 912 | | | |
| 3990001618 | RANCHO SANTA MARGA | CA | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 3990001619 | GRAMMER | IN | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 3990001628 | NEWBERRY CITY | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990001630 | LANSDALE | PA | | 10/18/2012 | | | | | | | | | | 1,645 | | | |
| 3990001631 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 107 | | | |
| 3990001642 | MERRICK | NY | | 10/18/2012 | | | | | | | | | | 670 | | | |
| 3990001644 | GROSSE POINTE WOOD | MI | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 3990001647 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 971 | | | |
| 3990001648 | DILLSBURG | PA | | 10/18/2012 | | | | | | | | | | 1,422 | | | |
| 3990001651 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 817 | | | |
| 3990001655 | SOMERVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,055 | | | |
| 3990001657 | HOLLIS | NY | | 10/18/2012 | | | | | | | | | | 607 | | | |
| 3990001662 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 710 | | | |
| 3990001674 | CORAOPOLIS | PA | | 10/18/2012 | | | | | | | | | | 715 | | | |
| 3990001687 | DOVER TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,679 | | | |
| 3990001692 | GRANDVILLE | MI | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 3990001693 | WINDHAM | NH | | 10/18/2012 | | | | | | | | | | 1,354 | | | |
| 3990001694 | CARLISLE | PA | | 10/18/2012 | | | | | | | | | | 1,262 | | | |
| 3990001695 | BELEN | NM | | 10/18/2012 | | | | | | | | | | 89 | | | |
| 3990001702 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 3990001705 | MARINA DEL REY | CA | | 10/18/2012 | | | | | | | | | | 1,441 | | | |
| 3990001706 | THOUSAND OAKS CITY | CA | | 10/18/2012 | | | | | | | | | | 972 | | | |
| 3990001724 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 3990001725 | ELK GROVE | CA | | 10/18/2012 | | | | | | | | | | 1,125 | | | |
| 3990001739 | AUBURN | WA | | 10/18/2012 | | | | | | | | | | 703 | | | |
| 3990001744 | LONGWOOD | FL | | 10/18/2012 | | | | | | | | | | 1,612 | | | |
| 3990001753 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 1,156 | | | |
| 3990001759 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 629 | | | |
| 3990001769 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 860 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990001775 | LITHONIA | GA | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 3990001779 | STEVENSVILLE | MD | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 3990001781 | JUPITER | FL | | 10/18/2012 | | | | | | | | | | 233 | | | |
| 3990001804 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 1,012 | | | |
| 3990001805 | MORGANTOWN | WV | | 10/18/2012 | | | | | | | | | | 471 | | | |
| 3990001810 | SAVANNAH | TN | | 10/18/2012 | | | | | | | | | | 295 | | | |
| 3990001813 | SALEM | AL | | 10/18/2012 | | | | | | | | | | 1,249 | | | |
| 3990001816 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 625 | | | |
| 3990001819 | MANHATTAN BEACH | CA | | 10/18/2012 | | | | | | | | | | 869 | | | |
| 3990001824 | HIAWASSEE | GA | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 3990001826 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 740 | | | |
| 3990001833 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990001835 | LEXINGTON | OK | | 10/18/2012 | | | | | | | | | | 810 | | | |
| 3990001846 | FARGO | ND | | 10/18/2012 | | | | | | | | | | 1,465 | | | |
| 3990001862 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 637 | | | |
| 3990001865 | CORAL GABLES | FL | | 10/18/2012 | | | | | | | | | | 406 | | | |
| 3990001868 | FOUR SEASONS | MO | | 10/18/2012 | | | | | | | | | | 761 | | | |
| 3990001881 | ROCKVILLE CENTRE | NY | | 10/18/2012 | | | | | | | | | | 796 | | | |
| 3990001885 | BOONE | NC | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 3990001886 | RICHTON PARK | IL | | 10/18/2012 | | | | | | | | | | 563 | | | |
| 3990001887 | CINNAMINSON | NJ | | 10/18/2012 | | | | | | | | | | 731 | | | |
| 3990001891 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 364 | | | |
| 3990001901 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 372 | | | |
| 3990001902 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 233 | | | |
| 3990001903 | MEMPHIS | TN | | 10/18/2012 | | | | | | | | | | 503 | | | |
| 3990001910 | LAKE ELMO | MN | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990001911 | SAN BERNARDINO | CA | | 10/18/2012 | | | | | | | | | | 293 | | | |
| 3990001914 | LADY LAKE | FL | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 3990001916 | PORTLAND | ME | | 10/18/2012 | | | | | | | | | | 1,875 | | | |
| 3990001917 | CAMPBELLSVILLE | KY | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990001926 | GULF BREEZE | FL | | 10/18/2012 | | | | | | | | | | 358 | | | |
| 3990001928 | UNION CITY | CA | | 10/18/2012 | | | | | | | | | | 1,189 | | | |
| 3990001929 | SALINAS | CA | | 10/18/2012 | | | | | | | | | | 1,881 | | | |
| 3990001948 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 579 | | | |
| 3990001959 | EAU CLAIRE | WI | | 10/18/2012 | | | | | | | | | | 2,266 | | | |
| 3990001961 | JOLIET | MT | | 10/18/2012 | | | | | | | | | | 1,440 | | | |
| 3990001966 | MASSILLON | OH | | 10/18/2012 | | | | | | | | | | 1,555 | | | |
| 3990001974 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 752 | | | |
| 3990001980 | MANASQUAN | NJ | | 10/18/2012 | | | | | | | | | | 796 | | | |
| 3990001983 | GREELEY | CO | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 3990001986 | PEARL CITY | HI | | 10/18/2012 | | | | | | | | | | 857 | | | |
| 3990001992 | WHITEFISH BAY | WI | | 10/18/2012 | | | | | | | | | | 846 | | | |
| 3990001995 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 1,523 | | | |
| 3990002011 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 897 | | | |
| 3990002020 | BEVERLY | MA | | 10/18/2012 | | | | | | | | | | 5,520 | | | |
| 3990002021 | WILLIAMSTOWN | MA | | 10/18/2012 | | | | | | | | | | 897 | | | |
| 3990002025 | JONESBORO | GA | | 10/18/2012 | | | | | | | | | | 452 | | | |
| 3990002041 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 748 | | | |
| 3990002047 | SEWELL | NJ | | 10/18/2012 | | | | | | | | | | 616 | | | |
| 3990002051 | ST MICHAEL | MN | | 10/18/2012 | | | | | | | | | | 627 | | | |
| 3990002053 | RIDGE | NY | | 10/18/2012 | | | | | | | | | | 345 | | | |
| 3990002058 | MERRILLVILLE | IN | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 3990002061 | COCOA | FL | | 10/18/2012 | | | | | | | | | | 416 | | | |
| 3990002066 | LAKE OSWEGO | OR | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 3990002072 | WATERLOO | IA | | 10/18/2012 | | | | | | | | | | 286 | | | |
| 3990002073 | KINGFISHER | OK | | 10/18/2012 | | | | | | | | | | 1,250 | | | |
| 3990002076 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 3990002082 | PEORIA | IL | | 10/18/2012 | | | | | | | | | | 792 | | | |
| 3990002085 | MOUNTAIN LAKES | NJ | | 10/18/2012 | | | | | | | | | | 1,797 | | | |
| 3990002086 | HOGANSBURG | NY | | 10/18/2012 | | | | | | | | | | 1,264 | | | |
| 3990002088 | STRATFORD | NJ | | 10/18/2012 | | | | | | | | | | 776 | | | |
| 3990002098 | DOUGLASS | KS | | 10/18/2012 | | | | | | | | | | 702 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990002102 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 632 | | | |
| 3990002105 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 3990002107 | MAUMEE | OH | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 3990002111 | IRVINGTON | NY | | 10/18/2012 | | | | | | | | | | 1,859 | | | |
| 3990002124 | SPRINGVILLE | NY | | 10/18/2012 | | | | | | | | | | 961 | | | |
| 3990002131 | MILWAUKEE | WI | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 3990002132 | WALLINGFORD | PA | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 3990002139 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 3990002140 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 3990002147 | CORAL SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 749 | | | |
| 3990002153 | MARION | IL | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 3990002156 | SPRING HILL | FL | | 10/18/2012 | | | | | | | | | | 613 | | | |
| 3990002174 | MIAMI LAKES | FL | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 3990002180 | CAMERON | NC | | 10/18/2012 | | | | | | | | | | 1,047 | | | |
| 3990002183 | BUSHKILL | PA | | 10/18/2012 | | | | | | | | | | 680 | | | |
| 3990002186 | MACHESNEY PARK | IL | | 10/18/2012 | | | | | | | | | | 583 | | | |
| 3990002187 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 609 | | | |
| 3990002189 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990002191 | FORT VALLEY | GA | | 10/18/2012 | | | | | | | | | | 296 | | | |
| 3990002194 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 2,435 | | | |
| 3990002196 | AUGUSTA | GA | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 3990002199 | OLLIE | IA | | 10/18/2012 | | | | | | | | | | 1,179 | | | |
| 3990002214 | JANESVILLE | WI | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 3990002222 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 872 | | | |
| 3990002235 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 689 | | | |
| 3990002242 | AUGUSTA | KS | | 10/18/2012 | | | | | | | | | | 954 | | | |
| 3990002247 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,207 | | | |
| 3990002249 | SAN JOSE CITY | CA | | 10/18/2012 | | | | | | | | | | 2,458 | | | |
| 3990002257 | GRAY | ME | | 10/18/2012 | | | | | | | | | | 473 | | | |
| 3990002260 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 1,504 | | | |
| 3990002262 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 749 | | | |
| 3990002268 | ROCKPORT | MA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990002282 | OLIVE BRANCH | MS | | 10/18/2012 | | | | | | | | | | 1,473 | | | |
| 3990002287 | SMYRNA | GA | | 10/18/2012 | | | | | | | | | | 2,958 | | | |
| 3990002290 | SLANESVILLE | WV | | 10/18/2012 | | | | | | | | | | 1,515 | | | |
| 3990002291 | MATTHEWS | NC | | 10/18/2012 | | | | | | | | | | 14,263 | | | |
| 3990002294 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 1,342 | | | |
| 3990002298 | EATONFIELD | WA | | 10/18/2012 | | | | | | | | | | 10,923 | | | |
| 3990002302 | ORANGE | NJ | | 10/18/2012 | | | | | | | | | | 717 | | | |
| 3990002304 | SOUTH JORDAN | UT | | 10/18/2012 | | | | | | | | | | 838 | | | |
| 3990002306 | EL DORADO | AR | | 10/18/2012 | | | | | | | | | | 1,655 | | | |
| 3990002311 | CHASKA | MN | | 10/18/2012 | | | | | | | | | | 1,530 | | | |
| 3990002314 | FOLSOM | PA | | 10/18/2012 | | | | | | | | | | 492 | | | |
| 3990002317 | NORTH BRANFORD | CT | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 3990002323 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 1,283 | | | |
| 3990002331 | TAHOLAH | WA | | 10/18/2012 | | | | | | | | | | 1,699 | | | |
| 3990002340 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 1,010 | | | |
| 3990002342 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 978 | | | |
| 3990002373 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 3990002377 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 1,376 | | | |
| 3990002382 | ZEPHYRHILLS | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990002388 | COOLIDGE | GA | | 10/18/2012 | | | | | | | | | | 885 | | | |
| 3990002394 | LYNN HAVEN | FL | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990002412 | HUMBOLDT | IL | | 10/18/2012 | | | | | | | | | | 331 | | | |
| 3990002418 | HUNTINGDON BEACH | CA | | 10/18/2012 | | | | | | | | | | 916 | | | |
| 3990002421 | INDEPENDENCE | MO | | 10/18/2012 | | | | | | | | | | 1,373 | | | |
| 3990002422 | ISSAQUAH | WA | | 10/18/2012 | | | | | | | | | | 906 | | | |
| 3990002428 | CANTON | OH | | 10/18/2012 | | | | | | | | | | 1,634 | | | |
| 3990002429 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 3,750 | | | |
| 3990002438 | COARSEGOLD | CA | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 3990002439 | NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 1,827 | | | |
| 3990002442 | EAST NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 1,239 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990002445 | SNELLVILLE | GA | | 10/18/2012 | | | | | | | | | | 575 | | | |
| 3990002446 | SHELTON | CT | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 3990002449 | THOMASTON | CT | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 3990002456 | NOTI | OR | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 3990002460 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 3990002465 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 3990002475 | CENTER CITY | MN | | 10/18/2012 | | | | | | | | | | 303 | | | |
| 3990002476 | MAMMOTH LAKES | CA | | 10/18/2012 | | | | | | | | | | 489 | | | |
| 3990002477 | SITKA | AK | | 10/18/2012 | | | | | | | | | | 46,227 | | | |
| 3990002488 | MENASHA | WI | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 3990002489 | SAN JOS | CA | | 10/18/2012 | | | | | | | | | | 2,439 | | | |
| 3990002490 | DAVENPORT | FL | | 10/18/2012 | | | | | | | | | | 952 | | | |
| 3990002500 | MARION | IA | | 10/18/2012 | | | | | | | | | | 1,409 | | | |
| 3990002504 | JACKSONVILLE BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,538 | | | |
| 3990002527 | ELKTON | MD | | 10/18/2012 | | | | | | | | | | 2,381 | | | |
| 3990002530 | DUBLIN | OH | | 10/18/2012 | | | | | | | | | | 867 | | | |
| 3990002538 | COFFEYVILLE | KS | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 3990002547 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 103 | | | |
| 3990002552 | CASTLE ROCK | CO | | 10/18/2012 | | | | | | | | | | 898 | | | |
| 3990002558 | ELLIJAY | GA | | 10/18/2012 | | | | | | | | | | 155 | | | |
| 3990002559 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 3990002574 | MUSKOGEE | OK | | 10/18/2012 | | | | | | | | | | 475 | | | |
| 3990002582 | BARNHART | MO | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 3990002584 | BAY SHORE | NY | | 10/18/2012 | | | | | | | | | | 1,429 | | | |
| 3990002586 | MEDFORD TWP | NJ | | 10/18/2012 | | | | | | | | | | 3,112 | | | |
| 3990002591 | FARGO | ND | | 10/18/2012 | | | | | | | | | | 890 | | | |
| 3990002600 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 243 | | | |
| 3990002609 | N BABYLON | NY | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 3990002619 | AUBURN | WA | | 10/18/2012 | | | | | | | | | | 776 | | | |
| 3990002620 | INDEPENDENCE | MO | | 10/18/2012 | | | | | | | | | | 514 | | | |
| 3990002624 | MOUNT RAINIER | MD | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 3990002635 | MARYSVILLE | MI | | 10/18/2012 | | | | | | | | | | 917 | | | |
| 3990002646 | KNOXVILLE | TN | | 10/18/2012 | | | | | | | | | | 552 | | | |
| 3990002647 | ST ALBANS | NY | | 10/18/2012 | | | | | | | | | | 2,409 | | | |
| 3990002650 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 3990002651 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,122 | | | |
| 3990002652 | BUFFALO GROVE | IL | | 10/18/2012 | | | | | | | | | | 713 | | | |
| 3990002654 | MAITLAND | FL | | 10/18/2012 | | | | | | | | | | 542 | | | |
| 3990002658 | SHREWSBURY | MA | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 3990002663 | HAUPPAUGE | NY | | 10/18/2012 | | | | | | | | | | 2,002 | | | |
| 3990002672 | POINT REYES STATIO | CA | | 10/18/2012 | | | | | | | | | | 5,677 | | | |
| 3990002702 | ELKHART | IN | | 10/18/2012 | | | | | | | | | | 385 | | | |
| 3990002705 | COLLINS | MS | | 10/18/2012 | | | | | | | | | | 794 | | | |
| 3990002716 | SHAWNEE | KS | | 10/18/2012 | | | | | | | | | | 562 | | | |
| 3990002717 | HOBE SOUND | FL | | 10/18/2012 | | | | | | | | | | 543 | | | |
| 3990002719 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 2,916 | | | |
| 3990002721 | BEND | OR | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 3990002728 | LIBERTYVILLE | IL | | 10/18/2012 | | | | | | | | | | 1,168 | | | |
| 3990002731 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 652 | | | |
| 3990002734 | WOOLWICH | ME | | 10/18/2012 | | | | | | | | | | 714 | | | |
| 3990002736 | ELK GROVE | CA | | 10/18/2012 | | | | | | | | | | 1,546 | | | |
| 3990002737 | PONCHATOULA | LA | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990002756 | LEESBURG | FL | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990002757 | ENGLISHTOWN | NJ | | 10/18/2012 | | | | | | | | | | 1,592 | | | |
| 3990002758 | MC LEAN | VA | | 10/18/2012 | | | | | | | | | | 707 | | | |
| 3990002766 | DRUMS | PA | | 10/18/2012 | | | | | | | | | | 173 | | | |
| 3990002767 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990002777 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 3990002780 | EAST NORWICH | NY | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 3990002782 | MARSHFIELD | WI | | 10/18/2012 | | | | | | | | | | 776 | | | |
| 3990002787 | FITCHBURG | MA | | 10/18/2012 | | | | | | | | | | 751 | | | |
| 3990002792 | TROY | MI | | 10/18/2012 | | | | | | | | | | 2,105 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990002796 | GUILFORD | MO | | 10/18/2012 | | | | | | | | | | 1,313 | | | |
| 3990002797 | POST FALLS | ID | | 10/18/2012 | | | | | | | | | | 852 | | | |
| 3990002800 | SNELLVILLE | GA | | 10/18/2012 | | | | | | | | | | 737 | | | |
| 3990002816 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 3990002817 | OLD BETHPAGE | NY | | 10/18/2012 | | | | | | | | | | 1,094 | | | |
| 3990002821 | NORTH BABYLON | NY | | 10/18/2012 | | | | | | | | | | 1,363 | | | |
| 3990002838 | WHEATLAND | IN | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 3990002847 | SEMINOLE | FL | | 10/18/2012 | | | | | | | | | | 663 | | | |
| 3990002854 | BOWIE | MD | | 10/18/2012 | | | | | | | | | | 342 | | | |
| 3990002868 | HICKORY | NC | | 10/18/2012 | | | | | | | | | | 3,116 | | | |
| 3990002874 | FRESNO | CA | | 10/18/2012 | | | | | | | | | | 99,821 | | | |
| 3990002887 | HILTON HEAD ISLAND | SC | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 3990002890 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 249 | | | |
| 3990002894 | COLWICH | KS | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 3990002897 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 1,041 | | | |
| 3990002905 | FAIR OAKS | CA | | 10/18/2012 | | | | | | | | | | 498 | | | |
| 3990002919 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,460 | | | |
| 3990002927 | WINDSOR HEIGHTS | IA | | 10/18/2012 | | | | | | | | | | 7,528 | | | |
| 3990002930 | EVANSTON | IL | | 10/18/2012 | | | | | | | | | | 1,587 | | | |
| 3990002932 | MONTICELLO | IA | | 10/18/2012 | | | | | | | | | | 30,500 | | | |
| 3990002939 | FAIRFIELD | CA | | 10/18/2012 | | | | | | | | | | 421 | | | |
| 3990002940 | MERRICK | NY | | 10/18/2012 | | | | | | | | | | 1,242 | | | |
| 3990002942 | TEMPE | AZ | | 10/18/2012 | | | | | | | | | | 917 | | | |
| 3990002944 | GILLETTE | WY | | 10/18/2012 | | | | | | | | | | 1,456 | | | |
| 3990002948 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 754 | | | |
| 3990002953 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 3990002962 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 3990002967 | SAYLORSBURG | PA | | 10/18/2012 | | | | | | | | | | 379 | | | |
| 3990002968 | WEST DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 1,350 | | | |
| 3990002969 | GARY | IN | | 10/18/2012 | | | | | | | | | | 809 | | | |
| 3990002974 | CITRUS HEIGHTS | CA | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 3990002976 | OKLAHOMA CITY | OK | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 3990002979 | HARDWICK | NJ | | 10/18/2012 | | | | | | | | | | 960 | | | |
| 3990002981 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 3990002988 | CAYUGA | IN | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 3990002991 | MONROE | NY | | 10/18/2012 | | | | | | | | | | 332 | | | |
| 3990003002 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 3990003003 | TRUMBULL | CT | | 10/18/2012 | | | | | | | | | | 1,436 | | | |
| 3990003012 | AMBRIDGE | PA | | 10/18/2012 | | | | | | | | | | 499 | | | |
| 3990003016 | WEST BABYLON | NY | | 10/18/2012 | | | | | | | | | | 439 | | | |
| 3990003017 | TALLAHASSEE | FL | | 10/18/2012 | | | | | | | | | | 1,944 | | | |
| 3990003022 | MIAMI LAKE | FL | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990003023 | BAY SHORE | NY | | 10/18/2012 | | | | | | | | | | 1,260 | | | |
| 3990003031 | NORTHFIELD | CT | | 10/18/2012 | | | | | | | | | | 1,107 | | | |
| 3990003035 | MT LAUREL TWP | NJ | | 10/18/2012 | | | | | | | | | | 592 | | | |
| 3990003037 | RED LODGE | MT | | 10/18/2012 | | | | | | | | | | 519 | | | |
| 3990003044 | JACKSON | MI | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 3990003057 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,846 | | | |
| 3990003061 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 3990003066 | ROY | WA | | 10/18/2012 | | | | | | | | | | 282 | | | |
| 3990003076 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 419 | | | |
| 3990003079 | WEAVERVILLE | CA | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 3990003082 | PUYALLUP | WA | | 10/18/2012 | | | | | | | | | | 2,747 | | | |
| 3990003093 | SEVILLE | OH | | 10/18/2012 | | | | | | | | | | 967 | | | |
| 3990003096 | HAWORTH | NJ | | 10/18/2012 | | | | | | | | | | 803 | | | |
| 3990003101 | DALTON | GA | | 10/18/2012 | | | | | | | | | | 1,910 | | | |
| 3990003104 | SAN ANSELMO | CA | | 10/18/2012 | | | | | | | | | | 2,904 | | | |
| 3990003112 | SOUTH BERWICK | ME | | 10/18/2012 | | | | | | | | | | 1,960 | | | |
| 3990003135 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 1,005 | | | |
| 3990003139 | OAK ISLAND | NC | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 3990003140 | EDEN | NY | | 10/18/2012 | | | | | | | | | | 4,914 | | | |
| 3990003142 | HAMPSTEAD | NC | | 10/18/2012 | | | | | | | | | | 376 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990003143 | PENSACOLA | FL | | 10/18/2012 | | | | | | | | | | 1,218 | | | |
| 3990003144 | LANCASTER | OH | | 10/18/2012 | | | | | | | | | | 662 | | | |
| 3990003145 | FRAMETOWN | WV | | 10/18/2012 | | | | | | | | | | 507 | | | |
| 3990003167 | OREGON HOUSE | CA | | 10/18/2012 | | | | | | | | | | 929 | | | |
| 3990003171 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 2,431 | | | |
| 3990003184 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 3990003187 | BABYLON | NY | | 10/18/2012 | | | | | | | | | | 673 | | | |
| 3990003189 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 3990003191 | CLINTON | ME | | 10/18/2012 | | | | | | | | | | 249 | | | |
| 3990003192 | PLYMOUTH | NY | | 10/18/2012 | | | | | | | | | | 338 | | | |
| 3990003210 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 1,642 | | | |
| 3990003217 | GLENCOE | MN | | 10/18/2012 | | | | | | | | | | 647 | | | |
| 3990003226 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 873 | | | |
| 3990003245 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 3990003247 | GADSDEN | AL | | 10/18/2012 | | | | | | | | | | 901 | | | |
| 3990003254 | HOMEWOOD | IL | | 10/18/2012 | | | | | | | | | | 573 | | | |
| 3990003256 | NEWTOWN SQ | PA | | 10/18/2012 | | | | | | | | | | 187 | | | |
| 3990003257 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990003259 | RAYNHAM | MA | | 10/18/2012 | | | | | | | | | | 819 | | | |
| 3990003263 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 3990003265 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 1,962 | | | |
| 3990003270 | GYPSUM | CO | | 10/18/2012 | | | | | | | | | | 760 | | | |
| 3990003271 | POWHATAN | VA | | 10/18/2012 | | | | | | | | | | 1,225 | | | |
| 3990003279 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 3,669 | | | |
| 3990003281 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,088 | | | |
| 3990003289 | NEWTON | MA | | 10/18/2012 | | | | | | | | | | 612 | | | |
| 3990003291 | GENEVA | IL | | 10/18/2012 | | | | | | | | | | 764 | | | |
| 3990003292 | BENICIA | CA | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 3990003296 | BARTLETT | TN | | 10/18/2012 | | | | | | | | | | 195 | | | |
| 3990003313 | GUTTENBERG | NJ | | 10/18/2012 | | | | | | | | | | 2,700 | | | |
| 3990003319 | BENSALEM | PA | | 10/18/2012 | | | | | | | | | | 981 | | | |
| 3990003323 | FLAGSTAFF | AZ | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 3990003325 | TWO HARBORS | MN | | 10/18/2012 | | | | | | | | | | 749 | | | |
| 3990003326 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 835 | | | |
| 3990003338 | CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 3990003341 | NORTH CHATHAM | MA | | 10/18/2012 | | | | | | | | | | 1,985 | | | |
| 3990003343 | PEARL CITY | HI | | 10/18/2012 | | | | | | | | | | 446 | | | |
| 3990003348 | FARMINGTON HILLS | MI | | 10/18/2012 | | | | | | | | | | 699 | | | |
| 3990003350 | MARYVILLE | TN | | 10/18/2012 | | | | | | | | | | 768 | | | |
| 3990003353 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 597 | | | |
| 3990003355 | RAMONA | CA | | 10/18/2012 | | | | | | | | | | 1,083 | | | |
| 3990003357 | VIRGINIA | MN | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990003360 | PLAINVIEW | NY | | 10/18/2012 | | | | | | | | | | 377 | | | |
| 3990003361 | JAMAICA | NY | | 10/18/2012 | | | | | | | | | | 1,549 | | | |
| 3990003366 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 2,186 | | | |
| 3990003369 | HANA | HI | | 10/18/2012 | | | | | | | | | | 3,708 | | | |
| 3990003370 | HAVERSTRAW | NY | | 10/18/2012 | | | | | | | | | | 356 | | | |
| 3990003376 | TUALATIN | OR | | 10/18/2012 | | | | | | | | | | 207 | | | |
| 3990003377 | CHANTILLY | VA | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 3990003382 | OCEANSIDE | CA | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 3990003389 | LANSDALE | PA | | 10/18/2012 | | | | | | | | | | 1,829 | | | |
| 3990003390 | LAKEWOOD | CO | | 10/18/2012 | | | | | | | | | | 1,188 | | | |
| 3990003391 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 3990003400 | EL CERRITO | CA | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 3990003403 | CAZADERO | CA | | 10/18/2012 | | | | | | | | | | 2,849 | | | |
| 3990003404 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 520 | | | |
| 3990003412 | CUYAHOGA FALLS | OH | | 10/18/2012 | | | | | | | | | | 622 | | | |
| 3990003416 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 813 | | | |
| 3990003417 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990003418 | SUGAR HILL | GA | | 10/18/2012 | | | | | | | | | | 1,479 | | | |
| 3990003430 | BURTONSVILLE | MD | | 10/18/2012 | | | | | | | | | | 651 | | | |
| 3990003431 | SUNRISE | FL | | 10/18/2012 | | | | | | | | | | 844 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990003433 | CONWAY | AR | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 3990003436 | NORTH LOGAN | UT | | 10/18/2012 | | | | | | | | | | 903 | | | |
| 3990003440 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 1,539 | | | |
| 3990003442 | RIVERDALE | GA | | 10/18/2012 | | | | | | | | | | 173 | | | |
| 3990003443 | MIDLAND | MI | | 10/18/2012 | | | | | | | | | | 2,338 | | | |
| 3990003445 | FAIRVIEW | UT | | 10/18/2012 | | | | | | | | | | 408 | | | |
| 3990003448 | PAHOA | HI | | 10/18/2012 | | | | | | | | | | 616 | | | |
| 3990003451 | PARKVILLE | MO | | 10/18/2012 | | | | | | | | | | 409 | | | |
| 3990003457 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 821 | | | |
| 3990003461 | HARTFORD | CT | | 10/18/2012 | | | | | | | | | | 1,032 | | | |
| 3990003463 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 922 | | | |
| 3990003471 | PIONEER | CA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990003472 | FALMOUTH | MA | | 10/18/2012 | | | | | | | | | | 255 | | | |
| 3990003477 | MANASQUAN | NJ | | 10/18/2012 | | | | | | | | | | 807 | | | |
| 3990003487 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 3990003489 | ORANGE | CT | | 10/18/2012 | | | | | | | | | | 2,993 | | | |
| 3990003502 | ZUMBROTA | MN | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 3990003505 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990003523 | ELGIN | IL | | 10/18/2012 | | | | | | | | | | 1,688 | | | |
| 3990003527 | CAMERON PARK | CA | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 3990003531 | MANALAPAN | NJ | | 10/18/2012 | | | | | | | | | | 1,227 | | | |
| 3990003533 | BIG SKY | MT | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990003535 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 2,832 | | | |
| 3990003536 | JORDAN | MN | | 10/18/2012 | | | | | | | | | | 3,500 | | | |
| 3990003538 | DALLAS | GA | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 3990003541 | GRANGER | IN | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 3990003544 | DERRY | NH | | 10/18/2012 | | | | | | | | | | 1,067 | | | |
| 3990003553 | GREAT BEND | KS | | 10/18/2012 | | | | | | | | | | 264 | | | |
| 3990003560 | JASPER | AL | | 10/18/2012 | | | | | | | | | | 767 | | | |
| 3990003561 | BURLINGTON | IA | | 10/18/2012 | | | | | | | | | | 849 | | | |
| 3990003571 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 39 | | | |
| 3990003573 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 3990003582 | WOODRIDGE | IL | | 10/18/2012 | | | | | | | | | | 1,649 | | | |
| 3990003591 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 1,575 | | | |
| 3990003592 | ORCHARD LAKE | MI | | 10/18/2012 | | | | | | | | | | 913 | | | |
| 3990003597 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 3,579 | | | |
| 3990003598 | MOORE | OK | | 10/18/2012 | | | | | | | | | | 695 | | | |
| 3990003601 | BRANDON | MS | | 10/18/2012 | | | | | | | | | | 224 | | | |
| 3990003606 | MOORPARK CITY | CA | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 3990003611 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 2,039 | | | |
| 3990003613 | FOLEY | MN | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 3990003623 | OZONE PARK | NY | | 10/18/2012 | | | | | | | | | | 727 | | | |
| 3990003627 | BEND | OR | | 10/18/2012 | | | | | | | | | | 2,550 | | | |
| 3990003634 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 1,076 | | | |
| 3990003650 | PORTOLA | CA | | 10/18/2012 | | | | | | | | | | 335 | | | |
| 3990003652 | EAST ROCHESTER | NY | | 10/18/2012 | | | | | | | | | | 302 | | | |
| 3990003661 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 437 | | | |
| 3990003668 | FAIRFIELD | CA | | 10/18/2012 | | | | | | | | | | 279 | | | |
| 3990003669 | JEANERETTE | LA | | 10/18/2012 | | | | | | | | | | 383 | | | |
| 3990003682 | MECHANICVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,239 | | | |
| 3990003683 | EUGENE | OR | | 10/18/2012 | | | | | | | | | | 3,559 | | | |
| 3990003684 | THREE FORKS | MT | | 10/18/2012 | | | | | | | | | | 196 | | | |
| 3990003685 | GAINESVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,119 | | | |
| 3990003689 | LOGAN | NM | | 10/18/2012 | | | | | | | | | | 308 | | | |
| 3990003710 | HUNTSVILLE | AL | | 10/18/2012 | | | | | | | | | | 647 | | | |
| 3990003711 | BETHLEHEM | PA | | 10/18/2012 | | | | | | | | | | 1,289 | | | |
| 3990003714 | NEW FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 588 | | | |
| 3990003717 | ASHEBORO | NC | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 3990003718 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 1,224 | | | |
| 3990003721 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,441 | | | |
| 3990003722 | TOPEKA | KS | | 10/18/2012 | | | | | | | | | | 455 | | | |
| 3990003729 | QUOGUE | NY | | 10/18/2012 | | | | | | | | | | 348 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990003731 | LANDENBERG | PA | | 10/18/2012 | | | | | | | | | | 1,746 | | | |
| 3990003733 | MOORHEAD | IA | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 3990003739 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 2,832 | | | |
| 3990003743 | KANSAS CITY | KS | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 3990003744 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 979 | | | |
| 3990003748 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 642 | | | |
| 3990003752 | EAST BRUNSWICK | NJ | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 3990003765 | AUGUSTA | GA | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 3990003774 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 3990003784 | BANNING | CA | | 10/18/2012 | | | | | | | | | | 716 | | | |
| 3990003785 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 1,195 | | | |
| 3990003786 | TEANECK | NJ | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 3990003793 | SEWARD | NE | | 10/18/2012 | | | | | | | | | | 546 | | | |
| 3990003796 | FAYETTEVILLE | AR | | 10/18/2012 | | | | | | | | | | 774 | | | |
| 3990003803 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 3,905 | | | |
| 3990003805 | NEW HAMPTON | IA | | 10/18/2012 | | | | | | | | | | 582 | | | |
| 3990003811 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 473 | | | |
| 3990003816 | CORTE MADERA | CA | | 10/18/2012 | | | | | | | | | | 364 | | | |
| 3990003825 | MISHAWAKA | IN | | 10/18/2012 | | | | | | | | | | 836 | | | |
| 3990003826 | LATON | CA | | 10/18/2012 | | | | | | | | | | 502 | | | |
| 3990003834 | MECHANICSVILLE | VA | | 10/18/2012 | | | | | | | | | | 2,087 | | | |
| 3990003837 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 2,195 | | | |
| 3990003846 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 58 | | | |
| 3990003850 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 3990003856 | CLIFTON | VA | | 10/18/2012 | | | | | | | | | | 1,942 | | | |
| 3990003859 | CENTERPORT | NY | | 10/18/2012 | | | | | | | | | | 1,633 | | | |
| 3990003863 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 3990003872 | NEWTON | KS | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 3990003896 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1,259 | | | |
| 3990003898 | WAMEGO | KS | | 10/18/2012 | | | | | | | | | | 886 | | | |
| 3990003908 | EUGENE | OR | | 10/18/2012 | | | | | | | | | | 441 | | | |
| 3990003912 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 35 | | | |
| 3990003918 | LAFAYETTE | IN | | 10/18/2012 | | | | | | | | | | 1,266 | | | |
| 3990003927 | LIVONIA | MI | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 3990003934 | RAMONA | CA | | 10/18/2012 | | | | | | | | | | 440 | | | |
| 3990003936 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 171 | | | |
| 3990003942 | CATHEDRAL CITY | CA | | 10/18/2012 | | | | | | | | | | 410 | | | |
| 3990003945 | DETROIT | MI | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 3990003947 | DURHAM | ME | | 10/18/2012 | | | | | | | | | | 232 | | | |
| 3990003956 | MILL VALLEY CITY | CA | | 10/18/2012 | | | | | | | | | | 320 | | | |
| 3990003962 | GRANBY | MA | | 10/18/2012 | | | | | | | | | | 742 | | | |
| 3990003968 | MIDDLESEX TWP | PA | | 10/18/2012 | | | | | | | | | | 2,675 | | | |
| 3990003971 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 103 | | | |
| 3990003972 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 552 | | | |
| 3990003976 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 3,850 | | | |
| 3990003979 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 765 | | | |
| 3990003990 | WEST HURLEY | NY | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 3990003993 | BILOXI | MS | | 10/18/2012 | | | | | | | | | | 1,141 | | | |
| 3990003995 | SUSSEX | NJ | | 10/18/2012 | | | | | | | | | | 1,882 | | | |
| 3990003998 | PISCATAWAY | NJ | | 10/18/2012 | | | | | | | | | | 1,628 | | | |
| 3990004003 | LIVERMORE | CA | | 10/18/2012 | | | | | | | | | | 815 | | | |
| 3990004005 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 313 | | | |
| 3990004009 | WOODSIDE | NY | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 3990004012 | HOPEWELL JUNCTION | NY | | 10/18/2012 | | | | | | | | | | 1,276 | | | |
| 3990004018 | LINDENWOLD | NJ | | 10/18/2012 | | | | | | | | | | 554 | | | |
| 3990004019 | BRENTWOOD | TN | | 10/18/2012 | | | | | | | | | | 570 | | | |
| 3990004021 | WILLINGBORO | NJ | | 10/18/2012 | | | | | | | | | | 789 | | | |
| 3990004034 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 1,786 | | | |
| 3990004038 | EUREKA SPRINGS | AR | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 3990004051 | GARDEN CITY | NY | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 3990004052 | GUIN | AL | | 10/18/2012 | | | | | | | | | | 2,411 | | | |
| 3990004053 | CRANFORD | NJ | | 10/18/2012 | | | | | | | | | | 2,239 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990004068 | PARLIN | NJ | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 3990004069 | WILDER | KY | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 3990004071 | MARLTON | NJ | | 10/18/2012 | | | | | | | | | | 1,033 | | | |
| 3990004073 | MIDLAND PARK | NJ | | 10/18/2012 | | | | | | | | | | 949 | | | |
| 3990004074 | OREGON | OH | | 10/18/2012 | | | | | | | | | | 862 | | | |
| 3990004089 | CARMICHAEL | CA | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 3990004092 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 695 | | | |
| 3990004094 | ZEPHYR COVE | NV | | 10/18/2012 | | | | | | | | | | 1,170 | | | |
| 3990004103 | PASSAIC | NJ | | 10/18/2012 | | | | | | | | | | 910 | | | |
| 3990004105 | WRENTHAM | MA | | 10/18/2012 | | | | | | | | | | 1,433 | | | |
| 3990004121 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 904 | | | |
| 3990004122 | GARDENENVILLE | NV | | 10/18/2012 | | | | | | | | | | 3,600 | | | |
| 3990004123 | RANCHO MIRAGE | CA | | 10/18/2012 | | | | | | | | | | 231 | | | |
| 3990004126 | NORTH BERGEN | NJ | | 10/18/2012 | | | | | | | | | | 343 | | | |
| 3990004133 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 3990004138 | MAUMELLE | AR | | 10/18/2012 | | | | | | | | | | 1,101 | | | |
| 3990004144 | HOPEWELL | VA | | 10/18/2012 | | | | | | | | | | 1,285 | | | |
| 3990004145 | BALA CYNWYD | PA | | 10/18/2012 | | | | | | | | | | 744 | | | |
| 3990004146 | NUTLEY | NJ | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 3990004154 | ARLEE | MT | | 10/18/2012 | | | | | | | | | | 642 | | | |
| 3990004166 | KEOTA | IA | | 10/18/2012 | | | | | | | | | | (5) | | | |
| 3990004171 | BERGENFIELD BORO | NJ | | 10/18/2012 | | | | | | | | | | 289 | | | |
| 3990004172 | PELICAN RAPIDS | MN | | 10/18/2012 | | | | | | | | | | 672 | | | |
| 3990004175 | FAIR LAWN | NJ | | 10/18/2012 | | | | | | | | | | 1,447 | | | |
| 3990004177 | LEAWOOD | KS | | 10/18/2012 | | | | | | | | | | 672 | | | |
| 3990004181 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 1,646 | | | |
| 3990004182 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 511 | | | |
| 3990004185 | BAYPORT | NY | | 10/18/2012 | | | | | | | | | | 426 | | | |
| 3990004193 | WILMOT | NH | | 10/18/2012 | | | | | | | | | | 549 | | | |
| 3990004195 | ROYAL OAK | MI | | 10/18/2012 | | | | | | | | | | 965 | | | |
| 3990004197 | BROKEN ARROW | OK | | 10/18/2012 | | | | | | | | | | 873 | | | |
| 3990004198 | SHERIDAN | IN | | 10/18/2012 | | | | | | | | | | 1,502 | | | |
| 3990004201 | SEFFNER | FL | | 10/18/2012 | | | | | | | | | | 1,613 | | | |
| 3990004205 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 3990004208 | MARION | CT | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990004209 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,962 | | | |
| 3990004212 | WEST HAMPTON | NY | | 10/18/2012 | | | | | | | | | | 943 | | | |
| 3990004213 | MURPHYSBORO | IL | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 3990004215 | ROBBINSVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,075 | | | |
| 3990004216 | SHERWOOD | AR | | 10/18/2012 | | | | | | | | | | 782 | | | |
| 3990004219 | PLEASANT VIEW | UT | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 3990004220 | PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 1,348 | | | |
| 3990004221 | WORCESTER | MA | | 10/18/2012 | | | | | | | | | | 604 | | | |
| 3990004222 | NAMPA | ID | | 10/18/2012 | | | | | | | | | | 1,857 | | | |
| 3990004223 | GRASS VALLEY | CA | | 10/18/2012 | | | | | | | | | | 1,841 | | | |
| 3990004224 | HACKENSACK | NJ | | 10/18/2012 | | | | | | | | | | 671 | | | |
| 3990004227 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 1,049 | | | |
| 3990004230 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 3990004231 | DECATUR | IL | | 10/18/2012 | | | | | | | | | | 1,472 | | | |
| 3990004235 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 1,359 | | | |
| 3990004238 | SOMERSET | NJ | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 3990004239 | LITTLETON | CO | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 3990004241 | SAVANNAH | GA | | 10/18/2012 | | | | | | | | | | 676 | | | |
| 3990004249 | WALNUT | CA | | 10/18/2012 | | | | | | | | | | 474 | | | |
| 3990004250 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 523 | | | |
| 3990004252 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 136 | | | |
| 3990004260 | BUFFALO | NY | | 10/18/2012 | | | | | | | | | | 3,851 | | | |
| 3990004263 | YOUNG AMERICA | MN | | 10/18/2012 | | | | | | | | | | 1,232 | | | |
| 3990004266 | MAHWAH | NJ | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 3990004269 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 342 | | | |
| 3990004270 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,136 | | | |
| 3990004272 | GRAYSON | GA | | 10/18/2012 | | | | | | | | | | 412 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990004274 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 1,447 | | | |
| 3990004281 | MEXICO | MO | | 10/18/2012 | | | | | | | | | | 845 | | | |
| 3990004283 | SOUTHINGTON | CT | | 10/18/2012 | | | | | | | | | | 578 | | | |
| 3990004285 | BARSTOW | CA | | 10/18/2012 | | | | | | | | | | 701 | | | |
| 3990004287 | NEW BRIGHTON | MN | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990004290 | FAIRFAX | VA | | 10/18/2012 | | | | | | | | | | 218 | | | |
| 3990004293 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 3990004309 | WALNUT CREEK | CA | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 3990004313 | HOLLSOPPLE | PA | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 3990004314 | LYNBROOK | NY | | 10/18/2012 | | | | | | | | | | 1,890 | | | |
| 3990004316 | POUGHKEEPSIE | NY | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 3990004317 | LENEXA | KS | | 10/18/2012 | | | | | | | | | | 752 | | | |
| 3990004321 | LYNN | MA | | 10/18/2012 | | | | | | | | | | 224 | | | |
| 3990004329 | CINNAMINSON | NJ | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 3990004335 | SCOTT CITY | MO | | 10/18/2012 | | | | | | | | | | 1,561 | | | |
| 3990004336 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990004342 | SPRINGFIELD | IL | | 10/18/2012 | | | | | | | | | | 207 | | | |
| 3990004346 | POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 1,387 | | | |
| 3990004353 | HAYWARD | CA | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 3990004358 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 1,599 | | | |
| 3990004362 | FREDERICKSBURG | VA | | 10/18/2012 | | | | | | | | | | 367 | | | |
| 3990004367 | MILILANI | HI | | 10/18/2012 | | | | | | | | | | 1,363 | | | |
| 3990004368 | HARTFORD | WI | | 10/18/2012 | | | | | | | | | | 2,445 | | | |
| 3990004371 | BRIGHTON | MI | | 10/18/2012 | | | | | | | | | | 2,792 | | | |
| 3990004377 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 761 | | | |
| 3990004380 | REDDING | CA | | 10/18/2012 | | | | | | | | | | 1,088 | | | |
| 3990004390 | MONROE | NY | | 10/18/2012 | | | | | | | | | | 1,488 | | | |
| 3990004401 | FREDERICKSBURG | VA | | 10/18/2012 | | | | | | | | | | 4,868 | | | |
| 3990004407 | VERO BEACH | FL | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 3990004410 | LISLE | IL | | 10/18/2012 | | | | | | | | | | 434 | | | |
| 3990004411 | CHEROKEE | IA | | 10/18/2012 | | | | | | | | | | 720 | | | |
| 3990004417 | GLEN ELLYN | IL | | 10/18/2012 | | | | | | | | | | 282 | | | |
| 3990004425 | DIX HILLS | NY | | 10/18/2012 | | | | | | | | | | 1,959 | | | |
| 3990004427 | COCONUT CREEK | FL | | 10/18/2012 | | | | | | | | | | 626 | | | |
| 3990004429 | KINGMAN | AZ | | 10/18/2012 | | | | | | | | | | 932 | | | |
| 3990004437 | BERNARDSVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,346 | | | |
| 3990004438 | MONROE TOWNSHIP | NJ | | 10/18/2012 | | | | | | | | | | 3,767 | | | |
| 3990004440 | KULA | HI | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990004445 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 2,404 | | | |
| 3990004449 | ROCKAWAY | NJ | | 10/18/2012 | | | | | | | | | | 1,179 | | | |
| 3990004461 | SAYVILLE | NY | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 3990004474 | GALT | CA | | 10/18/2012 | | | | | | | | | | 1,595 | | | |
| 3990004477 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 551 | | | |
| 3990004479 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 388 | | | |
| 3990004480 | ORINDA | CA | | 10/18/2012 | | | | | | | | | | 1,632 | | | |
| 3990004484 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 1,607 | | | |
| 3990004489 | CLARKSTON | MI | | 10/18/2012 | | | | | | | | | | 458 | | | |
| 3990004500 | MANALAPAN | NJ | | 10/18/2012 | | | | | | | | | | 2,661 | | | |
| 3990004502 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 621 | | | |
| 3990004503 | PORTAGE | IN | | 10/18/2012 | | | | | | | | | | 125 | | | |
| 3990004512 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 673 | | | |
| 3990004513 | ALAMEDA | CA | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 3990004531 | LYNN | MA | | 10/18/2012 | | | | | | | | | | 1,568 | | | |
| 3990004536 | DULUTH | MN | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 3990004537 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 793 | | | |
| 3990004541 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 1,646 | | | |
| 3990004543 | TALLAHASSEE | FL | | 10/18/2012 | | | | | | | | | | 353 | | | |
| 3990004546 | HOLLIS | NY | | 10/18/2012 | | | | | | | | | | 1,166 | | | |
| 3990004552 | BONITA | CA | | 10/18/2012 | | | | | | | | | | 195 | | | |
| 3990004572 | GRESHAM | OR | | 10/18/2012 | | | | | | | | | | 630 | | | |
| 3990004576 | OWASSO | OK | | 10/18/2012 | | | | | | | | | | 2,808 | | | |
| 3990004578 | MARSHFIELD | MA | | 10/18/2012 | | | | | | | | | | 524 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990004582 | ROCKY HILL | CT | | 10/18/2012 | | | | | | | | | | 2,281 | | | |
| 3990004583 | JERICHO | NY | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 3990004585 | ST JOSEPH | MO | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 3990004588 | WESTFIELD | NJ | | 10/18/2012 | | | | | | | | | | 1,224 | | | |
| 3990004589 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 3990004610 | SCARBOROUGH | ME | | 10/18/2012 | | | | | | | | | | 335 | | | |
| 3990004613 | WEISER | ID | | 10/18/2012 | | | | | | | | | | 415 | | | |
| 3990004618 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 171 | | | |
| 3990004622 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990004623 | THOMPSONVILLE | IL | | 10/18/2012 | | | | | | | | | | 886 | | | |
| 3990004625 | EDISON | NJ | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990004628 | STREAMWOOD | IL | | 10/18/2012 | | | | | | | | | | 556 | | | |
| 3990004630 | PIEDMONT | SD | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990004632 | RIMFOREST | CA | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 3990004634 | ANDOVER | MA | | 10/18/2012 | | | | | | | | | | 439 | | | |
| 3990004636 | CAPISTRANO BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,003 | | | |
| 3990004639 | HOT SPRINGS NATION | AR | | 10/18/2012 | | | | | | | | | | 1,181 | | | |
| 3990004641 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 481 | | | |
| 3990004642 | FREEPORT | PA | | 10/18/2012 | | | | | | | | | | 128 | | | |
| 3990004645 | TUCKAHOE | NY | | 10/18/2012 | | | | | | | | | | 414 | | | |
| 3990004654 | STRATHAM | NH | | 10/18/2012 | | | | | | | | | | 788 | | | |
| 3990004666 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 3990004670 | PINEY FLATS | TN | | 10/18/2012 | | | | | | | | | | 757 | | | |
| 3990004674 | WHEATLAND | WY | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 3990004677 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 587 | | | |
| 3990004684 | CORAM | NY | | 10/18/2012 | | | | | | | | | | 1,049 | | | |
| 3990004685 | HOLLY SPRINGS | MS | | 10/18/2012 | | | | | | | | | | 2,623 | | | |
| 3990004690 | TAOS | NM | | 10/18/2012 | | | | | | | | | | 1,458 | | | |
| 3990004695 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 3990004702 | ELKINS | AR | | 10/18/2012 | | | | | | | | | | 1,622 | | | |
| 3990004712 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 474 | | | |
| 3990004715 | NORWALK | OH | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 3990004718 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 455 | | | |
| 3990004720 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 3990004725 | BROOKFIELD | WI | | 10/18/2012 | | | | | | | | | | 231 | | | |
| 3990004726 | PLEASANTVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990004728 | NASHVILLE | TN | | 10/18/2012 | | | | | | | | | | 1,998 | | | |
| 3990004733 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 6,500 | | | |
| 3990004738 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 214 | | | |
| 3990004743 | HOFFMAN ESTATES | IL | | 10/18/2012 | | | | | | | | | | 2,044 | | | |
| 3990004750 | LA GRANGE | IL | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990004751 | SAINT PETERS | MO | | 10/18/2012 | | | | | | | | | | 971 | | | |
| 3990004753 | GUILFORD | CT | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 3990004754 | ELMHURST | IL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990004755 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 2,069 | | | |
| 3990004764 | CHATHAM | IL | | 10/18/2012 | | | | | | | | | | 35 | | | |
| 3990004770 | PUTNAM | CT | | 10/18/2012 | | | | | | | | | | 487 | | | |
| 3990004772 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 432 | | | |
| 3990004777 | STEVENSVILLE | MT | | 10/18/2012 | | | | | | | | | | 2,080 | | | |
| 3990004779 | LULING | LA | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 3990004784 | FAYETTEVILLE | NC | | 10/18/2012 | | | | | | | | | | 1,099 | | | |
| 3990004785 | ROYAL PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 351 | | | |
| 3990004796 | VALENCIA | PA | | 10/18/2012 | | | | | | | | | | 973 | | | |
| 3990004798 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 3990004806 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 3990004809 | SEWELL | NJ | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 3990004830 | BOKEELIA | FL | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 3990004847 | SOUTH ORANGE | NJ | | 10/18/2012 | | | | | | | | | | 291 | | | |
| 3990004848 | FAYETTE | AL | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 3990004851 | RHINEBECK | NY | | 10/18/2012 | | | | | | | | | | 763 | | | |
| 3990004884 | VENTURA | CA | | 10/18/2012 | | | | | | | | | | 454 | | | |
| 3990004886 | DICKSON | TN | | 10/18/2012 | | | | | | | | | | 1,977 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990004887 | WOODLAND HILLS | CA | | 10/18/2012 | | | | | | | | | | 698 | | | |
| 3990004890 | CODY | WY | | 10/18/2012 | | | | | | | | | | 8,600 | | | |
| 3990004893 | MEDFORD | MA | | 10/18/2012 | | | | | | | | | | 509 | | | |
| 3990004901 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 3990004906 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 662 | | | |
| 3990004908 | ROCHESTER | NY | | 10/18/2012 | | | | | | | | | | 2,838 | | | |
| 3990004914 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 446 | | | |
| 3990004916 | WATERBURY | CT | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 3990004922 | BALA CYNWYD | PA | | 10/18/2012 | | | | | | | | | | 1,025 | | | |
| 3990004931 | MACUNGIE | PA | | 10/18/2012 | | | | | | | | | | 528 | | | |
| 3990004943 | WEST BLOOMFIELD | MI | | 10/18/2012 | | | | | | | | | | 878 | | | |
| 3990004944 | MILLVALE | NJ | | 10/18/2012 | | | | | | | | | | 957 | | | |
| 3990004951 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990004953 | VILLA PARK | CA | | 10/18/2012 | | | | | | | | | | 8,503 | | | |
| 3990004956 | HARRISBURG | IL | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 3990004960 | WALNUT | CA | | 10/18/2012 | | | | | | | | | | 225 | | | |
| 3990004964 | ARBYRD | MO | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 3990004972 | CHUGIAK | AK | | 10/18/2012 | | | | | | | | | | 225 | | | |
| 3990004982 | CARVER | MN | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 3990004984 | LEXINGTON | OH | | 10/18/2012 | | | | | | | | | | 242 | | | |
| 3990004995 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,987 | | | |
| 3990005002 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 590 | | | |
| 3990005007 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 629 | | | |
| 3990005009 | HASTINGS | MN | | 10/18/2012 | | | | | | | | | | 3,639 | | | |
| 3990005017 | HINSDALE | IL | | 10/18/2012 | | | | | | | | | | 1,320 | | | |
| 3990005019 | MIRA LOMA | CA | | 10/18/2012 | | | | | | | | | | 1,006 | | | |
| 3990005031 | COLLEGE CORNER | OH | | 10/18/2012 | | | | | | | | | | 1,117 | | | |
| 3990005032 | ALABASTER | AL | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 3990005033 | RANCHO CUCAMONGA | CA | | 10/18/2012 | | | | | | | | | | 1,090 | | | |
| 3990005038 | DIAMOND BAR | CA | | 10/18/2012 | | | | | | | | | | 1,328 | | | |
| 3990005040 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 1,846 | | | |
| 3990005054 | SPARKS | NV | | 10/18/2012 | | | | | | | | | | 331 | | | |
| 3990005064 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 1,976 | | | |
| 3990005065 | YULEE | FL | | 10/18/2012 | | | | | | | | | | 805 | | | |
| 3990005076 | KEY WEST | FL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990005085 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 296 | | | |
| 3990005087 | BOHEMIA | NY | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 3990005094 | MOUNT SINAI | NY | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 3990005102 | POMPANO BEACH | FL | | 10/18/2012 | | | | | | | | | | 662 | | | |
| 3990005107 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990005111 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 3990005123 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 857 | | | |
| 3990005124 | BENICIA | CA | | 10/18/2012 | | | | | | | | | | 358 | | | |
| 3990005135 | BUCKHEAD | GA | | 10/18/2012 | | | | | | | | | | 5,315 | | | |
| 3990005138 | BARNEGAT TWP | NJ | | 10/18/2012 | | | | | | | | | | 849 | | | |
| 3990005142 | NEW HOPE | PA | | 10/18/2012 | | | | | | | | | | 831 | | | |
| 3990005144 | LANSING | IL | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 3990005146 | SULPHUR | LA | | 10/18/2012 | | | | | | | | | | 2,975 | | | |
| 3990005150 | KEYTESVILLE | MO | | 10/18/2012 | | | | | | | | | | 511 | | | |
| 3990005151 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 3990005160 | PLAINVIEW | NY | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 3990005164 | GOODELLS | MI | | 10/18/2012 | | | | | | | | | | 1,854 | | | |
| 3990005172 | WARWICK | RI | | 10/18/2012 | | | | | | | | | | 1,251 | | | |
| 3990005173 | HERMITAGE | PA | | 10/18/2012 | | | | | | | | | | 151 | | | |
| 3990005186 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 3990005190 | NEW HAVEN | CT | | 10/18/2012 | | | | | | | | | | 155 | | | |
| 3990005192 | NORTH LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 3990005194 | CARTERSVILLE | GA | | 10/18/2012 | | | | | | | | | | 183 | | | |
| 3990005197 | AGAWAM | MA | | 10/18/2012 | | | | | | | | | | 461 | | | |
| 3990005200 | MONROE TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,088 | | | |
| 3990005202 | EAST MOLINE | IL | | 10/18/2012 | | | | | | | | | | 94 | | | |
| 3990005204 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 21,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990005211 | HEBER SPRINGS | AR | | 10/18/2012 | | | | | | | | | | 1,256 | | | |
| 3990005214 | ANNVILLE | PA | | 10/18/2012 | | | | | | | | | | 981 | | | |
| 3990005216 | FLAGSTAFF | AZ | | 10/18/2012 | | | | | | | | | | 523 | | | |
| 3990005232 | EAST LONGMEADOW | MA | | 10/18/2012 | | | | | | | | | | 1,404 | | | |
| 3990005236 | CENTRAL VALLEY | NY | | 10/18/2012 | | | | | | | | | | 1,408 | | | |
| 3990005249 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,142 | | | |
| 3990005250 | WEST MILFORD | NJ | | 10/18/2012 | | | | | | | | | | 989 | | | |
| 3990005254 | HALLSTEAD | PA | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 3990005263 | FRESNO | CA | | 10/18/2012 | | | | | | | | | | 715 | | | |
| 3990005264 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 3990005269 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 445 | | | |
| 3990005279 | NEW IPSWICH | NH | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 3990005285 | MASTIC | NY | | 10/18/2012 | | | | | | | | | | 642 | | | |
| 3990005299 | SAN CLEMENTE | CA | | 10/18/2012 | | | | | | | | | | 27 | | | |
| 3990005306 | APOPKA | FL | | 10/18/2012 | | | | | | | | | | | | | |
| 3990005307 | OROVILLE | CA | | 10/18/2012 | | | | | | | | | | 2,271 | | | |
| 3990005309 | PORT LUDLOW | WA | | 10/18/2012 | | | | | | | | | | 387 | | | |
| 3990005327 | CYPRESS | CA | | 10/18/2012 | | | | | | | | | | 1,295 | | | |
| 3990005339 | BOULDER | CO | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990005340 | JACKSONVILLE | NC | | 10/18/2012 | | | | | | | | | | 304 | | | |
| 3990005344 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,843 | | | |
| 3990005345 | AMBLER | PA | | 10/18/2012 | | | | | | | | | | 684 | | | |
| 3990005346 | WYOMING | MN | | 10/18/2012 | | | | | | | | | | 9,033 | | | |
| 3990005347 | WURTSBORO | NY | | 10/18/2012 | | | | | | | | | | 2,756 | | | |
| 3990005363 | HAMPTON | NH | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990005372 | CHESTNUT HILL | MA | | 10/18/2012 | | | | | | | | | | 432 | | | |
| 3990005374 | UPPER SADDLE RIVER | NJ | | 10/18/2012 | | | | | | | | | | 1,226 | | | |
| 3990005375 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,270 | | | |
| 3990005389 | HULL | MA | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 3990005392 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 3990005393 | CALIFON BORO | NJ | | 10/18/2012 | | | | | | | | | | 2,712 | | | |
| 3990005394 | MONMOUTH | OR | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 3990005404 | WESTFORD | MA | | 10/18/2012 | | | | | | | | | | 477 | | | |
| 3990005431 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990005432 | JACKSON TOWNSHIP | PA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 3990005434 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 3990005438 | BYRON | IL | | 10/18/2012 | | | | | | | | | | 542 | | | |
| 3990005440 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 1,495 | | | |
| 3990005447 | DUARTE | CA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 3990005459 | JAMAICA | NY | | 10/18/2012 | | | | | | | | | | 501 | | | |
| 3990005474 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 3990005475 | MONSEY | NY | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 3990005476 | ARLEE | MT | | 10/18/2012 | | | | | | | | | | 907 | | | |
| 3990005477 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 640 | | | |
| 3990005481 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 1,882 | | | |
| 3990005496 | WOODBURY | MN | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 3990005509 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 618 | | | |
| 3990005513 | BOOTHWYN | PA | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 3990005517 | SYLMAR | CA | | 10/18/2012 | | | | | | | | | | 184 | | | |
| 3990005523 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 5,167 | | | |
| 3990005525 | GERMANTOWN | NY | | 10/18/2012 | | | | | | | | | | 1,232 | | | |
| 3990005526 | WEBSTER | NY | | 10/18/2012 | | | | | | | | | | 956 | | | |
| 3990005528 | NORTHVILLE | MI | | 10/18/2012 | | | | | | | | | | 3,202 | | | |
| 3990005530 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,738 | | | |
| 3990005532 | GRANGER | IN | | 10/18/2012 | | | | | | | | | | 578 | | | |
| 3990005540 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 592 | | | |
| 3990005556 | HUNTINGTON STATION | NY | | 10/18/2012 | | | | | | | | | | 145 | | | |
| 3990005564 | KINGS PARK | NY | | 10/18/2012 | | | | | | | | | | 876 | | | |
| 3990005565 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 1,957 | | | |
| 3990005566 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 508 | | | |
| 3990005572 | NORTHVALE | NJ | | 10/18/2012 | | | | | | | | | | 658 | | | |
| 3990005573 | MANAWA | WI | | 10/18/2012 | | | | | | | | | | 850 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990005576 | NORTH HILLS | CA | | 10/18/2012 | | | | | | | | | | 577 | | | |
| 3990005578 | BONNE TERRE | MO | | 10/18/2012 | | | | | | | | | | 1,155 | | | |
| 3990005590 | STONEY POINT | NY | | 10/18/2012 | | | | | | | | | | 2,232 | | | |
| 3990005598 | SUPERIOR | MT | | 10/18/2012 | | | | | | | | | | 1,094 | | | |
| 3990005612 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 496 | | | |
| 3990005628 | MATTESON | IL | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 3990005635 | CHATSWORTH | CA | | 10/18/2012 | | | | | | | | | | 1,713 | | | |
| 3990005643 | HICKORY | NC | | 10/18/2012 | | | | | | | | | | 243 | | | |
| 3990005647 | STANTEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 716 | | | |
| 3990005650 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 632 | | | |
| 3990005651 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 3990005655 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 1,952 | | | |
| 3990005659 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 9,187 | | | |
| 3990005665 | PLYMOUTH | MA | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 3990005666 | FAYETTEVILLE | GA | | 10/18/2012 | | | | | | | | | | 720 | | | |
| 3990005671 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990005672 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 1,251 | | | |
| 3990005674 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 7 | | | |
| 3990005681 | CHOCORUA | NH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990005684 | BABYLON | NY | | 10/18/2012 | | | | | | | | | | 1,359 | | | |
| 3990005685 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990005687 | FLORISSANT | MO | | 10/18/2012 | | | | | | | | | | 547 | | | |
| 3990005696 | WESTPORT | CT | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990005698 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990005701 | ROSEMEAD | CA | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 3990005703 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990005706 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 655 | | | |
| 3990005707 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 1,183 | | | |
| 3990005708 | SOUTHFIELD | MI | | 10/18/2012 | | | | | | | | | | 1,098 | | | |
| 3990005709 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,728 | | | |
| 3990005715 | EAST RUTHERFORD | NJ | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990005721 | BISBEE | AZ | | 10/18/2012 | | | | | | | | | | 267 | | | |
| 3990005722 | EL CAJON | CA | | 10/18/2012 | | | | | | | | | | 1,141 | | | |
| 3990005724 | FANWOOD | NJ | | 10/18/2012 | | | | | | | | | | 554 | | | |
| 3990005726 | EUREKA | CA | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990005736 | LIVERMORE | CA | | 10/18/2012 | | | | | | | | | | 1,256 | | | |
| 3990005751 | EAST RUTHERFORD | NJ | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990005755 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 832 | | | |
| 3990005760 | ENCINO | CA | | 10/18/2012 | | | | | | | | | | 1,577 | | | |
| 3990005761 | THORNWOOD | NY | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990005763 | FARMINGDALE | NY | | 10/18/2012 | | | | | | | | | | 2,762 | | | |
| 3990005765 | GLENVILLE | PA | | 10/18/2012 | | | | | | | | | | 4,616 | | | |
| 3990005768 | DOUGLASTON | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990005786 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 603 | | | |
| 3990005788 | MARTINSBURG | WV | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 3990005789 | BROOKFIELD | IL | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 3990005790 | BOWIE | MD | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 3990005798 | MORENO VALLEY | CA | | 10/18/2012 | | | | | | | | | | 645 | | | |
| 3990005818 | ELMONT | NY | | 10/18/2012 | | | | | | | | | | 2,470 | | | |
| 3990005824 | CEDAR KNOLLS | NJ | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 3990005832 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 871 | | | |
| 3990005835 | SIREN | WI | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990005837 | COATESVILLE | PA | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 3990005838 | COUNCIL BLUFFS | IA | | 10/18/2012 | | | | | | | | | | 410 | | | |
| 3990005839 | VAN NUYS | CA | | 10/18/2012 | | | | | | | | | | 1,185 | | | |
| 3990005841 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 597 | | | |
| 3990005842 | UPPER MARLBORO | MD | | 10/18/2012 | | | | | | | | | | 640 | | | |
| 3990005848 | OAK HILL | VA | | 10/18/2012 | | | | | | | | | | 2,140 | | | |
| 3990005852 | SHERIDAN | WY | | 10/18/2012 | | | | | | | | | | 151 | | | |
| 3990005860 | COSTA MESA | CA | | 10/18/2012 | | | | | | | | | | 1,306 | | | |
| 3990005870 | STRATHAM | NH | | 10/18/2012 | | | | | | | | | | 11,000 | | | |
| 3990005872 | MANALAPAN | NJ | | 10/18/2012 | | | | | | | | | | 400 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 3990005874 | SAN CLEMENTE | CA | | 10/18/2012 | | | | | | | | | | 4,031 | | | |
| 3990005881 | WESTFIELD | NJ | | 10/18/2012 | | | | | | | | | | 5,672 | | | |
| 3990005883 | GOODYEAR | AZ | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990005886 | LARKSPUR | CO | | 10/18/2012 | | | | | | | | | | 1,020 | | | |
| 3990005908 | LAKE ALMANOR | CA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 3990005909 | LA VERNE | CA | | 10/18/2012 | | | | | | | | | | 776 | | | |
| 3990005914 | STERLING | VA | | 10/18/2012 | | | | | | | | | | 169 | | | |
| 3990005916 | NASHVILLE | TN | | 10/18/2012 | | | | | | | | | | 117 | | | |
| 3990005918 | LANSDOWNE | VA | | 10/18/2012 | | | | | | | | | | 729 | | | |
| 3990005926 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 491 | | | |
| 3990005929 | GARNER | NC | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 3990005932 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 274 | | | |
| 3990005936 | REDONDO BEACH | CA | | 10/18/2012 | | | | | | | | | | 3,835 | | | |
| 3990005940 | CHICO | CA | | 10/18/2012 | | | | | | | | | | 1,201 | | | |
| 3990005942 | SCOTIA | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990005947 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 833 | | | |
| 3990005949 | BLAUVELT | NY | | 10/18/2012 | | | | | | | | | | 123 | | | |
| 3990005950 | CAMPBELLSVILLE | KY | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 3990005962 | WESTFIELD | MA | | 10/18/2012 | | | | | | | | | | 22,505 | | | |
| 3990005964 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 567 | | | |
| 3990005976 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,826 | | | |
| 3990005978 | CLAYTON | CA | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 3990005986 | PASSAIC CITY | NJ | | 10/18/2012 | | | | | | | | | | 1,777 | | | |
| 3990005990 | PROVIDENCE FORGE | VA | | 10/18/2012 | | | | | | | | | | 3,713 | | | |
| 3990005996 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 345 | | | |
| 3990005997 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 596 | | | |
| 3990005998 | EMERSON | NJ | | 10/18/2012 | | | | | | | | | | 1,439 | | | |
| 3990006001 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 3990006008 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 573 | | | |
| 3990006013 | DOVER TWP | NJ | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 3990006015 | OCEANSIDE | CA | | 10/18/2012 | | | | | | | | | | 345 | | | |
| 3990006024 | VIRGINIA CITY | NV | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 3990006026 | MACOMB | MI | | 10/18/2012 | | | | | | | | | | 392 | | | |
| 3990006028 | ALISO VIEJO | CA | | 10/18/2012 | | | | | | | | | | 904 | | | |
| 3990006036 | MONTCLAIR | NJ | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990006040 | NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 3990006055 | CRANBERRY TWP | PA | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 3990006059 | VENTURA | CA | | 10/18/2012 | | | | | | | | | | 1,335 | | | |
| 3990006070 | SOUTHOLD | NY | | 10/18/2012 | | | | | | | | | | 438 | | | |
| 3990006074 | FITCHBURG | WI | | 10/18/2012 | | | | | | | | | | 1,249 | | | |
| 3990006075 | HIGHLAND PARK | IL | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 3990006078 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 5,717 | | | |
| 3990006081 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 1,324 | | | |
| 3990006087 | BRANFORD | CT | | 10/18/2012 | | | | | | | | | | 2,529 | | | |
| 3990006088 | YUCCA VALLEY | CA | | 10/18/2012 | | | | | | | | | | 71 | | | |
| 3990006090 | LEVITTOWN | NY | | 10/18/2012 | | | | | | | | | | 580 | | | |
| 3990006093 | HARRISON TOWN | NJ | | 10/18/2012 | | | | | | | | | | 1,349 | | | |
| 3990006096 | MORENO VALLEY | CA | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 3990006104 | RIDLEY PARK | PA | | 10/18/2012 | | | | | | | | | | 362 | | | |
| 3990006110 | GENEVA | OH | | 10/18/2012 | | | | | | | | | | 447 | | | |
| 3990006111 | BAKERSFIELD | CA | | 10/18/2012 | | | | | | | | | | 889 | | | |
| 3990006116 | OCEANSIDE | NY | | 10/18/2012 | | | | | | | | | | 1,106 | | | |
| 3990006117 | ALLENTOWN | PA | | 10/18/2012 | | | | | | | | | | 831 | | | |
| 3990006124 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 3990006125 | CHATTANOOGA | TN | | 10/18/2012 | | | | | | | | | | 264 | | | |
| 3990006138 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 419 | | | |
| 3990006142 | NEW BRUNSWICK | NJ | | 10/18/2012 | | | | | | | | | | 995 | | | |
| 3990006143 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 915 | | | |
| 3990006145 | CARSON CITY | NV | | 10/18/2012 | | | | | | | | | | 874 | | | |
| 3990006153 | POTEAU | OK | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 3990006157 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 3990006158 | ALBRIGHTSVILLE | PA | | 10/18/2012 | | | | | | | | | | 734 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990006162 | HURON | SD | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 3990006166 | BONNERS FERRY | ID | | 10/18/2012 | | | | | | | | | | 510 | | | |
| 3990006167 | FORT MEYERS | FL | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 3990006168 | COLLINGSDALE | PA | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 3990006178 | EVANSVILLE | IN | | 10/18/2012 | | | | | | | | | | 1,068 | | | |
| 3990006180 | GOLDEN VALLEY | MN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990006182 | MANCHESTER | CT | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990006185 | RIVERSIDE | WA | | 10/18/2012 | | | | | | | | | | 964 | | | |
| 3990006192 | CHERRY HILL | NJ | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 3990006195 | DURANGO | CO | | 10/18/2012 | | | | | | | | | | 383 | | | |
| 3990006197 | CHESTERFIELD | MI | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 3990006203 | ESCONDIDO | CA | | 10/18/2012 | | | | | | | | | | 169 | | | |
| 3990006205 | CUMMING | GA | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 3990006208 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 3990006210 | EUREKA | CA | | 10/18/2012 | | | | | | | | | | 1,462 | | | |
| 3990006211 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 377 | | | |
| 3990006212 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990006217 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 3990006219 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 949 | | | |
| 3990006225 | DOWAGIAC | MI | | 10/18/2012 | | | | | | | | | | 814 | | | |
| 3990006237 | ARTHUR | IL | | 10/18/2012 | | | | | | | | | | 1,002 | | | |
| 3990006238 | GARNETT | KS | | 10/18/2012 | | | | | | | | | | 953 | | | |
| 3990006239 | JENNINGS | OK | | 10/18/2012 | | | | | | | | | | 304 | | | |
| 3990006246 | DUBLIN | CA | | 10/18/2012 | | | | | | | | | | 5,974 | | | |
| 3990006248 | GOSHEN | IN | | 10/18/2012 | | | | | | | | | | 840 | | | |
| 3990006250 | QUARTZ HILL | CA | | 10/18/2012 | | | | | | | | | | 425 | | | |
| 3990006251 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,319 | | | |
| 3990006263 | PURVIS | MS | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990006274 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 31 | | | |
| 3990006287 | LAUREL | MD | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 3990006291 | HOLLISTER | CA | | 10/18/2012 | | | | | | | | | | 938 | | | |
| 3990006297 | CORAL SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 992 | | | |
| 3990006303 | WESTBROOKVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,058 | | | |
| 3990006305 | KENNEWICK | WA | | 10/18/2012 | | | | | | | | | | 368 | | | |
| 3990006306 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 372 | | | |
| 3990006307 | CORAL GABLES | FL | | 10/18/2012 | | | | | | | | | | 630 | | | |
| 3990006320 | REDMOND | OR | | 10/18/2012 | | | | | | | | | | 183 | | | |
| 3990006328 | MONTEBELLO | CA | | 10/18/2012 | | | | | | | | | | 1,127 | | | |
| 3990006333 | FALCON | CO | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 3990006340 | STOCKTON | CA | | 10/18/2012 | | | | | | | | | | 479 | | | |
| 3990006344 | LIVONIA | MI | | 10/18/2012 | | | | | | | | | | 594 | | | |
| 3990006346 | IDAHO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 654 | | | |
| 3990006353 | STONEHAM | MA | | 10/18/2012 | | | | | | | | | | 532 | | | |
| 3990006355 | FLOYDS KNOBS | IN | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990006359 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 1,419 | | | |
| 3990006376 | HOLLISTER | CA | | 10/18/2012 | | | | | | | | | | 1,915 | | | |
| 3990006378 | ALISO VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,014 | | | |
| 3990006380 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 1,692 | | | |
| 3990006389 | FOSTER | RI | | 10/18/2012 | | | | | | | | | | 886 | | | |
| 3990006390 | POMONA | CA | | 10/18/2012 | | | | | | | | | | 489 | | | |
| 3990006397 | HAYMARKET | VA | | 10/18/2012 | | | | | | | | | | 573 | | | |
| 3990006407 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 683 | | | |
| 3990006414 | BALLSTON LAKE | NY | | 10/18/2012 | | | | | | | | | | 577 | | | |
| 3990006419 | PATCHOGUE | NY | | 10/18/2012 | | | | | | | | | | 648 | | | |
| 3990006436 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 573 | | | |
| 3990006445 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,579 | | | |
| 3990006451 | EAST WHITELAND | PA | | 10/18/2012 | | | | | | | | | | 387 | | | |
| 3990006453 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 3990006455 | MERRILL | WI | | 10/18/2012 | | | | | | | | | | 1,344 | | | |
| 3990006458 | MILILANI | HI | | 10/18/2012 | | | | | | | | | | 421 | | | |
| 3990006459 | HAYESVILLE | NC | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 3990006460 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 481 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990006466 | SOUTHEAST | NY | | 10/18/2012 | | | | | | | | | | 577 | | | |
| 3990006474 | DALLESPORT | WA | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 3990006476 | CORDOVA | TN | | 10/18/2012 | | | | | | | | | | 795 | | | |
| 3990006477 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 979 | | | |
| 3990006479 | SHENANGO TOWNSHIP | PA | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 3990006481 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 3990006483 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 3990006490 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 148 | | | |
| 3990006498 | PLEASANT HILL | CA | | 10/18/2012 | | | | | | | | | | 719 | | | |
| 3990006499 | WATSONVILLE | CA | | 10/18/2012 | | | | | | | | | | 1,335 | | | |
| 3990006506 | LOMPOC | CA | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990006512 | TINLEY PARK | IL | | 10/18/2012 | | | | | | | | | | 18,352 | | | |
| 3990006517 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,955 | | | |
| 3990006523 | SOUTH GLASTONBURY | CT | | 10/18/2012 | | | | | | | | | | 965 | | | |
| 3990006532 | WESTAMPTON | NJ | | 10/18/2012 | | | | | | | | | | 1,791 | | | |
| 3990006539 | MOBILE | AL | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 3990006543 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 964 | | | |
| 3990006546 | BRISTOLVILLE | OH | | 10/18/2012 | | | | | | | | | | 424 | | | |
| 3990006560 | APTOS | CA | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 3990006561 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 592 | | | |
| 3990006562 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 424 | | | |
| 3990006566 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990006567 | FLOSSMOOR | IL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990006572 | GOLDEN VALLEY | AZ | | 10/18/2012 | | | | | | | | | | 725 | | | |
| 3990006581 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 1,910 | | | |
| 3990006589 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 1,055 | | | |
| 3990006600 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 1,751 | | | |
| 3990006614 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 625 | | | |
| 3990006616 | CARSON CITY | NV | | 10/18/2012 | | | | | | | | | | 5,400 | | | |
| 3990006625 | FRESNO | CA | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 3990006626 | CHANHASSEN | MN | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990006636 | ST GEORGE | SC | | 10/18/2012 | | | | | | | | | | 270 | | | |
| 3990006641 | LANCASTER | CA | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 3990006651 | MARMARTH | ND | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 3990006654 | AMERICAN CANYON | CA | | 10/18/2012 | | | | | | | | | | 658 | | | |
| 3990006668 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 3990006676 | STILWELL | KS | | 10/18/2012 | | | | | | | | | | 887 | | | |
| 3990006682 | TRENTON | SC | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 3990006685 | IRVINGTON | NJ | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 3990006687 | LOGANVILLE | GA | | 10/18/2012 | | | | | | | | | | 222 | | | |
| 3990006698 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 7 | | | |
| 3990006706 | POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 1,866 | | | |
| 3990006710 | HERSHEY | PA | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 3990006713 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 313 | | | |
| 3990006718 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 5,307 | | | |
| 3990006740 | CLIFFSIDE PARK | NJ | | 10/18/2012 | | | | | | | | | | 2,639 | | | |
| 3990006744 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 90,000 | | | |
| 3990006758 | BULGER | PA | | 10/18/2012 | | | | | | | | | | 762 | | | |
| 3990006765 | SYRACUSE | NY | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 3990006766 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 917 | | | |
| 3990006771 | CAVE CREEK | AZ | | 10/18/2012 | | | | | | | | | | 2,400 | | | |
| 3990006772 | CLIFFSIDE PARK | NJ | | 10/18/2012 | | | | | | | | | | 841 | | | |
| 3990006774 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 3,144 | | | |
| 3990006778 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 528 | | | |
| 3990006780 | LA MESA | CA | | 10/18/2012 | | | | | | | | | | 1,306 | | | |
| 3990006781 | WAKE FOREST | NC | | 10/18/2012 | | | | | | | | | | 588 | | | |
| 3990006783 | SEQUIM | WA | | 10/18/2012 | | | | | | | | | | 132 | | | |
| 3990006784 | NORTH BAY VILLAGE | FL | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 3990006796 | HIGH BRIDGE | NJ | | 10/18/2012 | | | | | | | | | | 946 | | | |
| 3990006804 | MARLBOROUGH | MA | | 10/18/2012 | | | | | | | | | | 510 | | | |
| 3990006814 | BRANDON | MS | | 10/18/2012 | | | | | | | | | | 755 | | | |
| 3990006820 | EVANSVILLE | IN | | 10/18/2012 | | | | | | | | | | 352 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990006826 | EAST HAMPTON | CT | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990006828 | PORT WASHINGTON | NY | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 3990006830 | PALM COAST | FL | | 10/18/2012 | | | | | | | | | | 351 | | | |
| 3990006835 | BIG BEAR LAKE | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990006839 | BRISTOW | VA | | 10/18/2012 | | | | | | | | | | 751 | | | |
| 3990006840 | KANEOHE | HI | | 10/18/2012 | | | | | | | | | | 1,722 | | | |
| 3990006853 | LAKE VIEW TERRACE | CA | | 10/18/2012 | | | | | | | | | | 1,391 | | | |
| 3990006855 | IRVINE | CA | | 10/18/2012 | | | | | | | | | | 574 | | | |
| 3990006861 | ROWLAND HEIGHTS | CA | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 3990006862 | RIO VISTA | CA | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 3990006865 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 879 | | | |
| 3990006868 | ANOKA | MN | | 10/18/2012 | | | | | | | | | | 1,902 | | | |
| 3990006869 | PETERSBURG | MI | | 10/18/2012 | | | | | | | | | | 817 | | | |
| 3990006874 | SOQUEL | CA | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 3990006877 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 3990006878 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 36 | | | |
| 3990006883 | ALDRICH | MO | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990006884 | PARAMOUNT | CA | | 10/18/2012 | | | | | | | | | | 7,675 | | | |
| 3990006889 | PENSACOLA | FL | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990006896 | REDWOOD CITY | CA | | 10/18/2012 | | | | | | | | | | 207 | | | |
| 3990006897 | VAN NUYS | CA | | 10/18/2012 | | | | | | | | | | 7,014 | | | |
| 3990006899 | YERINGTON | NV | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 3990006906 | SPRINGFIELD | VA | | 10/18/2012 | | | | | | | | | | 2,419 | | | |
| 3990006909 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,286 | | | |
| 3990006915 | BRUNSWICK | ME | | 10/18/2012 | | | | | | | | | | 1,234 | | | |
| 3990006923 | VOLCANO | CA | | 10/18/2012 | | | | | | | | | | 2,129 | | | |
| 3990006924 | RANCHO CUCAMONGA | CA | | 10/18/2012 | | | | | | | | | | 782 | | | |
| 3990006928 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 648 | | | |
| 3990006932 | BIG PINE KEY | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990006934 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990006938 | JACKSONVILLE | NC | | 10/18/2012 | | | | | | | | | | 612 | | | |
| 3990006940 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990006944 | MOUNT SHASTA | CA | | 10/18/2012 | | | | | | | | | | 572 | | | |
| 3990006947 | ARMONK | NY | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 3990006956 | ROCKWELL CITY | IA | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 3990006958 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 26,177 | | | |
| 3990006971 | SUGAR CAMP TOWNSHI | WI | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 3990006978 | STERLING | OH | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990006980 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 453 | | | |
| 3990006981 | BELFAIR | WA | | 10/18/2012 | | | | | | | | | | 593 | | | |
| 3990006982 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 2,450 | | | |
| 3990006988 | MONROE | CT | | 10/18/2012 | | | | | | | | | | (106) | | | |
| 3990006990 | SANDY | UT | | 10/18/2012 | | | | | | | | | | 526 | | | |
| 3990006996 | THOMASTON | CT | | 10/18/2012 | | | | | | | | | | 889 | | | |
| 3990006997 | CHINO VALLEY | AZ | | 10/18/2012 | | | | | | | | | | 458 | | | |
| 3990007025 | NORTHRIDGE | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990007027 | NUTLEY | NJ | | 10/18/2012 | | | | | | | | | | 660 | | | |
| 3990007028 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 623 | | | |
| 3990007030 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 1,977 | | | |
| 3990007031 | MABELVALE | AR | | 10/18/2012 | | | | | | | | | | 1,346 | | | |
| 3990007032 | DOLORES | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990007035 | BENDENA | KS | | 10/18/2012 | | | | | | | | | | 279 | | | |
| 3990007036 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 692 | | | |
| 3990007037 | VISTA | CA | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 3990007038 | RAYTOWN | MO | | 10/18/2012 | | | | | | | | | | 247 | | | |
| 3990007040 | SCHENECTADY | NY | | 10/18/2012 | | | | | | | | | | 809 | | | |
| 3990007041 | HOLBROOK | MA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990007043 | ROHNERT PARK | CA | | 10/18/2012 | | | | | | | | | | 3,184 | | | |
| 3990007046 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,288 | | | |
| 3990007053 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 2,504 | | | |
| 3990007056 | MENDOCINO | CA | | 10/18/2012 | | | | | | | | | | 490 | | | |
| 3990007061 | CROSS JUNCTION | VA | | 10/18/2012 | | | | | | | | | | 862 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990007062 | OCALA | FL | | 10/18/2012 | | | | | | | | | | 680 | | | |
| 3990007068 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 1,379 | | | |
| 3990007069 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 140 | | | |
| 3990007072 | GREENPORT | NY | | 10/18/2012 | | | | | | | | | | 574 | | | |
| 3990007079 | PORTLAND | CT | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 3990007084 | FAIRFAX | VA | | 10/18/2012 | | | | | | | | | | 484 | | | |
| 3990007096 | INVERNESS | FL | | 10/18/2012 | | | | | | | | | | 148 | | | |
| 3990007097 | ENID | OK | | 10/18/2012 | | | | | | | | | | 801 | | | |
| 3990007100 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 273 | | | |
| 3990007114 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 365 | | | |
| 3990007127 | FREMONT | CA | | 10/18/2012 | | | | | | | | | | 4,707 | | | |
| 3990007128 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 714 | | | |
| 3990007131 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 985 | | | |
| 3990007148 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 3990007155 | SMITHTOWN | NY | | 10/18/2012 | | | | | | | | | | 1,237 | | | |
| 3990007161 | LOS ALTOS HILLS | CA | | 10/18/2012 | | | | | | | | | | 5,070 | | | |
| 3990007163 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 241 | | | |
| 3990007165 | GERMANTOWN | MD | | 10/18/2012 | | | | | | | | | | 778 | | | |
| 3990007166 | YUCCA VALLEY | CA | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990007167 | TOLLAND | CT | | 10/18/2012 | | | | | | | | | | 407 | | | |
| 3990007171 | WYTHEVILLE | VA | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990007174 | GURNEE | IL | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 3990007185 | ANTIOCH | CA | | 10/18/2012 | | | | | | | | | | 684 | | | |
| 3990007187 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 1,862 | | | |
| 3990007196 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 624 | | | |
| 3990007199 | OLD LYME | CT | | 10/18/2012 | | | | | | | | | | 665 | | | |
| 3990007202 | MIDDLEFIELD | OH | | 10/18/2012 | | | | | | | | | | 791 | | | |
| 3990007205 | FRANKLIN | WI | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 3990007213 | S SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990007221 | NEWMAN | CA | | 10/18/2012 | | | | | | | | | | 165 | | | |
| 3990007253 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 2,174 | | | |
| 3990007256 | WEST ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 710 | | | |
| 3990007257 | PLACENTIA | CA | | 10/18/2012 | | | | | | | | | | 746 | | | |
| 3990007264 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 4,812 | | | |
| 3990007266 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 1,651 | | | |
| 3990007271 | MINEOLA | NY | | 10/18/2012 | | | | | | | | | | 2,518 | | | |
| 3990007272 | LONDON DERRY | NH | | 10/18/2012 | | | | | | | | | | 881 | | | |
| 3990007273 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 3990007275 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 3990007277 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 3990007280 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 3990007287 | MONSEY | NY | | 10/18/2012 | | | | | | | | | | 1,029 | | | |
| 3990007291 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990007294 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 678 | | | |
| 3990007298 | MIDVALE | UT | | 10/18/2012 | | | | | | | | | | 2,999 | | | |
| 3990007311 | SETAUKET | NY | | 10/18/2012 | | | | | | | | | | 1,160 | | | |
| 3990007313 | MARTINSBURG | WV | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990007321 | FAIRBANK | IA | | 10/18/2012 | | | | | | | | | | 1,183 | | | |
| 3990007330 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990007332 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 12,656 | | | |
| 3990007336 | WEST CALDWELL | NJ | | 10/18/2012 | | | | | | | | | | 1,132 | | | |
| 3990007343 | CANYON COUNTRY | CA | | 10/18/2012 | | | | | | | | | | 1,209 | | | |
| 3990007354 | MONROE TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,886 | | | |
| 3990007368 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 3990007376 | PATCHOGUE | NY | | 10/18/2012 | | | | | | | | | | 3,728 | | | |
| 3990007380 | VICTORVILLE | CA | | 10/18/2012 | | | | | | | | | | 1,720 | | | |
| 3990007385 | FREMONT | CA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990007388 | MURRYSVILLE | PA | | 10/18/2012 | | | | | | | | | | 880 | | | |
| 3990007394 | WALDORF | MD | | 10/18/2012 | | | | | | | | | | 1,692 | | | |
| 3990007395 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 1,605 | | | |
| 3990007399 | JOLIET | IL | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 3990007408 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 950 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990007411 | NEWPORT NEWS | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990007414 | NORWOOD YOUNG AMER | MN | | 10/18/2012 | | | | | | | | | | 5,053 | | | |
| 3990007417 | MERCER ISLAND | WA | | 10/18/2012 | | | | | | | | | | 30,883 | | | |
| 3990007420 | GORDO | AL | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 3990007422 | GLENDALE | CA | | 10/18/2012 | | | | | | | | | | 1,301 | | | |
| 3990007423 | GLENVIEW | IL | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 3990007429 | GLOUCESTER TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,667 | | | |
| 3990007432 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 117 | | | |
| 3990007435 | ITHACA | NY | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 3990007439 | LEE CENTER | NY | | 10/18/2012 | | | | | | | | | | 3,900 | | | |
| 3990007445 | SCHAGHTICOKE | NY | | 10/18/2012 | | | | | | | | | | 3,365 | | | |
| 3990007451 | CHICO | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990007452 | LAWNSIDE | NJ | | 10/18/2012 | | | | | | | | | | 487 | | | |
| 3990007453 | SCARSDALE | NY | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990007458 | W COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 493 | | | |
| 3990007460 | NEW MILFORD | PA | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 3990007462 | SOMERVILLE | MA | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 3990007467 | WETHERSFIELD | CT | | 10/18/2012 | | | | | | | | | | 3,182 | | | |
| 3990007477 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,316 | | | |
| 3990007482 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 483 | | | |
| 3990007485 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 1,434 | | | |
| 3990007493 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 1,756 | | | |
| 3990007501 | OLD GREENWICH | CT | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 3990007503 | EAGLESWOOD TWP | NJ | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 3990007510 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990007512 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 897 | | | |
| 3990007513 | LACEY TWP | NJ | | 10/18/2012 | | | | | | | | | | 787 | | | |
| 3990007515 | SPRING GROVE | IL | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990007531 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 655 | | | |
| 3990007534 | LOWER FREDERICK TW | PA | | 10/18/2012 | | | | | | | | | | 9,448 | | | |
| 3990007536 | NEW HYDE PARK | NY | | 10/18/2012 | | | | | | | | | | 617 | | | |
| 3990007538 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 784 | | | |
| 3990007539 | OLNEY | MD | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 3990007541 | LAGUNA NIGUEL | CA | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 3990007542 | PLAINFIELD CITY | NJ | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 3990007545 | GRAND BLANC | MI | | 10/18/2012 | | | | | | | | | | 3,794 | | | |
| 3990007550 | GLEN OAKS | NY | | 10/18/2012 | | | | | | | | | | 1,883 | | | |
| 3990007555 | WESTLAND | MI | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 3990007559 | NORTH PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 3990007560 | S BOSTON | MA | | 10/18/2012 | | | | | | | | | | 2,872 | | | |
| 3990007573 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 3990007575 | BOLTON LANDING | NY | | 10/18/2012 | | | | | | | | | | 1,263 | | | |
| 3990007577 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 225 | | | |
| 3990007599 | BEDFORD | MA | | 10/18/2012 | | | | | | | | | | 936 | | | |
| 3990007621 | BALDWIN HARBOR | NY | | 10/18/2012 | | | | | | | | | | 182 | | | |
| 3990007631 | HANAHAN | SC | | 10/18/2012 | | | | | | | | | | 994 | | | |
| 3990007632 | MASSAPEQUA PARK | NY | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 3990007635 | HACIENDA HEIGHTS | CA | | 10/18/2012 | | | | | | | | | | 425 | | | |
| 3990007636 | EAST BRUNSWICK TWP | NJ | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 3990007639 | MERRIMACK | NH | | 10/18/2012 | | | | | | | | | | 25,100 | | | |
| 3990007641 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 237 | | | |
| 3990007642 | CORAL GABLES | FL | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 3990007650 | GALLIANO | LA | | 10/18/2012 | | | | | | | | | | 257 | | | |
| 3990007655 | CHARLESTON | WV | | 10/18/2012 | | | | | | | | | | 797 | | | |
| 3990007661 | TELLURIDE | CO | | 10/18/2012 | | | | | | | | | | 3,841 | | | |
| 3990007665 | LILBURN | GA | | 10/18/2012 | | | | | | | | | | 820 | | | |
| 3990007666 | SPRINGDALE TWP | PA | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 3990007668 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 294 | | | |
| 3990007672 | BERRYVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 3990007675 | UNION | KY | | 10/18/2012 | | | | | | | | | | 211 | | | |
| 3990007676 | GOLDEN | CO | | 10/18/2012 | | | | | | | | | | 127 | | | |
| 3990007677 | STERLING | VA | | 10/18/2012 | | | | | | | | | | 11 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990007683 | WASHINGTON TWPS | NJ | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 3990007689 | GERMANTOWN | MD | | 10/18/2012 | | | | | | | | | | 1,228 | | | |
| 3990007695 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 1,142 | | | |
| 3990007702 | NILES | IL | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 3990007707 | WEST HEMPSTEAD | NY | | 10/18/2012 | | | | | | | | | | 144 | | | |
| 3990007717 | BOOTHWYN | PA | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 3990007723 | WATERVILLE VALLEY | NH | | 10/18/2012 | | | | | | | | | | 122 | | | |
| 3990007726 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 3990007734 | MACOMB | MI | | 10/18/2012 | | | | | | | | | | | | | |
| 3990007741 | MIAMISBURG | OH | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 3990007744 | MOUNT PROSPECT | IL | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990007745 | CLINTON | MD | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 3990007746 | MEDFORD | MA | | 10/18/2012 | | | | | | | | | | 552 | | | |
| 3990007748 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 3990007749 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 366 | | | |
| 3990007751 | WATERBORO | ME | | 10/18/2012 | | | | | | | | | | 859 | | | |
| 3990007760 | BOISE | ID | | 10/18/2012 | | | | | | | | | | 2,800 | | | |
| 3990007764 | LARCHMONT | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990007765 | DEDHAM | MA | | 10/18/2012 | | | | | | | | | | 752 | | | |
| 3990007766 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990007771 | LANSING | MI | | 10/18/2012 | | | | | | | | | | 1,062 | | | |
| 3990007777 | COKATO | MN | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 3990007781 | HUGO | MN | | 10/18/2012 | | | | | | | | | | 810 | | | |
| 3990007785 | PALATINE | IL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990007790 | WHITTIER | CA | | 10/18/2012 | | | | | | | | | | 269 | | | |
| 3990007797 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 1,623 | | | |
| 3990007801 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 3,531 | | | |
| 3990007802 | DARIEN | CT | | 10/18/2012 | | | | | | | | | | 353 | | | |
| 3990007803 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 140 | | | |
| 3990007805 | SOUTHBURY | CT | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 3990007809 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 3990007810 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 3990007811 | MURRELLS INLET | SC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990007812 | PETERSBURG | WV | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990007813 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 3990007816 | NORTON | MA | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 3990007823 | LAGRANGEVILLE | NY | | 10/18/2012 | | | | | | | | | | 453 | | | |
| 3990007824 | BURLINGTON | MA | | 10/18/2012 | | | | | | | | | | 183 | | | |
| 3990007825 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 94 | | | |
| 3990007828 | ALFRED | ME | | 10/18/2012 | | | | | | | | | | 1,259 | | | |
| 3990007829 | RIDGEFIELD | CT | | 10/18/2012 | | | | | | | | | | 2,216 | | | |
| 3990007831 | FAIRBANKS | AK | | 10/18/2012 | | | | | | | | | | 833 | | | |
| 3990007838 | WOODBRIDGE TWP | NJ | | 10/18/2012 | | | | | | | | | | 780 | | | |
| 3990007839 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 3990007842 | GLENBURN | ME | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990007843 | GOLD RIVER | CA | | 10/18/2012 | | | | | | | | | | 1,837 | | | |
| 3990007852 | HENRIETTA | NY | | 10/18/2012 | | | | | | | | | | 633 | | | |
| 3990007864 | PALMER TWP | PA | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 3990007870 | UPPER MARLBORO | MD | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 3990007871 | WALLOPS ISLAND | VA | | 10/18/2012 | | | | | | | | | | 896 | | | |
| 3990007876 | PALAYA DEL REY | CA | | 10/18/2012 | | | | | | | | | | 787 | | | |
| 3990007885 | ORANGE | CT | | 10/18/2012 | | | | | | | | | | 494 | | | |
| 3990007888 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 320 | | | |
| 3990007901 | CAPE MAY COURTHOUS | NJ | | 10/18/2012 | | | | | | | | | | 1,132 | | | |
| 3990007907 | COEUR D ALENE | ID | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 3990007909 | BILLINGS | MT | | 10/18/2012 | | | | | | | | | | 1,494 | | | |
| 3990007911 | HAMILTON | MT | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990007916 | LOWER SALFORD TWP | PA | | 10/18/2012 | | | | | | | | | | 2,447 | | | |
| 3990007922 | BROWNFIELD | ME | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 3990007925 | CITY OF LANHAM | MD | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 3990007936 | ARLINGTON | MA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990007937 | LACONIA | NH | | 10/18/2012 | | | | | | | | | | 300 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990007941 | COLONIAL HEIGHTS | VA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990007945 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 781 | | | |
| 3990007948 | ORLAND PARK | IL | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990007953 | EDGEWATER | FL | | 10/18/2012 | | | | | | | | | | 2,371 | | | |
| 3990007955 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990007956 | HECLA | SD | | 10/18/2012 | | | | | | | | | | 135 | | | |
| 3990007957 | VERO BEACH | FL | | 10/18/2012 | | | | | | | | | | 677 | | | |
| 3990007962 | QUEENS VILLAGE | NY | | 10/18/2012 | | | | | | | | | | 679 | | | |
| 3990007976 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 1,010 | | | |
| 3990007978 | HARRIS | MN | | 10/18/2012 | | | | | | | | | | 1,908 | | | |
| 3990007981 | TILLAMOOK | OR | | 10/18/2012 | | | | | | | | | | 9,709 | | | |
| 3990007982 | DEER PARK | NY | | 10/18/2012 | | | | | | | | | | 579 | | | |
| 3990007989 | CROSSLAKE | MN | | 10/18/2012 | | | | | | | | | | 12,000 | | | |
| 3990007991 | BROCKTON | MA | | 10/18/2012 | | | | | | | | | | 7,000 | | | |
| 3990008010 | SIMI VALLEY | CA | | 10/18/2012 | | | | | | | | | | 557 | | | |
| 3990008014 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 3990008015 | ARLEE | MT | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990008018 | INCLINE VILLAGE | NV | | 10/18/2012 | | | | | | | | | | 527 | | | |
| 3990008021 | CORNWALL ON HUDSON | NY | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 3990008024 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990008028 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 618 | | | |
| 3990008032 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990008036 | RUTHERFORD | NJ | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 3990008049 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 20,241 | | | |
| 3990008055 | PORTSMOUTH | NH | | 10/18/2012 | | | | | | | | | | 1,707 | | | |
| 3990008060 | BEACON | NY | | 10/18/2012 | | | | | | | | | | 702 | | | |
| 3990008062 | LOUISVILLE | CO | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 3990008068 | HADDON TWP | NJ | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 3990008077 | MCGREGOR | MN | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 3990008078 | PRESTON | MD | | 10/18/2012 | | | | | | | | | | 19,000 | | | |
| 3990008083 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 596 | | | |
| 3990008085 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 2,011 | | | |
| 3990008087 | HAMPTON | CT | | 10/18/2012 | | | | | | | | | | 602 | | | |
| 3990008094 | DANIELSON | CT | | 10/18/2012 | | | | | | | | | | 763 | | | |
| 3990008096 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 3990008106 | SWARTHMORE | PA | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 3990008109 | CASTRO VALLEY | CA | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990008110 | MEAD | WA | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990008119 | THOMASTON | CT | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 3990008121 | HOLLY | MI | | 10/18/2012 | | | | | | | | | | 1,094 | | | |
| 3990008130 | GRESHAM | OR | | 10/18/2012 | | | | | | | | | | 2,800 | | | |
| 3990008131 | FREEHOLD TWP | NJ | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 3990008141 | BASKING RIDGE | NJ | | 10/18/2012 | | | | | | | | | | 39 | | | |
| 3990008168 | BIRMINGHAM TWP | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990008173 | MASSAPEQUA | NY | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 3990008185 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 3990008191 | LAWRENCE TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,210 | | | |
| 3990008195 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990008197 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 646 | | | |
| 3990008201 | LADY LAKES | FL | | 10/18/2012 | | | | | | | | | | 486 | | | |
| 3990008210 | DAYTONA BEACH | FL | | 10/18/2012 | | | | | | | | | | 729 | | | |
| 3990008212 | MANHATTAN BEACH | CA | | 10/18/2012 | | | | | | | | | | 17,500 | | | |
| 3990008215 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 3990008225 | SARATOGA SPRINGS | NY | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 3990008230 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 3990008238 | HICKORY | NC | | 10/18/2012 | | | | | | | | | | 908 | | | |
| 3990008240 | FORESTVILLE | MD | | 10/18/2012 | | | | | | | | | | 49 | | | |
| 3990008252 | NEW ROCHELLE | NY | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 3990008253 | LARGO | FL | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 3990008263 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 912 | | | |
| 3990008266 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,938 | | | |
| 3990008270 | NEW FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 1,047 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990008271 | ISLAND HEIGHTS | NJ | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990008272 | NORWOOD YOUNG AMER | MN | | 10/18/2012 | | | | | | | | | | 586 | | | |
| 3990008281 | BEDFORD | NH | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 3990008293 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 3990008320 | WEDOWEE | AL | | 10/18/2012 | | | | | | | | | | 581 | | | |
| 3990008321 | STAFFORD | VA | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 3990008323 | TIPTON | IA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 3990008329 | MENTOR | OH | | 10/18/2012 | | | | | | | | | | 2,390 | | | |
| 3990008334 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 284 | | | |
| 3990008342 | OCEAN VIEW | HI | | 10/18/2012 | | | | | | | | | | 1,042 | | | |
| 3990008348 | MACON | GA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990008369 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 1,827 | | | |
| 3990008376 | PENNS GROVE | NJ | | 10/18/2012 | | | | | | | | | | 532 | | | |
| 3990008377 | NORCROSS | GA | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 3990008382 | SOLEBURY | PA | | 10/18/2012 | | | | | | | | | | 1,949 | | | |
| 3990008389 | FREEPORT | NY | | 10/18/2012 | | | | | | | | | | 1,550 | | | |
| 3990008391 | NOVI | MI | | 10/18/2012 | | | | | | | | | | 5,932 | | | |
| 3990008396 | MOUNT EATON | OH | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990008398 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 218 | | | |
| 3990008402 | SHAKOPEE | MN | | 10/18/2012 | | | | | | | | | | 1,246 | | | |
| 3990008411 | GRANGER | IN | | 10/18/2012 | | | | | | | | | | 39 | | | |
| 3990008414 | WESTMINSTER | MD | | 10/18/2012 | | | | | | | | | | 226 | | | |
| 3990008415 | ANSONIA | CT | | 10/18/2012 | | | | | | | | | | 665 | | | |
| 3990008421 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990008423 | MARSHFIELD | WI | | 10/18/2012 | | | | | | | | | | 372 | | | |
| 3990008429 | WOODSTOCK | GA | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 3990008432 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 3990008433 | MIAMI BEACH | FL | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 3990008447 | ADDISON | IL | | 10/18/2012 | | | | | | | | | | 1,287 | | | |
| 3990008450 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 3990008458 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 882 | | | |
| 3990008465 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 3990008470 | TYRONE | GA | | 10/18/2012 | | | | | | | | | | 1,935 | | | |
| 3990008472 | WINCHESTER | CA | | 10/18/2012 | | | | | | | | | | 1,201 | | | |
| 3990008474 | JACKSON | MS | | 10/18/2012 | | | | | | | | | | 348 | | | |
| 3990008477 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 145 | | | |
| 3990008478 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 3990008480 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 3,331 | | | |
| 3990008490 | SOUTHBURY | CT | | 10/18/2012 | | | | | | | | | | 1,644 | | | |
| 3990008498 | STONEVILLE | NC | | 10/18/2012 | | | | | | | | | | 572 | | | |
| 3990008505 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 2,052 | | | |
| 3990008509 | FAIR OAKS | CA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 3990008512 | MIAMI SHORES | FL | | 10/18/2012 | | | | | | | | | | 993 | | | |
| 3990008513 | WANTAGH | NY | | 10/18/2012 | | | | | | | | | | 141 | | | |
| 3990008517 | SAND SPRINGS | OK | | 10/18/2012 | | | | | | | | | | 2,714 | | | |
| 3990008530 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990008567 | SPRING HILL | FL | | 10/18/2012 | | | | | | | | | | 745 | | | |
| 3990008569 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 3990008581 | HOUSE SPRINGS | MO | | 10/18/2012 | | | | | | | | | | 918 | | | |
| 3990008596 | JEFFERSON TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,155 | | | |
| 3990008598 | IRVINE | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990008606 | ATLANTIC BEACH | FL | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 3990008612 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 247 | | | |
| 3990008613 | PRINCETON | MN | | 10/18/2012 | | | | | | | | | | 902 | | | |
| 3990008616 | ATASCADERO | CA | | 10/18/2012 | | | | | | | | | | 807 | | | |
| 3990008625 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,260 | | | |
| 3990008636 | SEAFORD | NY | | 10/18/2012 | | | | | | | | | | 133 | | | |
| 3990008651 | VOORHEES TWP | NJ | | 10/18/2012 | | | | | | | | | | 247 | | | |
| 3990008659 | PITTSFORD | NY | | 10/18/2012 | | | | | | | | | | 1,888 | | | |
| 3990008660 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 38 | | | |
| 3990008667 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990008669 | SCOTTS VALLEY | CA | | 10/18/2012 | | | | | | | | | | 421 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990008671 | MERRICK | NY | | 10/18/2012 | | | | | | | | | | 154 | | | |
| 3990008674 | SCOTCH PLAINS TWP | NJ | | 10/18/2012 | | | | | | | | | | 605 | | | |
| 3990008687 | AMSTERDAM | NY | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 3990008690 | STONY POINT | NY | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990008695 | KANKAKEE | IL | | 10/18/2012 | | | | | | | | | | 748 | | | |
| 3990008701 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 3990008702 | VERNON TWP | NJ | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990008705 | ST LOUIS PARK | MN | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990008707 | FAIRFIELD | CA | | 10/18/2012 | | | | | | | | | | 884 | | | |
| 3990008708 | KINNELON | NJ | | 10/18/2012 | | | | | | | | | | 680 | | | |
| 3990008709 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 543 | | | |
| 3990008712 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 3990008713 | REHOBOTH | MA | | 10/18/2012 | | | | | | | | | | 440 | | | |
| 3990008723 | ROYAL OAK | MI | | 10/18/2012 | | | | | | | | | | 375 | | | |
| 3990008725 | SEASIDE | OR | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 3990008731 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 26 | | | |
| 3990008736 | WINDSOR | CT | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 3990008740 | EDISON | NJ | | 10/18/2012 | | | | | | | | | | 611 | | | |
| 3990008745 | ALSIP | IL | | 10/18/2012 | | | | | | | | | | 119 | | | |
| 3990008751 | FLAGSTAFF | AZ | | 10/18/2012 | | | | | | | | | | 23,468 | | | |
| 3990008754 | AIEA | HI | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990008759 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 627 | | | |
| 3990008764 | NANTICOKE CITY | PA | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 3990008771 | PLAINVILLE | MA | | 10/18/2012 | | | | | | | | | | 291 | | | |
| 3990008780 | LENEXA | KS | | 10/18/2012 | | | | | | | | | | 2,828 | | | |
| 3990008786 | SHADY SPRINGS TWP | WV | | 10/18/2012 | | | | | | | | | | 477 | | | |
| 3990008793 | NEW CASTLE HUNDRED | DE | | 10/18/2012 | | | | | | | | | | 1,299 | | | |
| 3990008797 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 713 | | | |
| 3990008798 | ULSTER PARK | NY | | 10/18/2012 | | | | | | | | | | 772 | | | |
| 3990008810 | MORGAN HILL | CA | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 3990008820 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 3990008825 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990008829 | JUNO BEACH | FL | | 10/18/2012 | | | | | | | | | | 2,343 | | | |
| 3990008834 | LAUREL CITY | MD | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 3990008844 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 726 | | | |
| 3990008847 | CYPRESS | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990008848 | GRAND FORKS | ND | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990008849 | MONROE TWP | NJ | | 10/18/2012 | | | | | | | | | | 229 | | | |
| 3990008853 | WINDSOR | CT | | 10/18/2012 | | | | | | | | | | 1,002 | | | |
| 3990008863 | HECLA | SD | | 10/18/2012 | | | | | | | | | | 939 | | | |
| 3990008864 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 702 | | | |
| 3990008866 | HIGH SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 713 | | | |
| 3990008872 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 604 | | | |
| 3990008877 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 943 | | | |
| 3990008883 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990008890 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 609 | | | |
| 3990008893 | CENTREVILLE | VA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990008894 | MAKAWAO | HI | | 10/18/2012 | | | | | | | | | | 43 | | | |
| 3990008897 | WESTCHESTER | PA | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 3990008900 | PAROWAN | UT | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 3990008902 | WHEELING | WV | | 10/18/2012 | | | | | | | | | | 1,315 | | | |
| 3990008912 | SPRING HILL | FL | | 10/18/2012 | | | | | | | | | | 934 | | | |
| 3990008914 | HARVEY | LA | | 10/18/2012 | | | | | | | | | | 1,306 | | | |
| 3990008917 | SCRANTON | PA | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 3990008918 | RENO | NV | | 10/18/2012 | | | | | | | | | | 159 | | | |
| 3990008929 | SANDY HOOK | CT | | 10/18/2012 | | | | | | | | | | 1,301 | | | |
| 3990008931 | CLEVELAND | TN | | 10/18/2012 | | | | | | | | | | 807 | | | |
| 3990008934 | GENESEO | IL | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 3990008935 | NAUGATUCK | CT | | 10/18/2012 | | | | | | | | | | 972 | | | |
| 3990008936 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 205 | | | |
| 3990008939 | WILSON | NC | | 10/18/2012 | | | | | | | | | | 475 | | | |
| 3990008942 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 410 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990008944 | GRAHAM | MO | | 10/18/2012 | | | | | | | | | | 205 | | | |
| 3990008949 | CRYSTAL LAKE | IL | | 10/18/2012 | | | | | | | | | | 51 | | | |
| 3990008950 | MANSFIELD | OH | | 10/18/2012 | | | | | | | | | | 724 | | | |
| 3990008952 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 206 | | | |
| 3990008953 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 355 | | | |
| 3990008954 | BOHEMIA | NY | | 10/18/2012 | | | | | | | | | | 1,531 | | | |
| 3990008962 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 553 | | | |
| 3990008965 | KAILUA KONA | HI | | 10/18/2012 | | | | | | | | | | 920 | | | |
| 3990008966 | FARMINGTON HILLS | MI | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990008971 | COLUMBUS | GA | | 10/18/2012 | | | | | | | | | | 167 | | | |
| 3990008973 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 194 | | | |
| 3990008974 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 39 | | | |
| 3990008986 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 14,126 | | | |
| 3990008990 | NEW HOPE | MN | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990008993 | WATERTOWN | CT | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990009002 | OCALA | FL | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 3990009006 | DEERFIELD BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,781 | | | |
| 3990009010 | CINNAMINSON TWP | NJ | | 10/18/2012 | | | | | | | | | | 4,067 | | | |
| 3990009012 | WEST BABYLON | NY | | 10/18/2012 | | | | | | | | | | 1,413 | | | |
| 3990009015 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 645 | | | |
| 3990009016 | TUSTIN | MI | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 3990009020 | UPPER DARBY TWP | PA | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 3990009027 | PRINCETON | NJ | | 10/18/2012 | | | | | | | | | | 1,030 | | | |
| 3990009031 | RUSSELL | NY | | 10/18/2012 | | | | | | | | | | 799 | | | |
| 3990009035 | GREGORY | SD | | 10/18/2012 | | | | | | | | | | 6,359 | | | |
| 3990009038 | STOCKTON | CA | | 10/18/2012 | | | | | | | | | | 124 | | | |
| 3990009045 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990009051 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 453 | | | |
| 3990009052 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 3990009054 | LEXINGTON | MN | | 10/18/2012 | | | | | | | | | | 332 | | | |
| 3990009059 | BURLINGAME | CA | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 3990009063 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 1,915 | | | |
| 3990009064 | RENO | NV | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 3990009078 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 410 | | | |
| 3990009083 | ARGYLE | NY | | 10/18/2012 | | | | | | | | | | 362 | | | |
| 3990009091 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 252 | | | |
| 3990009092 | WASHINGTON | IA | | 10/18/2012 | | | | | | | | | | 408 | | | |
| 3990009094 | VINELAND | NJ | | 10/18/2012 | | | | | | | | | | 2,745 | | | |
| 3990009098 | SOLEBURY TWP | PA | | 10/18/2012 | | | | | | | | | | 1,776 | | | |
| 3990009102 | BAKER CITY | OR | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990009107 | LIVINGSTON | NJ | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 3990009108 | PORT WASHINGTON | NY | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 3990009115 | HATTIESBURG | MS | | 10/18/2012 | | | | | | | | | | 187 | | | |
| 3990009123 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 3990009124 | CONCORD | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990009127 | MAPLE VALLEY | WA | | 10/18/2012 | | | | | | | | | | 837 | | | |
| 3990009128 | RIPON | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990009138 | LA CONNER | WA | | 10/18/2012 | | | | | | | | | | 778 | | | |
| 3990009140 | CITY OF MOUNT AIRY | MD | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 3990009141 | LA PORTE | IN | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 3990009143 | PLANTERSVILLE | AL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990009146 | HERTFORD | NC | | 10/18/2012 | | | | | | | | | | 1,797 | | | |
| 3990009151 | SONORA | CA | | 10/18/2012 | | | | | | | | | | 7,222 | | | |
| 3990009154 | SHREWSBURY | MA | | 10/18/2012 | | | | | | | | | | 794 | | | |
| 3990009157 | TRACY | CA | | 10/18/2012 | | | | | | | | | | 5,627 | | | |
| 3990009158 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 3990009160 | RIVA | MD | | 10/18/2012 | | | | | | | | | | 1,292 | | | |
| 3990009163 | TINLEY PARK | IL | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 3990009165 | ARLINGTON | WA | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 3990009170 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,793 | | | |
| 3990009171 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 3990009176 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 299 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990009181 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990009183 | BETHESDA | MD | | 10/18/2012 | | | | | | | | | | 1,425 | | | |
| 3990009184 | CENTREVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,488 | | | |
| 3990009188 | BELLE PLAINE | MN | | 10/18/2012 | | | | | | | | | | 131 | | | |
| 3990009194 | MUNDELEIN | IL | | 10/18/2012 | | | | | | | | | | 405 | | | |
| 3990009206 | GENEVA | IL | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 3990009214 | CLAY CENTER | KS | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 3990009219 | STAMFORD | CT | | 10/18/2012 | | | | | | | | | | 1,539 | | | |
| 3990009221 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 3990009224 | MIDDLEBORO | MA | | 10/18/2012 | | | | | | | | | | 273 | | | |
| 3990009227 | FORT WASHINGTON | MD | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990009239 | PLEASANT HILL | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990009241 | CHESTERFIELD | VA | | 10/18/2012 | | | | | | | | | | 580 | | | |
| 3990009242 | READINGTON TWP | NJ | | 10/18/2012 | | | | | | | | | | 441 | | | |
| 3990009245 | SHAKOPEE | MN | | 10/18/2012 | | | | | | | | | | 299 | | | |
| 3990009251 | EVERETT | WA | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 3990009253 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 1,811 | | | |
| 3990009255 | COPIAGUE | NY | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 3990009257 | AUGUSTA | ME | | 10/18/2012 | | | | | | | | | | 251 | | | |
| 3990009259 | MINNETONKA | MN | | 10/18/2012 | | | | | | | | | | 767 | | | |
| 3990009260 | ELLICOTT CITY | MD | | 10/18/2012 | | | | | | | | | | 2,139 | | | |
| 3990009262 | WILKINSBURG BORO | PA | | 10/18/2012 | | | | | | | | | | 382 | | | |
| 3990009268 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 1,831 | | | |
| 3990009269 | LAKE ZURICH | IL | | 10/18/2012 | | | | | | | | | | 1,592 | | | |
| 3990009278 | BLAUVELT | NY | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 3990009279 | NORTH BRUNSWICK TW | NJ | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990009281 | AUBURN | IN | | 10/18/2012 | | | | | | | | | | 524 | | | |
| 3990009283 | DELAND | FL | | 10/18/2012 | | | | | | | | | | 526 | | | |
| 3990009288 | MASSAPEQUA | NY | | 10/18/2012 | | | | | | | | | | 1,215 | | | |
| 3990009290 | PLAINSBORO TWP | NJ | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990009300 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 516 | | | |
| 3990009302 | BOURBON | MO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990009306 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 1,092 | | | |
| 3990009318 | HOLLIS | NY | | 10/18/2012 | | | | | | | | | | 604 | | | |
| 3990009325 | DOWAGIAC | MI | | 10/18/2012 | | | | | | | | | | 3,700 | | | |
| 3990009327 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 153 | | | |
| 3990009330 | KIMMELL | IN | | 10/18/2012 | | | | | | | | | | 467 | | | |
| 3990009331 | CHEYENNE | WY | | 10/18/2012 | | | | | | | | | | 465 | | | |
| 3990009333 | FORESTBURG | NY | | 10/18/2012 | | | | | | | | | | 2,053 | | | |
| 3990009342 | ST BONIFACIUS | MN | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990009344 | PICKERINGTON | OH | | 10/18/2012 | | | | | | | | | | 693 | | | |
| 3990009345 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 3990009346 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 2,032 | | | |
| 3990009353 | STERLING | CT | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 3990009360 | DAYTON | KY | | 10/18/2012 | | | | | | | | | | 561 | | | |
| 3990009361 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 3990009365 | SALEM TWP | PA | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 3990009366 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 3990009367 | TONAWANDA | NY | | 10/18/2012 | | | | | | | | | | 624 | | | |
| 3990009386 | NEWTOWN TWP | PA | | 10/18/2012 | | | | | | | | | | 545 | | | |
| 3990009392 | PARSIPPANY TROY HI | NJ | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990009395 | TULALIP | WA | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 3990009396 | CORAM | NY | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990009409 | CRYSTAL LAKE | IL | | 10/18/2012 | | | | | | | | | | 2,781 | | | |
| 3990009411 | HARLAN | KY | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 3990009416 | FRANKLIN | NH | | 10/18/2012 | | | | | | | | | | 153 | | | |
| 3990009417 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 994 | | | |
| 3990009418 | RIVER VALE TWP | NJ | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990009420 | WANTAGH | NY | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990009422 | BAYSHORE | NY | | 10/18/2012 | | | | | | | | | | 1,423 | | | |
| 3990009423 | BRADENTON | FL | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 3990009438 | SCHAUMBURG | IL | | 10/18/2012 | | | | | | | | | | 859 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990009439 | PLANTATION | FL | | 10/18/2012 | | | | | | | | | | 671 | | | |
| 3990009444 | MIAMI BEACH | FL | | 10/18/2012 | | | | | | | | | | 660 | | | |
| 3990009445 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 123 | | | |
| 3990009447 | OAKTON | VA | | 10/18/2012 | | | | | | | | | | 3,007 | | | |
| 3990009452 | WAYNE TWP | NJ | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990009456 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 3990009466 | COOPER CITY | FL | | 10/18/2012 | | | | | | | | | | 1,755 | | | |
| 3990009468 | RAMSEY | MN | | 10/18/2012 | | | | | | | | | | 952 | | | |
| 3990009482 | HASTINGS | MN | | 10/18/2012 | | | | | | | | | | 1,389 | | | |
| 3990009491 | MASPETH | NY | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 3990009494 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 233 | | | |
| 3990009499 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990009506 | COCONUT CREEK | FL | | 10/18/2012 | | | | | | | | | | 942 | | | |
| 3990009512 | HARTSDALE | NY | | 10/18/2012 | | | | | | | | | | 1,315 | | | |
| 3990009518 | SONOMA | CA | | 10/18/2012 | | | | | | | | | | 1,142 | | | |
| 3990009521 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990009524 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 3990009529 | EAST NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990009535 | LOS BANOS | CA | | 10/18/2012 | | | | | | | | | | 179 | | | |
| 3990009540 | NEWCOMERSTOWN | OH | | 10/18/2012 | | | | | | | | | | 908 | | | |
| 3990009541 | CAMDEN | ME | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 3990009543 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 313 | | | |
| 3990009549 | DUDLEY | MA | | 10/18/2012 | | | | | | | | | | 126 | | | |
| 3990009552 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990009555 | BELCHER | KY | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990009556 | WEXFORD | PA | | 10/18/2012 | | | | | | | | | | 3,954 | | | |
| 3990009557 | SYKESVILLE | MD | | 10/18/2012 | | | | | | | | | | 669 | | | |
| 3990009565 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 2,883 | | | |
| 3990009573 | MANCHESTER | CT | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 3990009575 | BURNSVILLE | MN | | 10/18/2012 | | | | | | | | | | 493 | | | |
| 3990009591 | ASHVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,198 | | | |
| 3990009593 | WAIKOLOA | HI | | 10/18/2012 | | | | | | | | | | 644 | | | |
| 3990009596 | MANORVILLE | NY | | 10/18/2012 | | | | | | | | | | 137 | | | |
| 3990009607 | WOODBRIDGE | VA | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 3990009609 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990009612 | STONINGTON | CT | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 3990009618 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 5,013 | | | |
| 3990009619 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 345 | | | |
| 3990009624 | CORNING | NY | | 10/18/2012 | | | | | | | | | | 195 | | | |
| 3990009625 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 3990009629 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 3990009634 | BELLPORT | NY | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990009643 | BUCKINGHAM TWP | PA | | 10/18/2012 | | | | | | | | | | 1,895 | | | |
| 3990009651 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 1,736 | | | |
| 3990009653 | MECHANICSVILLE | VA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990009654 | GLENWOOD | IL | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990009657 | QUEENSTOWN CITY | MD | | 10/18/2012 | | | | | | | | | | 1,767 | | | |
| 3990009658 | WINTHROP | MA | | 10/18/2012 | | | | | | | | | | 4,616 | | | |
| 3990009661 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 588 | | | |
| 3990009664 | CHELTENHAM TWP | PA | | 10/18/2012 | | | | | | | | | | 1,412 | | | |
| 3990009665 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 78 | | | |
| 3990009673 | CASTROVILLE | CA | | 10/18/2012 | | | | | | | | | | 1,620 | | | |
| 3990009674 | UNION CITY | NJ | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 3990009681 | DEERFIELD BEACH | FL | | 10/18/2012 | | | | | | | | | | 710 | | | |
| 3990009690 | WAIPAHU | HI | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 3990009692 | MOUNT LEBANON TWP | PA | | 10/18/2012 | | | | | | | | | | 1,173 | | | |
| 3990009697 | POMPTON LAKES BORO | NJ | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 3990009700 | SOUTH PLAINFIELD B | NJ | | 10/18/2012 | | | | | | | | | | 652 | | | |
| 3990009704 | ROCKFORD | TN | | 10/18/2012 | | | | | | | | | | 686 | | | |
| 3990009707 | DURHAM | NH | | 10/18/2012 | | | | | | | | | | 746 | | | |
| 3990009712 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 871 | | | |
| 3990009716 | CHANHASSEN | MN | | 10/18/2012 | | | | | | | | | | 134 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990009726 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 280 | | | |
| 3990009728 | BELLE MEAD | NJ | | 10/18/2012 | | | | | | | | | | 1,659 | | | |
| 3990009731 | STERLING | AK | | 10/18/2012 | | | | | | | | | | 1,509 | | | |
| 3990009734 | MARION | NY | | 10/18/2012 | | | | | | | | | | 1,468 | | | |
| 3990009736 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 386 | | | |
| 3990009740 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 303 | | | |
| 3990009741 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990009744 | MAYER | MN | | 10/18/2012 | | | | | | | | | | 108 | | | |
| 3990009745 | POLLOCK PINES | CA | | 10/18/2012 | | | | | | | | | | 2,019 | | | |
| 3990009749 | MORA | MN | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990009754 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 482 | | | |
| 3990009759 | SAN CLEMENTE | CA | | 10/18/2012 | | | | | | | | | | 623 | | | |
| 3990009772 | CHESTER | VA | | 10/18/2012 | | | | | | | | | | 725 | | | |
| 3990009774 | MILPITAS | CA | | 10/18/2012 | | | | | | | | | | 669 | | | |
| 3990009776 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 3990009778 | KIRTLAND | NM | | 10/18/2012 | | | | | | | | | | 860 | | | |
| 3990009779 | CITY OF BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 363 | | | |
| 3990009783 | ROANOKE | VA | | 10/18/2012 | | | | | | | | | | 641 | | | |
| 3990009787 | BROOKLINE | MA | | 10/18/2012 | | | | | | | | | | 1,622 | | | |
| 3990009788 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 3990009803 | EAST POINT | GA | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 3990009807 | COLLEGE TYP | PA | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 3990009809 | NEWPORT | NH | | 10/18/2012 | | | | | | | | | | 409 | | | |
| 3990009822 | CEDARGROVE | IN | | 10/18/2012 | | | | | | | | | | 278 | | | |
| 3990009823 | WESTMINSTER | CA | | 10/18/2012 | | | | | | | | | | 2,803 | | | |
| 3990009827 | YEADON BORO | PA | | 10/18/2012 | | | | | | | | | | 416 | | | |
| 3990009834 | KEIZER | OR | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 3990009840 | GRAND BLANC | MI | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990009842 | STEELEVILLE | IL | | 10/18/2012 | | | | | | | | | | 387 | | | |
| 3990009845 | AUSTIN | TX | | 10/18/2012 | | | | | | | | | | 246 | | | |
| 3990009846 | COPIAGUE | NY | | 10/18/2012 | | | | | | | | | | 495 | | | |
| 3990009850 | MAPLEWOOD | MN | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990009853 | FLORENCE | MS | | 10/18/2012 | | | | | | | | | | 260 | | | |
| 3990009857 | PATTON TWP | PA | | 10/18/2012 | | | | | | | | | | 1,483 | | | |
| 3990009859 | GREAT NECK | NY | | 10/18/2012 | | | | | | | | | | 11,953 | | | |
| 3990009868 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,556 | | | |
| 3990009874 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 984 | | | |
| 3990009885 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 331 | | | |
| 3990009887 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 3990009889 | LEVITTOWN | NY | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990009898 | HOUSTON | TX | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 3990009901 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 1,245 | | | |
| 3990009902 | NORTH BENTON | OH | | 10/18/2012 | | | | | | | | | | 1,653 | | | |
| 3990009903 | KAUFMAN | TX | | 10/18/2012 | | | | | | | | | | 463 | | | |
| 3990009907 | PLAINFIELD | NJ | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 3990009912 | LOWELL | IN | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 3990009924 | DALLAS | TX | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 3990009930 | EDEN | NY | | 10/18/2012 | | | | | | | | | | 2,750 | | | |
| 3990009934 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 3990009935 | STONEHAM | MA | | 10/18/2012 | | | | | | | | | | 2,142 | | | |
| 3990009937 | FLUSHING | NY | | 10/18/2012 | | | | | | | | | | 694 | | | |
| 3990009938 | DALLAS | TX | | 10/18/2012 | | | | | | | | | | 5,576 | | | |
| 3990009939 | FREDERICK | MD | | 10/18/2012 | | | | | | | | | | 256 | | | |
| 3990009951 | STOCKTON | CA | | 10/18/2012 | | | | | | | | | | 7,000 | | | |
| 3990009956 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 3990009962 | ANN ARBOR | MI | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 3990009964 | SARASOTA | FL | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 3990009968 | BELLINGHAM | WA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 3990009972 | LAWRENCEVILLE | GA | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 3990009987 | QUEEN CREEK | AZ | | 10/18/2012 | | | | | | | | | | 615 | | | |
| 3990009992 | JUPITER | FL | | 10/18/2012 | | | | | | | | | | 127 | | | |
| 3990009999 | CHESTERFIELD | NJ | | 10/18/2012 | | | | | | | | | | 14 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990010007 | PORTSMOUTH | VA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 3990010010 | FLORIDA | NY | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 3990010035 | LAKEWAY | TX | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990010037 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 3990010048 | PLANTATION | FL | | 10/18/2012 | | | | | | | | | | 609 | | | |
| 3990010052 | CHESTERFIELD | VA | | 10/18/2012 | | | | | | | | | | 1,575 | | | |
| 3990010055 | MOUNT PLEASANT | SC | | 10/18/2012 | | | | | | | | | | 617 | | | |
| 3990010062 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 3990010063 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 3990010073 | SALEM | NJ | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 3990010091 | HILO | HI | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990010093 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 2,545 | | | |
| 3990010098 | HANSON | MA | | 10/18/2012 | | | | | | | | | | 36 | | | |
| 3990010105 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 1,679 | | | |
| 3990010106 | EAST HAMPTON | NY | | 10/18/2012 | | | | | | | | | | 690 | | | |
| 3990010110 | ANTIOCH | CA | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 3990010113 | WILLIAMSTOWN | KY | | 10/18/2012 | | | | | | | | | | 740 | | | |
| 3990010115 | CANTON | OH | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 3990010117 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 888 | | | |
| 3990010119 | JACKSON TWP | PA | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 3990010123 | CARMICHAEL | CA | | 10/18/2012 | | | | | | | | | | 1,297 | | | |
| 3990010126 | HAMPTON | NH | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990010132 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 584 | | | |
| 3990010134 | GRAYLING | MI | | 10/18/2012 | | | | | | | | | | 243 | | | |
| 3990010137 | CHESTERFIELD | MO | | 10/18/2012 | | | | | | | | | | 2,353 | | | |
| 3990010138 | BLACKBIRD HUNDRED | DE | | 10/18/2012 | | | | | | | | | | 810 | | | |
| 3990010144 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 1,636 | | | |
| 3990010155 | LAKE ELSINORE | CA | | 10/18/2012 | | | | | | | | | | 799 | | | |
| 3990010163 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 3990010166 | MADISON | CT | | 10/18/2012 | | | | | | | | | | 1,785 | | | |
| 3990010174 | FALLBROOK | CA | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 3990010182 | ROCHESTER | MN | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 3990010187 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 2,556 | | | |
| 3990010197 | HARLAN | IA | | 10/18/2012 | | | | | | | | | | 98 | | | |
| 3990010201 | SAN ANTONIO | TX | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 3990010207 | NASHUA | NH | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990010208 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 3990010211 | SPARKS | NV | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990010224 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990010231 | GREENE TWP | PA | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 3990010238 | PLANTATION | FL | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 3990010246 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 1,427 | | | |
| 3990010248 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 3990010260 | HARWICH | MA | | 10/18/2012 | | | | | | | | | | 488 | | | |
| 3990010265 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 2,497 | | | |
| 3990010275 | WEST HILLS | CA | | 10/18/2012 | | | | | | | | | | 404 | | | |
| 3990010279 | CEDAR FALLS | IA | | 10/18/2012 | | | | | | | | | | 476 | | | |
| 3990010280 | LONE TREE | CO | | 10/18/2012 | | | | | | | | | | 233 | | | |
| 3990010286 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 1,299 | | | |
| 3990010287 | FLAT ROCK | MI | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990010289 | LIBERTYVILLE | IL | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 3990010290 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 194 | | | |
| 3990010291 | VIRGINIA | MN | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990010294 | WEST NEWBURY | MA | | 10/18/2012 | | | | | | | | | | 868 | | | |
| 3990010296 | CHITTENANGO | NY | | 10/18/2012 | | | | | | | | | | 421 | | | |
| 3990010297 | MEADOWBROOK | PA | | 10/18/2012 | | | | | | | | | | 4,372 | | | |
| 3990010301 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 78 | | | |
| 3990010303 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990010308 | GENEVA | IL | | 10/18/2012 | | | | | | | | | | 1,152 | | | |
| 3990010313 | THE WOODLANDS | TX | | 10/18/2012 | | | | | | | | | | 246 | | | |
| 3990010322 | LAWRENCE | KS | | 10/18/2012 | | | | | | | | | | 1,320 | | | |
| 3990010324 | BOWLING GREEN | OH | | 10/18/2012 | | | | | | | | | | 672 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990010329 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 3990010346 | FRIDAY HARBOR | WA | | 10/18/2012 | | | | | | | | | | 777 | | | |
| 3990010348 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 2,970 | | | |
| 3990010352 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990010354 | ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 3990010356 | SONORA | CA | | 10/18/2012 | | | | | | | | | | 21,633 | | | |
| 3990010359 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 3990010360 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 3990010371 | CARY | NC | | 10/18/2012 | | | | | | | | | | 127 | | | |
| 3990010373 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 3990010374 | WEST DEPTFORD TWP | NJ | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 3990010385 | QUARTZ HILL | CA | | 10/18/2012 | | | | | | | | | | 1,153 | | | |
| 3990010386 | VIENNA | VA | | 10/18/2012 | | | | | | | | | | 2,332 | | | |
| 3990010406 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 1,178 | | | |
| 3990010409 | GREENACRES | FL | | 10/18/2012 | | | | | | | | | | 33 | | | |
| 3990010411 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 467 | | | |
| 3990010418 | BALTIMORE HUNDRED | DE | | 10/18/2012 | | | | | | | | | | 513 | | | |
| 3990010432 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,502 | | | |
| 3990010439 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 3990010445 | ROMEOVILLE | IL | | 10/18/2012 | | | | | | | | | | 168 | | | |
| 3990010454 | ROUND HILL | VA | | 10/18/2012 | | | | | | | | | | 569 | | | |
| 3990010455 | SCHAUMBURG | IL | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 3990010458 | MCLEAN | VA | | 10/18/2012 | | | | | | | | | | 2,299 | | | |
| 3990010459 | LONGWOOD | FL | | 10/18/2012 | | | | | | | | | | 1,217 | | | |
| 3990010463 | HOLLYWOOD | MD | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 3990010464 | WAKE FOREST | NC | | 10/18/2012 | | | | | | | | | | 344 | | | |
| 3990010468 | AMHERST | VA | | 10/18/2012 | | | | | | | | | | 646 | | | |
| 3990010479 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990010483 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 2,681 | | | |
| 3990010488 | STAMFORD | CT | | 10/18/2012 | | | | | | | | | | 1,043 | | | |
| 3990010495 | CAVE CREEK | AZ | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 3990010502 | DAYTON | NJ | | 10/18/2012 | | | | | | | | | | 829 | | | |
| 3990010503 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 3990010509 | RIVERHEAD | NY | | 10/18/2012 | | | | | | | | | | 1,083 | | | |
| 3990010515 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 453 | | | |
| 3990010516 | SEMINOLE | FL | | 10/18/2012 | | | | | | | | | | 287 | | | |
| 3990010522 | MASON | MI | | 10/18/2012 | | | | | | | | | | 639 | | | |
| 3990010525 | WYNDMOOR | PA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990010526 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 1,799 | | | |
| 3990010533 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 3990010536 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 510 | | | |
| 3990010538 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 455 | | | |
| 3990010541 | HAMMOND | IN | | 10/18/2012 | | | | | | | | | | 98 | | | |
| 3990010544 | NEVADA | OH | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 3990010549 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 335 | | | |
| 3990010551 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 627 | | | |
| 3990010558 | COSTA MESA | CA | | 10/18/2012 | | | | | | | | | | 230 | | | |
| 3990010560 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 3990010561 | KEARNY TOWN | NJ | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990010564 | GARDEN CITY | NY | | 10/18/2012 | | | | | | | | | | 867 | | | |
| 3990010565 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 835 | | | |
| 3990010575 | BALLWIN | MO | | 10/18/2012 | | | | | | | | | | 1,894 | | | |
| 3990010578 | WHEATON | IL | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990010582 | NORWALK | CT | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 3990010587 | DALLAS | TX | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 3990010590 | BELTSVILLE | MD | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 3990010601 | HURRICANE | WV | | 10/18/2012 | | | | | | | | | | 1,474 | | | |
| 3990010602 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,202 | | | |
| 3990010612 | SWANZEY | NH | | 10/18/2012 | | | | | | | | | | 959 | | | |
| 3990010613 | HIAWASSEE | GA | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 3990010615 | BRANDON | FL | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 3990010618 | BENNINGTON | NH | | 10/18/2012 | | | | | | | | | | 6,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990010619 | SEAL BEACH | CA | | 10/18/2012 | | | | | | | | | | 2,220 | | | |
| 3990010620 | WELDON | NC | | 10/18/2012 | | | | | | | | | | 884 | | | |
| 3990010623 | LIVONIA | MI | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 3990010625 | GILBERT | AZ | | 10/18/2012 | | | | | | | | | | 91 | | | |
| 3990010632 | DEERFIELD | IL | | 10/18/2012 | | | | | | | | | | 3,001 | | | |
| 3990010635 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 441 | | | |
| 3990010638 | COCONUT CREEK | FL | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 3990010641 | CHEBOYGAN | MI | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 3990010646 | LOWELL | IN | | 10/18/2012 | | | | | | | | | | 89 | | | |
| 3990010653 | LAUREL | MD | | 10/18/2012 | | | | | | | | | | 193 | | | |
| 3990010658 | EAST PENNSBORO | PA | | 10/18/2012 | | | | | | | | | | 4,600 | | | |
| 3990010669 | DARIEN | CT | | 10/18/2012 | | | | | | | | | | 2,712 | | | |
| 3990010684 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 437 | | | |
| 3990010687 | PORTSMOUTH | VA | | 10/18/2012 | | | | | | | | | | 469 | | | |
| 3990010692 | STOUGHTON | WI | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 3990010693 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 834 | | | |
| 3990010697 | CICERO | NY | | 10/18/2012 | | | | | | | | | | 260 | | | |
| 3990010700 | LYNN | MA | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 3990010703 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 363 | | | |
| 3990010704 | BRIGHTON | MI | | 10/18/2012 | | | | | | | | | | 1,230 | | | |
| 3990010709 | SEASIDE | CA | | 10/18/2012 | | | | | | | | | | 7,457 | | | |
| 3990010713 | PACIFICA | CA | | 10/18/2012 | | | | | | | | | | 2,862 | | | |
| 3990010714 | DOUGLASTON | NY | | 10/18/2012 | | | | | | | | | | 653 | | | |
| 3990010715 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 1,273 | | | |
| 3990010731 | STONINGTON | CT | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 3990010737 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 3990010742 | DEERFIELD BEACH | FL | | 10/18/2012 | | | | | | | | | | 137 | | | |
| 3990010743 | HILLSDALE | NY | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 3990010750 | NORTH EASTON | MA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 3990010753 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990010757 | HERNDON | VA | | 10/18/2012 | | | | | | | | | | 1,486 | | | |
| 3990010758 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 2,043 | | | |
| 3990010772 | HYATTSVILLE CITY | MD | | 10/18/2012 | | | | | | | | | | 323 | | | |
| 3990010776 | LAKE HAVASU CITY | AZ | | 10/18/2012 | | | | | | | | | | 990 | | | |
| 3990010780 | NEW HOPE | MN | | 10/18/2012 | | | | | | | | | | 53,276 | | | |
| 3990010788 | ELMORE | MN | | 10/18/2012 | | | | | | | | | | 772 | | | |
| 3990010790 | PALM COAST | FL | | 10/18/2012 | | | | | | | | | | 788 | | | |
| 3990010791 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 885 | | | |
| 3990010795 | HURON | OH | | 10/18/2012 | | | | | | | | | | 206 | | | |
| 3990010805 | NEW FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 3990010806 | SAN MARCOS | CA | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 3990010818 | DAYTON | OH | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 3990010835 | SOUTH RICHMOND HIL | NY | | 10/18/2012 | | | | | | | | | | 1,430 | | | |
| 3990010842 | WILDWOOD | GA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 3990010850 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 3990010868 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 835 | | | |
| 3990010870 | LINCOLN | NE | | 10/18/2012 | | | | | | | | | | 1,820 | | | |
| 3990010872 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 606 | | | |
| 3990010873 | COROLLA | NC | | 10/18/2012 | | | | | | | | | | 789 | | | |
| 3990010878 | FAIR HAVEN BORO | NJ | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 3990010881 | UNIVERSITY PLACE | WA | | 10/18/2012 | | | | | | | | | | 909 | | | |
| 3990010885 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 591 | | | |
| 3990010886 | VIENNA | VA | | 10/18/2012 | | | | | | | | | | | | | |
| 3990010887 | RED BANK BORO | NJ | | 10/18/2012 | | | | | | | | | | 1,095 | | | |
| 3990010890 | GRANTS | NM | | 10/18/2012 | | | | | | | | | | 502 | | | |
| 3990010892 | EAST ISLIP | NY | | 10/18/2012 | | | | | | | | | | 1,146 | | | |
| 3990010898 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 3990010904 | AMHERST | MA | | 10/18/2012 | | | | | | | | | | 1,368 | | | |
| 3990010905 | EL RITO | NM | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 3990010910 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 3990010913 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 837 | | | |
| 3990010930 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 1,143 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990010939 | REGO PARK | NY | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 3990010942 | KEENE | NH | | 10/18/2012 | | | | | | | | | | 128 | | | |
| 3990010945 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990010949 | DETROIT | MI | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 3990010952 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 882 | | | |
| 3990010962 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 3990010964 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990010968 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 188 | | | |
| 3990010972 | WATERFORD | MI | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 3990010986 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 891 | | | |
| 3990010987 | ASTON | PA | | 10/18/2012 | | | | | | | | | | 58 | | | |
| 3990010991 | HIGHLAND FALLS | NY | | 10/18/2012 | | | | | | | | | | 1,696 | | | |
| 3990010994 | SWANSEA | MA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 3990010998 | NORTH READING | MA | | 10/18/2012 | | | | | | | | | | 964 | | | |
| 3990011008 | GRANITE CITY | IL | | 10/18/2012 | | | | | | | | | | 2,380 | | | |
| 3990011009 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | | | | |
| 3990011011 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 3990011014 | CORAL GABLES | FL | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 3990011017 | GALLOWAY | NJ | | 10/18/2012 | | | | | | | | | | 1,532 | | | |
| 3990011024 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 3990011028 | WOOSTER | OH | | 10/18/2012 | | | | | | | | | | 887 | | | |
| 3990011033 | TOPANGA | CA | | 10/18/2012 | | | | | | | | | | 75,470 | | | |
| 3990011035 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990011037 | INDIANOPOLIS | IN | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990011054 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 867 | | | |
| 3990011057 | BLOOMFIELD | NJ | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 3990011061 | ROSEVILLE | CA | | 10/18/2012 | | | | | | | | | | 64 | | | |
| 3990011062 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 3990011064 | MONTVILLE TWP | NJ | | 10/18/2012 | | | | | | | | | | 454 | | | |
| 3990011069 | HAILEY | ID | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990011078 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 3990011086 | BRIMFIELD | MA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990011088 | WEST ISLIP | NY | | 10/18/2012 | | | | | | | | | | 2,542 | | | |
| 3990011090 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 3990011091 | WEST CARROLLTON | OH | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990011096 | ROSENDALE | NY | | 10/18/2012 | | | | | | | | | | 610 | | | |
| 3990011103 | JEFFERSON TWP | NJ | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 3990011109 | CLEVELAND | MN | | 10/18/2012 | | | | | | | | | | 1,464 | | | |
| 3990011111 | AUGUSTA | ME | | 10/18/2012 | | | | | | | | | | 478 | | | |
| 3990011115 | NEVADA CITY | CA | | 10/18/2012 | | | | | | | | | | 2,849 | | | |
| 3990011118 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 3990011123 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 2,550 | | | |
| 3990011124 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 675 | | | |
| 3990011128 | SCIENCE HILL | KY | | 10/18/2012 | | | | | | | | | | 1,342 | | | |
| 3990011138 | AVONDALE | AZ | | 10/18/2012 | | | | | | | | | | 762 | | | |
| 3990011139 | DISCOVERY BAY | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990011143 | SANTA CLARA | CA | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 3990011147 | LANCASTER | CA | | 10/18/2012 | | | | | | | | | | 3,092 | | | |
| 3990011152 | POMPTON PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 965 | | | |
| 3990011155 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 3990011160 | CHESTERFIELD | MO | | 10/18/2012 | | | | | | | | | | 291 | | | |
| 3990011162 | WATERTOWN | CT | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 3990011163 | STOCKTON | CA | | 10/18/2012 | | | | | | | | | | 5,245 | | | |
| 3990011166 | WOODSTOCK | GA | | 10/18/2012 | | | | | | | | | | 355 | | | |
| 3990011173 | ELLENVILLE | NY | | 10/18/2012 | | | | | | | | | | 605 | | | |
| 3990011175 | WEST ROXBURY | MA | | 10/18/2012 | | | | | | | | | | 1,161 | | | |
| 3990011178 | SOUTH RIDING | VA | | 10/18/2012 | | | | | | | | | | 950 | | | |
| 3990011188 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990011193 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 1,649 | | | |
| 3990011195 | STURBRIDGE | MA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990011204 | FORKS TWP | PA | | 10/18/2012 | | | | | | | | | | 293 | | | |
| 3990011209 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 1,035 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990011210 | TALLAHASSEE | FL | | 10/18/2012 | | | | | | | | | | 385 | | | |
| 3990011215 | SOUTH HAMILTON | MA | | 10/18/2012 | | | | | | | | | | 1,131 | | | |
| 3990011217 | TAUNTON | MA | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 3990011221 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 780 | | | |
| 3990011224 | PALMER | MA | | 10/18/2012 | | | | | | | | | | 1,928 | | | |
| 3990011227 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 742 | | | |
| 3990011235 | WAKEFIELD | MA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990011236 | PLYMOUTH | MI | | 10/18/2012 | | | | | | | | | | 1,368 | | | |
| 3990011262 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,229 | | | |
| 3990011270 | CRAFTON BORO | PA | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 3990011276 | FALMOUTH | ME | | 10/18/2012 | | | | | | | | | | 7 | | | |
| 3990011287 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 227 | | | |
| 3990011294 | ESCONDIDO | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990011305 | ROELAND PARK | KS | | 10/18/2012 | | | | | | | | | | 632 | | | |
| 3990011317 | MARION | IL | | 10/18/2012 | | | | | | | | | | 38 | | | |
| 3990011319 | ROCK HILL | SC | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 3990011322 | PRINCE GEORGE | VA | | 10/18/2012 | | | | | | | | | | 409 | | | |
| 3990011323 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 284 | | | |
| 3990011326 | WENTZVILLE | MO | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990011332 | ANTELOPE | CA | | 10/18/2012 | | | | | | | | | | 295 | | | |
| 3990011335 | YORKVILLE | IL | | 10/18/2012 | | | | | | | | | | 590 | | | |
| 3990011336 | DEWITT | MI | | 10/18/2012 | | | | | | | | | | 11,442 | | | |
| 3990011337 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 3990011339 | LONGVILLE | MN | | 10/18/2012 | | | | | | | | | | 2,818 | | | |
| 3990011347 | POND EDDY | NY | | 10/18/2012 | | | | | | | | | | 62,711 | | | |
| 3990011348 | TRIANGLE | VA | | 10/18/2012 | | | | | | | | | | 623 | | | |
| 3990011349 | AVONDALE ESTATES | GA | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 3990011353 | STAUNTON | VA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 3990011358 | BETHEL | CT | | 10/18/2012 | | | | | | | | | | 980 | | | |
| 3990011359 | MIAMI BEACH | FL | | 10/18/2012 | | | | | | | | | | 2,526 | | | |
| 3990011364 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 3990011370 | SADDLE BROOK TWP | NJ | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 3990011377 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,758 | | | |
| 3990011390 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 513 | | | |
| 3990011395 | RIDGE CREST | CA | | 10/18/2012 | | | | | | | | | | 365 | | | |
| 3990011400 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 1,183 | | | |
| 3990011415 | KALAHEO | HI | | 10/18/2012 | | | | | | | | | | 2,487 | | | |
| 3990011419 | ANDOVER | MN | | 10/18/2012 | | | | | | | | | | 407 | | | |
| 3990011420 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 6,973 | | | |
| 3990011424 | PARAMUS | NJ | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 3990011426 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 3990011435 | GAINESVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,229 | | | |
| 3990011437 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 514 | | | |
| 3990011441 | EAST BERLIN | CT | | 10/18/2012 | | | | | | | | | | 2,847 | | | |
| 3990011444 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 1,504 | | | |
| 3990011445 | NEWPORT | NC | | 10/18/2012 | | | | | | | | | | 1,944 | | | |
| 3990011450 | CASTLE ROCK | CO | | 10/18/2012 | | | | | | | | | | 138 | | | |
| 3990011451 | SHELBY TWP | MI | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990011453 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 564 | | | |
| 3990011457 | BONNERS FERRY | ID | | 10/18/2012 | | | | | | | | | | 1,836 | | | |
| 3990011464 | KETCHUM | ID | | 10/18/2012 | | | | | | | | | | 182 | | | |
| 3990011465 | MANTUA | NJ | | 10/18/2012 | | | | | | | | | | 4,145 | | | |
| 3990011467 | BREWTON | AL | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 3990011470 | WOODSTOCK | GA | | 10/18/2012 | | | | | | | | | | 2,669 | | | |
| 3990011474 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 3990011484 | CHESTERFIELD | NJ | | 10/18/2012 | | | | | | | | | | 2,007 | | | |
| 3990011493 | SICKLERVILLE | NJ | | 10/18/2012 | | | | | | | | | | 416 | | | |
| 3990011494 | CHELTENHAM TWP | PA | | 10/18/2012 | | | | | | | | | | 4,979 | | | |
| 3990011497 | NEWBERRY PARK | CA | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 3990011498 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 3990011499 | HAVERHILL | MA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990011503 | COCOA | FL | | 10/18/2012 | | | | | | | | | | 2,420 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990011507 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,021 | | | |
| 3990011508 | LAGUNA NIGUEL | CA | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 3990011511 | DEERFIELD BEACH | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990011512 | CORVALLIS | OR | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 3990011520 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 3990011523 | MONTGOMERY | AL | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 3990011526 | GRANGER | IN | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 3990011529 | MANHATTAN | KS | | 10/18/2012 | | | | | | | | | | 330 | | | |
| 3990011536 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 3990011538 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 5,271 | | | |
| 3990011541 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 3990011543 | TEMECULA | CA | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 3990011555 | ST CLAIR SHORES | MI | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 3990011557 | CORTLANDT MANOR | NY | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 3990011568 | CLAREMONT | CA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990011575 | CROWN POINT | IN | | 10/18/2012 | | | | | | | | | | 127 | | | |
| 3990011580 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,607 | | | |
| 3990011583 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,638 | | | |
| 3990011585 | GLENDALE | CA | | 10/18/2012 | | | | | | | | | | 3,300 | | | |
| 3990011586 | LAKE ZURICH | IL | | 10/18/2012 | | | | | | | | | | 770 | | | |
| 3990011587 | RANCHO PALOS VERDE | CA | | 10/18/2012 | | | | | | | | | | 382 | | | |
| 3990011591 | GENEVA | IL | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 3990011595 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990011604 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 3990011610 | FAIRBURN | GA | | 10/18/2012 | | | | | | | | | | 1,008 | | | |
| 3990011611 | CLAREMORE | OK | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 3990011612 | LUMBERTON | NC | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 3990011613 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 1,214 | | | |
| 3990011620 | MELVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,025 | | | |
| 3990011624 | THOUSAND OAKS | CA | | 10/18/2012 | | | | | | | | | | 165 | | | |
| 3990011625 | EDISON | NJ | | 10/18/2012 | | | | | | | | | | 1,634 | | | |
| 3990011634 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 420 | | | |
| 3990011639 | APTOS | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990011640 | PUYALLUP | WA | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 3990011643 | SOMERVILLE | NJ | | 10/18/2012 | | | | | | | | | | 2,818 | | | |
| 3990011648 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 3,555 | | | |
| 3990011649 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 1,065 | | | |
| 3990011651 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990011656 | ALAMO | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 3990011659 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 352 | | | |
| 3990011662 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 1,457 | | | |
| 3990011668 | NEW FREEDOM BORO | PA | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990011669 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 833 | | | |
| 3990011670 | WALESKA | GA | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 3990011675 | DOTHAN | AL | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 3990011676 | ROSSVILLE | KS | | 10/18/2012 | | | | | | | | | | 465 | | | |
| 3990011678 | ELLENWOOD | GA | | 10/18/2012 | | | | | | | | | | 372 | | | |
| 3990011679 | RUTLAND | VT | | 10/18/2012 | | | | | | | | | | 117 | | | |
| 3990011681 | SANTA CLARITA | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990011682 | SPENCER | NC | | 10/18/2012 | | | | | | | | | | 442 | | | |
| 3990011687 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 656 | | | |
| 3990011692 | PHELAN | CA | | 10/18/2012 | | | | | | | | | | 535 | | | |
| 3990011695 | ATHENS | GA | | 10/18/2012 | | | | | | | | | | 672 | | | |
| 3990011700 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 1,157 | | | |
| 3990011708 | MEBANE | NC | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 3990011713 | MANOR TWP | PA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 3990011714 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 3990011722 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 3990011727 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 3990011728 | CHAPEL HILL | NC | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 3990011732 | SOUTHFIELD | MI | | 10/18/2012 | | | | | | | | | | 2,622 | | | |
| 3990011736 | NASSAU | NY | | 10/18/2012 | | | | | | | | | | 2,214 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990011738 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 3990011742 | WARRENTON | VA | | 10/18/2012 | | | | | | | | | | 1,052 | | | |
| 3990011743 | RICHMOND HILL | GA | | 10/18/2012 | | | | | | | | | | 45,474 | | | |
| 3990011744 | FT PIERCE | FL | | 10/18/2012 | | | | | | | | | | 407 | | | |
| 3990011750 | CITY OF MITCHELLVI | MD | | 10/18/2012 | | | | | | | | | | 1,193 | | | |
| 3990011754 | APPLE VALLEY | MN | | 10/18/2012 | | | | | | | | | | 667 | | | |
| 3990011764 | ELMHURST | IL | | 10/18/2012 | | | | | | | | | | 1,776 | | | |
| 3990011767 | TIVERTON | RI | | 10/18/2012 | | | | | | | | | | 272 | | | |
| 3990011770 | ROANOKE | VA | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990011771 | DEARBORN | MI | | 10/18/2012 | | | | | | | | | | 555 | | | |
| 3990011772 | CARSON CITY | NV | | 10/18/2012 | | | | | | | | | | 2,730 | | | |
| 3990011773 | CHICO | CA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 3990011779 | BRENTWOOD | NY | | 10/18/2012 | | | | | | | | | | 628 | | | |
| 3990011791 | NEWNAN | GA | | 10/18/2012 | | | | | | | | | | 289 | | | |
| 3990011796 | GROVELAND | FL | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 3990011803 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990011805 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 3990011811 | JACKSON TWP | NJ | | 10/18/2012 | | | | | | | | | | 756 | | | |
| 3990011815 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 3990011819 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 1,227 | | | |
| 3990011820 | GRAND LAKE | CO | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 3990011822 | SUNRISE BEACH | MO | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990011824 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 415 | | | |
| 3990011826 | NORTH MYRTLE BEACH | SC | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 3990011833 | COTO DE CAZA | CA | | 10/18/2012 | | | | | | | | | | 10,158 | | | |
| 3990011835 | BEVERLY HILLS | CA | | 10/18/2012 | | | | | | | | | | 3,212 | | | |
| 3990011836 | CAMPBELLSBURG | KY | | 10/18/2012 | | | | | | | | | | 195 | | | |
| 3990011839 | BETHLEHEM | PA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 3990011841 | WAYZATA | MN | | 10/18/2012 | | | | | | | | | | 9,594 | | | |
| 3990011847 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 3990011848 | PLEASANT VIEW | TN | | 10/18/2012 | | | | | | | | | | 395 | | | |
| 3990011849 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 155 | | | |
| 3990011851 | ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 1,837 | | | |
| 3990011854 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 138 | | | |
| 3990011858 | SIMI VALLEY | CA | | 10/18/2012 | | | | | | | | | | 1,132 | | | |
| 3990011865 | EAST MEADOW | NY | | 10/18/2012 | | | | | | | | | | 2,226 | | | |
| 3990011867 | WINNETKA | CA | | 10/18/2012 | | | | | | | | | | 69 | | | |
| 3990011868 | LARCHMONT | NY | | 10/18/2012 | | | | | | | | | | 1,709 | | | |
| 3990011874 | PORT ORANGE | FL | | 10/18/2012 | | | | | | | | | | 58 | | | |
| 3990011875 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 2,082 | | | |
| 3990011893 | LAWRENCEVILLE | GA | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 3990011895 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 3990011896 | EAST ROCKAWAY | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990011900 | GREENVILLE | NY | | 10/18/2012 | | | | | | | | | | 488 | | | |
| 3990011906 | CAMAS | WA | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 3990011908 | DUVALL | WA | | 10/18/2012 | | | | | | | | | | 1,294 | | | |
| 3990011911 | GROVELAND | FL | | 10/18/2012 | | | | | | | | | | 168 | | | |
| 3990011916 | OCALA | FL | | 10/18/2012 | | | | | | | | | | 818 | | | |
| 3990011920 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 5,811 | | | |
| 3990011923 | ORANGEVALE | CA | | 10/18/2012 | | | | | | | | | | 4,126 | | | |
| 3990011925 | WINSTON SALEM | NC | | 10/18/2012 | | | | | | | | | | 636 | | | |
| 3990011928 | RUSTBURG | VA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990011930 | LINDEN | NJ | | 10/18/2012 | | | | | | | | | | 1,928 | | | |
| 3990011931 | ORMOND BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 3990011948 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 3990011952 | BROOKHAVEN | PA | | 10/18/2012 | | | | | | | | | | 569 | | | |
| 3990011954 | CONYERS | GA | | 10/18/2012 | | | | | | | | | | 1,046 | | | |
| 3990011958 | SAVAGE | MN | | 10/18/2012 | | | | | | | | | | 593 | | | |
| 3990011976 | BENSALEM | PA | | 10/18/2012 | | | | | | | | | | 598 | | | |
| 3990011987 | CONYERS | GA | | 10/18/2012 | | | | | | | | | | 643 | | | |
| 3990011991 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 730 | | | |
| 3990011996 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 1,007 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990012001 | PORT SAINT LUCIE | FL | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 3990012007 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 3990012013 | DIAMOND BAR | CA | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 3990012014 | BELLEROSE | NY | | 10/18/2012 | | | | | | | | | | 558 | | | |
| 3990012016 | GLEN RIDGE | NJ | | 10/18/2012 | | | | | | | | | | 215 | | | |
| 3990012034 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 3990012036 | WESTMINSTER | CO | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 3990012042 | LAWRENCE | KS | | 10/18/2012 | | | | | | | | | | 3,765 | | | |
| 3990012049 | SAYREVILLE BORO | NJ | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 3990012059 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 3990012069 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 1,220 | | | |
| 3990012070 | EVERETT | WA | | 10/18/2012 | | | | | | | | | | 136 | | | |
| 3990012075 | RIDGECREST | CA | | 10/18/2012 | | | | | | | | | | 2,376 | | | |
| 3990012076 | ROSELLE PARK BORO | NJ | | 10/18/2012 | | | | | | | | | | 255 | | | |
| 3990012085 | KIHEI | HI | | 10/18/2012 | | | | | | | | | | 1,319 | | | |
| 3990012088 | BURBANK | IL | | 10/18/2012 | | | | | | | | | | 603 | | | |
| 3990012091 | PINCKNEY | MI | | 10/18/2012 | | | | | | | | | | 782 | | | |
| 3990012092 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 304 | | | |
| 3990012102 | WAILUKU | HI | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 3990012109 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 857 | | | |
| 3990012113 | WEST PATERSON BORO | NJ | | 10/18/2012 | | | | | | | | | | 2,600 | | | |
| 3990012114 | FAIRFIELD | CA | | 10/18/2012 | | | | | | | | | | 583 | | | |
| 3990012115 | PRESCOTT | AZ | | 10/18/2012 | | | | | | | | | | 218 | | | |
| 3990012121 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 174 | | | |
| 3990012123 | BOSTON | MA | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 3990012124 | BENICIA | CA | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 3990012127 | BEALETON | VA | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 3990012128 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 21,034 | | | |
| 3990012130 | WELLESLEY | MA | | 10/18/2012 | | | | | | | | | | 2,736 | | | |
| 3990012131 | ANSONIA | CT | | 10/18/2012 | | | | | | | | | | 804 | | | |
| 3990012133 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 3990012136 | WINFIELD | WV | | 10/18/2012 | | | | | | | | | | 3,200 | | | |
| 3990012142 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990012144 | FARGO | ND | | 10/18/2012 | | | | | | | | | | 97 | | | |
| 3990012148 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 1,518 | | | |
| 3990012151 | WILSON | WY | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 3990012154 | MIDDLE GROVE | NY | | 10/18/2012 | | | | | | | | | | 1,442 | | | |
| 3990012168 | LENOIR | NC | | 10/18/2012 | | | | | | | | | | 621 | | | |
| 3990012170 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 3990012171 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 444 | | | |
| 3990012176 | BAKERSFIELD | CA | | 10/18/2012 | | | | | | | | | | 6,700 | | | |
| 3990012178 | CRESTVIEW HILLS | KY | | 10/18/2012 | | | | | | | | | | 1,006 | | | |
| 3990012183 | WINTER GARDEN | FL | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 3990012184 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 3990012189 | VADNAIS HEIGHTS | MN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990012191 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 831 | | | |
| 3990012192 | ANNANDALE | VA | | 10/18/2012 | | | | | | | | | | 157 | | | |
| 3990012194 | HANOVER | NH | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 3990012197 | ELIZABETH | PA | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 3990012228 | WARREN | MI | | 10/18/2012 | | | | | | | | | | 1,817 | | | |
| 3990012232 | POULSBO | WA | | 10/18/2012 | | | | | | | | | | 909 | | | |
| 3990012242 | WOODSTOCK | GA | | 10/18/2012 | | | | | | | | | | 1,518 | | | |
| 3990012250 | DRAPER | VA | | 10/18/2012 | | | | | | | | | | 733 | | | |
| 3990012260 | INDIAN ORCHARD | MA | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 3990012281 | GAINESVILLE CITY | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990012302 | ELBERTA | AL | | 10/18/2012 | | | | | | | | | | 168 | | | |
| 3990012319 | NAMPA | ID | | 10/18/2012 | | | | | | | | | | 454 | | | |
| 3990012325 | MIDDLETOWN | RI | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 3990012326 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,219 | | | |
| 3990012328 | LOMITA | CA | | 10/18/2012 | | | | | | | | | | 1,876 | | | |
| 3990012335 | SANDY | OR | | 10/18/2012 | | | | | | | | | | 331 | | | |
| 3990012339 | CLOVIS | CA | | 10/18/2012 | | | | | | | | | | 199 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3990012361 | PACIFIC PALISADES | CA | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 3990012364 | LA FARGE | WI | | 10/18/2012 | | | | | | | | | | 1,867 | | | |
| 3990012375 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 3990012378 | DOVER | NJ | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 3990012380 | HICKORY HILLS | IL | | 10/18/2012 | | | | | | | | | | 1,006 | | | |
| 3990012381 | MONTEREY PARK | CA | | 10/18/2012 | | | | | | | | | | 28,541 | | | |
| 3990012383 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 3,703 | | | |
| 3990012385 | WAIANAE | HI | | 10/18/2012 | | | | | | | | | | 455 | | | |
| 3990012396 | HAIKU | HI | | 10/18/2012 | | | | | | | | | | 1,276 | | | |
| 3990012408 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990012410 | SAN JUAN BAUTISTA | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 3990012412 | BUENA PARK | CA | | 10/18/2012 | | | | | | | | | | 3,371 | | | |
| 3990012445 | LOXAHATCHEE | FL | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 3990012457 | SAN HOSE | CA | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 3990012465 | POULSBO | WA | | 10/18/2012 | | | | | | | | | | 119 | | | |
| 3990012483 | WALL TWP | NJ | | 10/18/2012 | | | | | | | | | | 21,400 | | | |
| 3990012486 | MILLINGTON | NJ | | 10/18/2012 | | | | | | | | | | 3,943 | | | |
| 3990012488 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 637 | | | |
| 3990012490 | BOONTON TWP | NJ | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 3990012491 | OJAI | CA | | 10/18/2012 | | | | | | | | | | 503 | | | |
| 3990012495 | MIAMI SHORES | FL | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 3990012499 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 149 | | | |
| 6901000013 | MERRICK | NY | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 6901000014 | SANBORNTON | NH | | 10/18/2012 | | | | | | | | | | 874 | | | |
| 6901000017 | SURPRISE | AZ | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 6901000030 | NORTHPORT | AL | | 10/18/2012 | | | | | | | | | | 2,204 | | | |
| 6901000038 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 351 | | | |
| 6901000047 | PLEASANT HILL | CA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901000054 | KENNEWICK | WA | | 10/18/2012 | | | | | | | | | | 2,270 | | | |
| 6901000056 | COLFAX | CA | | 10/18/2012 | | | | | | | | | | 493 | | | |
| 6901000070 | STRATFORD | CT | | 10/18/2012 | | | | | | | | | | 7,573 | | | |
| 6901000072 | UNIONTOWN | OH | | 10/18/2012 | | | | | | | | | | 4,065 | | | |
| 6901000080 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 606 | | | |
| 6901000082 | MIDDLEBURG | FL | | 10/18/2012 | | | | | | | | | | 351 | | | |
| 6901000098 | WESLEY CHAPEL | FL | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901000125 | ELKTON | MD | | 10/18/2012 | | | | | | | | | | 65 | | | |
| 6901000127 | OREFIELD | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901000133 | DELANO | MN | | 10/18/2012 | | | | | | | | | | 97 | | | |
| 6901000154 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 490 | | | |
| 6901000159 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 244 | | | |
| 6901000171 | WOODVILLE | OH | | 10/18/2012 | | | | | | | | | | 1,030 | | | |
| 6901000173 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 679 | | | |
| 6901000184 | GRAFTON | OH | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901000192 | SAVANNAH | GA | | 10/18/2012 | | | | | | | | | | 215 | | | |
| 6901000200 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901000210 | OSSINING | NY | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901000218 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 671 | | | |
| 6901000223 | MILWAUKIE | OR | | 10/18/2012 | | | | | | | | | | 1,121 | | | |
| 6901000228 | CORTLANDT MANOR | NY | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 6901000232 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 3,250 | | | |
| 6901000235 | GRANT | FL | | 10/18/2012 | | | | | | | | | | 2,448 | | | |
| 6901000258 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 869 | | | |
| 6901000261 | GREEN BAY | WI | | 10/18/2012 | | | | | | | | | | 1,163 | | | |
| 6901000263 | ELIZABETHTOWN | PA | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 6901000286 | UNION | NJ | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 6901000302 | ACTON | MA | | 10/18/2012 | | | | | | | | | | 188 | | | |
| 6901000307 | AKRON | OH | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 6901000308 | COLLEGEVILLE | PA | | 10/18/2012 | | | | | | | | | | 135 | | | |
| 6901000326 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 152 | | | |
| 6901000328 | KILLINGWORTH | CT | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901000333 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901000342 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 174 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901000345 | CLARENDON HILLS | IL | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 6901000347 | PARKER | CO | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901000354 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 902 | | | |
| 6901000356 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901000363 | AUBURN | MA | | 10/18/2012 | | | | | | | | | | 125 | | | |
| 6901000376 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 6901000390 | GLENDORA | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901000394 | DALTON | GA | | 10/18/2012 | | | | | | | | | | 851 | | | |
| 6901000395 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 6901000407 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 586 | | | |
| 6901000408 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 613 | | | |
| 6901000409 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 1,337 | | | |
| 6901000415 | ELKHART | IN | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 6901000424 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 1,377 | | | |
| 6901000429 | LA VERNE | CA | | 10/18/2012 | | | | | | | | | | 3,296 | | | |
| 6901000434 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901000448 | TUPELO | MS | | 10/18/2012 | | | | | | | | | | 989 | | | |
| 6901000451 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901000461 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 2,829 | | | |
| 6901000467 | WRIGHTSVILLE BEACH | NC | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 6901000471 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901000487 | SOUDERTON | PA | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901000488 | WAYNE | NE | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901000491 | ORANGE | NJ | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901000515 | DOUGLAS | MA | | 10/18/2012 | | | | | | | | | | 145 | | | |
| 6901000516 | EAST NORWICH | NY | | 10/18/2012 | | | | | | | | | | 3,878 | | | |
| 6901000519 | MOBILE | AL | | 10/18/2012 | | | | | | | | | | 330 | | | |
| 6901000521 | ANOKA | MN | | 10/18/2012 | | | | | | | | | | 1,237 | | | |
| 6901000532 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 6901000541 | WEST CALDWELL | NJ | | 10/18/2012 | | | | | | | | | | 330 | | | |
| 6901000548 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 144 | | | |
| 6901000551 | LOPATCONG TWP | NJ | | 10/18/2012 | | | | | | | | | | 549 | | | |
| 6901000556 | EGG HARBOR TOWNSHIP | NJ | | 10/18/2012 | | | | | | | | | | 287 | | | |
| 6901000560 | WILMINGTON | NC | | 10/18/2012 | | | | | | | | | | 756 | | | |
| 6901000565 | WEST HARTFORD | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901000566 | SPRINGFIELD | MA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901000577 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901000594 | SARATOGA | CA | | 10/18/2012 | | | | | | | | | | 385 | | | |
| 6901000595 | FAIRFIELD | CA | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901000602 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 1,031 | | | |
| 6901000605 | NORTHPORT | AL | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901000627 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901000635 | GROTON | CT | | 10/18/2012 | | | | | | | | | | 409 | | | |
| 6901000638 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 6901000640 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 720 | | | |
| 6901000641 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 6901000643 | ELKHART | IN | | 10/18/2012 | | | | | | | | | | 2,350 | | | |
| 6901000649 | RICHMOND | IN | | 10/18/2012 | | | | | | | | | | 611 | | | |
| 6901000655 | BATTLEBORO | NC | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901000662 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 1,273 | | | |
| 6901000665 | SIGNAL MOUNTAIN | TN | | 10/18/2012 | | | | | | | | | | 76 | | | |
| 6901000673 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1,362 | | | |
| 6901000674 | EWA BEACH | HI | | 10/18/2012 | | | | | | | | | | 2,806 | | | |
| 6901000682 | WESTMINSTER | CO | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 6901000694 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 6901000702 | MERIDEN | CT | | 10/18/2012 | | | | | | | | | | 998 | | | |
| 6901000706 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901000711 | SANDY | UT | | 10/18/2012 | | | | | | | | | | 566 | | | |
| 6901000717 | ESCONDIDO | CA | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901000718 | JUDSONIA | AR | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901000720 | BRANCH HILL | OH | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901000722 | OREM | UT | | 10/18/2012 | | | | | | | | | | 3,539 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901000730 | ROSEMOUNT | MN | | 10/18/2012 | | | | | | | | | | 5,291 | | | |
| 6901000738 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901000755 | COATESVILLE | PA | | 10/18/2012 | | | | | | | | | | 799 | | | |
| 6901000758 | CHILOQUIN | OR | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901000760 | BEACH PARK | IL | | 10/18/2012 | | | | | | | | | | 151 | | | |
| 6901000768 | BRANDON | FL | | 10/18/2012 | | | | | | | | | | 280 | | | |
| 6901000773 | BELLE ISLE | FL | | 10/18/2012 | | | | | | | | | | 1,113 | | | |
| 6901000790 | MINFORD | OH | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901000791 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 6901000793 | LOS BANOS | CA | | 10/18/2012 | | | | | | | | | | 978 | | | |
| 6901000794 | PALM HARBOR | FL | | 10/18/2012 | | | | | | | | | | 405 | | | |
| 6901000798 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 1,670 | | | |
| 6901000800 | ELLIJAY | GA | | 10/18/2012 | | | | | | | | | | 1,235 | | | |
| 6901000801 | SHELBURNE | VT | | 10/18/2012 | | | | | | | | | | 6,663 | | | |
| 6901000802 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 2,405 | | | |
| 6901000806 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,055 | | | |
| 6901000808 | TRUMBULL | CT | | 10/18/2012 | | | | | | | | | | 614 | | | |
| 6901000810 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 239 | | | |
| 6901000822 | VALLEJO | CA | | 10/18/2012 | | | | | | | | | | 259 | | | |
| 6901000825 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 4,817 | | | |
| 6901000832 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901000834 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,261 | | | |
| 6901000837 | PARSIPPANY | NJ | | 10/18/2012 | | | | | | | | | | 1,920 | | | |
| 6901000838 | BOULDER | CO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901000839 | RESEDA | CA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901000847 | HILLIARD | OH | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901000851 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,900 | | | |
| 6901000853 | MADISON | FL | | 10/18/2012 | | | | | | | | | | 115 | | | |
| 6901000855 | MOUNT PLEASANT | NC | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901000867 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 938 | | | |
| 6901000877 | NORTH WALES | PA | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901000878 | IRVINE | CA | | 10/18/2012 | | | | | | | | | | 425 | | | |
| 6901000879 | ARNOLD | MO | | 10/18/2012 | | | | | | | | | | 765 | | | |
| 6901000882 | SUMMERFIELD | NC | | 10/18/2012 | | | | | | | | | | 360 | | | |
| 6901000890 | NEWBERG | OR | | 10/18/2012 | | | | | | | | | | 1,140 | | | |
| 6901000894 | PARKTON | MD | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901000898 | SYRACUSE | NY | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901000902 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901000905 | COATESVILLE | PA | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 6901000908 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901000909 | MOORESTOWN | NJ | | 10/18/2012 | | | | | | | | | | 1,474 | | | |
| 6901000911 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 1,165 | | | |
| 6901000914 | MERRITT ISLAND | FL | | 10/18/2012 | | | | | | | | | | 1,322 | | | |
| 6901000915 | CLINTON | CT | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 6901000916 | FOREST GROVE | OR | | 10/18/2012 | | | | | | | | | | 215 | | | |
| 6901000926 | WESTLAKE | OH | | 10/18/2012 | | | | | | | | | | 2,347 | | | |
| 6901000932 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 6901000934 | GOLETA | CA | | 10/18/2012 | | | | | | | | | | 773 | | | |
| 6901000937 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 6901000942 | TIGARD | OR | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901000945 | DUBLIN | OH | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 6901000946 | FISHERS | IN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901000949 | BLACKLICK | OH | | 10/18/2012 | | | | | | | | | | 1,265 | | | |
| 6901000961 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 211 | | | |
| 6901000964 | KENMORE | WA | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901000972 | WAUKESHA | WI | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901000981 | WARRENVILLE | SC | | 10/18/2012 | | | | | | | | | | 1,339 | | | |
| 6901000982 | WILDWOOD | MO | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901000984 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901000988 | CORNELIUS | NC | | 10/18/2012 | | | | | | | | | | 4,246 | | | |
| 6901000990 | LOS ALAMITOS | CA | | 10/18/2012 | | | | | | | | | | 2,831 | | | |
| 6901000997 | NORWOOD YOUNG AMERIC | MN | | 10/18/2012 | | | | | | | | | | 40 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901001007 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901001010 | JOHNSTOWN | NY | | 10/18/2012 | | | | | | | | | | 412 | | | |
| 6901001012 | MEREDITH | NH | | 10/18/2012 | | | | | | | | | | 445 | | | |
| 6901001013 | ANDOVER | MN | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901001017 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 1,651 | | | |
| 6901001026 | KENOSHA | WI | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901001028 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 1,591 | | | |
| 6901001038 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 383 | | | |
| 6901001042 | PARKVILLE | MD | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 6901001046 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 6901001047 | LOS ALAMITOS | CA | | 10/18/2012 | | | | | | | | | | 442 | | | |
| 6901001049 | NORTHWOOD | OH | | 10/18/2012 | | | | | | | | | | 305 | | | |
| 6901001053 | CORRECTIONVILLE | IA | | 10/18/2012 | | | | | | | | | | 834 | | | |
| 6901001057 | THORTON | CO | | 10/18/2012 | | | | | | | | | | 271 | | | |
| 6901001058 | PINELLAS PARK | FL | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 6901001064 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 779 | | | |
| 6901001065 | SOUTH BEND | IN | | 10/18/2012 | | | | | | | | | | (14) | | | |
| 6901001072 | DOUGLASVILLE | GA | | 10/18/2012 | | | | | | | | | | 289 | | | |
| 6901001075 | ROCKVILLE | MD | | 10/18/2012 | | | | | | | | | | 594 | | | |
| 6901001081 | HEWITT | NJ | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901001083 | BOULDER | CO | | 10/18/2012 | | | | | | | | | | 2,878 | | | |
| 6901001095 | WEST BABYLON | NY | | 10/18/2012 | | | | | | | | | | 132 | | | |
| 6901001102 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 696 | | | |
| 6901001105 | MAPLEWOOD | MN | | 10/18/2012 | | | | | | | | | | 869 | | | |
| 6901001106 | MONROE | NC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901001108 | KING OF PRUSSIA | PA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901001109 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901001110 | YUCAIPA | CA | | 10/18/2012 | | | | | | | | | | 115 | | | |
| 6901001113 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 289 | | | |
| 6901001118 | HOLUALOA | HI | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 6901001126 | HENDERSONVILLE | NC | | 10/18/2012 | | | | | | | | | | 1,265 | | | |
| 6901001131 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 833 | | | |
| 6901001134 | CAVE CREEK | AZ | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 6901001149 | LEHIGH ACRES | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901001151 | GRAND BLANC | MI | | 10/18/2012 | | | | | | | | | | 31 | | | |
| 6901001152 | DERBY | KS | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901001153 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901001173 | AVON LAKE | OH | | 10/18/2012 | | | | | | | | | | 1,484 | | | |
| 6901001188 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 682 | | | |
| 6901001189 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 6901001195 | SOUTHINGTON | CT | | 10/18/2012 | | | | | | | | | | 388 | | | |
| 6901001202 | LAUREL | MD | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 6901001204 | EAST SANDWICH | MA | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 6901001211 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 671 | | | |
| 6901001213 | GLOVERSVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,286 | | | |
| 6901001215 | HAMBURG | PA | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 6901001216 | POINT PLEASANT BORO | NJ | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 6901001217 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001222 | FAIRHAVEN | MA | | 10/18/2012 | | | | | | | | | | 767 | | | |
| 6901001224 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 352 | | | |
| 6901001228 | TEMPERANCE | MI | | 10/18/2012 | | | | | | | | | | 6,104 | | | |
| 6901001251 | PALM HARBOR | FL | | 10/18/2012 | | | | | | | | | | 275 | | | |
| 6901001253 | TRUSSVILLE | AL | | 10/18/2012 | | | | | | | | | | 63,989 | | | |
| 6901001254 | ZIONSVILLE | IN | | 10/18/2012 | | | | | | | | | | 179 | | | |
| 6901001256 | GROSSE POINTE SHORES | MI | | 10/18/2012 | | | | | | | | | | 1,367 | | | |
| 6901001259 | DOUGLASVILLE | GA | | 10/18/2012 | | | | | | | | | | 462 | | | |
| 6901001261 | DOVER | NH | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 6901001267 | STILLWATER | MN | | 10/18/2012 | | | | | | | | | | 1,034 | | | |
| 6901001274 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 993 | | | |
| 6901001275 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 949 | | | |
| 6901001282 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 1,914 | | | |
| 6901001283 | APTOS | CA | | 10/18/2012 | | | | | | | | | | 700 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6901001285 | NORTH YARMOUTH | ME | | 10/18/2012 | | | | | | | | | | 2,439 | | | |
| 6901001286 | MATTAPAN | MA | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 6901001292 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 484 | | | |
| 6901001293 | TROY | VA | | 10/18/2012 | | | | | | | | | | 1,082 | | | |
| 6901001295 | FEASTERVILLE TREVOSE | PA | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 6901001303 | HAYWARD | WI | | 10/18/2012 | | | | | | | | | | 633 | | | |
| 6901001313 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 6901001320 | HANOVER | MD | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 6901001333 | EVANSTON | IL | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 6901001337 | BELLINGHAM | WA | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 6901001338 | WHITEHALL | PA | | 10/18/2012 | | | | | | | | | | 693 | | | |
| 6901001340 | BOYNE CITY | MI | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901001341 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901001344 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 123 | | | |
| 6901001346 | STARKVILLE | MS | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901001356 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901001358 | OAK RIDGE | NJ | | 10/18/2012 | | | | | | | | | | 367 | | | |
| 6901001362 | MADISON | FL | | 10/18/2012 | | | | | | | | | | 7,023 | | | |
| 6901001366 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 318 | | | |
| 6901001369 | WEST LINN | OR | | 10/18/2012 | | | | | | | | | | 312 | | | |
| 6901001376 | LAGUNA NIGUEL | CA | | 10/18/2012 | | | | | | | | | | 924 | | | |
| 6901001380 | SCHENECTADY | NY | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901001382 | KEENE | NH | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 6901001383 | PLAINFIELD | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001385 | FERGUSON | NC | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901001398 | SIERRA VISTA | AZ | | 10/18/2012 | | | | | | | | | | 244 | | | |
| 6901001400 | BOYERTOWN | PA | | 10/18/2012 | | | | | | | | | | 22,765 | | | |
| 6901001405 | HILLIARD | OH | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 6901001413 | ELK GROVE VILLAGE | IL | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901001422 | SHAFER | MN | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 6901001424 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 299 | | | |
| 6901001432 | JEFFERSONVILLE | IN | | 10/18/2012 | | | | | | | | | | 2,917 | | | |
| 6901001433 | DELANO | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001435 | BATTLE GROUND | WA | | 10/18/2012 | | | | | | | | | | 196 | | | |
| 6901001442 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 3,082 | | | |
| 6901001446 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 692 | | | |
| 6901001448 | SAINT PETERS | MO | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 6901001449 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901001454 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901001459 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001466 | LAKEWOOD | CO | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 6901001473 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901001477 | WESTERVILLE | OH | | 10/18/2012 | | | | | | | | | | 7,210 | | | |
| 6901001485 | BELLEVILLE | MI | | 10/18/2012 | | | | | | | | | | 683 | | | |
| 6901001490 | VALRICO | FL | | 10/18/2012 | | | | | | | | | | 1,503 | | | |
| 6901001499 | GROSSE POINTE WOODS | MI | | 10/18/2012 | | | | | | | | | | 231 | | | |
| 6901001511 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 6901001514 | MOUNT JOY | PA | | 10/18/2012 | | | | | | | | | | 1,324 | | | |
| 6901001519 | SALINAS | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901001521 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 322 | | | |
| 6901001523 | MONROVIA | CA | | 10/18/2012 | | | | | | | | | | 1,116 | | | |
| 6901001526 | NORTH MANKATO | MN | | 10/18/2012 | | | | | | | | | | 2,363 | | | |
| 6901001531 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901001540 | BOUNTIFUL | UT | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001542 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 6901001548 | GRAND JCT | CO | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901001551 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901001552 | SAN PEDRO | CA | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901001553 | ROCKFORD | MN | | 10/18/2012 | | | | | | | | | | 1,532 | | | |
| 6901001557 | BALLWIN | MO | | 10/18/2012 | | | | | | | | | | 1,179 | | | |
| 6901001560 | FAYETTEVILLE | NC | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 6901001586 | WAYNE | NJ | | 10/18/2012 | | | | | | | | | | 108 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901001595 | BELLMAWR | NJ | | 10/18/2012 | | | | | | | | | | 1,502 | | | |
| 6901001598 | WAKEFIELD | RI | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901001601 | STOCKBRIDGE | GA | | 10/18/2012 | | | | | | | | | | 1,460 | | | |
| 6901001602 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901001603 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901001609 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901001617 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 1,214 | | | |
| 6901001618 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 6901001622 | PONTIAC | IL | | 10/18/2012 | | | | | | | | | | 1,429 | | | |
| 6901001626 | OFALLON | MO | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901001637 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 5,449 | | | |
| 6901001642 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 326 | | | |
| 6901001643 | ENCINO | CA | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 6901001644 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 6,589 | | | |
| 6901001646 | PARKERS PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 724 | | | |
| 6901001648 | WESTBROOK | ME | | 10/18/2012 | | | | | | | | | | 320 | | | |
| 6901001649 | MACOMB | MI | | 10/18/2012 | | | | | | | | | | 155 | | | |
| 6901001664 | SIERRA VISTA | AZ | | 10/18/2012 | | | | | | | | | | 6,957 | | | |
| 6901001673 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901001678 | MERCHANTVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,199 | | | |
| 6901001680 | CENTENNIAL | CO | | 10/18/2012 | | | | | | | | | | 69 | | | |
| 6901001702 | WESTMINSTER | CA | | 10/18/2012 | | | | | | | | | | 857 | | | |
| 6901001706 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 488 | | | |
| 6901001711 | PISCATAWAY | NJ | | 10/18/2012 | | | | | | | | | | 91 | | | |
| 6901001714 | BOWDOINHAM | ME | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 6901001716 | SANTA CLARA | CA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901001719 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901001721 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 119 | | | |
| 6901001722 | UNION CITY | TN | | 10/18/2012 | | | | | | | | | | 1,192 | | | |
| 6901001723 | PRUNEDALE | CA | | 10/18/2012 | | | | | | | | | | 939 | | | |
| 6901001733 | BASSETT | NE | | 10/18/2012 | | | | | | | | | | 151 | | | |
| 6901001736 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,026 | | | |
| 6901001737 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 1,888 | | | |
| 6901001742 | NOBLESVILLE | IN | | 10/18/2012 | | | | | | | | | | 1,389 | | | |
| 6901001749 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 335 | | | |
| 6901001751 | HILLSBORO | OR | | 10/18/2012 | | | | | | | | | | 860 | | | |
| 6901001755 | LEHI | UT | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901001761 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901001769 | ORTONVILLE | MI | | 10/18/2012 | | | | | | | | | | 211 | | | |
| 6901001774 | INDIAN TRAIL | NC | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901001775 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | (182) | | | |
| 6901001777 | FREMONT | CA | | 10/18/2012 | | | | | | | | | | 571 | | | |
| 6901001781 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 1,574 | | | |
| 6901001782 | SANTA CLARA | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901001792 | CITRUS HEIGHTS | CA | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901001793 | BONITA SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 1,808 | | | |
| 6901001797 | NEWPORT NEWS | VA | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 6901001803 | LEWIS CENTER | OH | | 10/18/2012 | | | | | | | | | | 13 | | | |
| 6901001804 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 14,670 | | | |
| 6901001810 | POCATELLO | ID | | 10/18/2012 | | | | | | | | | | 801 | | | |
| 6901001824 | PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901001828 | BRISTOL | CT | | 10/18/2012 | | | | | | | | | | 259 | | | |
| 6901001831 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 845 | | | |
| 6901001833 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 359 | | | |
| 6901001837 | RENTON | WA | | 10/18/2012 | | | | | | | | | | 892 | | | |
| 6901001843 | MITCHELL | SD | | 10/18/2012 | | | | | | | | | | 1,157 | | | |
| 6901001850 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 256 | | | |
| 6901001852 | APTOS | CA | | 10/18/2012 | | | | | | | | | | 1,116 | | | |
| 6901001856 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901001857 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 195 | | | |
| 6901001862 | WAIALUA | HI | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901001865 | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | | | | | | | | | | 74 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901001866 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901001870 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 1,392 | | | |
| 6901001872 | TOPEKA | KS | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901001873 | CEDAR RAPIDS | IA | | 10/18/2012 | | | | | | | | | | 27 | | | |
| 6901001874 | MEDFORD | NJ | | 10/18/2012 | | | | | | | | | | 18,254 | | | |
| 6901001887 | WAYNE | NE | | 10/18/2012 | | | | | | | | | | 725 | | | |
| 6901001889 | VISALIA | CA | | 10/18/2012 | | | | | | | | | | 1,369 | | | |
| 6901001891 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901001898 | DANBURY | CT | | 10/18/2012 | | | | | | | | | | 19,790 | | | |
| 6901001901 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 587 | | | |
| 6901001904 | BRIDGEWATER | VA | | 10/18/2012 | | | | | | | | | | 665 | | | |
| 6901001906 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 2,021 | | | |
| 6901001909 | GRANTSVILLE | UT | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901001910 | RENTON | WA | | 10/18/2012 | | | | | | | | | | 740 | | | |
| 6901001915 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 959 | | | |
| 6901001918 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901001919 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 6901001921 | BRISTOL | CT | | 10/18/2012 | | | | | | | | | | 754 | | | |
| 6901001922 | BERLIN | CT | | 10/18/2012 | | | | | | | | | | 2,986 | | | |
| 6901001924 | HADDONFIELD | NJ | | 10/18/2012 | | | | | | | | | | 1,290 | | | |
| 6901001930 | BRISTOW | VA | | 10/18/2012 | | | | | | | | | | 813 | | | |
| 6901001936 | COATESVILLE | PA | | 10/18/2012 | | | | | | | | | | 853 | | | |
| 6901001938 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 135 | | | |
| 6901001940 | HADDONFIELD | NJ | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 6901001946 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 1,900 | | | |
| 6901001947 | FRANKLIN | NJ | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901001949 | ELLIOTTSBURG | PA | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901001951 | ALLENTOWN | PA | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901001953 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 1,120 | | | |
| 6901001956 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 6901001958 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 89 | | | |
| 6901001963 | GREENWOOD | IN | | 10/18/2012 | | | | | | | | | | 647 | | | |
| 6901001965 | GARDEN CITY | NY | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901001970 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901001971 | WOODSTOCK | CT | | 10/18/2012 | | | | | | | | | | 2,793 | | | |
| 6901001974 | CHICOPEE | MA | | 10/18/2012 | | | | | | | | | | 134 | | | |
| 6901001977 | LOS ALTOS | CA | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901001978 | WINDSOR | CO | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 6901001979 | ELLINGTON | CT | | 10/18/2012 | | | | | | | | | | 1,071 | | | |
| 6901001980 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 149 | | | |
| 6901001982 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 2,827 | | | |
| 6901001986 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | | | | |
| 6901001993 | NORTH PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 652 | | | |
| 6901001994 | SAN PEDRO | CA | | 10/18/2012 | | | | | | | | | | 267 | | | |
| 6901001997 | SPRINGFIELD | MO | | 10/18/2012 | | | | | | | | | | 1,156 | | | |
| 6901001998 | WHEATON | IL | | 10/18/2012 | | | | | | | | | | 1,680 | | | |
| 6901002001 | GILBERTS | IL | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901002005 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002007 | SAINT CLAIR SHORES | MI | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 6901002010 | WEST GROVE | PA | | 10/18/2012 | | | | | | | | | | 991 | | | |
| 6901002019 | CANTON | MA | | 10/18/2012 | | | | | | | | | | 383 | | | |
| 6901002023 | GRAND ISLAND | NY | | 10/18/2012 | | | | | | | | | | 1,327 | | | |
| 6901002025 | CENTERVILLE | MA | | 10/18/2012 | | | | | | | | | | 1,990 | | | |
| 6901002027 | CENTER VALLEY | PA | | 10/18/2012 | | | | | | | | | | 43 | | | |
| 6901002029 | MACUNGIE | PA | | 10/18/2012 | | | | | | | | | | 2,976 | | | |
| 6901002030 | LEMONT | IL | | 10/18/2012 | | | | | | | | | | 1,295 | | | |
| 6901002031 | CARLISLE | PA | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901002033 | ZEELAND | MI | | 10/18/2012 | | | | | | | | | | 252 | | | |
| 6901002040 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 9,000 | | | |
| 6901002046 | LANSDALE | PA | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 6901002059 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002062 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 5 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901002066 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 265 | | | |
| 6901002071 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901002078 | MONROE TOWNSHIP | NJ | | 10/18/2012 | | | | | | | | | | 316 | | | |
| 6901002080 | PARLIN | NJ | | 10/18/2012 | | | | | | | | | | 5,589 | | | |
| 6901002084 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 1,050 | | | |
| 6901002086 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 6901002101 | SOUDERTON | PA | | 10/18/2012 | | | | | | | | | | 1,375 | | | |
| 6901002106 | HICKORY CORNERS | MI | | 10/18/2012 | | | | | | | | | | 398 | | | |
| 6901002109 | NARRAGANSETT | RI | | 10/18/2012 | | | | | | | | | | 737 | | | |
| 6901002110 | BRISTOL | CT | | 10/18/2012 | | | | | | | | | | 546 | | | |
| 6901002111 | ADAMS | MN | | 10/18/2012 | | | | | | | | | | 524 | | | |
| 6901002114 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 83 | | | |
| 6901002126 | SPRINGFIELD | PA | | 10/18/2012 | | | | | | | | | | 5,846 | | | |
| 6901002128 | PERKASIE | PA | | 10/18/2012 | | | | | | | | | | 691 | | | |
| 6901002131 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901002134 | ROCHESTER | MA | | 10/18/2012 | | | | | | | | | | 65 | | | |
| 6901002141 | FOSTER CITY | CA | | 10/18/2012 | | | | | | | | | | 93 | | | |
| 6901002144 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 565 | | | |
| 6901002147 | PHILLIPSBURG | NJ | | 10/18/2012 | | | | | | | | | | 321 | | | |
| 6901002149 | JAMAICA | NY | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 6901002150 | ELK RIVER | MN | | 10/18/2012 | | | | | | | | | | 2,447 | | | |
| 6901002165 | DELANO | MN | | 10/18/2012 | | | | | | | | | | 1,392 | | | |
| 6901002166 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 2,693 | | | |
| 6901002169 | PARKERS PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 302 | | | |
| 6901002173 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,074 | | | |
| 6901002182 | KENNEWICK | WA | | 10/18/2012 | | | | | | | | | | 2,749 | | | |
| 6901002184 | ALEXANDRIA | MN | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 6901002187 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002192 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 921 | | | |
| 6901002194 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901002212 | NEW BOSTON | NH | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901002215 | REDWOOD CITY | CA | | 10/18/2012 | | | | | | | | | | 1,852 | | | |
| 6901002224 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 274 | | | |
| 6901002226 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 630 | | | |
| 6901002229 | MIAMISBURG | OH | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002230 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 6901002233 | DETROIT | MI | | 10/18/2012 | | | | | | | | | | 2,776 | | | |
| 6901002240 | AUDUBON | NJ | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 6901002242 | VISTA | CA | | 10/18/2012 | | | | | | | | | | 27,300 | | | |
| 6901002247 | DALLAS | PA | | 10/18/2012 | | | | | | | | | | 9,652 | | | |
| 6901002248 | LINWOOD | NJ | | 10/18/2012 | | | | | | | | | | 4,176 | | | |
| 6901002252 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 625 | | | |
| 6901002254 | LUTZ | FL | | 10/18/2012 | | | | | | | | | | 410 | | | |
| 6901002257 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 209 | | | |
| 6901002260 | HIGHLAND | UT | | 10/18/2012 | | | | | | | | | | 387 | | | |
| 6901002261 | HUNTERSVILLE | NC | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002266 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 1,672 | | | |
| 6901002270 | GLENMONT | OH | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 6901002279 | OKLAHOMA CITY | OK | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901002280 | NOBLESVILLE | IN | | 10/18/2012 | | | | | | | | | | 288 | | | |
| 6901002282 | BUFFALO | NY | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901002285 | RACELAND | LA | | 10/18/2012 | | | | | | | | | | 295 | | | |
| 6901002286 | NORWALK | CT | | 10/18/2012 | | | | | | | | | | 1,301 | | | |
| 6901002287 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 627 | | | |
| 6901002290 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 237 | | | |
| 6901002296 | ASHEVILLE | NC | | 10/18/2012 | | | | | | | | | | 745 | | | |
| 6901002298 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 157 | | | |
| 6901002300 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901002303 | BLOOMINGDALE | MI | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 6901002304 | SUN LAKES | AZ | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 6901002305 | BEVERLY | MA | | 10/18/2012 | | | | | | | | | | 1,373 | | | |
| 6901002309 | WEST GROVE | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901002311 | HAMDEN | CT | | 10/18/2012 | | | | | | | | | | 886 | | | |
| 6901002317 | PAHRUMP | NV | | 10/18/2012 | | | | | | | | | | 1,391 | | | |
| 6901002319 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 1,154 | | | |
| 6901002325 | STRATFORD | CT | | 10/18/2012 | | | | | | | | | | 1,414 | | | |
| 6901002326 | HAVERTOWN | PA | | 10/18/2012 | | | | | | | | | | 1,520 | | | |
| 6901002329 | WESTMONT | IL | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 6901002333 | DESTIN | FL | | 10/18/2012 | | | | | | | | | | 233 | | | |
| 6901002335 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901002336 | STEAMBOAT SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901002338 | WEST HARTFORD | CT | | 10/18/2012 | | | | | | | | | | 279 | | | |
| 6901002341 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 6901002342 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 12,245 | | | |
| 6901002344 | WEST HAVEN | CT | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901002347 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901002348 | MONTEREY PARK | CA | | 10/18/2012 | | | | | | | | | | 1,326 | | | |
| 6901002350 | SEVERNA PARK | MD | | 10/18/2012 | | | | | | | | | | 437 | | | |
| 6901002354 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901002355 | BRECKSVILLE | OH | | 10/18/2012 | | | | | | | | | | 2,915 | | | |
| 6901002358 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 1,332 | | | |
| 6901002360 | CHESTERFIELD | MI | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002361 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901002363 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901002371 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 19,921 | | | |
| 6901002374 | LANGHORNE | PA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002375 | MOGADORE | OH | | 10/18/2012 | | | | | | | | | | 819 | | | |
| 6901002376 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 35 | | | |
| 6901002377 | SOUTH BEND | IN | | 10/18/2012 | | | | | | | | | | 803 | | | |
| 6901002379 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901002384 | PORTSMOUTH | NH | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 6901002388 | MACUNGIE | PA | | 10/18/2012 | | | | | | | | | | 579 | | | |
| 6901002389 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901002390 | ORLAND PARK | IL | | 10/18/2012 | | | | | | | | | | 1,539 | | | |
| 6901002396 | FAIRFAX | VA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901002402 | BLUE JAY | CA | | 10/18/2012 | | | | | | | | | | 1,075 | | | |
| 6901002405 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 290 | | | |
| 6901002413 | WHITTIER | CA | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 6901002423 | KENNER | LA | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 6901002431 | MACOMB | MI | | 10/18/2012 | | | | | | | | | | 579 | | | |
| 6901002433 | ELLIJAY | GA | | 10/18/2012 | | | | | | | | | | 492 | | | |
| 6901002440 | WESTERLY | RI | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002441 | ATHERTON | CA | | 10/18/2012 | | | | | | | | | | 2,300 | | | |
| 6901002449 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 6901002452 | WARWICK | RI | | 10/18/2012 | | | | | | | | | | 852 | | | |
| 6901002458 | RAPID CITY | SD | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901002459 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901002461 | MENTOR | OH | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901002465 | LOS ALTOS | CA | | 10/18/2012 | | | | | | | | | | 65,000 | | | |
| 6901002470 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 562 | | | |
| 6901002471 | LYNNWOOD | WA | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901002472 | HONEA PATH | SC | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901002477 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 1,152 | | | |
| 6901002478 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901002481 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 1,556 | | | |
| 6901002482 | KENT | WA | | 10/18/2012 | | | | | | | | | | 1,570 | | | |
| 6901002483 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 226 | | | |
| 6901002485 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 5,506 | | | |
| 6901002498 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 3,324 | | | |
| 6901002504 | TEHACHAPI | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002506 | SOUTHBOROUGH | MA | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 6901002509 | PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 6901002512 | WOODLAND | CA | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901002519 | HADDON TOWNSHIP | NJ | | 10/18/2012 | | | | | | | | | | 3,915 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901002522 | RANDALLSTOWN | MD | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 6901002534 | INDEPENDENCE | MO | | 10/18/2012 | | | | | | | | | | 2,366 | | | |
| 6901002538 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901002540 | GILBERT | AZ | | 10/18/2012 | | | | | | | | | | 581 | | | |
| 6901002541 | BALLWIN | MO | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901002544 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 6901002547 | AURORA | CO | | 10/18/2012 | | | | | | | | | | 294 | | | |
| 6901002561 | THIBODAUX | LA | | 10/18/2012 | | | | | | | | | | 168 | | | |
| 6901002562 | PRAIRIEVILLE | LA | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 6901002564 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901002565 | PRESTON | ID | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901002567 | ATCO | NJ | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901002569 | RINGOES | NJ | | 10/18/2012 | | | | | | | | | | 646 | | | |
| 6901002573 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 6901002574 | SKOKIE | IL | | 10/18/2012 | | | | | | | | | | 1,575 | | | |
| 6901002576 | ENCINITAS | CA | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 6901002579 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 1,872 | | | |
| 6901002582 | TRAVERSE CITY | MI | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 6901002584 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901002587 | WOODBRIDGE | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002600 | LAGUNA HILLS | CA | | 10/18/2012 | | | | | | | | | | 510 | | | |
| 6901002606 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901002609 | MC CALLA | AL | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901002611 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 49,220 | | | |
| 6901002614 | COKER | AL | | 10/18/2012 | | | | | | | | | | 1,272 | | | |
| 6901002620 | PLYMOUTH | MA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901002625 | WHITTIER | CA | | 10/18/2012 | | | | | | | | | | 976 | | | |
| 6901002629 | STEAMBOAT SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901002643 | WESLEY CHAPEL | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002645 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 2,448 | | | |
| 6901002648 | CASPER | WY | | 10/18/2012 | | | | | | | | | | 806 | | | |
| 6901002649 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901002651 | MANKATO | MN | | 10/18/2012 | | | | | | | | | | 548 | | | |
| 6901002653 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002662 | SUN CITY WEST | AZ | | 10/18/2012 | | | | | | | | | | 1,510 | | | |
| 6901002672 | WESTON | FL | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 6901002674 | CORONA DEL MAR | CA | | 10/18/2012 | | | | | | | | | | 749 | | | |
| 6901002680 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901002689 | HAMEL | MN | | 10/18/2012 | | | | | | | | | | 375 | | | |
| 6901002692 | ALPINE | CA | | 10/18/2012 | | | | | | | | | | 1,650 | | | |
| 6901002695 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 1,422 | | | |
| 6901002700 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 938 | | | |
| 6901002706 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002708 | SUFFOLK | VA | | 10/18/2012 | | | | | | | | | | 596 | | | |
| 6901002710 | BURNHAM | IL | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 6901002714 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901002725 | FAIRFAX STATION | VA | | 10/18/2012 | | | | | | | | | | 4,018 | | | |
| 6901002736 | SAYLORSBURG | PA | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901002740 | EXCELSIOR | MN | | 10/18/2012 | | | | | | | | | | 1,368 | | | |
| 6901002746 | SALISBURY | NC | | 10/18/2012 | | | | | | | | | | 2,032 | | | |
| 6901002747 | JEFFERSON | GA | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 6901002757 | MACUNGIE | PA | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 6901002760 | DERRY | NH | | 10/18/2012 | | | | | | | | | | 376 | | | |
| 6901002770 | CLINTON | MD | | 10/18/2012 | | | | | | | | | | 3,200 | | | |
| 6901002774 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 3,177 | | | |
| 6901002775 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002782 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 607 | | | |
| 6901002786 | PLAINSBORO | NJ | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901002788 | MORA | MN | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 6901002789 | FARMINGTON | MN | | 10/18/2012 | | | | | | | | | | 3,469 | | | |
| 6901002790 | CUMMING | GA | | 10/18/2012 | | | | | | | | | | 954 | | | |
| 6901002797 | LOMBARD | IL | | 10/18/2012 | | | | | | | | | | 167 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901002801 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 553 | | | |
| 6901002807 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 318 | | | |
| 6901002812 | BOTHELL | WA | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901002813 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901002817 | DUNCANNON | PA | | 10/18/2012 | | | | | | | | | | 17,945 | | | |
| 6901002826 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901002828 | WAYNE | NJ | | 10/18/2012 | | | | | | | | | | 175 | | | |
| 6901002835 | ALPINE | WY | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901002837 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 1,042 | | | |
| 6901002841 | FALL CITY | WA | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 6901002846 | DOBBS FERRY | NY | | 10/18/2012 | | | | | | | | | | 1,409 | | | |
| 6901002849 | EVANSTON | IL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901002854 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | | | | |
| 6901002859 | SWARTZ CREEK | MI | | 10/18/2012 | | | | | | | | | | 2,146 | | | |
| 6901002862 | DUVALL | WA | | 10/18/2012 | | | | | | | | | | 38 | | | |
| 6901002866 | MCVEYTOWN | PA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002867 | HAMEL | MN | | 10/18/2012 | | | | | | | | | | 1,052 | | | |
| 6901002869 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 946 | | | |
| 6901002872 | NEW HOPE | PA | | 10/18/2012 | | | | | | | | | | 330 | | | |
| 6901002878 | SAINT PETERSBURG | FL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901002883 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 2,238 | | | |
| 6901002890 | MEDIA | PA | | 10/18/2012 | | | | | | | | | | 1,674 | | | |
| 6901002893 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 6901002897 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901002899 | MONROE | NY | | 10/18/2012 | | | | | | | | | | 1,288 | | | |
| 6901002905 | NORTH LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 760 | | | |
| 6901002906 | BROAD RUN | VA | | 10/18/2012 | | | | | | | | | | 354 | | | |
| 6901002907 | DERRY | NH | | 10/18/2012 | | | | | | | | | | 640 | | | |
| 6901002910 | HUDSON | NH | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 6901002919 | FLORENCE | NJ | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901002926 | LOS ALTOS HILLS | CA | | 10/18/2012 | | | | | | | | | | 264 | | | |
| 6901002928 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 1,179 | | | |
| 6901002931 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 6901002933 | TRAVERSE CITY | MI | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901002940 | WOLCOTT | CT | | 10/18/2012 | | | | | | | | | | 292 | | | |
| 6901002941 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901002944 | MEDIA | PA | | 10/18/2012 | | | | | | | | | | 1,273 | | | |
| 6901002945 | AMHERST | OH | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901002946 | NEW HOPE | PA | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 6901002952 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901002960 | CEDAR | MN | | 10/18/2012 | | | | | | | | | | 563 | | | |
| 6901002962 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 857 | | | |
| 6901002965 | BOTHELL | WA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901002967 | SHELBURNE | VT | | 10/18/2012 | | | | | | | | | | 2,675 | | | |
| 6901002986 | ERWINNA | PA | | 10/18/2012 | | | | | | | | | | 2,006 | | | |
| 6901002988 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 577 | | | |
| 6901002989 | STANFIELD | NC | | 10/18/2012 | | | | | | | | | | 1,672 | | | |
| 6901003000 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901003005 | ALISO VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,675 | | | |
| 6901003011 | ESTERO | FL | | 10/18/2012 | | | | | | | | | | 393 | | | |
| 6901003019 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 1,395 | | | |
| 6901003026 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901003031 | DORAL | FL | | 10/18/2012 | | | | | | | | | | 749 | | | |
| 6901003032 | LEWISTOWN | PA | | 10/18/2012 | | | | | | | | | | 3,463 | | | |
| 6901003033 | FORT DODGE | IA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901003038 | CLEVELAND | OH | | 10/18/2012 | | | | | | | | | | 6,298 | | | |
| 6901003039 | DUXBURY | MA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901003045 | CEDAR RAPIDS | IA | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 6901003048 | DESTREHAN | LA | | 10/18/2012 | | | | | | | | | | 222 | | | |
| 6901003053 | MONUMENT | CO | | 10/18/2012 | | | | | | | | | | 829 | | | |
| 6901003059 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901003061 | PARK CITY | UT | | 10/18/2012 | | | | | | | | | | 3,229 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901003066 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 1,572 | | | |
| 6901003068 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 6,708 | | | |
| 6901003074 | LILBURN | GA | | 10/18/2012 | | | | | | | | | | 313 | | | |
| 6901003079 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 967 | | | |
| 6901003080 | WAYNE | NE | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901003083 | NEW GRETNA | NJ | | 10/18/2012 | | | | | | | | | | 2,400 | | | |
| 6901003088 | NORWALK | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901003090 | GRANGER | IN | | 10/18/2012 | | | | | | | | | | 574 | | | |
| 6901003093 | JACKSONVILLE BEACH | FL | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901003094 | SOUTH JORDAN | UT | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 6901003095 | FITCHBURG | WI | | 10/18/2012 | | | | | | | | | | 5,575 | | | |
| 6901003096 | BRIDGEPORT | CT | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901003100 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 6901003101 | OLYMPIA | WA | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901003102 | CONCORD | NC | | 10/18/2012 | | | | | | | | | | 260 | | | |
| 6901003104 | PERKASIE | PA | | 10/18/2012 | | | | | | | | | | 1,774 | | | |
| 6901003105 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 159 | | | |
| 6901003107 | IDAHO FALLS | ID | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 6901003119 | ALTON | NH | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901003120 | DAVENPORT | FL | | 10/18/2012 | | | | | | | | | | 2,158 | | | |
| 6901003127 | BELLVILLE | OH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901003139 | SAINT JOHN | IN | | 10/18/2012 | | | | | | | | | | 185 | | | |
| 6901003141 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901003142 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901003144 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 708 | | | |
| 6901003149 | PARKER | CO | | 10/18/2012 | | | | | | | | | | 1,176 | | | |
| 6901003150 | FOSTER CITY | CA | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 6901003160 | MIDDLETOWN | OH | | 10/18/2012 | | | | | | | | | | 1,402 | | | |
| 6901003162 | PEARL CITY | HI | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901003164 | HYDE PARK | MA | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 6901003169 | WAUNAKEE | WI | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901003174 | BURLINGTON | VT | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 6901003178 | TOMS RIVER | NJ | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 6901003179 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 3,780 | | | |
| 6901003181 | ROGERSVILLE | MO | | 10/18/2012 | | | | | | | | | | 435 | | | |
| 6901003185 | AURORA | IL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901003186 | INVER GROVE HEIGHTS | MN | | 10/18/2012 | | | | | | | | | | 548 | | | |
| 6901003187 | VALPARAISO | IN | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901003194 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 710 | | | |
| 6901003198 | TUSCALOOSA | AL | | 10/18/2012 | | | | | | | | | | 3,540 | | | |
| 6901003207 | LEVITTOWN | PA | | 10/18/2012 | | | | | | | | | | 1,895 | | | |
| 6901003210 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901003211 | WESTERLY | RI | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 6901003219 | CARMEL | IN | | 10/18/2012 | | | | | | | | | | 3,598 | | | |
| 6901003221 | WASOLA | MO | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901003232 | FOREST | VA | | 10/18/2012 | | | | | | | | | | 336 | | | |
| 6901003236 | UPPER MARLBORO | MD | | 10/18/2012 | | | | | | | | | | 624 | | | |
| 6901003240 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901003257 | GROVE CITY | OH | | 10/18/2012 | | | | | | | | | | 1,361 | | | |
| 6901003258 | MORGANTOWN | IN | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 6901003261 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 392 | | | |
| 6901003267 | GLEN MILLS | PA | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901003275 | LAKE FOREST | CA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901003279 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 9,849 | | | |
| 6901003280 | BLAKELY | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901003283 | CALIFORNIA | MD | | 10/18/2012 | | | | | | | | | | 949 | | | |
| 6901003287 | COQUILLE | OR | | 10/18/2012 | | | | | | | | | | 690 | | | |
| 6901003288 | W DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 2,528 | | | |
| 6901003289 | VIOLA | DE | | 10/18/2012 | | | | | | | | | | 5,570 | | | |
| 6901003290 | GILBERTSVILLE | PA | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901003291 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901003294 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 106 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901003296 | MATTHEWS | NC | | 10/18/2012 | | | | | | | | | | 1,299 | | | |
| 6901003305 | FLOWERY BRANCH | GA | | 10/18/2012 | | | | | | | | | | 7 | | | |
| 6901003306 | FLOWERY BRANCH | GA | | 10/18/2012 | | | | | | | | | | 650 | | | |
| 6901003314 | HUNTERSVILLE | NC | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901003315 | SOUTHINGTON | CT | | 10/18/2012 | | | | | | | | | | 273 | | | |
| 6901003329 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 94,954 | | | |
| 6901003330 | YELLOW SPGS | OH | | 10/18/2012 | | | | | | | | | | 158 | | | |
| 6901003331 | SAINT CHARLES | IL | | 10/18/2012 | | | | | | | | | | 638 | | | |
| 6901003332 | MEDFORD | MA | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 6901003334 | MORRIS PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 6901003336 | LACONIA | NH | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901003339 | ROSELAND | NJ | | 10/18/2012 | | | | | | | | | | 1,382 | | | |
| 6901003342 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 1,142 | | | |
| 6901003343 | HILTON HEAD ISLAND | SC | | 10/18/2012 | | | | | | | | | | 415 | | | |
| 6901003347 | EUCLID | OH | | 10/18/2012 | | | | | | | | | | 347 | | | |
| 6901003350 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 901 | | | |
| 6901003351 | LEES SUMMIT | MO | | 10/18/2012 | | | | | | | | | | 382 | | | |
| 6901003353 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 6901003357 | VANDALIA | OH | | 10/18/2012 | | | | | | | | | | 788 | | | |
| 6901003371 | TEMPLE HILLS | MD | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 6901003379 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 6901003390 | GREEN VALLEY | AZ | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901003400 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901003407 | BERKLEY | MI | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901003412 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 6901003417 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 756 | | | |
| 6901003423 | ROSELLE | IL | | 10/18/2012 | | | | | | | | | | 76 | | | |
| 6901003425 | EAST CHICAGO | IN | | 10/18/2012 | | | | | | | | | | 1,003 | | | |
| 6901003426 | STAMFORD | CT | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 6901003428 | INDEPENDENCE | MO | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 6901003429 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901003431 | LA GRANGE | NC | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901003433 | MOORPARK | CA | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 6901003434 | BOISE | ID | | 10/18/2012 | | | | | | | | | | 227 | | | |
| 6901003436 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 359 | | | |
| 6901003442 | MOUNT LAUREL | NJ | | 10/18/2012 | | | | | | | | | | 444 | | | |
| 6901003451 | GLENDALE HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 134 | | | |
| 6901003452 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901003453 | DULUTH | MN | | 10/18/2012 | | | | | | | | | | 154 | | | |
| 6901003455 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 712 | | | |
| 6901003458 | CRYSTAL LAKE | IL | | 10/18/2012 | | | | | | | | | | 296 | | | |
| 6901003461 | SAINT CHARLES | MD | | 10/18/2012 | | | | | | | | | | 477 | | | |
| 6901003462 | DES PLAINES | IL | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901003467 | EUCLID | OH | | 10/18/2012 | | | | | | | | | | 557 | | | |
| 6901003468 | MARSHFIELD | MA | | 10/18/2012 | | | | | | | | | | 5,523 | | | |
| 6901003484 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 3,100 | | | |
| 6901003488 | MARVIN | NC | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 6901003490 | LANCASTER | PA | | 10/18/2012 | | | | | | | | | | 1,582 | | | |
| 6901003495 | TAYLORSVILLE | UT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901003504 | FARMINGTON | NH | | 10/18/2012 | | | | | | | | | | 2,822 | | | |
| 6901003510 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901003512 | OCEAN CITY | NJ | | 10/18/2012 | | | | | | | | | | 20,268 | | | |
| 6901003513 | SAINT JOSEPH | MO | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901003517 | PERRYVILLE | MD | | 10/18/2012 | | | | | | | | | | 326 | | | |
| 6901003520 | REHOBOTH BEACH | DE | | 10/18/2012 | | | | | | | | | | 17,804 | | | |
| 6901003523 | IOWA CITY | IA | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901003525 | STRAHAM | NH | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 6901003532 | LAWRENCEVILLE | NJ | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901003537 | NEWPORT NEWS | VA | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901003547 | CAMAS | WA | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 6901003550 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 6901003556 | SONOITA | AZ | | 10/18/2012 | | | | | | | | | | 190 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901003557 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 3,200 | | | |
| 6901003565 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 3,646 | | | |
| 6901003568 | HENDERSONVILLE | TN | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 6901003571 | CHULA VISTA | CA | | 10/18/2012 | | | | | | | | | | 909 | | | |
| 6901003577 | MOORPARK | CA | | 10/18/2012 | | | | | | | | | | 511 | | | |
| 6901003578 | LAKE ELSINORE | CA | | 10/18/2012 | | | | | | | | | | 214 | | | |
| 6901003582 | SHERWOOD | AR | | 10/18/2012 | | | | | | | | | | 193 | | | |
| 6901003584 | MOUNT PLEASANT | SC | | 10/18/2012 | | | | | | | | | | 25,000 | | | |
| 6901003596 | WILBRAHAM | MA | | 10/18/2012 | | | | | | | | | | 316 | | | |
| 6901003600 | OAK VIEW | CA | | 10/18/2012 | | | | | | | | | | 46,795 | | | |
| 6901003603 | WOODBURY | MN | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 6901003605 | COVINGTON | WA | | 10/18/2012 | | | | | | | | | | 330 | | | |
| 6901003608 | PORT ALLEN | LA | | 10/18/2012 | | | | | | | | | | 1,295 | | | |
| 6901003611 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 333 | | | |
| 6901003616 | DREXEL HILL | PA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901003617 | BOYLSTON | MA | | 10/18/2012 | | | | | | | | | | 1,021 | | | |
| 6901003620 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901003636 | OGDEN | UT | | 10/18/2012 | | | | | | | | | | 502 | | | |
| 6901003637 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901003643 | TUKWILA | WA | | 10/18/2012 | | | | | | | | | | 656 | | | |
| 6901003645 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901003648 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901003649 | FLORAL PARK | NY | | 10/18/2012 | | | | | | | | | | 304 | | | |
| 6901003652 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 323 | | | |
| 6901003656 | DANVERS | MA | | 10/18/2012 | | | | | | | | | | 4,478 | | | |
| 6901003664 | BEDFORD | NH | | 10/18/2012 | | | | | | | | | | 1,759 | | | |
| 6901003665 | MONTGOMERY VILLAGE | MD | | 10/18/2012 | | | | | | | | | | 388 | | | |
| 6901003675 | BROADVIEW HEIGHTS | OH | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901003682 | CUDAHY | WI | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 6901003683 | LOMBARD | IL | | 10/18/2012 | | | | | | | | | | 1,478 | | | |
| 6901003690 | NASHUA | NH | | 10/18/2012 | | | | | | | | | | 1,955 | | | |
| 6901003700 | FOLEY | MN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901003713 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901003716 | PRINCETON JUNCTION | NJ | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 6901003721 | LANSDALE | PA | | 10/18/2012 | | | | | | | | | | 1,750 | | | |
| 6901003731 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901003733 | PALM SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 698 | | | |
| 6901003734 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 421 | | | |
| 6901003739 | GOLDEN | CO | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 6901003742 | WILMINGTON | NC | | 10/18/2012 | | | | | | | | | | 2,028 | | | |
| 6901003746 | CANTON | GA | | 10/18/2012 | | | | | | | | | | 256 | | | |
| 6901003757 | NEKOOSA | WI | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901003759 | CUPERTINO | CA | | 10/18/2012 | | | | | | | | | | 6,010 | | | |
| 6901003760 | CO SPGS | CO | | 10/18/2012 | | | | | | | | | | 1,571 | | | |
| 6901003763 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 6901003764 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 6901003770 | MECHANICSVILLE | VA | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 6901003774 | NICEVILLE | FL | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 6901003786 | WISCONSIN RAPIDS | WI | | 10/18/2012 | | | | | | | | | | 256 | | | |
| 6901003787 | CUPERTINO | CA | | 10/18/2012 | | | | | | | | | | 100,000 | | | |
| 6901003792 | ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 328 | | | |
| 6901003803 | BRENTWOOD | TN | | 10/18/2012 | | | | | | | | | | 12,223 | | | |
| 6901003812 | RACELAND | LA | | 10/18/2012 | | | | | | | | | | 1,877 | | | |
| 6901003813 | MANCHESTER | NH | | 10/18/2012 | | | | | | | | | | 3,800 | | | |
| 6901003816 | NORTH WEYMOUTH | MA | | 10/18/2012 | | | | | | | | | | 61,563 | | | |
| 6901003820 | LINO LAKES | MN | | 10/18/2012 | | | | | | | | | | 809 | | | |
| 6901003826 | FINLEYVILLE | PA | | 10/18/2012 | | | | | | | | | | 1,498 | | | |
| 6901003829 | PITTSFIELD | ME | | 10/18/2012 | | | | | | | | | | 28,248 | | | |
| 6901003832 | NORTH BEND | WA | | 10/18/2012 | | | | | | | | | | 302 | | | |
| 6901003833 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 427 | | | |
| 6901003836 | CAPE MAY | NJ | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901003837 | NEW CASTLE | DE | | 10/18/2012 | | | | | | | | | | 210 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901003838 | UNIONTOWN | OH | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 6901003856 | FREMONT | NH | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 6901003860 | LARGO | FL | | 10/18/2012 | | | | | | | | | | 157 | | | |
| 6901003867 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 892 | | | |
| 6901003868 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 6901003872 | FALLSINGTON | PA | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 6901003873 | ENGLEWOOD | CO | | 10/18/2012 | | | | | | | | | | 1,957 | | | |
| 6901003876 | CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 754 | | | |
| 6901003879 | KENSINGTON | MD | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901003889 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 704 | | | |
| 6901003891 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 669 | | | |
| 6901003895 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 218 | | | |
| 6901003896 | MONROE | CT | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 6901003897 | CONWAY | AR | | 10/18/2012 | | | | | | | | | | 834 | | | |
| 6901003904 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901003905 | CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 878 | | | |
| 6901003907 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 153 | | | |
| 6901003910 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901003912 | WAXHAW | NC | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 6901003915 | ALGONQUIN | IL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901003916 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901003917 | WADSWORTH | OH | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 6901003918 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901003933 | SPARKS | NV | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 6901003934 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901003938 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 775 | | | |
| 6901003945 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 145 | | | |
| 6901003947 | WARRENTON | VA | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 6901003950 | MANOR | DE | | 10/18/2012 | | | | | | | | | | 446 | | | |
| 6901003951 | WEST HAVEN | CT | | 10/18/2012 | | | | | | | | | | 1,052 | | | |
| 6901003954 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901003962 | KNOXVILLE | TN | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901003964 | EAST WALPOLE | MA | | 10/18/2012 | | | | | | | | | | 1,050 | | | |
| 6901003969 | SOUTH KINGSTOWN | RI | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 6901003972 | PAXINOS | PA | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 6901003977 | WEST HAVEN | CT | | 10/18/2012 | | | | | | | | | | 2,966 | | | |
| 6901003987 | ALOHA | OR | | 10/18/2012 | | | | | | | | | | 315 | | | |
| 6901003991 | CASPER | WY | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901003998 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 8,922 | | | |
| 6901004004 | MILFORD | NJ | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901004011 | ROCHESTER | MI | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 6901004013 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 292 | | | |
| 6901004021 | KINGSTON | NH | | 10/18/2012 | | | | | | | | | | 6,462 | | | |
| 6901004026 | ONALASKA | WI | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 6901004030 | LADY LAKE | FL | | 10/18/2012 | | | | | | | | | | 174 | | | |
| 6901004038 | CAROL STREAM | IL | | 10/18/2012 | | | | | | | | | | 2,700 | | | |
| 6901004039 | LITTLE HOCKING | OH | | 10/18/2012 | | | | | | | | | | 531 | | | |
| 6901004042 | GROTON | MA | | 10/18/2012 | | | | | | | | | | 1,847 | | | |
| 6901004043 | LANDENBERG | PA | | 10/18/2012 | | | | | | | | | | 1,659 | | | |
| 6901004045 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901004048 | CONGERS | NY | | 10/18/2012 | | | | | | | | | | 1,250 | | | |
| 6901004056 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 736 | | | |
| 6901004057 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 1,073 | | | |
| 6901004060 | MILLVILLE | MN | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 6901004061 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,908 | | | |
| 6901004064 | ANOKA | MN | | 10/18/2012 | | | | | | | | | | 1,806 | | | |
| 6901004067 | GAINESVILLE | FL | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901004072 | MONUMENT | CO | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901004079 | SAINT ANTHONY | MN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901004080 | IVOR | VA | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901004084 | GRAHAM | WA | | 10/18/2012 | | | | | | | | | | 1,503 | | | |
| 6901004090 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 329 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901004091 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 3,197 | | | |
| 6901004095 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 1,229 | | | |
| 6901004099 | LAWRENCEVILLE | GA | | 10/18/2012 | | | | | | | | | | 8,620 | | | |
| 6901004100 | GREENFIELD | WI | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 6901004102 | ROCHESTER | MN | | 10/18/2012 | | | | | | | | | | 1,066 | | | |
| 6901004105 | HUDSON | WI | | 10/18/2012 | | | | | | | | | | 2,202 | | | |
| 6901004108 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 2,676 | | | |
| 6901004113 | GREENWOOD | IN | | 10/18/2012 | | | | | | | | | | 1,950 | | | |
| 6901004123 | COPLEY | OH | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901004125 | CHINO HILLS | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901004126 | WEST RICHLAND | WA | | 10/18/2012 | | | | | | | | | | 98 | | | |
| 6901004128 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 6901004129 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 6901004134 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 434 | | | |
| 6901004138 | SILVERTON | OR | | 10/18/2012 | | | | | | | | | | 10,164 | | | |
| 6901004140 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901004144 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 6901004150 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 60,000 | | | |
| 6901004153 | BURLINGTON | VT | | 10/18/2012 | | | | | | | | | | 1,088 | | | |
| 6901004155 | ALBANY | NY | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901004158 | EDGEWATER | MD | | 10/18/2012 | | | | | | | | | | 941 | | | |
| 6901004174 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901004176 | ROSEDALE | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901004178 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 4,048 | | | |
| 6901004181 | AURORA | IL | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901004189 | HIAWASSEE | GA | | 10/18/2012 | | | | | | | | | | 1,137 | | | |
| 6901004192 | WALNUT CREEK | CA | | 10/18/2012 | | | | | | | | | | 9,391 | | | |
| 6901004193 | ACMAR | AL | | 10/18/2012 | | | | | | | | | | 228 | | | |
| 6901004203 | HARRISBURG | NC | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 6901004207 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 511 | | | |
| 6901004208 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901004214 | PARKERSBURG | WV | | 10/18/2012 | | | | | | | | | | 2,720 | | | |
| 6901004219 | FAIRFAX STATION | VA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901004225 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 187 | | | |
| 6901004234 | PEACH BOTTOM | PA | | 10/18/2012 | | | | | | | | | | 824 | | | |
| 6901004239 | MOORESTOWN | NJ | | 10/18/2012 | | | | | | | | | | 640 | | | |
| 6901004247 | LAFAYETTE | CA | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 6901004256 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901004272 | WAUWATOSA | WI | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 6901004280 | BOONVILLE | IN | | 10/18/2012 | | | | | | | | | | 261 | | | |
| 6901004293 | GARNER | NC | | 10/18/2012 | | | | | | | | | | 162 | | | |
| 6901004297 | DEALE | MD | | 10/18/2012 | | | | | | | | | | 4,486 | | | |
| 6901004301 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004307 | ROCKFORD | IL | | 10/18/2012 | | | | | | | | | | 1,086 | | | |
| 6901004308 | MADISON | FL | | 10/18/2012 | | | | | | | | | | 1,219 | | | |
| 6901004313 | SOUTH VIENNA | OH | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901004321 | HAMPSTEAD | NH | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 6901004322 | GLEN ELLYN | IL | | 10/18/2012 | | | | | | | | | | 27,061 | | | |
| 6901004323 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 222 | | | |
| 6901004326 | ELKTON | MD | | 10/18/2012 | | | | | | | | | | 1,433 | | | |
| 6901004329 | ELKINS PARK | PA | | 10/18/2012 | | | | | | | | | | 1,597 | | | |
| 6901004330 | EDGEWATER | MD | | 10/18/2012 | | | | | | | | | | 5,192 | | | |
| 6901004331 | CORAL SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 6901004332 | CLEARWATER | FL | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 6901004334 | TENAFLY | NJ | | 10/18/2012 | | | | | | | | | | 3,384 | | | |
| 6901004340 | SAVANNAH | GA | | 10/18/2012 | | | | | | | | | | 176 | | | |
| 6901004341 | WOLFEBORO | NH | | 10/18/2012 | | | | | | | | | | 1,037 | | | |
| 6901004348 | BLYTHEWOOD | SC | | 10/18/2012 | | | | | | | | | | 209 | | | |
| 6901004352 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901004353 | BLAINE | WA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901004355 | MARTINSVILLE | IN | | 10/18/2012 | | | | | | | | | | 987 | | | |
| 6901004364 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 32 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901004365 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 19,000 | | | |
| 6901004370 | SCOTCH PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 11,000 | | | |
| 6901004371 | GOLDEN VALLEY | MN | | 10/18/2012 | | | | | | | | | | 2,935 | | | |
| 6901004375 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 6901004377 | CHESTERTOWN | NY | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901004379 | MOORESTOWN | NJ | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901004381 | LITTLE RIVER | SC | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901004386 | NORTHRIDGE | CA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901004397 | ROLLING MEADOWS | IL | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901004403 | WOLFEBORO | NH | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901004406 | COTTONWOOD HEIGHTS | UT | | 10/18/2012 | | | | | | | | | | 715 | | | |
| 6901004414 | NEW BALTIMORE | MI | | 10/18/2012 | | | | | | | | | | 1,908 | | | |
| 6901004419 | YORK | SC | | 10/18/2012 | | | | | | | | | | 378 | | | |
| 6901004423 | ZACHARY | LA | | 10/18/2012 | | | | | | | | | | 791 | | | |
| 6901004424 | RAVENNA | OH | | 10/18/2012 | | | | | | | | | | 97 | | | |
| 6901004436 | FLORENCE | KY | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901004441 | GOFFSTOWN | NH | | 10/18/2012 | | | | | | | | | | 712 | | | |
| 6901004445 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901004447 | NEWARK | DE | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901004453 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 6901004454 | ONAWA | IA | | 10/18/2012 | | | | | | | | | | 126 | | | |
| 6901004458 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 820 | | | |
| 6901004459 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 995 | | | |
| 6901004461 | DEL REY OAKS | CA | | 10/18/2012 | | | | | | | | | | 2,061 | | | |
| 6901004462 | MOUNT OLIVE | AL | | 10/18/2012 | | | | | | | | | | 1,101 | | | |
| 6901004463 | BROWERVILLE | MN | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901004464 | BRANDON | SD | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901004469 | SCHRIEVER | LA | | 10/18/2012 | | | | | | | | | | 1,418 | | | |
| 6901004471 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 319 | | | |
| 6901004473 | HAMILTON | OH | | 10/18/2012 | | | | | | | | | | 705 | | | |
| 6901004477 | OAK PARK | CA | | 10/18/2012 | | | | | | | | | | 1,904 | | | |
| 6901004480 | EMMETT | ID | | 10/18/2012 | | | | | | | | | | 9,722 | | | |
| 6901004486 | JESSUP | PA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901004491 | FORT MILL | SC | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901004495 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 137 | | | |
| 6901004504 | CHINA GROVE | NC | | 10/18/2012 | | | | | | | | | | 3,010 | | | |
| 6901004517 | SIERRA VISTA | AZ | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 6901004526 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 368 | | | |
| 6901004532 | MAPLE LAKE | MN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901004542 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 107 | | | |
| 6901004543 | GROSSE ILE | MI | | 10/18/2012 | | | | | | | | | | 1,407 | | | |
| 6901004544 | RESTON | VA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901004548 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 903 | | | |
| 6901004549 | SPRINGFIELD | OH | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901004554 | CANTON | OH | | 10/18/2012 | | | | | | | | | | 1,553 | | | |
| 6901004556 | WINONA | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901004561 | STEWARTSTOWN | PA | | 10/18/2012 | | | | | | | | | | 228 | | | |
| 6901004567 | SCIO | OR | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901004568 | NORTH BABYLON | NY | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 6901004575 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 538 | | | |
| 6901004576 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 6901004578 | FAIRFAX | CA | | 10/18/2012 | | | | | | | | | | 13,863 | | | |
| 6901004582 | SOUTH PASADENA | CA | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 6901004588 | KENOSHA | WI | | 10/18/2012 | | | | | | | | | | 2,503 | | | |
| 6901004599 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 398 | | | |
| 6901004600 | ELMSFORD | NY | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901004602 | TRAVERSE CITY | MI | | 10/18/2012 | | | | | | | | | | 270 | | | |
| 6901004608 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901004616 | NAPOLEON | OH | | 10/18/2012 | | | | | | | | | | 2,007 | | | |
| 6901004618 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 906 | | | |
| 6901004619 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901004620 | RAYMOND | NH | | 10/18/2012 | | | | | | | | | | 20 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901004623 | HOLLAND | OH | | 10/18/2012 | | | | | | | | | | 371 | | | |
| 6901004629 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901004632 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 572 | | | |
| 6901004633 | SPRINGFIELD | PA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901004635 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 6901004639 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 125 | | | |
| 6901004640 | LAKE HIAWATHA | NJ | | 10/18/2012 | | | | | | | | | | 490 | | | |
| 6901004643 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 2,117 | | | |
| 6901004646 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 834 | | | |
| 6901004651 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 1,252 | | | |
| 6901004658 | DAHLONEGA | GA | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 6901004660 | SPRINGVILLE | AL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004661 | MALVERN | AR | | 10/18/2012 | | | | | | | | | | 209 | | | |
| 6901004666 | HOPKINS | MN | | 10/18/2012 | | | | | | | | | | 288 | | | |
| 6901004677 | COOPERSTOWN | NY | | 10/18/2012 | | | | | | | | | | 8,194 | | | |
| 6901004678 | GLASTONBURY | CT | | 10/18/2012 | | | | | | | | | | 805 | | | |
| 6901004682 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 648 | | | |
| 6901004688 | GLEN ROCK | NJ | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901004693 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 6901004697 | OAK CREEK | WI | | 10/18/2012 | | | | | | | | | | 1,282 | | | |
| 6901004701 | TEWKSBURY | MA | | 10/18/2012 | | | | | | | | | | 2,214 | | | |
| 6901004702 | BLUFFTON | SC | | 10/18/2012 | | | | | | | | | | 327 | | | |
| 6901004709 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 203 | | | |
| 6901004713 | ALAMEDA | CA | | 10/18/2012 | | | | | | | | | | 7,586 | | | |
| 6901004714 | GREENVILLE | MI | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901004716 | GAINESVILLE | GA | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 6901004718 | CHATHAM | NJ | | 10/18/2012 | | | | | | | | | | 1,196 | | | |
| 6901004720 | ISSAQUAH | WA | | 10/18/2012 | | | | | | | | | | 21,525 | | | |
| 6901004721 | CARMEL | IN | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 6901004725 | LACONIA | NH | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901004729 | MIDDLETON | WI | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901004735 | SPRINGFIELD | MA | | 10/18/2012 | | | | | | | | | | 507 | | | |
| 6901004736 | MONTEREY | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901004737 | TOWSON | MD | | 10/18/2012 | | | | | | | | | | 2,237 | | | |
| 6901004743 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 33 | | | |
| 6901004748 | OLDSMAR | FL | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 6901004749 | NEWPORT NEWS | VA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004754 | TOPANGA | CA | | 10/18/2012 | | | | | | | | | | 495 | | | |
| 6901004756 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 5,286 | | | |
| 6901004757 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 133 | | | |
| 6901004758 | SANDY | UT | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 6901004759 | BURNSVILLE | MN | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 6901004762 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 179 | | | |
| 6901004763 | DAYTON | OH | | 10/18/2012 | | | | | | | | | | 735 | | | |
| 6901004765 | CASTLE ROCK | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004768 | LOS ALTOS | CA | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901004771 | PUNTA GORDA | FL | | 10/18/2012 | | | | | | | | | | 1,353 | | | |
| 6901004778 | CHANHASSEN | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901004785 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 1,820 | | | |
| 6901004788 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,135 | | | |
| 6901004794 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 6901004797 | HOLYOKE | MA | | 10/18/2012 | | | | | | | | | | 602 | | | |
| 6901004798 | AUSTIN | MN | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901004799 | CENTREVILLE | VA | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901004805 | TENAFLY | NJ | | 10/18/2012 | | | | | | | | | | 2,606 | | | |
| 6901004806 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 554 | | | |
| 6901004813 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 673 | | | |
| 6901004820 | DRUMS | PA | | 10/18/2012 | | | | | | | | | | 775 | | | |
| 6901004822 | MATTHEWS | NC | | 10/18/2012 | | | | | | | | | | 89 | | | |
| 6901004825 | RESERVE | LA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901004831 | NATICK | MA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004833 | TAFTON | PA | | 10/18/2012 | | | | | | | | | | 2,900 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901004835 | BLACKWOOD | NJ | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 6901004850 | NEVADA CITY | CA | | 10/18/2012 | | | | | | | | | | 948 | | | |
| 6901004853 | PUEBLO | CO | | 10/18/2012 | | | | | | | | | | 1,640 | | | |
| 6901004855 | VASHON | WA | | 10/18/2012 | | | | | | | | | | 58 | | | |
| 6901004857 | BROKEN ARROW | OK | | 10/18/2012 | | | | | | | | | | 610 | | | |
| 6901004859 | CAPE ELIZABETH | ME | | 10/18/2012 | | | | | | | | | | 806 | | | |
| 6901004860 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 726 | | | |
| 6901004868 | GALESBURG | MI | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 6901004873 | BRIDGEPORT | CT | | 10/18/2012 | | | | | | | | | | 3,112 | | | |
| 6901004879 | DERBY | KS | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901004880 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901004885 | HILLIARD | OH | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 6901004892 | AUSTIN | MN | | 10/18/2012 | | | | | | | | | | 726 | | | |
| 6901004896 | KINGSTON | PA | | 10/18/2012 | | | | | | | | | | 1,025 | | | |
| 6901004900 | POMPANO BEACH | FL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901004903 | ACWORTH | GA | | 10/18/2012 | | | | | | | | | | 338 | | | |
| 6901004904 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901004907 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901004910 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 6901004917 | MARQUETTE | MI | | 10/18/2012 | | | | | | | | | | 5,342 | | | |
| 6901004926 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 6901004937 | HAZLE TOWNSHIP | PA | | 10/18/2012 | | | | | | | | | | 380 | | | |
| 6901004940 | SAVAGE | MN | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901004942 | DERBY | KS | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 6901004944 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 328 | | | |
| 6901004947 | VIENNA | VA | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901004960 | BETHLEHEM | PA | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 6901004962 | AURORA | CO | | 10/18/2012 | | | | | | | | | | 568 | | | |
| 6901004963 | GARDEN CITY | MI | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901004974 | SCHWENKSVILLE | PA | | 10/18/2012 | | | | | | | | | | 799 | | | |
| 6901004977 | ALEXANDRIA | MN | | 10/18/2012 | | | | | | | | | | 328 | | | |
| 6901004983 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 165 | | | |
| 6901004984 | DIVIDE | CO | | 10/18/2012 | | | | | | | | | | 1,042 | | | |
| 6901004986 | MURFREESBORO | TN | | 10/18/2012 | | | | | | | | | | 961 | | | |
| 6901004987 | SANDY | OR | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901004990 | IPSWICH | MA | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 6901005000 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 597 | | | |
| 6901005007 | CLAYTON | MO | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901005008 | OCONTO FALLS | WI | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901005010 | SUN CITY WEST | AZ | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901005019 | VACAVILLE | CA | | 10/18/2012 | | | | | | | | | | 2,843 | | | |
| 6901005022 | AUBURN | WA | | 10/18/2012 | | | | | | | | | | 4,706 | | | |
| 6901005023 | BAGLEY | MN | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901005026 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901005029 | ROSEAU | MN | | 10/18/2012 | | | | | | | | | | 12,500 | | | |
| 6901005031 | LYNDHURST | NJ | | 10/18/2012 | | | | | | | | | | 441 | | | |
| 6901005037 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 1,261 | | | |
| 6901005039 | CONCORD | NC | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901005040 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901005041 | KINGSFORD | MI | | 10/18/2012 | | | | | | | | | | 228 | | | |
| 6901005042 | RANGELEY | ME | | 10/18/2012 | | | | | | | | | | 726 | | | |
| 6901005045 | RENTON | WA | | 10/18/2012 | | | | | | | | | | 517 | | | |
| 6901005046 | WEST JORDAN | UT | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901005050 | NEWPORT BEACH | CA | | 10/18/2012 | | | | | | | | | | 4,069 | | | |
| 6901005060 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 512 | | | |
| 6901005070 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901005073 | NEWARK | OH | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 6901005074 | FRESNO | CA | | 10/18/2012 | | | | | | | | | | 1,910 | | | |
| 6901005076 | CIRCLE PINES | MN | | 10/18/2012 | | | | | | | | | | 593 | | | |
| 6901005078 | HUNTINGTON | NY | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901005079 | LOCUST GROVE | VA | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 6901005082 | AMBLER | PA | | 10/18/2012 | | | | | | | | | | 1,037 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901005083 | GASTON | OR | | 10/18/2012 | | | | | | | | | | 1,010 | | | |
| 6901005085 | HARTLAND | WI | | 10/18/2012 | | | | | | | | | | 801 | | | |
| 6901005089 | MERRIMACK | NH | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901005096 | HOCKESSIN | DE | | 10/18/2012 | | | | | | | | | | 2,383 | | | |
| 6901005097 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901005100 | GASTONIA | NC | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901005103 | WILLMAR | MN | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901005105 | SPRING LAKE PARK | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901005112 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,051 | | | |
| 6901005113 | MONTROSE | NY | | 10/18/2012 | | | | | | | | | | 480 | | | |
| 6901005114 | EAGLE | ID | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 6901005125 | PLANO | IL | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 6901005129 | WALLINGFORD | CT | | 10/18/2012 | | | | | | | | | | 1,040 | | | |
| 6901005133 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 6901005143 | LUTZ | FL | | 10/18/2012 | | | | | | | | | | 660 | | | |
| 6901005146 | HAMPSTEAD | NH | | 10/18/2012 | | | | | | | | | | 344 | | | |
| 6901005149 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901005155 | LORDS VALLEY | PA | | 10/18/2012 | | | | | | | | | | 512 | | | |
| 6901005157 | VISALIA | CA | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 6901005159 | WRIGHT | MN | | 10/18/2012 | | | | | | | | | | 6,500 | | | |
| 6901005162 | GREENWELL SPRINGS | LA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901005166 | EDGEWOOD | FL | | 10/18/2012 | | | | | | | | | | 271 | | | |
| 6901005168 | SHERWOOD | AR | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 6901005171 | NORTHFIELD | MN | | 10/18/2012 | | | | | | | | | | 299 | | | |
| 6901005174 | LEAWOOD | KS | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901005184 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901005186 | LITTLETON | CO | | 10/18/2012 | | | | | | | | | | 51 | | | |
| 6901005187 | MILTONA | MN | | 10/18/2012 | | | | | | | | | | 1,463 | | | |
| 6901005199 | TRENTON | NJ | | 10/18/2012 | | | | | | | | | | 31,683 | | | |
| 6901005200 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 224 | | | |
| 6901005208 | POWAY | CA | | 10/18/2012 | | | | | | | | | | 2,836 | | | |
| 6901005211 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 6901005218 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901005220 | WAITE PARK | MN | | 10/18/2012 | | | | | | | | | | 1,361 | | | |
| 6901005221 | CORTLAND | NY | | 10/18/2012 | | | | | | | | | | 544 | | | |
| 6901005230 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901005232 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901005236 | VALHALLA | NY | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 6901005238 | VERONA | NY | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901005239 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 6901005242 | APPLE VALLEY | MN | | 10/18/2012 | | | | | | | | | | 676 | | | |
| 6901005244 | MONROE | CT | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 6901005248 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901005249 | GILROY | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901005250 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 309 | | | |
| 6901005251 | NANUET | NY | | 10/18/2012 | | | | | | | | | | 2,213 | | | |
| 6901005252 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901005258 | MOUNT PLEASANT | SC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901005259 | ALLENTOWN | PA | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 6901005263 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 15,800 | | | |
| 6901005266 | CLOVER | SC | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 6901005268 | RUDOLPH | OH | | 10/18/2012 | | | | | | | | | | 31 | | | |
| 6901005273 | GASTONIA | NC | | 10/18/2012 | | | | | | | | | | 985 | | | |
| 6901005276 | ANNANDALE | NJ | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901005292 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 499 | | | |
| 6901005293 | NORTH READING | MA | | 10/18/2012 | | | | | | | | | | 893 | | | |
| 6901005296 | MONROE | WA | | 10/18/2012 | | | | | | | | | | 971 | | | |
| 6901005297 | CAMAS | WA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901005302 | CUTLER BAY | FL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901005304 | ENGLEWOOD | CO | | 10/18/2012 | | | | | | | | | | 425 | | | |
| 6901005314 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901005315 | BILLINGS | MT | | 10/18/2012 | | | | | | | | | | 13,688 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901005319 | SCHWENKSVILLE | PA | | 10/18/2012 | | | | | | | | | | 1,084 | | | |
| 6901005322 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901005337 | LAYTON | UT | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901005348 | BOXBOROUGH | MA | | 10/18/2012 | | | | | | | | | | 4,940 | | | |
| 6901005349 | FAIR OAKS | CA | | 10/18/2012 | | | | | | | | | | 83 | | | |
| 6901005353 | SPRINGFIELD | MO | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901005356 | PATERSON | NJ | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 6901005357 | NEW CASTLE | DE | | 10/18/2012 | | | | | | | | | | 194 | | | |
| 6901005361 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 6901005370 | TIGARD | OR | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901005378 | STERLING | MA | | 10/18/2012 | | | | | | | | | | 2,248 | | | |
| 6901005379 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 3,032 | | | |
| 6901005380 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 6901005382 | GAINESVILLE | FL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901005384 | PARKLAND | FL | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 6901005385 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 648 | | | |
| 6901005387 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 548 | | | |
| 6901005390 | MORRIS PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 878 | | | |
| 6901005405 | NORTHFIELD | MN | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 6901005418 | ELKTON | MD | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901005419 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 524 | | | |
| 6901005425 | JERSEY CITY | NJ | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901005426 | ROSEDALE | MS | | 10/18/2012 | | | | | | | | | | 2,003 | | | |
| 6901005429 | CHESTERFIELD | VA | | 10/18/2012 | | | | | | | | | | 27 | | | |
| 6901005435 | STONEWALL | LA | | 10/18/2012 | | | | | | | | | | 355 | | | |
| 6901005439 | ROHNERT PARK | CA | | 10/18/2012 | | | | | | | | | | 1,749 | | | |
| 6901005440 | BEECH GROVE | IN | | 10/18/2012 | | | | | | | | | | 124 | | | |
| 6901005443 | WEST CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901005445 | MENTOR | OH | | 10/18/2012 | | | | | | | | | | 1,670 | | | |
| 6901005447 | PENN VALLEY | CA | | 10/18/2012 | | | | | | | | | | 762 | | | |
| 6901495001 | UNION | NJ | | 10/18/2012 | | | | | | | | | | 1,685 | | | |
| 6901495004 | BALLWIN | MO | | 10/18/2012 | | | | | | | | | | 2,400 | | | |
| 6901495012 | MANITOU SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901495014 | ROCKY RIVER | OH | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901495021 | KENT | OH | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 6901495022 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 13,939 | | | |
| 6901495023 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 6901495026 | KNOXVILLE | TN | | 10/18/2012 | | | | | | | | | | 181 | | | |
| 6901495029 | MIDWAY CITY | CA | | 10/18/2012 | | | | | | | | | | 1,081 | | | |
| 6901495038 | FRANKLIN LAKES | NJ | | 10/18/2012 | | | | | | | | | | 9,146 | | | |
| 6901495040 | ITASCA | IL | | 10/18/2012 | | | | | | | | | | 1,261 | | | |
| 6901495043 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 51 | | | |
| 6901495045 | WOODBRIDGE | VA | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 6901495050 | WHITE LAKE | MI | | 10/18/2012 | | | | | | | | | | 126 | | | |
| 6901495055 | NORTH ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 6901495059 | PARKER | CO | | 10/18/2012 | | | | | | | | | | 2,800 | | | |
| 6901495067 | BLUFFDALE | UT | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 6901495069 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 617 | | | |
| 6901495074 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901495076 | CORDOVA | TN | | 10/18/2012 | | | | | | | | | | 898 | | | |
| 6901495077 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 1,954 | | | |
| 6901495092 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 6901495097 | MERRILL | WI | | 10/18/2012 | | | | | | | | | | 1,470 | | | |
| 6901495102 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 783 | | | |
| 6901495110 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,839 | | | |
| 6901495115 | MILWAUKEE | WI | | 10/18/2012 | | | | | | | | | | 328 | | | |
| 6901495119 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 2,559 | | | |
| 6901495120 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 6,696 | | | |
| 6901495129 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901495136 | TRUSSVILLE | AL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901495137 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 4,468 | | | |
| 6901495142 | NASHUA | NH | | 10/18/2012 | | | | | | | | | | 90,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901495145 | ONANCOCK | VA | | 10/18/2012 | | | | | | | | | | 176 | | | |
| 6901495150 | WASHINGTON TWP | NJ | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 6901495154 | BRIDGETON | NJ | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901495156 | CHATTANOOGA | TN | | 10/18/2012 | | | | | | | | | | 480 | | | |
| 6901495161 | ZIONSVILLE | IN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901495163 | SPARTANBURG | SC | | 10/18/2012 | | | | | | | | | | 555 | | | |
| 6901495169 | ANNAPOLIS | MD | | 10/18/2012 | | | | | | | | | | 131 | | | |
| 6901495170 | LITTLETON | MA | | 10/18/2012 | | | | | | | | | | 115 | | | |
| 6901495171 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901495176 | NEW PRAGUE | MN | | 10/18/2012 | | | | | | | | | | 773 | | | |
| 6901495180 | BRUNSWICK | GA | | 10/18/2012 | | | | | | | | | | 229 | | | |
| 6901495183 | CHEVY CHASE | MD | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 6901495186 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 394 | | | |
| 6901495187 | WILLIAMSPORT | MD | | 10/18/2012 | | | | | | | | | | 120,300 | | | |
| 6901495188 | LAFAYETTE | IN | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 6901495194 | GREER | SC | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 6901495200 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 6901495213 | NEW PORT RICHEY | FL | | 10/18/2012 | | | | | | | | | | 632 | | | |
| 6901495214 | BOLIVIA | NC | | 10/18/2012 | | | | | | | | | | 17,988 | | | |
| 6901495221 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901495222 | APPLE VALLEY | MN | | 10/18/2012 | | | | | | | | | | 1,098 | | | |
| 6901495224 | DRAPER | UT | | 10/18/2012 | | | | | | | | | | 1,240 | | | |
| 6901495225 | NEW HOLLAND | PA | | 10/18/2012 | | | | | | | | | | 1,070 | | | |
| 6901495231 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 5,440 | | | |
| 6901495233 | ELGIN | IL | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901495236 | RAMSEY | MN | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 6901495244 | WILMINGTON | MA | | 10/18/2012 | | | | | | | | | | 10,114 | | | |
| 6901495248 | CARY | NC | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901495261 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 87 | | | |
| 6901495262 | LUTZ | FL | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 6901495263 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901495271 | WALTHAM | MA | | 10/18/2012 | | | | | | | | | | 1,692 | | | |
| 6901495274 | GOLDSBORO | NC | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901495275 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 950 | | | |
| 6901495276 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 5,722 | | | |
| 6901495277 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901495280 | LONGWOOD | FL | | 10/18/2012 | | | | | | | | | | 1,040 | | | |
| 6901495288 | LIVINGSTON | NJ | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901495292 | SAINT MICHAEL | MN | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 6901495304 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 15,000 | | | |
| 6901495325 | BLACKSBURG | VA | | 10/18/2012 | | | | | | | | | | 705 | | | |
| 6901495329 | NOVI | MI | | 10/18/2012 | | | | | | | | | | 11,681 | | | |
| 6901495338 | WEST POINT | UT | | 10/18/2012 | | | | | | | | | | 436 | | | |
| 6901495341 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901495342 | NAMPA | ID | | 10/18/2012 | | | | | | | | | | 1,503 | | | |
| 6901495345 | WALLINGFORD | CT | | 10/18/2012 | | | | | | | | | | 1,008 | | | |
| 6901495353 | CHICAGO HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 521 | | | |
| 6901495354 | WEST LINN | OR | | 10/18/2012 | | | | | | | | | | 4,710 | | | |
| 6901495355 | TITUSVILLE | FL | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901495358 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901495368 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901495372 | CHARLESTON | WV | | 10/18/2012 | | | | | | | | | | 2,696 | | | |
| 6901495374 | SCITUATE | MA | | 10/18/2012 | | | | | | | | | | 3,399 | | | |
| 6901495376 | SUMTER | SC | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 6901495379 | SAINT PETERSBURG | FL | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901495380 | POUGHQUAG | NY | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901495384 | NAPLES | FL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901495398 | MIAMI BEACH | FL | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901495404 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 1,954 | | | |
| 6901495408 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 6901495413 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 1,700 | | | |
| 6901495420 | PORT CHARLOTTE | FL | | 10/18/2012 | | | | | | | | | | 283 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901495424 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 7,361 | | | |
| 6901495428 | BRIDGEWATER | VA | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 6901495435 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 3,697 | | | |
| 6901495452 | WEST CHESTER | OH | | 10/18/2012 | | | | | | | | | | 8,932 | | | |
| 6901495462 | MOUNT VERNON | WA | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901495486 | WETHERSFIELD | CT | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 6901495491 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901495494 | KENSINGTON | MD | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 6901495495 | JACKSONVILLE BEACH | FL | | 10/18/2012 | | | | | | | | | | 523 | | | |
| 6901495499 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901495502 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 6901495512 | LAKE HAVASU CITY | AZ | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901495513 | CONCORD | CA | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901495517 | HARRISBURG | PA | | 10/18/2012 | | | | | | | | | | 873 | | | |
| 6901495525 | SAN RAMON | CA | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901495526 | MARION | SC | | 10/18/2012 | | | | | | | | | | 305 | | | |
| 6901495529 | TEMECULA | CA | | 10/18/2012 | | | | | | | | | | 128 | | | |
| 6901495532 | CHERRY VALLEY | CA | | 10/18/2012 | | | | | | | | | | 914 | | | |
| 6901495544 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 847 | | | |
| 6901495545 | LA CRESCENT | MN | | 10/18/2012 | | | | | | | | | | 97,000 | | | |
| 6901495558 | PARKERS PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 20,319 | | | |
| 6901495566 | NEW CITY | NY | | 10/18/2012 | | | | | | | | | | 375 | | | |
| 6901495568 | STERLING HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901495571 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901495584 | PLACERVILLE | CA | | 10/18/2012 | | | | | | | | | | 344 | | | |
| 6901495586 | TULLY | NY | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901495595 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 376 | | | |
| 6901495598 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 8,150 | | | |
| 6901495599 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 472 | | | |
| 6901495609 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,876 | | | |
| 6901495617 | BURLINGTON | NC | | 10/18/2012 | | | | | | | | | | 8,670 | | | |
| 6901495622 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901495624 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 31,258 | | | |
| 6901495625 | SUN LAKES | AZ | | 10/18/2012 | | | | | | | | | | 184 | | | |
| 6901495626 | VICTOR | NY | | 10/18/2012 | | | | | | | | | | 133 | | | |
| 6901495630 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 289 | | | |
| 6901495649 | JUPITER | FL | | 10/18/2012 | | | | | | | | | | 126 | | | |
| 6901495654 | KANEOHE | HI | | 10/18/2012 | | | | | | | | | | 1,219 | | | |
| 6901495658 | BRENTWOOD | CA | | 10/18/2012 | | | | | | | | | | 513 | | | |
| 6901495661 | GARDNER | KS | | 10/18/2012 | | | | | | | | | | 1,220 | | | |
| 6901495662 | HILLSBOROUGH | CA | | 10/18/2012 | | | | | | | | | | 611 | | | |
| 6901495669 | GOLDEN VALLEY | MN | | 10/18/2012 | | | | | | | | | | 1,435 | | | |
| 6901495673 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901495679 | W ST PAUL | MN | | 10/18/2012 | | | | | | | | | | 1,036 | | | |
| 6901495682 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 901 | | | |
| 6901495688 | WINNEMUCCA | NV | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901495703 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 7,484 | | | |
| 6901495709 | GRANITE BAY | CA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901495710 | NORTH BERGEN | NJ | | 10/18/2012 | | | | | | | | | | 531 | | | |
| 6901495711 | LA MIRADA | CA | | 10/18/2012 | | | | | | | | | | 86 | | | |
| 6901495722 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,335 | | | |
| 6901495723 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 393 | | | |
| 6901495730 | MILLRY | AL | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901495734 | PORT SAINT LUCIE | FL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901495737 | LAKE ALFRED | FL | | 10/18/2012 | | | | | | | | | | 523 | | | |
| 6901495739 | DEER LAKE | IL | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901495747 | LAKE ORION | MI | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 6901495750 | COLCHESTER | VT | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901495752 | MASSILLON | OH | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901495759 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901495765 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 969 | | | |
| 6901495768 | NORTHRIDGE | CA | | 10/18/2012 | | | | | | | | | | 489 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901495771 | BEVERLY HILLS | MI | | 10/18/2012 | | | | | | | | | | 2,390 | | | |
| 6901495774 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 241 | | | |
| 6901495786 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 46 | | | |
| 6901495790 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 144 | | | |
| 6901495798 | WILLIAMSBURG | MI | | 10/18/2012 | | | | | | | | | | 1,464 | | | |
| 6901495801 | MAGNOLIA | OH | | 10/18/2012 | | | | | | | | | | 3,557 | | | |
| 6901495805 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 316 | | | |
| 6901495815 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 9,996 | | | |
| 6901495824 | BROOMFIELD | CO | | 10/18/2012 | | | | | | | | | | 1,408 | | | |
| 6901495829 | ALLENTOWN | NJ | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901495830 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 389 | | | |
| 6901495841 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 849 | | | |
| 6901495850 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 6901500008 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901500015 | HUNTINGTON WOODS | MI | | 10/18/2012 | | | | | | | | | | 6,978 | | | |
| 6901500051 | WESTPORT | NY | | 10/18/2012 | | | | | | | | | | 1,298 | | | |
| 6901500053 | EL MONTE | CA | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901500056 | SPENCER | MA | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 6901500063 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901500075 | URBANDALE | IA | | 10/18/2012 | | | | | | | | | | 2,080 | | | |
| 6901500108 | LINCOLN | RI | | 10/18/2012 | | | | | | | | | | 981 | | | |
| 6901500116 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901500119 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 834 | | | |
| 6901500120 | LITTLE RIVER | SC | | 10/18/2012 | | | | | | | | | | 1,339 | | | |
| 6901500150 | SAN MARCOS | CA | | 10/18/2012 | | | | | | | | | | 464 | | | |
| 6901500156 | SANTA CRUZ | CA | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901500157 | WEST BABYLON | NY | | 10/18/2012 | | | | | | | | | | 622 | | | |
| 6901500175 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 772 | | | |
| 6901500200 | PRAIRIE VILLAGE | KS | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901500210 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 11,902 | | | |
| 6901500221 | BROOK PARK | OH | | 10/18/2012 | | | | | | | | | | 1,178 | | | |
| 6901500248 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 861 | | | |
| 6901500249 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 540 | | | |
| 6901500285 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901500289 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 4,921 | | | |
| 6901500293 | TEHACHAPI | CA | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901500296 | LA CRESCENTA | CA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901500326 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 9,000 | | | |
| 6901500347 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 5,312 | | | |
| 6901500454 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 635 | | | |
| 6901500457 | WOODBURY | NY | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901500485 | LILLINGTON | NC | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901500496 | CLAREMONT | NH | | 10/18/2012 | | | | | | | | | | 140 | | | |
| 6901500497 | OCEANSIDE | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901500505 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 462 | | | |
| 6901500515 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 498 | | | |
| 6901500524 | GLENWOOD | MN | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901500551 | CHERRY HILL | NJ | | 10/18/2012 | | | | | | | | | | 1,004 | | | |
| 6901500560 | PALM SPRINGS | CA | | 10/18/2012 | | | | | | | | | | 149 | | | |
| 6901500561 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901500567 | VADNAIS HEIGHTS | MN | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 6901500579 | MARBLEHEAD | MA | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 6901500580 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 911 | | | |
| 6901500581 | PLACERVILLE | CA | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 6901500582 | ANACORTES | WA | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 6901500584 | WESTMORELAND | TN | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901500586 | LAKE ARROWHEAD | CA | | 10/18/2012 | | | | | | | | | | 4,301 | | | |
| 6901500595 | GREENWOOD | IN | | 10/18/2012 | | | | | | | | | | 447 | | | |
| 6901500601 | SPRING VALLEY | CA | | 10/18/2012 | | | | | | | | | | 65 | | | |
| 6901500607 | SALINAS | CA | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 6901500608 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 29,981 | | | |
| 6901500621 | PEEKSKILL | NY | | 10/18/2012 | | | | | | | | | | 762 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901500673 | SURPRISE | AZ | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901500675 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 817 | | | |
| 6901500682 | GLENWOOD SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901500686 | EAGLE POINT | OR | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901500688 | CHAPIN | SC | | 10/18/2012 | | | | | | | | | | 9,372 | | | |
| 6901500693 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 5,713 | | | |
| 6901500695 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 93 | | | |
| 6901500701 | PLYMOUTH | IN | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 6901500712 | ELLENWOOD | GA | | 10/18/2012 | | | | | | | | | | 723 | | | |
| 6901500717 | TUSTIN | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901500719 | WINFIELD | IL | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 6901500723 | BAKERSFIELD | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901500725 | CHASKA | MN | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 6901500748 | LONGWOOD | FL | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 6901500758 | CONCORD | CA | | 10/18/2012 | | | | | | | | | | 18,336 | | | |
| 6901500762 | WASSAIC | NY | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901500778 | BETHESDA | MD | | 10/18/2012 | | | | | | | | | | 711 | | | |
| 6901500783 | BONSALL | CA | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 6901500790 | SPRING VALLEY | CA | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 6901500792 | CLARKS HILL | SC | | 10/18/2012 | | | | | | | | | | 2,420 | | | |
| 6901500794 | CLEVELAND | OH | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 6901500798 | SANTA CLARITA | CA | | 10/18/2012 | | | | | | | | | | 396 | | | |
| 6901500804 | PLYMOUTH MEETING | PA | | 10/18/2012 | | | | | | | | | | 35 | | | |
| 6901500806 | POLLOCK PINES | CA | | 10/18/2012 | | | | | | | | | | 103 | | | |
| 6901500821 | FORT MEYERS | FL | | 10/18/2012 | | | | | | | | | | 3,015 | | | |
| 6901500834 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 629 | | | |
| 6901500845 | BATTLE CREEK | MI | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901500846 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 6901500847 | GLEN ELLYN | IL | | 10/18/2012 | | | | | | | | | | 1,270 | | | |
| 6901500856 | AMARGOSA VALLEY | NV | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901500857 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 4,657 | | | |
| 6901500863 | DELTON | MI | | 10/18/2012 | | | | | | | | | | 187 | | | |
| 6901500867 | BROOMALL | PA | | 10/18/2012 | | | | | | | | | | 921 | | | |
| 6901500872 | BRADENTON | FL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901500953 | EAGLEVILLE | PA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901500958 | CRYSTAL | MN | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 6901501066 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 6901501076 | SANGER | CA | | 10/18/2012 | | | | | | | | | | 231 | | | |
| 6901501078 | CLAYTON | CA | | 10/18/2012 | | | | | | | | | | 766 | | | |
| 6901501083 | ABINGTON | PA | | 10/18/2012 | | | | | | | | | | 1,343 | | | |
| 6901501084 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 1,759 | | | |
| 6901501210 | MASON | OH | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901501211 | DOUGLASVILLE | GA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901501215 | CRYSTAL | MN | | 10/18/2012 | | | | | | | | | | 79 | | | |
| 6901501219 | STATELINE | NV | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901501221 | LYONS | CO | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901501223 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901501225 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901501227 | FREDERICK | MD | | 10/18/2012 | | | | | | | | | | 59 | | | |
| 6901501232 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 730 | | | |
| 6901501235 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 3,303 | | | |
| 6901501328 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 6901501332 | SNOHOMISH | WA | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 6901501335 | TRACY | CA | | 10/18/2012 | | | | | | | | | | 185 | | | |
| 6901501343 | IDAHO FALLS | ID | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901501349 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901501352 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 6901501360 | MCCOOK | NE | | 10/18/2012 | | | | | | | | | | 267 | | | |
| 6901501365 | TREVOR | WI | | 10/18/2012 | | | | | | | | | | 3,600 | | | |
| 6901501367 | WAYZATA | MN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901501369 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 530 | | | |
| 6901501371 | AIKEN | SC | | 10/18/2012 | | | | | | | | | | 5,769 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6901501372 | SCAPPOOSE | OR | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901501373 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 6901501379 | HAMILTON | MT | | 10/18/2012 | | | | | | | | | | 494,998 | | | |
| 6901501381 | FAIRFAX | VA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901501383 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,668 | | | |
| 6901501384 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 1,433 | | | |
| 6901501419 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 6901501432 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901501440 | MILLS RIVER | NC | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 6901501455 | MONTOURSVILLE | PA | | 10/18/2012 | | | | | | | | | | 292 | | | |
| 6901501465 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 6901501473 | SANTA CLARITA | CA | | 10/18/2012 | | | | | | | | | | 69 | | | |
| 6901501484 | MUNSTER | IN | | 10/18/2012 | | | | | | | | | | 980 | | | |
| 6901501485 | NIANTIC | CT | | 10/18/2012 | | | | | | | | | | 2,374 | | | |
| 6901501489 | RIDGEWOOD | NJ | | 10/18/2012 | | | | | | | | | | 23,451 | | | |
| 6901501491 | PARK RIDGE | IL | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 6901501495 | SWEDESBORO | NJ | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901501579 | FRANKLIN SQUARE | NY | | 10/18/2012 | | | | | | | | | | 3,245 | | | |
| 6901501580 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 3,486 | | | |
| 6901501583 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 122 | | | |
| 6901501584 | ROSWELL | GA | | 10/18/2012 | | | | | | | | | | 661 | | | |
| 6901501588 | CLEVELAND | TN | | 10/18/2012 | | | | | | | | | | 772 | | | |
| 6901501591 | CORAOPOLIS | PA | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901501592 | ARROYO GRANDE | CA | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 6901501601 | DORCHESTER | MA | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 6901501716 | PALMER | AK | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901501717 | SOUTH BURLINGTON | VT | | 10/18/2012 | | | | | | | | | | 262 | | | |
| 6901501719 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901501720 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 2,001 | | | |
| 6901501722 | ELK GROVE VILLAGE | IL | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901502219 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901502223 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 125 | | | |
| 6901502224 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 375 | | | |
| 6901502227 | SOUTHINGTON | CT | | 10/18/2012 | | | | | | | | | | 910 | | | |
| 6901502228 | GLENDALE | AZ | | 10/18/2012 | | | | | | | | | | 187 | | | |
| 6901502288 | COLLEGE PARK | MD | | 10/18/2012 | | | | | | | | | | 7,064 | | | |
| 6901502292 | HOUGHTON LAKE | MI | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 6901502296 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 813 | | | |
| 6901502418 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901502421 | VENTURA | CA | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 6901502676 | LYNNFIELD | MA | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901502681 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 1,823 | | | |
| 6901502686 | PACIFIC PALISADES | CA | | 10/18/2012 | | | | | | | | | | 637 | | | |
| 6901502688 | BOSTON | MA | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 6901502690 | HOBOKEN | NJ | | 10/18/2012 | | | | | | | | | | 7,633 | | | |
| 6901502924 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 796 | | | |
| 6901502925 | NEW SMYRNA BEACH | FL | | 10/18/2012 | | | | | | | | | | 2,048 | | | |
| 6901502932 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 873 | | | |
| 6901502933 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 242 | | | |
| 6901502934 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901502938 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 2,105 | | | |
| 6901502944 | OLD HICKORY | TN | | 10/18/2012 | | | | | | | | | | 1,129 | | | |
| 6901502945 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 5,418 | | | |
| 6901503053 | LEBANON | PA | | 10/18/2012 | | | | | | | | | | 2,420 | | | |
| 6901503056 | LAGUNA HILLS | CA | | 10/18/2012 | | | | | | | | | | 15,713 | | | |
| 6901503115 | THOMASVILLE | GA | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 6901503116 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 481 | | | |
| 6901503120 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 702 | | | |
| 6901503121 | MONROVIA | CA | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 6901503122 | TRUCKEE | CA | | 10/18/2012 | | | | | | | | | | 635 | | | |
| 6901503123 | EL GRANADA | CA | | 10/18/2012 | | | | | | | | | | 5,058 | | | |
| 6901503124 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 77 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6901503128 | INVER GROVE HEIGHTS | MN | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901503133 | ORANGEBURG | SC | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901503308 | HERNDON | VA | | 10/18/2012 | | | | | | | | | | 31,701 | | | |
| 6901503309 | CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 808 | | | |
| 6901503313 | SANDY | UT | | 10/18/2012 | | | | | | | | | | 1,109 | | | |
| 6901503314 | SAVANNAH | GA | | 10/18/2012 | | | | | | | | | | 677 | | | |
| 6901503568 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 918 | | | |
| 6901503569 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 6901503755 | CARVER | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901503947 | MEDFORD | NJ | | 10/18/2012 | | | | | | | | | | 348 | | | |
| 6901503949 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 3,657 | | | |
| 6901504843 | PLYMOTH | MN | | 10/18/2012 | | | | | | | | | | 650 | | | |
| 6901504974 | PRIOR LAKE | MN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901505228 | LYNDEN | WA | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901505355 | PORT JEFFERSON | NY | | 10/18/2012 | | | | | | | | | | 409 | | | |
| 6901505610 | BALD HEAD ISLAND | NC | | 10/18/2012 | | | | | | | | | | 1,213 | | | |
| 6901506060 | HYATTSVILLE | MD | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901506257 | ELMIRA | MI | | 10/18/2012 | | | | | | | | | | 1,654 | | | |
| 6901506260 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901506261 | FORT WASHINGTON | MD | | 10/18/2012 | | | | | | | | | | 452 | | | |
| 6901506264 | WEST ISLIP | NY | | 10/18/2012 | | | | | | | | | | 154 | | | |
| 6901506265 | PINE KNOLL SHORES | NC | | 10/18/2012 | | | | | | | | | | 19,374 | | | |
| 6901506267 | LAGRANGEVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,114 | | | |
| 6901506271 | CARLOS | MN | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901506274 | LAFAYETTE | CA | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 6901506278 | SPICER | MN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901506280 | ALTOONA | WI | | 10/18/2012 | | | | | | | | | | 4,117 | | | |
| 6901506281 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 990 | | | |
| 6901506284 | HEDGESVILLE | WV | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901506285 | MALTA | NY | | 10/18/2012 | | | | | | | | | | 2,756 | | | |
| 6901506288 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 6901506292 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 452 | | | |
| 6901506296 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 731 | | | |
| 6901506297 | PLYMOTH | MN | | 10/18/2012 | | | | | | | | | | 7,890 | | | |
| 6901506300 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | | | | |
| 6901506303 | FREMONT | CA | | 10/18/2012 | | | | | | | | | | 94 | | | |
| 6901506307 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901506309 | ALAMO | CA | | 10/18/2012 | | | | | | | | | | 6,981 | | | |
| 6901506310 | VALPARAISO | IN | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 6901506315 | OAKDALE | NY | | 10/18/2012 | | | | | | | | | | 991 | | | |
| 6901506316 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 533 | | | |
| 6901506319 | SANDUSKY | OH | | 10/18/2012 | | | | | | | | | | 679 | | | |
| 6901506321 | LARKSPUR | CO | | 10/18/2012 | | | | | | | | | | 386 | | | |
| 6901506328 | PORT SANILAC | MI | | 10/18/2012 | | | | | | | | | | 904 | | | |
| 6901506333 | TILLAMOOK | OR | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901506343 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 264 | | | |
| 6901506345 | AVON LAKE | OH | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 6901506361 | LAKE OSWEGO | OR | | 10/18/2012 | | | | | | | | | | 288 | | | |
| 6901506365 | WEST CHESTER | PA | | 10/18/2012 | | | | | | | | | | 505 | | | |
| 6901506368 | CLINTON TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 6901506369 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901506374 | ORANGEBURG | SC | | 10/18/2012 | | | | | | | | | | 127 | | | |
| 6901506375 | LINCOLN PARK | NJ | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901506382 | OAK GROVE | MN | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 6901506387 | CRANFORD | NJ | | 10/18/2012 | | | | | | | | | | 91,303 | | | |
| 6901506399 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 235 | | | |
| 6901506400 | DALTON | GA | | 10/18/2012 | | | | | | | | | | 1,596 | | | |
| 6901506404 | KENSINGTON | CA | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901506408 | TOULON | IL | | 10/18/2012 | | | | | | | | | | 1,523 | | | |
| 6901506410 | CORTLANDT MANOR | NY | | 10/18/2012 | | | | | | | | | | 883 | | | |
| 6901506412 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901506418 | SAINT GEORGE | UT | | 10/18/2012 | | | | | | | | | | 1,323 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901506425 | BOISE | ID | | 10/18/2012 | | | | | | | | | | 1,125 | | | |
| 6901506429 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 49 | | | |
| 6901506433 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901506437 | MARTINEZ | CA | | 10/18/2012 | | | | | | | | | | 412 | | | |
| 6901506438 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 471 | | | |
| 6901506440 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 636 | | | |
| 6901506442 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 15,500 | | | |
| 6901506449 | SANGER | CA | | 10/18/2012 | | | | | | | | | | 1,812 | | | |
| 6901506465 | ISLAND PARK | NY | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901506466 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 6901506467 | GOODYEAR | AZ | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901506474 | SHAWNEE | KS | | 10/18/2012 | | | | | | | | | | 306 | | | |
| 6901506479 | RIVERSIDE | CA | | 10/18/2012 | | | | | | | | | | 1,611 | | | |
| 6901506481 | LITTLETON | CO | | 10/18/2012 | | | | | | | | | | 549 | | | |
| 6901506484 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 732 | | | |
| 6901506488 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 6901506491 | DOWNEY | CA | | 10/18/2012 | | | | | | | | | | 308 | | | |
| 6901506493 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901506494 | VENICE | FL | | 10/18/2012 | | | | | | | | | | 1,008 | | | |
| 6901506496 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901506498 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901506502 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 2,122 | | | |
| 6901506507 | SAN ANSELMO | CA | | 10/18/2012 | | | | | | | | | | 14,703 | | | |
| 6901506518 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 1,007 | | | |
| 6901506524 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 825 | | | |
| 6901506529 | OAKLAND PARK | FL | | 10/18/2012 | | | | | | | | | | 2,755 | | | |
| 6901506536 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901506537 | BIG CANOE | GA | | 10/18/2012 | | | | | | | | | | 8,687 | | | |
| 6901506539 | ROMOLAND | CA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901506541 | LONG BEACH | NY | | 10/18/2012 | | | | | | | | | | 1,933 | | | |
| 6901506546 | SPRINGFIELD | MO | | 10/18/2012 | | | | | | | | | | 2,494 | | | |
| 6901506548 | FERNDALE | WA | | 10/18/2012 | | | | | | | | | | 8,420 | | | |
| 6901506549 | MOBILE | AL | | 10/18/2012 | | | | | | | | | | 553 | | | |
| 6901506550 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901506551 | SELAH | WA | | 10/18/2012 | | | | | | | | | | 271 | | | |
| 6901506555 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 578 | | | |
| 6901506560 | HOLLADAY | UT | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901506573 | MERRITT ISLAND | FL | | 10/18/2012 | | | | | | | | | | 6,131 | | | |
| 6901506574 | NEW HOPE | MN | | 10/18/2012 | | | | | | | | | | 1,068 | | | |
| 6901506586 | OLDSMAR | FL | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901506611 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 2,400 | | | |
| 6901506612 | LOOMIS | CA | | 10/18/2012 | | | | | | | | | | 1,182 | | | |
| 6901506613 | PALM HARBOR | FL | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 6901506625 | SPRING HILL | FL | | 10/18/2012 | | | | | | | | | | 1,439 | | | |
| 6901506629 | COOPER CITY | FL | | 10/18/2012 | | | | | | | | | | 651 | | | |
| 6901506641 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 177 | | | |
| 6901506644 | BOUNTIFUL | UT | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901506647 | CAPE CORAL | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901506650 | MC LEAN | VA | | 10/18/2012 | | | | | | | | | | 1,054 | | | |
| 6901506667 | ANDOVER | OH | | 10/18/2012 | | | | | | | | | | 526 | | | |
| 6901506686 | ANN ARBOR | MI | | 10/18/2012 | | | | | | | | | | 6,008 | | | |
| 6901506687 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 1,599 | | | |
| 6901506691 | JUNEAU | AK | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901506693 | ROWLEY | MA | | 10/18/2012 | | | | | | | | | | 506 | | | |
| 6901506760 | CAPISTRANO BEACH | CA | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901506761 | SPRINGFIELD | VA | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901506762 | SHINGLE SPRINGS | CA | | 10/18/2012 | | | | | | | | | | 218 | | | |
| 6901506764 | LITITZ | PA | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 6901506765 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 1,892 | | | |
| 6901506775 | TACOMA | WA | | 10/18/2012 | | | | | | | | | | 116 | | | |
| 6901506782 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 247 | | | |
| 6901506787 | HOPKINS | MN | | 10/18/2012 | | | | | | | | | | 472 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901506790 | TRUMBULL | CT | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 6901506793 | POULSBO | WA | | 10/18/2012 | | | | | | | | | | 3,195 | | | |
| 6901506794 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901506795 | ZEELAND | MI | | 10/18/2012 | | | | | | | | | | 27 | | | |
| 6901506800 | MOUNDS VIEW | MN | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 6901506804 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901506807 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,188 | | | |
| 6901506812 | CLINTON | NC | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901506819 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 4,942 | | | |
| 6901506825 | SCHAUMBURG | IL | | 10/18/2012 | | | | | | | | | | 496 | | | |
| 6901506839 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901506840 | FULLERTON | CA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901506841 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901506842 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901506857 | LITCHFIELD PARK | AZ | | 10/18/2012 | | | | | | | | | | 145 | | | |
| 6901506860 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 6901506868 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901506869 | POTTSTOWN | PA | | 10/18/2012 | | | | | | | | | | 1,704 | | | |
| 6901506871 | TROUTDALE | OR | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901506876 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901506879 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 302 | | | |
| 6901506887 | BETHANY | CT | | 10/18/2012 | | | | | | | | | | 5,898 | | | |
| 6901506896 | BETHANY | OK | | 10/18/2012 | | | | | | | | | | 921 | | | |
| 6901506908 | ALBERTVILLE | MN | | 10/18/2012 | | | | | | | | | | 5,533 | | | |
| 6901506909 | SAINT LEONARD | MD | | 10/18/2012 | | | | | | | | | | 565 | | | |
| 6901506912 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901506914 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901506919 | AVON LAKE | OH | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 6901506922 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901506932 | CHINO | CA | | 10/18/2012 | | | | | | | | | | 3,537 | | | |
| 6901506940 | JERICHO | NY | | 10/18/2012 | | | | | | | | | | 43 | | | |
| 6901506944 | PALM BAY | FL | | 10/18/2012 | | | | | | | | | | 1,131 | | | |
| 6901506949 | ROGERS | AR | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901506950 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 2,394 | | | |
| 6901506952 | WOODBRIDGE | VA | | 10/18/2012 | | | | | | | | | | 786 | | | |
| 6901506957 | RAYNHAM | MA | | 10/18/2012 | | | | | | | | | | 49 | | | |
| 6901506958 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 3,295 | | | |
| 6901506969 | EGG HARBOR CITY | NJ | | 10/18/2012 | | | | | | | | | | 697 | | | |
| 6901506972 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 824 | | | |
| 6901506973 | GROSSE POINT WOODS | MI | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901506975 | BURT | IA | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901506976 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,949 | | | |
| 6901506982 | KULA | HI | | 10/18/2012 | | | | | | | | | | 650 | | | |
| 6901506987 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901506988 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901506994 | CARLSBAD | CA | | 10/18/2012 | | | | | | | | | | 677 | | | |
| 6901507027 | TAYLORSVILLE | KY | | 10/18/2012 | | | | | | | | | | 955 | | | |
| 6901507033 | CORAL GABLES | FL | | 10/18/2012 | | | | | | | | | | 343 | | | |
| 6901507040 | LOS GATOS | CA | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901507042 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 2,864 | | | |
| 6901507047 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 6901507052 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 780 | | | |
| 6901507053 | WHITE BEAR LAKE | MN | | 10/18/2012 | | | | | | | | | | 30,000 | | | |
| 6901507067 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,140 | | | |
| 6901507077 | E NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 658 | | | |
| 6901507079 | OXNARD | CA | | 10/18/2012 | | | | | | | | | | 1,275 | | | |
| 6901507082 | LITTLE RIVER | SC | | 10/18/2012 | | | | | | | | | | 260 | | | |
| 6901507087 | CASTRO VALLEY | CA | | 10/18/2012 | | | | | | | | | | 19,400 | | | |
| 6901507089 | BENTON | MO | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901507090 | GARDEN GROVE | CA | | 10/18/2012 | | | | | | | | | | 754 | | | |
| 6901507093 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901507100 | OAKFIELD | NY | | 10/18/2012 | | | | | | | | | | 1,688 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901507101 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 1,461 | | | |
| 6901507110 | GRAVOIS MILLS | MO | | 10/18/2012 | | | | | | | | | | 587 | | | |
| 6901507114 | LARGO | FL | | 10/18/2012 | | | | | | | | | | 931 | | | |
| 6901507116 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 131 | | | |
| 6901507117 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901507119 | MANHATTAN BEACH | CA | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 6901507120 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 6901507122 | GOSHEN | OH | | 10/18/2012 | | | | | | | | | | 3,442 | | | |
| 6901507123 | GIG HARBOR | WA | | 10/18/2012 | | | | | | | | | | 2,994 | | | |
| 6901507130 | ELMWOOD PARK | NJ | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901507135 | DALLAS | GA | | 10/18/2012 | | | | | | | | | | 660 | | | |
| 6901507136 | NORMAN | OK | | 10/18/2012 | | | | | | | | | | 745 | | | |
| 6901507139 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 6901507142 | DALY CITY | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901507147 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 771 | | | |
| 6901507149 | ANNAPOLIS | MD | | 10/18/2012 | | | | | | | | | | 1,140 | | | |
| 6901507150 | WINSTON-SALEM | NC | | 10/18/2012 | | | | | | | | | | 376 | | | |
| 6901507153 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 853 | | | |
| 6901507157 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 6901507159 | BILLINGS | MT | | 10/18/2012 | | | | | | | | | | 1,700 | | | |
| 6901507162 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901507163 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 556 | | | |
| 6901507165 | ROSEVILLE | MI | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 6901507167 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 6901507207 | ROCKFORD | IL | | 10/18/2012 | | | | | | | | | | 694 | | | |
| 6901507208 | MONTCLAIR | NJ | | 10/18/2012 | | | | | | | | | | 2,201 | | | |
| 6901507209 | SPRING HILL | KS | | 10/18/2012 | | | | | | | | | | 835 | | | |
| 6901507213 | MILL CREEK | WA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901507220 | ROCHESTER | NY | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 6901507221 | BORING | OR | | 10/18/2012 | | | | | | | | | | 128,030 | | | |
| 6901507222 | PARKERSBURG | WV | | 10/18/2012 | | | | | | | | | | 868 | | | |
| 6901507225 | SILVER SPRINGS | NY | | 10/18/2012 | | | | | | | | | | 527 | | | |
| 6901507226 | OSWEGO | IL | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901507235 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901507241 | ROYAL OAK | MI | | 10/18/2012 | | | | | | | | | | 646 | | | |
| 6901507245 | KENMORE | WA | | 10/18/2012 | | | | | | | | | | 434 | | | |
| 6901507246 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901507256 | CROWN POINT | IN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901507400 | PEMBROKE PINES | FL | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 6901507401 | LAKE GEORGE | MN | | 10/18/2012 | | | | | | | | | | 134 | | | |
| 6901507431 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 13,246 | | | |
| 6901507446 | ROOPVILLE | GA | | 10/18/2012 | | | | | | | | | | 943 | | | |
| 6901507461 | SAN RAMON | CA | | 10/18/2012 | | | | | | | | | | 2,088 | | | |
| 6901507463 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 270 | | | |
| 6901507473 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901507476 | PETALUMA | CA | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 6901507477 | SELAH | WA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901507479 | ALAMEDA | CA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901507480 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901507484 | BRONXVILLE | NY | | 10/18/2012 | | | | | | | | | | 1,180 | | | |
| 6901507486 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901507487 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 66 | | | |
| 6901507489 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 9,862 | | | |
| 6901507497 | LEONARDO | NJ | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901507498 | KILAUEA | HI | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901507499 | VERONA | PA | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901507500 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 866 | | | |
| 6901507509 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 684 | | | |
| 6901507518 | MANCHESTER | NH | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901507520 | ST LOUIS PARK | MN | | 10/18/2012 | | | | | | | | | | 209 | | | |
| 6901507521 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901507522 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 25 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901507525 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 19,656 | | | |
| 6901507526 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901507531 | MORRO BAY | CA | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 6901507532 | SAINT CHARLES | MN | | 10/18/2012 | | | | | | | | | | 14,000 | | | |
| 6901507533 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 6901507538 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 844 | | | |
| 6901507540 | SAN MARCOS | CA | | 10/18/2012 | | | | | | | | | | 1,262 | | | |
| 6901507541 | FREEPORT | NY | | 10/18/2012 | | | | | | | | | | 2,808 | | | |
| 6901507543 | RYE | NY | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901507549 | MONETA | VA | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 6901507557 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 282 | | | |
| 6901507558 | MURRIETA | CA | | 10/18/2012 | | | | | | | | | | 48 | | | |
| 6901507560 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 812 | | | |
| 6901507563 | WYNDMOOR | PA | | 10/18/2012 | | | | | | | | | | 123 | | | |
| 6901507564 | CROSSLAKE | MN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901507565 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 2,400 | | | |
| 6901507566 | VALRICO | FL | | 10/18/2012 | | | | | | | | | | 47 | | | |
| 6901507569 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 432 | | | |
| 6901507571 | CLOVIS | CA | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 6901507574 | OWASSO | OK | | 10/18/2012 | | | | | | | | | | 475 | | | |
| 6901507579 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901507587 | MILPITAS | CA | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 6901507594 | CANNON BEACH | OR | | 10/18/2012 | | | | | | | | | | 14,376 | | | |
| 6901507598 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 6901507599 | HAZLE TWP | PA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901507604 | WEDOWEE | AL | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901507609 | FLORENCE | SC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901507620 | PRIOR LAKE | MN | | 10/18/2012 | | | | | | | | | | 316 | | | |
| 6901507636 | SPARTA | NJ | | 10/18/2012 | | | | | | | | | | 208 | | | |
| 6901507647 | BERKELEY | CA | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901507650 | TAYLORS | SC | | 10/18/2012 | | | | | | | | | | 226 | | | |
| 6901507651 | FREMONT | CA | | 10/18/2012 | | | | | | | | | | 953 | | | |
| 6901507655 | FLAGSTAFF | AZ | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 6901507665 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901507707 | COWETA | OK | | 10/18/2012 | | | | | | | | | | 350 | | | |
| 6901507738 | CONCORD | NC | | 10/18/2012 | | | | | | | | | | 1,355 | | | |
| 6901507741 | PACIFIC PALISADES | CA | | 10/18/2012 | | | | | | | | | | 338 | | | |
| 6901507743 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901507745 | OREGON | WI | | 10/18/2012 | | | | | | | | | | 17,054 | | | |
| 6901507748 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 847 | | | |
| 6901507750 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 6901507754 | BUTTE | MT | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901507757 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901507762 | WESTERVILLE | OH | | 10/18/2012 | | | | | | | | | | 6,997 | | | |
| 6901507763 | FOREST HILLS | NY | | 10/18/2012 | | | | | | | | | | 1,468 | | | |
| 6901507767 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 6901507770 | PINGREE GROVE | IL | | 10/18/2012 | | | | | | | | | | 1,701 | | | |
| 6901507773 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 439 | | | |
| 6901507774 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 6,560 | | | |
| 6901507777 | LANCASTER | PA | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901507781 | CAVE CREEK | AZ | | 10/18/2012 | | | | | | | | | | 3,140 | | | |
| 6901507855 | WEST LINN | OR | | 10/18/2012 | | | | | | | | | | 1,943 | | | |
| 6901507858 | HERNDON | VA | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 6901507860 | NEW YORK | NY | | 10/18/2012 | | | | | | | | | | 540 | | | |
| 6901507875 | EAST BRUNSWICK | NJ | | 10/18/2012 | | | | | | | | | | 5,883 | | | |
| 6901507882 | HENRICO | VA | | 10/18/2012 | | | | | | | | | | 20,058 | | | |
| 6901507883 | FAIRFAX | CA | | 10/18/2012 | | | | | | | | | | 118 | | | |
| 6901507889 | WOODINVILLE | WA | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 6901507893 | GREY EAGLE | MN | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901507894 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901507895 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 6901507899 | SCHAUMBURG | IL | | 10/18/2012 | | | | | | | | | | 1,974 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901507900 | IRVINE | CA | | 10/18/2012 | | | | | | | | | | 86 | | | |
| 6901507912 | ROCKPORT | WA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901507916 | GOLDEN VALLEY | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901507933 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 765 | | | |
| 6901507937 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 225 | | | |
| 6901507938 | SLIDELL | LA | | 10/18/2012 | | | | | | | | | | 2,083 | | | |
| 6901507940 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 2,534 | | | |
| 6901507943 | WESTFIELD | MA | | 10/18/2012 | | | | | | | | | | 960 | | | |
| 6901507946 | ANITA | IA | | 10/18/2012 | | | | | | | | | | 3,206 | | | |
| 6901507956 | JASPER | TN | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 6901507958 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 25,000 | | | |
| 6901507960 | ADA | MI | | 10/18/2012 | | | | | | | | | | 2,350 | | | |
| 6901507972 | BELMONT | CA | | 10/18/2012 | | | | | | | | | | 2,207 | | | |
| 6901507973 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 326 | | | |
| 6901507975 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901507977 | RICHMOND | CA | | 10/18/2012 | | | | | | | | | | 620 | | | |
| 6901507978 | MOUNTAIN HOME | AR | | 10/18/2012 | | | | | | | | | | 1,637 | | | |
| 6901507984 | EVANSVILLE | IN | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901507986 | COLUMBIA | MO | | 10/18/2012 | | | | | | | | | | 716 | | | |
| 6901507989 | URBANA | IL | | 10/18/2012 | | | | | | | | | | 343 | | | |
| 6901507991 | SAN CLEMENTE | CA | | 10/18/2012 | | | | | | | | | | 186 | | | |
| 6901507998 | FORT COLLINS | CO | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 6901507999 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,354 | | | |
| 6901508003 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 8,395 | | | |
| 6901508006 | BURBANK | CA | | 10/18/2012 | | | | | | | | | | 1,510 | | | |
| 6901508011 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 287 | | | |
| 6901508012 | DEERFIELD | IL | | 10/18/2012 | | | | | | | | | | 323 | | | |
| 6901508013 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 6901508014 | SPRINGFIELD | PA | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901508015 | GREAT RIVER | NY | | 10/18/2012 | | | | | | | | | | 877 | | | |
| 6901508024 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 1,552 | | | |
| 6901508029 | FOSTER CITY | CA | | 10/18/2012 | | | | | | | | | | 30,314 | | | |
| 6901508038 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 3,316 | | | |
| 6901508039 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 1,222 | | | |
| 6901508043 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 742 | | | |
| 6901508044 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 5,750 | | | |
| 6901508045 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 915 | | | |
| 6901508046 | HUNTINGTON STATION | NY | | 10/18/2012 | | | | | | | | | | 276 | | | |
| 6901508048 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 103 | | | |
| 6901508051 | FOREST HILL | MD | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 6901508054 | WILLOW GROVE | PA | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 6901508057 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 11,000 | | | |
| 6901508070 | TIGARD | OR | | 10/18/2012 | | | | | | | | | | 714 | | | |
| 6901508099 | DOWNEY | CA | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901508100 | JIM THORPE | PA | | 10/18/2012 | | | | | | | | | | 2,300 | | | |
| 6901508102 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 591 | | | |
| 6901508103 | EASTAMPTON | NJ | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 6901508105 | FLORHAM PARK | NJ | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 6901508106 | SAYREVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901508233 | SOUTH SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 14,287 | | | |
| 6901508234 | NORTHPORT | NY | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 6901508239 | NEWFANE | NY | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 6901508243 | GALESBURG | IL | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 6901508245 | WAYZATA | MN | | 10/18/2012 | | | | | | | | | | 8,053 | | | |
| 6901508255 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901508256 | LOS ALTOS | CA | | 10/18/2012 | | | | | | | | | | 494 | | | |
| 6901508257 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901508260 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 4,514 | | | |
| 6901508262 | PALO ALTO | CA | | 10/18/2012 | | | | | | | | | | 13,042 | | | |
| 6901508264 | EAST KINGSTON | NH | | 10/18/2012 | | | | | | | | | | 64 | | | |
| 6901508269 | GENESEO | IL | | 10/18/2012 | | | | | | | | | | 1,622 | | | |
| 6901508270 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 39 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901508272 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 1,154 | | | |
| 6901508275 | HIGH POINT | NC | | 10/18/2012 | | | | | | | | | | 168,946 | | | |
| 6901508277 | EAST AMHERST | NY | | 10/18/2012 | | | | | | | | | | 1,252 | | | |
| 6901508279 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 270 | | | |
| 6901508280 | MEBANE | NC | | 10/18/2012 | | | | | | | | | | 1,214 | | | |
| 6901508284 | VENTURA | CA | | 10/18/2012 | | | | | | | | | | 3,791 | | | |
| 6901508287 | PACIFIC | WA | | 10/18/2012 | | | | | | | | | | 730 | | | |
| 6901508292 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 6,300 | | | |
| 6901508299 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 42,600 | | | |
| 6901508300 | NORTH BETHESDA | MD | | 10/18/2012 | | | | | | | | | | 463 | | | |
| 6901508302 | BROOKLYN CENTER | MN | | 10/18/2012 | | | | | | | | | | 1,234 | | | |
| 6901508308 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 20,000 | | | |
| 6901508309 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 6901508310 | BELMONT | CA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901508314 | WILMINGTON | NC | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901508321 | LLOYD HARBOR | NY | | 10/18/2012 | | | | | | | | | | 14,903 | | | |
| 6901508323 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 3,200 | | | |
| 6901508324 | KEY BISCAYNE | FL | | 10/18/2012 | | | | | | | | | | 1,227 | | | |
| 6901508325 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 817 | | | |
| 6901508327 | POWELL | OH | | 10/18/2012 | | | | | | | | | | 510 | | | |
| 6901508328 | MORAGA | CA | | 10/18/2012 | | | | | | | | | | 2,479 | | | |
| 6901508329 | HIGHLAND MILLS | NY | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 6901508331 | BERWICK | ME | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901508334 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901508335 | LINDSTROM | MN | | 10/18/2012 | | | | | | | | | | 340 | | | |
| 6901508358 | QUEENSBURY | NY | | 10/18/2012 | | | | | | | | | | 826 | | | |
| 6901508360 | FLAGSTAFF | AZ | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 6901508371 | CALDWELL | NJ | | 10/18/2012 | | | | | | | | | | 915 | | | |
| 6901508377 | ALAMEDA | CA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901508378 | MASSAPEQUA | NY | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901508381 | ALBRIGHTSVILLE | PA | | 10/18/2012 | | | | | | | | | | 1,170 | | | |
| 6901508387 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 714 | | | |
| 6901508389 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 528 | | | |
| 6901508390 | VOORHEES | NJ | | 10/18/2012 | | | | | | | | | | 5,906 | | | |
| 6901508391 | ALAMEDA | CA | | 10/18/2012 | | | | | | | | | | 26 | | | |
| 6901508392 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901508398 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 1,130 | | | |
| 6901508404 | VISALIA | CA | | 10/18/2012 | | | | | | | | | | 684 | | | |
| 6901508405 | JACKSONVILLE BEACH | FL | | 10/18/2012 | | | | | | | | | | 892 | | | |
| 6901508409 | WINTHROP | WA | | 10/18/2012 | | | | | | | | | | 1,046 | | | |
| 6901508413 | ALLENDALE | NJ | | 10/18/2012 | | | | | | | | | | 4,549 | | | |
| 6901508415 | DEPEW | NY | | 10/18/2012 | | | | | | | | | | 1,548 | | | |
| 6901508418 | AKRON | OH | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901508430 | LIVERMORE | CA | | 10/18/2012 | | | | | | | | | | 1,603 | | | |
| 6901508433 | WEST NYACK | NY | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901508436 | EVERETT | WA | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 6901508439 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901508445 | PUTNAM | IL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901508450 | DANA POINT | CA | | 10/18/2012 | | | | | | | | | | 1,527 | | | |
| 6901508451 | MODESTO | CA | | 10/18/2012 | | | | | | | | | | 2,830 | | | |
| 6901508454 | ANCHORAGE | AK | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901508462 | FLORISSANT | MO | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 6901508463 | COSHOCTON | OH | | 10/18/2012 | | | | | | | | | | 1,151 | | | |
| 6901508465 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 3,368 | | | |
| 6901508469 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901508470 | DANVILLE | IL | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901508473 | WOODINVILLE | WA | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901508474 | MINNEAPOLLIS | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901508477 | DRESHER | PA | | 10/18/2012 | | | | | | | | | | 3,056 | | | |
| 6901508478 | CORTLAND | NY | | 10/18/2012 | | | | | | | | | | 13 | | | |
| 6901508483 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 83 | | | |
| 6901508486 | LOVELAND | CO | | 10/18/2012 | | | | | | | | | | 18 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901508488 | NORTH CANTON | OH | | 10/18/2012 | | | | | | | | | | 1,028 | | | |
| 6901508491 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 1,013 | | | |
| 6901508494 | CENTENNIAL | CO | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901508496 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 299 | | | |
| 6901508505 | RANCHO SANTA MARGARIT | CA | | 10/18/2012 | | | | | | | | | | 3,399 | | | |
| 6901508510 | DAYTON | MN | | 10/18/2012 | | | | | | | | | | 644 | | | |
| 6901508514 | CORALVILLE | IA | | 10/18/2012 | | | | | | | | | | 33 | | | |
| 6901508520 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 6901508524 | LOS GATOS | CA | | 10/18/2012 | | | | | | | | | | 30,047 | | | |
| 6901508530 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 937 | | | |
| 6901508549 | TELFORD | PA | | 10/18/2012 | | | | | | | | | | 137 | | | |
| 6901508552 | CIRCLE PINES | MN | | 10/18/2012 | | | | | | | | | | 599 | | | |
| 6901508559 | SOUTH PLAINFIELD | NJ | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901508568 | NEW BRIGHTON | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901508594 | CORTE MADERA | CA | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901508613 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901508614 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 267 | | | |
| 6901508616 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 94 | | | |
| 6901508617 | PERRY HALL | MD | | 10/18/2012 | | | | | | | | | | 968 | | | |
| 6901508619 | LAGUNA BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,308 | | | |
| 6901508624 | ALLENDALE | MI | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901508626 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 6901508628 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 463 | | | |
| 6901508630 | WEST GROVE | PA | | 10/18/2012 | | | | | | | | | | 93 | | | |
| 6901508633 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 6901508634 | ANNANDALE | VA | | 10/18/2012 | | | | | | | | | | 2,423 | | | |
| 6901508638 | BURBANK | CA | | 10/18/2012 | | | | | | | | | | 513 | | | |
| 6901508642 | WHITE BEAR LAKE | MN | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 6901508643 | RACELAND | KY | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901508648 | YONKERS | NY | | 10/18/2012 | | | | | | | | | | 8,641 | | | |
| 6901508649 | SAINT PETERS | MO | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 6901508650 | PUEBLO | CO | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901508654 | ASHEVILLE | NC | | 10/18/2012 | | | | | | | | | | 1,545 | | | |
| 6901508655 | TONAWANDA | NY | | 10/18/2012 | | | | | | | | | | 382 | | | |
| 6901508657 | WAXHAW | NC | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901508658 | MILILANI | HI | | 10/18/2012 | | | | | | | | | | 1,030 | | | |
| 6901508662 | ALMOND | NY | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901508663 | ONTONAGON | MI | | 10/18/2012 | | | | | | | | | | 519 | | | |
| 6901508675 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 5,141 | | | |
| 6901508696 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 153 | | | |
| 6901508708 | BRENTWOOD | CA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901508709 | ALTADENA | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901508717 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1,016 | | | |
| 6901508721 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901508739 | HOMER GLEN | IL | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901508744 | NEW STANTON | PA | | 10/18/2012 | | | | | | | | | | 1,427 | | | |
| 6901508745 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 303 | | | |
| 6901508747 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901508748 | KINGS PARK | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901508752 | WHITE PLAINS | NY | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901508759 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 228 | | | |
| 6901508762 | BURLINGAME | CA | | 10/18/2012 | | | | | | | | | | 2,583 | | | |
| 6901508766 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,799 | | | |
| 6901508773 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,402 | | | |
| 6901508774 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 6901508777 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901508786 | LEES SUMMIT | MO | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901508790 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 842 | | | |
| 6901508792 | GEORGETOWN | CA | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 6901508798 | GREENFIELD | OH | | 10/18/2012 | | | | | | | | | | 454 | | | |
| 6901508805 | POLAND | OH | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901508807 | ROANOKE | VA | | 10/18/2012 | | | | | | | | | | 664 | | | |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901508811 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 6901508813 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901508815 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901508819 | HARTSELLE | AL | | 10/18/2012 | | | | | | | | | | 724 | | | |
| 6901508870 | LEES SUMMIT | MO | | 10/18/2012 | | | | | | | | | | 3,742 | | | |
| 6901508872 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901508876 | BEACH HAVEN | NJ | | 10/18/2012 | | | | | | | | | | 149 | | | |
| 6901508877 | RIDGEFIELD | CT | | 10/18/2012 | | | | | | | | | | 603 | | | |
| 6901508887 | OSWEGO | NY | | 10/18/2012 | | | | | | | | | | 1,622 | | | |
| 6901508999 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 2,367 | | | |
| 6901509000 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901509002 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 744 | | | |
| 6901509008 | CAMERON | NC | | 10/18/2012 | | | | | | | | | | 205 | | | |
| 6901509060 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 3,836 | | | |
| 6901509072 | FORT WAYNE | IN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901509075 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 1,338 | | | |
| 6901509078 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 438 | | | |
| 6901509079 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 6901509080 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 1,210 | | | |
| 6901509086 | SAN CARLOS | CA | | 10/18/2012 | | | | | | | | | | 165 | | | |
| 6901509099 | MILPITAS | CA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901509133 | SALEM | SC | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901509141 | WOODINVILLE | WA | | 10/18/2012 | | | | | | | | | | 890 | | | |
| 6901509142 | LINCOLN | NE | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901509145 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 6901509155 | SHERWOOD | AR | | 10/18/2012 | | | | | | | | | | 1,017 | | | |
| 6901509164 | BROOKLINE | MA | | 10/18/2012 | | | | | | | | | | 214 | | | |
| 6901509173 | EAST WINDSOR | NJ | | 10/18/2012 | | | | | | | | | | 10,005 | | | |
| 6901509182 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 6901509196 | GORDONSVILLE | VA | | 10/18/2012 | | | | | | | | | | 367 | | | |
| 6901509199 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 6901509260 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901509261 | MENLO PARK | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901509267 | LOS GATOS | CA | | 10/18/2012 | | | | | | | | | | 740 | | | |
| 6901509314 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 40,579 | | | |
| 6901509380 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 135 | | | |
| 6901509381 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 1,072 | | | |
| 6901509383 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 6901509386 | MARYSVILLE | WA | | 10/18/2012 | | | | | | | | | | 346 | | | |
| 6901509395 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 1,184 | | | |
| 6901509397 | CONCORD | CA | | 10/18/2012 | | | | | | | | | | 1,584 | | | |
| 6901509398 | BEAR VALLEY | CA | | 10/18/2012 | | | | | | | | | | 780 | | | |
| 6901509405 | CORTLAND | NY | | 10/18/2012 | | | | | | | | | | 3,118 | | | |
| 6901509408 | MORRISTOWN | NJ | | 10/18/2012 | | | | | | | | | | 1,642 | | | |
| 6901509414 | SAN BRUNO | CA | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 6901509415 | BLOSSVALE | NY | | 10/18/2012 | | | | | | | | | | 2,800 | | | |
| 6901509419 | ALAMO | CA | | 10/18/2012 | | | | | | | | | | 319 | | | |
| 6901509422 | LAKE HIAWATHA | NJ | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901509423 | ROCHESTER | NY | | 10/18/2012 | | | | | | | | | | 571 | | | |
| 6901509427 | GALENA | IL | | 10/18/2012 | | | | | | | | | | 2,516 | | | |
| 6901509430 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901509431 | N WILKESBORO | NC | | 10/18/2012 | | | | | | | | | | 216 | | | |
| 6901509436 | EL SOBRANTE | CA | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901509437 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,524 | | | |
| 6901509439 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901509441 | NORTHDALE | FL | | 10/18/2012 | | | | | | | | | | 2,917 | | | |
| 6901509447 | THOUSAND OAKS | CA | | 10/18/2012 | | | | | | | | | | 1,964 | | | |
| 6901509448 | LONG LAKE | MN | | 10/18/2012 | | | | | | | | | | 182 | | | |
| 6901509452 | ROLLING HILLS ESTATES | CA | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 6901509454 | CASTRO VALLEY | CA | | 10/18/2012 | | | | | | | | | | 3,813 | | | |
| 6901509455 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 6901509457 | MAHWAH | NJ | | 10/18/2012 | | | | | | | | | | 240 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901509502 | ELKHORN | NE | | 10/18/2012 | | | | | | | | | | 416 | | | |
| 6901509504 | GRANITE BAY | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901509510 | CRESTONE | CO | | 10/18/2012 | | | | | | | | | | 98 | | | |
| 6901509515 | SURF CITY | NJ | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 6901509523 | EAST ELMHURST | NY | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 6901509524 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 1,354 | | | |
| 6901509526 | FOX RIVER GROVE | IL | | 10/18/2012 | | | | | | | | | | 3,085 | | | |
| 6901509530 | PONTE VEDRA | FL | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901509531 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 426 | | | |
| 6901509534 | ALBUQUERQUE | NM | | 10/18/2012 | | | | | | | | | | 758 | | | |
| 6901509535 | HERMOSA BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,415 | | | |
| 6901509540 | BOYDTON | VA | | 10/18/2012 | | | | | | | | | | 991 | | | |
| 6901509541 | EL CAJON | CA | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 6901509542 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | 3,427 | | | |
| 6901509550 | GENEVA | IL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901509560 | SAINT JOHN | IN | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901509567 | NEW ORLEANS | LA | | 10/18/2012 | | | | | | | | | | 3,433 | | | |
| 6901509568 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 6901509569 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 52,740 | | | |
| 6901509570 | ROCHESTER | MI | | 10/18/2012 | | | | | | | | | | 157 | | | |
| 6901509571 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 830 | | | |
| 6901509572 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901509576 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 452 | | | |
| 6901509577 | CHINO | CA | | 10/18/2012 | | | | | | | | | | 49,425 | | | |
| 6901509578 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901509584 | MAITLAND | FL | | 10/18/2012 | | | | | | | | | | 2,417 | | | |
| 6901509585 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 49,331 | | | |
| 6901509586 | PARSIPPANY | NJ | | 10/18/2012 | | | | | | | | | | 3,200 | | | |
| 6901509591 | BINGHAMTON | NY | | 10/18/2012 | | | | | | | | | | 3,649 | | | |
| 6901509592 | SAINT GEORGE | UT | | 10/18/2012 | | | | | | | | | | 513 | | | |
| 6901509596 | YORK | PA | | 10/18/2012 | | | | | | | | | | 14,000 | | | |
| 6901509635 | PORTER | IN | | 10/18/2012 | | | | | | | | | | 291 | | | |
| 6901509637 | LEESBURG | FL | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 6901509638 | WARREN | MI | | 10/18/2012 | | | | | | | | | | 488 | | | |
| 6901509639 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901509645 | CRANSTON | RI | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901509647 | NEW DURHAM | NH | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901509651 | NORTHFIELD | MN | | 10/18/2012 | | | | | | | | | | 27,896 | | | |
| 6901558002 | KEESEVILLE | NY | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901558003 | ARNOLD | MD | | 10/18/2012 | | | | | | | | | | 40,582 | | | |
| 6901558006 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 30,594 | | | |
| 6901558007 | HARRISONBURG | VA | | 10/18/2012 | | | | | | | | | | 843 | | | |
| 6901558014 | MCKEESPORT | PA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558017 | DUNMORE | PA | | 10/18/2012 | | | | | | | | | | 321 | | | |
| 6901558019 | RISING SUN | MD | | 10/18/2012 | | | | | | | | | | 1,043 | | | |
| 6901558022 | DUNMORE | PA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558025 | POMPANO BEACH | FL | | 10/18/2012 | | | | | | | | | | 2,377 | | | |
| 6901558029 | MORAGA | CA | | 10/18/2012 | | | | | | | | | | 578 | | | |
| 6901558033 | CHAMPLIN | MN | | 10/18/2012 | | | | | | | | | | 1,770 | | | |
| 6901558042 | BENTON | AR | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 6901558043 | BENTON | AR | | 10/18/2012 | | | | | | | | | | 920 | | | |
| 6901558045 | PORT EDWARDS | WI | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901558053 | PATERSON | NJ | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558054 | THROOP | PA | | 10/18/2012 | | | | | | | | | | 895 | | | |
| 6901558056 | DEERBROOK | WI | | 10/18/2012 | | | | | | | | | | 748 | | | |
| 6901558057 | WILTON | ME | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901558059 | QUAKERTOWN | PA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558062 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 3,959 | | | |
| 6901558067 | GLENMOORE | PA | | 10/18/2012 | | | | | | | | | | 149 | | | |
| 6901558071 | FOREST | VA | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 6901558072 | DIKE | IA | | 10/18/2012 | | | | | | | | | | 2,985 | | | |
| 6901558073 | MONROEVILLE | PA | | 10/18/2012 | | | | | | | | | | 516 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558074 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 352 | | | |
| 6901558081 | SAN MARINO | CA | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 6901558086 | MOVILLE | IA | | 10/18/2012 | | | | | | | | | | 2,966 | | | |
| 6901558087 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1,573 | | | |
| 6901558089 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 1,729 | | | |
| 6901558091 | WEST CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 6901558101 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 5,389 | | | |
| 6901558111 | GARDENA | CA | | 10/18/2012 | | | | | | | | | | 761 | | | |
| 6901558120 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 89 | | | |
| 6901558135 | WARRENVILLE | IL | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901558140 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 1,900 | | | |
| 6901558144 | CHESTNUT RIDGE | NY | | 10/18/2012 | | | | | | | | | | 73 | | | |
| 6901558145 | APEX | NC | | 10/18/2012 | | | | | | | | | | 206 | | | |
| 6901558154 | HILLIARD | OH | | 10/18/2012 | | | | | | | | | | 698 | | | |
| 6901558155 | MULLICA HILL | NJ | | 10/18/2012 | | | | | | | | | | 612 | | | |
| 6901558157 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 391 | | | |
| 6901558158 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901558159 | LIVONIA | MI | | 10/18/2012 | | | | | | | | | | 366 | | | |
| 6901558160 | WESTBURY | NY | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901558162 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901558163 | PARKERSBURG | WV | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901558168 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901558181 | EAGLE LAKE | MN | | 10/18/2012 | | | | | | | | | | 63 | | | |
| 6901558184 | CALDWELL | ID | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558189 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,459 | | | |
| 6901558192 | NOVI | MI | | 10/18/2012 | | | | | | | | | | 2,320 | | | |
| 6901558193 | NORTHFIELD | MN | | 10/18/2012 | | | | | | | | | | 1,039 | | | |
| 6901558200 | GREEN LANE | PA | | 10/18/2012 | | | | | | | | | | 184 | | | |
| 6901558202 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 6901558207 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 16,056 | | | |
| 6901558208 | CASSELBERRY | FL | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 6901558210 | ENFIELD | CT | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558212 | ROCKY MOUNT | NC | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901558213 | PALM SPRINGS | CA | | 10/18/2012 | | | | | | | | | | 342 | | | |
| 6901558214 | HENDERSON | NC | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901558215 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 4,726 | | | |
| 6901558217 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 6901558224 | MONTEREY | CA | | 10/18/2012 | | | | | | | | | | 141 | | | |
| 6901558229 | ELON | NC | | 10/18/2012 | | | | | | | | | | 1,504 | | | |
| 6901558230 | CENTER VALLEY | PA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 6901558232 | SANTA PAULA | CA | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 6901558233 | SOUTH HILL | VA | | 10/18/2012 | | | | | | | | | | 2,053 | | | |
| 6901558240 | WEST CHESTER | PA | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901558241 | ALLEGAN | MI | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901558245 | SOUTH PORTLAND | ME | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 6901558246 | LEWISTOWN | PA | | 10/18/2012 | | | | | | | | | | 152 | | | |
| 6901558256 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 2,349 | | | |
| 6901558259 | PLAISTOW | NH | | 10/18/2012 | | | | | | | | | | 47,302 | | | |
| 6901558262 | SAN LEANDRO | CA | | 10/18/2012 | | | | | | | | | | 2,007 | | | |
| 6901558263 | KALAMAZOO | MI | | 10/18/2012 | | | | | | | | | | 1,432 | | | |
| 6901558279 | WHEATON | IL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558281 | DETROIT | MI | | 10/18/2012 | | | | | | | | | | 326 | | | |
| 6901558285 | PLAINSBORO | NJ | | 10/18/2012 | | | | | | | | | | 1,394 | | | |
| 6901558288 | NORTH MANKATO | MN | | 10/18/2012 | | | | | | | | | | 923 | | | |
| 6901558295 | RIVERTON | UT | | 10/18/2012 | | | | | | | | | | 832 | | | |
| 6901558298 | LAKEWOOD | NJ | | 10/18/2012 | | | | | | | | | | 362 | | | |
| 6901558299 | CORTLAND | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901558304 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 831 | | | |
| 6901558309 | FRUIT COVE | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901558315 | HOFFMAN ESTATES | IL | | 10/18/2012 | | | | | | | | | | 1,375 | | | |
| 6901558317 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 1,542 | | | |
| 6901558320 | ZUNI | VA | | 10/18/2012 | | | | | | | | | | 1,475 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558329 | GAINESVILLE | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558331 | HOLLYWOOD | FL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558332 | WOODBRIDGE | CT | | 10/18/2012 | | | | | | | | | | 1,006 | | | |
| 6901558337 | MOUNT VERNON | NY | | 10/18/2012 | | | | | | | | | | 1,092 | | | |
| 6901558338 | LONDONDERRY | NH | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 6901558341 | UNIVERSITY PLACE | WA | | 10/18/2012 | | | | | | | | | | 363 | | | |
| 6901558345 | PITTSTOWN | NJ | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558347 | POWELL | OH | | 10/18/2012 | | | | | | | | | | 508 | | | |
| 6901558355 | SAINT CHARLES | IL | | 10/18/2012 | | | | | | | | | | 1,266 | | | |
| 6901558363 | PACIFIC GROVE | CA | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901558365 | SYOSSET | NY | | 10/18/2012 | | | | | | | | | | 1,767 | | | |
| 6901558368 | SAFETY HARBOR | FL | | 10/18/2012 | | | | | | | | | | 2,210 | | | |
| 6901558371 | ISANTI | MN | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901558372 | BRIARCLIFF MANOR | NY | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901558376 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 6901558382 | LIVERMORE | CA | | 10/18/2012 | | | | | | | | | | 4,032 | | | |
| 6901558389 | DEARBORN | MI | | 10/18/2012 | | | | | | | | | | 502 | | | |
| 6901558390 | METUCHEN | NJ | | 10/18/2012 | | | | | | | | | | 2,001 | | | |
| 6901558391 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558392 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901558393 | CONIFER | CO | | 10/18/2012 | | | | | | | | | | 128 | | | |
| 6901558395 | KENNESAW | GA | | 10/18/2012 | | | | | | | | | | 1,904 | | | |
| 6901558398 | JERMYN | PA | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901558407 | LEWISTOWN | PA | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901558415 | HARRISONBURG | VA | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 6901558425 | STONY BROOK | NY | | 10/18/2012 | | | | | | | | | | 687 | | | |
| 6901558427 | MOBILE | AL | | 10/18/2012 | | | | | | | | | | 741 | | | |
| 6901558434 | PLEASANTVILLE | NY | | 10/18/2012 | | | | | | | | | | 621 | | | |
| 6901558435 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 6901558437 | SIOUX FALLS | SD | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901558441 | NEWARK | DE | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558446 | TUNKHANNOCK | PA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901558449 | DENVER | NC | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 6901558462 | LORIS | SC | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901558467 | PARKERS PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 6901558474 | MARLBORO | NY | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 6901558478 | MARLTON | NJ | | 10/18/2012 | | | | | | | | | | 3,218 | | | |
| 6901558480 | ELIZABETH | CO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901558482 | BELLBROOK | OH | | 10/18/2012 | | | | | | | | | | 14,677 | | | |
| 6901558486 | STAMFORD | CT | | 10/18/2012 | | | | | | | | | | 1,249 | | | |
| 6901558487 | MAPLE GLEN | PA | | 10/18/2012 | | | | | | | | | | 710 | | | |
| 6901558494 | KENSINGTON | CA | | 10/18/2012 | | | | | | | | | | 10,639 | | | |
| 6901558496 | HILTON HEAD ISLAND | SC | | 10/18/2012 | | | | | | | | | | 1,872 | | | |
| 6901558509 | PONCHATOULA | LA | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 6901558518 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 785 | | | |
| 6901558519 | VERNON | NJ | | 10/18/2012 | | | | | | | | | | 471 | | | |
| 6901558521 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 12,000 | | | |
| 6901558522 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901558528 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 349 | | | |
| 6901558531 | MILWAUKIE | OR | | 10/18/2012 | | | | | | | | | | 874 | | | |
| 6901558535 | LEWIS CENTER | OH | | 10/18/2012 | | | | | | | | | | 890 | | | |
| 6901558537 | ELLINGTON | CT | | 10/18/2012 | | | | | | | | | | 21,603 | | | |
| 6901558543 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 168 | | | |
| 6901558545 | WESTERVILLE | OH | | 10/18/2012 | | | | | | | | | | 762 | | | |
| 6901558546 | TUSCALOOSA | AL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558551 | MOUNT PROSPECT | IL | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901558556 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 487 | | | |
| 6901558557 | MASON | OH | | 10/18/2012 | | | | | | | | | | 12,986 | | | |
| 6901558558 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 385 | | | |
| 6901558562 | CABOT | AR | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 6901558563 | STATESBORO | GA | | 10/18/2012 | | | | | | | | | | 886 | | | |
| 6901558566 | FAIRFIELD | IA | | 10/18/2012 | | | | | | | | | | 169 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558571 | TUSCALOOSA | AL | | 10/18/2012 | | | | | | | | | | 277 | | | |
| 6901558574 | MARION | IA | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901558580 | BELMONT | CA | | 10/18/2012 | | | | | | | | | | 2,856 | | | |
| 6901558582 | WOLCOTT | CT | | 10/18/2012 | | | | | | | | | | 1,252 | | | |
| 6901558594 | OLD BRIDGE | NJ | | 10/18/2012 | | | | | | | | | | 2,076 | | | |
| 6901558597 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 6901558598 | RAHWAY | NJ | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901558599 | LIBERTY TOWNSHIP | OH | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901558606 | HOLTSVILLE | NY | | 10/18/2012 | | | | | | | | | | 158 | | | |
| 6901558608 | HELENA | AL | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 6901558609 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901558613 | FOUNTAIN VALLEY | CA | | 10/18/2012 | | | | | | | | | | 3,191 | | | |
| 6901558617 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 6901558618 | MIAMI BEACH | FL | | 10/18/2012 | | | | | | | | | | 108 | | | |
| 6901558619 | PLAQUEMINE | LA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901558632 | FOREST | VA | | 10/18/2012 | | | | | | | | | | 2,867 | | | |
| 6901558633 | DELAWARE CITY | DE | | 10/18/2012 | | | | | | | | | | 1,108 | | | |
| 6901558636 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 9,462 | | | |
| 6901558637 | CLAYTON | NC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558640 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 4,389 | | | |
| 6901558641 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 2,355 | | | |
| 6901558643 | NEWTOWN | PA | | 10/18/2012 | | | | | | | | | | 2,943 | | | |
| 6901558644 | SAINT PETERS | MO | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901558648 | CRESTVIEW | FL | | 10/18/2012 | | | | | | | | | | 2,769 | | | |
| 6901558654 | CHASKA | MN | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901558655 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 2,269 | | | |
| 6901558658 | REYNOLDSBURG | OH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901558661 | SUN CITY CENTER | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901558670 | DELAWARE | OH | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 6901558673 | DULUTH | GA | | 10/18/2012 | | | | | | | | | | 139 | | | |
| 6901558674 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901558675 | PLEASANT VALLEY | NY | | 10/18/2012 | | | | | | | | | | 2,428 | | | |
| 6901558677 | BALLWIN | MO | | 10/18/2012 | | | | | | | | | | 1,268 | | | |
| 6901558678 | PORTAGE | MI | | 10/18/2012 | | | | | | | | | | 2,300 | | | |
| 6901558681 | LANCASTER | PA | | 10/18/2012 | | | | | | | | | | 2,004 | | | |
| 6901558683 | SCHROEDER | MN | | 10/18/2012 | | | | | | | | | | 934 | | | |
| 6901558686 | WIMAUMA | FL | | 10/18/2012 | | | | | | | | | | 1,849 | | | |
| 6901558687 | SANDOWN | NH | | 10/18/2012 | | | | | | | | | | 9,308 | | | |
| 6901558699 | SOMERVILLE | MA | | 10/18/2012 | | | | | | | | | | 673 | | | |
| 6901558702 | NORFOLK | VA | | 10/18/2012 | | | | | | | | | | 3,004 | | | |
| 6901558708 | ROCHESTER | MI | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 6901558710 | PROVO | UT | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 6901558714 | SHELBY TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 278 | | | |
| 6901558715 | WHEATON | IL | | 10/18/2012 | | | | | | | | | | 1,062 | | | |
| 6901558717 | MATTAPAN | MA | | 10/18/2012 | | | | | | | | | | 620 | | | |
| 6901558720 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 530 | | | |
| 6901558725 | PARSIPPANY | NJ | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901558726 | HUNTLEY | IL | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901558729 | COVINGTON | LA | | 10/18/2012 | | | | | | | | | | 925 | | | |
| 6901558731 | WIRTZ | VA | | 10/18/2012 | | | | | | | | | | 1,089 | | | |
| 6901558732 | DUNMORE | PA | | 10/18/2012 | | | | | | | | | | 283 | | | |
| 6901558740 | AMITY | OR | | 10/18/2012 | | | | | | | | | | 431 | | | |
| 6901558743 | LAKE TAPPS | WA | | 10/18/2012 | | | | | | | | | | 27,128 | | | |
| 6901558744 | PALM HARBOR | FL | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901558745 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 20,467 | | | |
| 6901558748 | FOREST | VA | | 10/18/2012 | | | | | | | | | | 51 | | | |
| 6901558749 | STUARTS DRAFT | VA | | 10/18/2012 | | | | | | | | | | 299 | | | |
| 6901558752 | WATERTOWN | CT | | 10/18/2012 | | | | | | | | | | 211 | | | |
| 6901558753 | SAUK RAPIDS | MN | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 6901558754 | FRAMINGHAM | MA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901558766 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901558770 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 1,907 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558783 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 782 | | | |
| 6901558787 | HARRISBURG | PA | | 10/18/2012 | | | | | | | | | | 1,237 | | | |
| 6901558794 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 1,220 | | | |
| 6901558795 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 1,459 | | | |
| 6901558799 | FLEMINGTON | NJ | | 10/18/2012 | | | | | | | | | | 1,061 | | | |
| 6901558804 | ANDOVER | MN | | 10/18/2012 | | | | | | | | | | 915 | | | |
| 6901558805 | FOREST LAKE | MN | | 10/18/2012 | | | | | | | | | | 751 | | | |
| 6901558806 | ASTORIA | OR | | 10/18/2012 | | | | | | | | | | 919 | | | |
| 6901558811 | REDWOOD CITY | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558813 | ESCONDIDO | CA | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 6901558814 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901558817 | SOMERSET | NJ | | 10/18/2012 | | | | | | | | | | 2,300 | | | |
| 6901558819 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 54 | | | |
| 6901558824 | PIPERSVILLE | PA | | 10/18/2012 | | | | | | | | | | 2,091 | | | |
| 6901558825 | TAYLORS FALLS | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901558828 | ELLICOTT CITY | MD | | 10/18/2012 | | | | | | | | | | 230 | | | |
| 6901558830 | MONROE | NC | | 10/18/2012 | | | | | | | | | | 91 | | | |
| 6901558840 | SHOREWOOD | MN | | 10/18/2012 | | | | | | | | | | 50,063 | | | |
| 6901558846 | DE SMET | SD | | 10/18/2012 | | | | | | | | | | 1,250 | | | |
| 6901558854 | DILLON BEACH | CA | | 10/18/2012 | | | | | | | | | | 38 | | | |
| 6901558860 | CENTERVILLE | OH | | 10/18/2012 | | | | | | | | | | 830 | | | |
| 6901558864 | HILLSBOROUGH | CA | | 10/18/2012 | | | | | | | | | | 10,581 | | | |
| 6901558867 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 873 | | | |
| 6901558875 | PLYMOUTH MEETING | PA | | 10/18/2012 | | | | | | | | | | 412 | | | |
| 6901558884 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901558890 | MILFORD | CT | | 10/18/2012 | | | | | | | | | | 122 | | | |
| 6901558893 | REDFORD | MI | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 6901558895 | ORLANDO | FL | | 10/18/2012 | | | | | | | | | | 7 | | | |
| 6901558896 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901558903 | CARNEY | MI | | 10/18/2012 | | | | | | | | | | 12,000 | | | |
| 6901558904 | VENICE | FL | | 10/18/2012 | | | | | | | | | | 374 | | | |
| 6901558906 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 1,307 | | | |
| 6901558909 | WHITE BEAR LAKE | MN | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901558915 | MERCER ISLAND | WA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901558918 | BELLEVUE | WA | | 10/18/2012 | | | | | | | | | | 29,191 | | | |
| 6901558919 | MAULDIN | SC | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 6901558920 | MOBILE | AL | | 10/18/2012 | | | | | | | | | | 24,840 | | | |
| 6901558922 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 1,744 | | | |
| 6901558923 | IRONS | MI | | 10/18/2012 | | | | | | | | | | 223 | | | |
| 6901558924 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 6901558930 | IONE | CA | | 10/18/2012 | | | | | | | | | | 173 | | | |
| 6901558932 | NORTH BRANCH | MN | | 10/18/2012 | | | | | | | | | | 124 | | | |
| 6901558935 | LYNDEN | WA | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 6901558936 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 1,127 | | | |
| 6901558938 | UNIONDALE | PA | | 10/18/2012 | | | | | | | | | | 1,108 | | | |
| 6901558941 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901558942 | SOUTH BEND | IN | | 10/18/2012 | | | | | | | | | | 783 | | | |
| 6901558943 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901558947 | CARY | NC | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901558949 | CRYSTAL | MN | | 10/18/2012 | | | | | | | | | | 7,660 | | | |
| 6901558957 | AUSTIN | MN | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901558961 | UNIVERSITY PLACE | WA | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 6901558966 | TALLAHASSEE | FL | | 10/18/2012 | | | | | | | | | | 2,433 | | | |
| 6901558967 | LAWRENCE | KS | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901558974 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 541 | | | |
| 6901558976 | SPICER | MN | | 10/18/2012 | | | | | | | | | | 2,902 | | | |
| 6901558978 | CARY | NC | | 10/18/2012 | | | | | | | | | | 1,234 | | | |
| 6901558979 | OCEAN CITY | MD | | 10/18/2012 | | | | | | | | | | 5,323 | | | |
| 6901558981 | ROCHESTER | MN | | 10/18/2012 | | | | | | | | | | 4,500 | | | |
| 6901558982 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 463 | | | |
| 6901558988 | DUNDEE | IL | | 10/18/2012 | | | | | | | | | | 209 | | | |
| 6901558989 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 281 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901558990 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 681 | | | |
| 6901558998 | BUCKLEY | MI | | 10/18/2012 | | | | | | | | | | 2,700 | | | |
| 6901558999 | SAINT JAMES | LA | | 10/18/2012 | | | | | | | | | | 51 | | | |
| 6901559001 | MCHENRY | IL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559003 | LITTLE EGG HARBOR | NJ | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 6901559006 | ROGERS | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559007 | LARAMIE | WY | | 10/18/2012 | | | | | | | | | | 751 | | | |
| 6901559010 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 135 | | | |
| 6901559018 | CHASKA | MN | | 10/18/2012 | | | | | | | | | | 612 | | | |
| 6901559022 | OXNARD | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559029 | SIMI VALLEY | CA | | 10/18/2012 | | | | | | | | | | 335 | | | |
| 6901559033 | CHESTER SPRINGS | PA | | 10/18/2012 | | | | | | | | | | 21 | | | |
| 6901559034 | FOUNTAIN INN | SC | | 10/18/2012 | | | | | | | | | | 678 | | | |
| 6901559036 | BOLTON | MA | | 10/18/2012 | | | | | | | | | | 313 | | | |
| 6901559047 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901559060 | WAKEFIELD | RI | | 10/18/2012 | | | | | | | | | | 30,000 | | | |
| 6901559063 | MATTHEWS | NC | | 10/18/2012 | | | | | | | | | | 840 | | | |
| 6901559064 | MONTGOMERY | IL | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 6901559072 | LONG BEACH | NY | | 10/18/2012 | | | | | | | | | | 2,250 | | | |
| 6901559080 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 24 | | | |
| 6901559081 | KENSINGTON | CT | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901559083 | DOWNINGTOWN | PA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901559084 | CANASTOTA | NY | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901559085 | OXFORD | MI | | 10/18/2012 | | | | | | | | | | 3,344 | | | |
| 6901559086 | HAMPTON | VA | | 10/18/2012 | | | | | | | | | | 1,396 | | | |
| 6901559090 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 1,540 | | | |
| 6901559091 | WESTERVILLE | OH | | 10/18/2012 | | | | | | | | | | 2,152 | | | |
| 6901559096 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 311 | | | |
| 6901559106 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 2,712 | | | |
| 6901559109 | DIX HILLS | NY | | 10/18/2012 | | | | | | | | | | 4,833 | | | |
| 6901559112 | TUSCALOOSA | AL | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 6901559121 | LAFAYETTE HILL | PA | | 10/18/2012 | | | | | | | | | | 1,156 | | | |
| 6901559123 | HERNANDO | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559124 | HAMMONTON | NJ | | 10/18/2012 | | | | | | | | | | 32,000 | | | |
| 6901559128 | MADISON | FL | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901559130 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 6901559133 | STEINHATCHEE | FL | | 10/18/2012 | | | | | | | | | | 959 | | | |
| 6901559138 | ENOLA | PA | | 10/18/2012 | | | | | | | | | | 28 | | | |
| 6901559141 | LENEXA | KS | | 10/18/2012 | | | | | | | | | | 374 | | | |
| 6901559148 | MARION | IA | | 10/18/2012 | | | | | | | | | | 1,274 | | | |
| 6901559155 | BAINBRIDGE ISLAND | WA | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901559157 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 92 | | | |
| 6901559162 | FURLONG | PA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559163 | MORAGA | CA | | 10/18/2012 | | | | | | | | | | 1,467 | | | |
| 6901559166 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 589 | | | |
| 6901559167 | TROY | MI | | 10/18/2012 | | | | | | | | | | 265 | | | |
| 6901559170 | ROCHESTER | MN | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 6901559184 | LITTLETON | CO | | 10/18/2012 | | | | | | | | | | 882 | | | |
| 6901559185 | LAKESIDE | CA | | 10/18/2012 | | | | | | | | | | 49 | | | |
| 6901559187 | LINTHICUM | MD | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901559189 | FOREST | VA | | 10/18/2012 | | | | | | | | | | 3,412 | | | |
| 6901559191 | SPARKS | NV | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901559195 | MOUNT PLEASANT | SC | | 10/18/2012 | | | | | | | | | | 642 | | | |
| 6901559197 | SOUTH MILWAUKEE | WI | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901559200 | WAUKESHA | WI | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901559207 | NEW MILFORD | CT | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901559210 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901559214 | CARPINTERIA | CA | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901559215 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 6901559217 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 1,872 | | | |
| 6901559220 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 1,243 | | | |
| 6901559233 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 2,793 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901559235 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 6901559237 | SUN CITY | AZ | | 10/18/2012 | | | | | | | | | | 361 | | | |
| 6901559238 | MILPITAS | CA | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 6901559240 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 3,458 | | | |
| 6901559249 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 996 | | | |
| 6901559252 | VERO BEACH | FL | | 10/18/2012 | | | | | | | | | | 366 | | | |
| 6901559255 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559257 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901559259 | APEX | NC | | 10/18/2012 | | | | | | | | | | 356 | | | |
| 6901559271 | CANON CITY | CO | | 10/18/2012 | | | | | | | | | | 7,297 | | | |
| 6901559272 | NIPOMO | CA | | 10/18/2012 | | | | | | | | | | 1,367 | | | |
| 6901559277 | YARDLEY | PA | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 6901559280 | FORT MYERS | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559282 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 1,178 | | | |
| 6901559291 | BRADENTON | FL | | 10/18/2012 | | | | | | | | | | 1,164 | | | |
| 6901559293 | RICHFIELD SPRINGS | NY | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 6901559300 | SIMI VALLEY | CA | | 10/18/2012 | | | | | | | | | | 894 | | | |
| 6901559301 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901559309 | UPPER ARLINGTON | OH | | 10/18/2012 | | | | | | | | | | 1,317 | | | |
| 6901559311 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 374 | | | |
| 6901559315 | ADRIAN | MI | | 10/18/2012 | | | | | | | | | | 538 | | | |
| 6901559319 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 651 | | | |
| 6901559327 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 120 | | | |
| 6901559329 | BERKELEY | CA | | 10/18/2012 | | | | | | | | | | 1,784 | | | |
| 6901559335 | PALM CITY | FL | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901559337 | RAVENSWOOD | WV | | 10/18/2012 | | | | | | | | | | 1,850 | | | |
| 6901559338 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 374 | | | |
| 6901559340 | SOUTHAMPTON | PA | | 10/18/2012 | | | | | | | | | | 193 | | | |
| 6901559345 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 5,932 | | | |
| 6901559349 | HUNTINGTON BAY | NY | | 10/18/2012 | | | | | | | | | | 22,216 | | | |
| 6901559352 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901559354 | NORTH WALES | PA | | 10/18/2012 | | | | | | | | | | 2,789 | | | |
| 6901559355 | COUPEVILLE | WA | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 6901559356 | MCHENRY | IL | | 10/18/2012 | | | | | | | | | | 1,875 | | | |
| 6901559359 | NORWOOD YOUNG AMERICA | MN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559373 | PROVIDENCE | RI | | 10/18/2012 | | | | | | | | | | 2,135 | | | |
| 6901559374 | HUEYTOWN | AL | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 6901559377 | TWAIN HARTE | CA | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 6901559379 | WAYLAND | MI | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 6901559383 | CORTLANDT MANOR | NY | | 10/18/2012 | | | | | | | | | | 515 | | | |
| 6901559386 | HUTCHINSON | MN | | 10/18/2012 | | | | | | | | | | 1,248 | | | |
| 6901559401 | DENVER | IA | | 10/18/2012 | | | | | | | | | | 1,480 | | | |
| 6901559402 | LEAWOOD | KS | | 10/18/2012 | | | | | | | | | | 30,013 | | | |
| 6901559405 | RAPID CITY | SD | | 10/18/2012 | | | | | | | | | | 1,407 | | | |
| 6901559408 | MURRIETA | CA | | 10/18/2012 | | | | | | | | | | 231 | | | |
| 6901559411 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 1,605 | | | |
| 6901559413 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 6901559415 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 259 | | | |
| 6901559418 | EAST HAMPTON | NY | | 10/18/2012 | | | | | | | | | | 526 | | | |
| 6901559421 | POMPTON PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 21,880 | | | |
| 6901559422 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901559423 | MATTHEWS | NC | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 6901559425 | ATHENS | OH | | 10/18/2012 | | | | | | | | | | 2,508 | | | |
| 6901559432 | OTHELLO | WA | | 10/18/2012 | | | | | | | | | | 101 | | | |
| 6901559437 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 657 | | | |
| 6901559439 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 1,624 | | | |
| 6901559446 | GREY EAGLE | MN | | 10/18/2012 | | | | | | | | | | 2,001 | | | |
| 6901559448 | SAINT LOUIS | MO | | 10/18/2012 | | | | | | | | | | 5,490 | | | |
| 6901559452 | WINDOM | MN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901559455 | UNIVERSITY CITY | MO | | 10/18/2012 | | | | | | | | | | 635 | | | |
| 6901559458 | WILLMAR | MN | | 10/18/2012 | | | | | | | | | | 3,820 | | | |
| 6901559465 | NEWPORT NEWS | VA | | 10/18/2012 | | | | | | | | | | 709 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901559466 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901559467 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901559471 | FRIENDSHIP | WI | | 10/18/2012 | | | | | | | | | | 1,198 | | | |
| 6901559473 | LOCKPORT | NY | | 10/18/2012 | | | | | | | | | | 968 | | | |
| 6901559481 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901559482 | LONDONDERRY | NH | | 10/18/2012 | | | | | | | | | | 176 | | | |
| 6901559484 | WESTHAMPTON BEACH | NY | | 10/18/2012 | | | | | | | | | | 4,397 | | | |
| 6901559486 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 65 | | | |
| 6901559491 | DOUGLASVILLE | GA | | 10/18/2012 | | | | | | | | | | 520 | | | |
| 6901559493 | ROSEMOUNT | MN | | 10/18/2012 | | | | | | | | | | 736 | | | |
| 6901559499 | GEORGETOWN | MS | | 10/18/2012 | | | | | | | | | | 643 | | | |
| 6901559505 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559509 | PINE GROVE | CA | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 6901559511 | WILSON | NY | | 10/18/2012 | | | | | | | | | | 1,682 | | | |
| 6901559516 | BOLINGBROOK | IL | | 10/18/2012 | | | | | | | | | | 295 | | | |
| 6901559517 | WHIPPANY | NJ | | 10/18/2012 | | | | | | | | | | 138 | | | |
| 6901559519 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901559530 | SOUTH BEND | IN | | 10/18/2012 | | | | | | | | | | 392 | | | |
| 6901559535 | ROLLING MDWS | IL | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 6901559540 | SUMMERVILLE | SC | | 10/18/2012 | | | | | | | | | | 792 | | | |
| 6901559541 | HANOVER | PA | | 10/18/2012 | | | | | | | | | | 357 | | | |
| 6901559543 | OAKDALE | CT | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 6901559544 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 321 | | | |
| 6901559552 | WESTBURY | NY | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 6901559553 | WESTERN SPRINGS | IL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559554 | WATERBURY | CT | | 10/18/2012 | | | | | | | | | | 164 | | | |
| 6901559557 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901559562 | RYE | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559565 | SANTA MONICA | CA | | 10/18/2012 | | | | | | | | | | 270,000 | | | |
| 6901559571 | DALTON | MA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901559573 | HARRISON TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 5,127 | | | |
| 6901559574 | JACKSON | NJ | | 10/18/2012 | | | | | | | | | | 2,847 | | | |
| 6901559575 | GRAY | LA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559579 | MORELAND HILLS | OH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559581 | OSHKOSH | WI | | 10/18/2012 | | | | | | | | | | 1,383 | | | |
| 6901559586 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 6901559587 | HAMMOND | LA | | 10/18/2012 | | | | | | | | | | 249 | | | |
| 6901559589 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901559597 | SANTA ANA | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901559598 | WILLMAR | MN | | 10/18/2012 | | | | | | | | | | 1,639 | | | |
| 6901559599 | PARKER | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559609 | HOLLIS | NH | | 10/18/2012 | | | | | | | | | | 423 | | | |
| 6901559611 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901559614 | RUSSELLVILLE | AR | | 10/18/2012 | | | | | | | | | | 420 | | | |
| 6901559617 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 7,014 | | | |
| 6901559620 | THOUSAND OAKS | CA | | 10/18/2012 | | | | | | | | | | 144 | | | |
| 6901559623 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 1,091 | | | |
| 6901559624 | BEDFORD | NH | | 10/18/2012 | | | | | | | | | | 353 | | | |
| 6901559628 | HAMILTON | OH | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 6901559635 | OSHKOSH | WI | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901559639 | GILFORD | NH | | 10/18/2012 | | | | | | | | | | 1,279 | | | |
| 6901559647 | FREEPORT | NY | | 10/18/2012 | | | | | | | | | | 509 | | | |
| 6901559648 | MANASSAS | VA | | 10/18/2012 | | | | | | | | | | 675 | | | |
| 6901559663 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 115 | | | |
| 6901559667 | VERONA | WI | | 10/18/2012 | | | | | | | | | | 917 | | | |
| 6901559672 | AUBURN | NH | | 10/18/2012 | | | | | | | | | | 463 | | | |
| 6901559679 | SAINT MICHAEL | MN | | 10/18/2012 | | | | | | | | | | 449 | | | |
| 6901559686 | NORTH YARMOUTH | ME | | 10/18/2012 | | | | | | | | | | 193 | | | |
| 6901559689 | APPLETON | NY | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 6901559692 | GOLETA | CA | | 10/18/2012 | | | | | | | | | | 888 | | | |
| 6901559697 | OYSTER BAY | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559698 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 81 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901559701 | INDIANOLA | IA | | 10/18/2012 | | | | | | | | | | 816 | | | |
| 6901559704 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 1,005 | | | |
| 6901559709 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 362 | | | |
| 6901559710 | HEREFORD | AZ | | 10/18/2012 | | | | | | | | | | 488 | | | |
| 6901559712 | WAVERLY | VA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901559716 | WEBSTER | NY | | 10/18/2012 | | | | | | | | | | 331 | | | |
| 6901559720 | BRAINTREE | MA | | 10/18/2012 | | | | | | | | | | 2,138 | | | |
| 6901559722 | GLENDORA | CA | | 10/18/2012 | | | | | | | | | | 319 | | | |
| 6901559726 | NEWARK | NY | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 6901559728 | WHEATON | IL | | 10/18/2012 | | | | | | | | | | 574 | | | |
| 6901559729 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 1,457 | | | |
| 6901559731 | PLAINFIELD | IL | | 10/18/2012 | | | | | | | | | | 242 | | | |
| 6901559733 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559734 | PATERSON | NJ | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559736 | TRUMBULL | CT | | 10/18/2012 | | | | | | | | | | 408 | | | |
| 6901559738 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 5,560 | | | |
| 6901559740 | CHESAPEAKE | VA | | 10/18/2012 | | | | | | | | | | 842 | | | |
| 6901559741 | SAINT JAMES | NY | | 10/18/2012 | | | | | | | | | | 506 | | | |
| 6901559745 | OJAI | CA | | 10/18/2012 | | | | | | | | | | 2,925 | | | |
| 6901559748 | IRVINE | CA | | 10/18/2012 | | | | | | | | | | 380 | | | |
| 6901559757 | MOLLUSK | VA | | 10/18/2012 | | | | | | | | | | 963 | | | |
| 6901559759 | XENIA | OH | | 10/18/2012 | | | | | | | | | | 30 | | | |
| 6901559760 | LAYTON | UT | | 10/18/2012 | | | | | | | | | | 639 | | | |
| 6901559763 | FORT LAUDERDALE | FL | | 10/18/2012 | | | | | | | | | | 23,228 | | | |
| 6901559769 | HASTINGS | MN | | 10/18/2012 | | | | | | | | | | 5,473 | | | |
| 6901559770 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 950 | | | |
| 6901559771 | MILTON | PA | | 10/18/2012 | | | | | | | | | | 2,004 | | | |
| 6901559774 | BATAVIA | IL | | 10/18/2012 | | | | | | | | | | 334 | | | |
| 6901559775 | SEYMOUR | CT | | 10/18/2012 | | | | | | | | | | 925 | | | |
| 6901559786 | SOUTHWEST RANCHES | FL | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 6901559790 | WILLMAR | MN | | 10/18/2012 | | | | | | | | | | 1,406 | | | |
| 6901559798 | EAST HARTFORD | CT | | 10/18/2012 | | | | | | | | | | 759 | | | |
| 6901559801 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 137 | | | |
| 6901559810 | LEVITTOWN | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559814 | COON RAPIDS | MN | | 10/18/2012 | | | | | | | | | | 1,596 | | | |
| 6901559816 | GLENDALE | WI | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 6901559817 | ARVADA | CO | | 10/18/2012 | | | | | | | | | | 962 | | | |
| 6901559819 | SANTA FE | NM | | 10/18/2012 | | | | | | | | | | 1,454 | | | |
| 6901559831 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | 41,454 | | | |
| 6901559835 | HOMER | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559838 | BETHLEHEM | PA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901559839 | HICKORY | NC | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901559840 | ATHERTON | CA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901559842 | BLUE BELL | PA | | 10/18/2012 | | | | | | | | | | 770 | | | |
| 6901559848 | MELROSE | MA | | 10/18/2012 | | | | | | | | | | 994 | | | |
| 6901559851 | NORCROSS | GA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559853 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 481 | | | |
| 6901559857 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901559863 | WELLINGTON | FL | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 6901559864 | WEST PALM BEACH | FL | | 10/18/2012 | | | | | | | | | | 6,157 | | | |
| 6901559865 | SALISBURY | NC | | 10/18/2012 | | | | | | | | | | 4,075 | | | |
| 6901559866 | BLYTHEWOOD | SC | | 10/18/2012 | | | | | | | | | | 185 | | | |
| 6901559869 | WINSTON SALEM | NC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901559870 | WEBSTER | NY | | 10/18/2012 | | | | | | | | | | 3,320 | | | |
| 6901559873 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559876 | PARKERS PR | MN | | 10/18/2012 | | | | | | | | | | 1,282 | | | |
| 6901559879 | BROOKLYN | NY | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 6901559880 | ORINDA | CA | | 10/18/2012 | | | | | | | | | | 2,801 | | | |
| 6901559883 | TINLEY PARK | IL | | 10/18/2012 | | | | | | | | | | 760 | | | |
| 6901559885 | MARGATE | FL | | 10/18/2012 | | | | | | | | | | 122 | | | |
| 6901559889 | WILMETTE | IL | | 10/18/2012 | | | | | | | | | | 850 | | | |
| 6901559891 | ROSE CITY | MI | | 10/18/2012 | | | | | | | | | | 200 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901559894 | LITTLE RIVER | SC | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901559895 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 2,931 | | | |
| 6901559896 | CHEYENNE | WY | | 10/18/2012 | | | | | | | | | | 3,702 | | | |
| 6901559903 | WAMPUM | PA | | 10/18/2012 | | | | | | | | | | 26 | | | |
| 6901559905 | LITTLETON | CO | | 10/18/2012 | | | | | | | | | | 238 | | | |
| 6901559908 | MOORPARK | CA | | 10/18/2012 | | | | | | | | | | 282 | | | |
| 6901559912 | STURGIS | MI | | 10/18/2012 | | | | | | | | | | 6,633 | | | |
| 6901559917 | NORTH POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 1,068 | | | |
| 6901559920 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 407 | | | |
| 6901559924 | MARION | IN | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901559925 | COUNCIL BLUFFS | IA | | 10/18/2012 | | | | | | | | | | 901 | | | |
| 6901559930 | REDMOND | WA | | 10/18/2012 | | | | | | | | | | 3,171 | | | |
| 6901559933 | DAYTON | OH | | 10/18/2012 | | | | | | | | | | 181 | | | |
| 6901559937 | TOWER | MN | | 10/18/2012 | | | | | | | | | | 229 | | | |
| 6901559941 | OWASSO | OK | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 6901559948 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 2,063 | | | |
| 6901559949 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901559952 | NORWALK | CT | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901559955 | ALLENTOWN | PA | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 6901559958 | SHELTON | CT | | 10/18/2012 | | | | | | | | | | 1,687 | | | |
| 6901559963 | HARTSVILLE | SC | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901559965 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 673 | | | |
| 6901559966 | SALINAS | CA | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 6901559967 | WAYZATA | MN | | 10/18/2012 | | | | | | | | | | 3,911 | | | |
| 6901559970 | VINE GROVE | KY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901559972 | DESTREHAN | LA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 6901559974 | FOLSOM | CA | | 10/18/2012 | | | | | | | | | | 493 | | | |
| 6901559976 | CLARKS GREEN | PA | | 10/18/2012 | | | | | | | | | | 18 | | | |
| 6901559980 | VAIL | AZ | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 6901559981 | MORAGA | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901559982 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 6901559988 | NIANTIC | CT | | 10/18/2012 | | | | | | | | | | 1,121 | | | |
| 6901559991 | LAWRENCEVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,239 | | | |
| 6901559997 | POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 174 | | | |
| 6901559999 | OWASSO | OK | | 10/18/2012 | | | | | | | | | | 19,963 | | | |
| 6901560001 | IOWA CITY | IA | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901560002 | CHATTANOOGA | TN | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901560004 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 13 | | | |
| 6901560006 | LANSING | MI | | 10/18/2012 | | | | | | | | | | 512 | | | |
| 6901560009 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 6901560010 | MALVERNE | NY | | 10/18/2012 | | | | | | | | | | 2,735 | | | |
| 6901560011 | COPIAGUE | NY | | 10/18/2012 | | | | | | | | | | 522 | | | |
| 6901560016 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 3,073 | | | |
| 6901560017 | EUGENE | OR | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 6901560020 | CUTLER BAY | FL | | 10/18/2012 | | | | | | | | | | 4,806 | | | |
| 6901560025 | LINCOLN CITY | OR | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560030 | RISING SUN | MD | | 10/18/2012 | | | | | | | | | | 16,449 | | | |
| 6901560034 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 39 | | | |
| 6901560036 | BRUNSWICK | OH | | 10/18/2012 | | | | | | | | | | 426 | | | |
| 6901560037 | LOS GATOS | CA | | 10/18/2012 | | | | | | | | | | 614 | | | |
| 6901560038 | ROCKFORD | IL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901560041 | TICONDEROGA | NY | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901560046 | SCHOOLCRAFT | MI | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901560047 | IOWA CITY | IA | | 10/18/2012 | | | | | | | | | | 1,008 | | | |
| 6901560050 | NAZARETH | PA | | 10/18/2012 | | | | | | | | | | 894 | | | |
| 6901560056 | PLEASANTVILLE | NY | | 10/18/2012 | | | | | | | | | | 793 | | | |
| 6901560058 | PRAIRIEVILLE | LA | | 10/18/2012 | | | | | | | | | | 627 | | | |
| 6901560060 | GUM SPRING | VA | | 10/18/2012 | | | | | | | | | | 3,035 | | | |
| 6901560065 | BELLINGHAM | WA | | 10/18/2012 | | | | | | | | | | 1,279 | | | |
| 6901560070 | CORAL SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 566 | | | |
| 6901560072 | BLAINE | WA | | 10/18/2012 | | | | | | | | | | 697 | | | |
| 6901560074 | OCEAN | NJ | | 10/18/2012 | | | | | | | | | | 4 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901560075 | RIO RICO | AZ | | 10/18/2012 | | | | | | | | | | 685 | | | |
| 6901560079 | LAURYS STATION | PA | | 10/18/2012 | | | | | | | | | | 269 | | | |
| 6901560083 | GRESHAM | OR | | 10/18/2012 | | | | | | | | | | 263 | | | |
| 6901560084 | CANASTOTA | NY | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901560086 | PARSIPPANY | NJ | | 10/18/2012 | | | | | | | | | | 936 | | | |
| 6901560089 | GAINESVILLE | FL | | 10/18/2012 | | | | | | | | | | 441 | | | |
| 6901560095 | UNION | KY | | 10/18/2012 | | | | | | | | | | 399 | | | |
| 6901560096 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 370 | | | |
| 6901560099 | SAINT LOUIS PARK | MN | | 10/18/2012 | | | | | | | | | | 587 | | | |
| 6901560101 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 5,021 | | | |
| 6901560105 | COWETA | OK | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901560106 | WILBRAHAM | MA | | 10/18/2012 | | | | | | | | | | 394 | | | |
| 6901560116 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 485 | | | |
| 6901560125 | DETROIT LAKES | MN | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901560131 | POMPANO BEACH | FL | | 10/18/2012 | | | | | | | | | | 5,032 | | | |
| 6901560133 | WEST NEWBURY | MA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901560135 | LAKE OSWEGO | OR | | 10/18/2012 | | | | | | | | | | 917 | | | |
| 6901560136 | MICKLETON | NJ | | 10/18/2012 | | | | | | | | | | 2,153 | | | |
| 6901560138 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 838 | | | |
| 6901560140 | LINDSBORG | KS | | 10/18/2012 | | | | | | | | | | 198 | | | |
| 6901560143 | BENTLEYVILLE | OH | | 10/18/2012 | | | | | | | | | | 1,457 | | | |
| 6901560145 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 124 | | | |
| 6901560147 | CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901560149 | ALTADENA | CA | | 10/18/2012 | | | | | | | | | | 2,354 | | | |
| 6901560150 | LULING | LA | | 10/18/2012 | | | | | | | | | | 184 | | | |
| 6901560162 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 246 | | | |
| 6901560164 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901560169 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 284 | | | |
| 6901560170 | READING | PA | | 10/18/2012 | | | | | | | | | | 626 | | | |
| 6901560171 | FOLSOM | CA | | 10/18/2012 | | | | | | | | | | 2,136 | | | |
| 6901560172 | CUPERTINO | CA | | 10/18/2012 | | | | | | | | | | 293 | | | |
| 6901560178 | CUPERTINO | CA | | 10/18/2012 | | | | | | | | | | 49,376 | | | |
| 6901560182 | PORT CHARLOTTE | FL | | 10/18/2012 | | | | | | | | | | 455 | | | |
| 6901560184 | TALLEYVILLE | DE | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901560197 | MACHESNEY PARK | IL | | 10/18/2012 | | | | | | | | | | 501 | | | |
| 6901560198 | LAPLATA | MD | | 10/18/2012 | | | | | | | | | | 1,551 | | | |
| 6901560207 | CORAOPOLIS | PA | | 10/18/2012 | | | | | | | | | | 620 | | | |
| 6901560208 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 22,509 | | | |
| 6901560212 | CARY | NC | | 10/18/2012 | | | | | | | | | | 65 | | | |
| 6901560215 | BALDWIN | NY | | 10/18/2012 | | | | | | | | | | 38 | | | |
| 6901560217 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 1,703 | | | |
| 6901560220 | DULUTH | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901560222 | SANTA ROSA BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,344 | | | |
| 6901560223 | SUMMERVILLE | SC | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901560227 | WEST CHESTER | PA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901560235 | GRAND ISLAND | NY | | 10/18/2012 | | | | | | | | | | 3,409 | | | |
| 6901560237 | ANOKA | MN | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 6901560238 | KENOSHA | WI | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901560249 | LEAWOOD | KS | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560251 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 217 | | | |
| 6901560261 | TREYNOR | IA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901560271 | CUPERTINO | CA | | 10/18/2012 | | | | | | | | | | 10,157 | | | |
| 6901560272 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 691 | | | |
| 6901560273 | DARIEN | CT | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901560281 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 1,088 | | | |
| 6901560283 | DANIA BEACH | FL | | 10/18/2012 | | | | | | | | | | 303 | | | |
| 6901560287 | MARIETTA | GA | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 6901560289 | CLEARWATER | FL | | 10/18/2012 | | | | | | | | | | 2,508 | | | |
| 6901560290 | FALCON HEIGHTS | MN | | 10/18/2012 | | | | | | | | | | 3,086 | | | |
| 6901560294 | DARBYDALE | OH | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 6901560296 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560299 | DALY CITY | CA | | 10/18/2012 | | | | | | | | | | 728 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901560301 | MORICHES | NY | | 10/18/2012 | | | | | | | | | | 2,658 | | | |
| 6901560302 | EUSTIS | FL | | 10/18/2012 | | | | | | | | | | 4,314 | | | |
| 6901560306 | ISSAQUAH | WA | | 10/18/2012 | | | | | | | | | | 8,008 | | | |
| 6901560312 | INGLESIDE | IL | | 10/18/2012 | | | | | | | | | | 71 | | | |
| 6901560314 | CONCORD | NC | | 10/18/2012 | | | | | | | | | | 930 | | | |
| 6901560320 | MORGAN HILL | CA | | 10/18/2012 | | | | | | | | | | 3,065 | | | |
| 6901560321 | CANAAN | VT | | 10/18/2012 | | | | | | | | | | 176 | | | |
| 6901560322 | ARMADA | MI | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901560324 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560325 | CORTLAND | NY | | 10/18/2012 | | | | | | | | | | 328 | | | |
| 6901560326 | GULF BREEZE | FL | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901560331 | DAMASCUS | OR | | 10/18/2012 | | | | | | | | | | 203 | | | |
| 6901560334 | MILLEDGEVILLE | GA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560336 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 9,667 | | | |
| 6901560339 | BLANDON | PA | | 10/18/2012 | | | | | | | | | | 607 | | | |
| 6901560340 | GRAYSLAKE | IL | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901560344 | HILLSBORO | OR | | 10/18/2012 | | | | | | | | | | 255 | | | |
| 6901560348 | MONMOUTH BEACH | NJ | | 10/18/2012 | | | | | | | | | | 536 | | | |
| 6901560351 | MANORVILLE | NY | | 10/18/2012 | | | | | | | | | | 142 | | | |
| 6901560353 | SAINT CHARLES | IL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901560354 | LEAWOOD | KS | | 10/18/2012 | | | | | | | | | | 718 | | | |
| 6901560356 | CORONADO | CA | | 10/18/2012 | | | | | | | | | | 5,987 | | | |
| 6901560357 | MECHANICSVILLE | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560362 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 1,418 | | | |
| 6901560366 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 3,343 | | | |
| 6901560368 | MINNETONKA | MN | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901560374 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,437 | | | |
| 6901560378 | YORBA LINDA | CA | | 10/18/2012 | | | | | | | | | | 45 | | | |
| 6901560379 | CONSHOHOCKEN | PA | | 10/18/2012 | | | | | | | | | | 567 | | | |
| 6901560381 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901560388 | GORHAM | ME | | 10/18/2012 | | | | | | | | | | 119 | | | |
| 6901560389 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 1,341 | | | |
| 6901560393 | RICE | MN | | 10/18/2012 | | | | | | | | | | 437 | | | |
| 6901560397 | SARATOGA | CA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901560398 | ELK RIVER | MN | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901560399 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901560405 | NESHKORO | WI | | 10/18/2012 | | | | | | | | | | 657 | | | |
| 6901560406 | QUINCY | IL | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901560408 | WAKE FOREST | NC | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 6901560413 | ELK RIVER | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560415 | DEARBORN HEIGHTS | MI | | 10/18/2012 | | | | | | | | | | 2,011 | | | |
| 6901560418 | WEST LINN | OR | | 10/18/2012 | | | | | | | | | | 11,500 | | | |
| 6901560420 | DAVENPORT | IA | | 10/18/2012 | | | | | | | | | | 769 | | | |
| 6901560423 | OSSINING | NY | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901560427 | RESEDA | CA | | 10/18/2012 | | | | | | | | | | 1,090 | | | |
| 6901560429 | BEACHWOOD | OH | | 10/18/2012 | | | | | | | | | | 1,118 | | | |
| 6901560434 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 6901560441 | CEDAR RAPIDS | IA | | 10/18/2012 | | | | | | | | | | 457 | | | |
| 6901560442 | SOUTH BRUNSWICK | NJ | | 10/18/2012 | | | | | | | | | | 1,514 | | | |
| 6901560443 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 57 | | | |
| 6901560454 | HEALDSBURG | CA | | 10/18/2012 | | | | | | | | | | 636 | | | |
| 6901560455 | KIMBERLING CITY | MO | | 10/18/2012 | | | | | | | | | | 899 | | | |
| 6901560456 | OSHKOSH | WI | | 10/18/2012 | | | | | | | | | | 1,683 | | | |
| 6901560457 | LOWER BURRELL | PA | | 10/18/2012 | | | | | | | | | | 1,240 | | | |
| 6901560465 | MICHIGAN CITY | IN | | 10/18/2012 | | | | | | | | | | 2,343 | | | |
| 6901560471 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901560473 | SCITUATE | MA | | 10/18/2012 | | | | | | | | | | 136 | | | |
| 6901560474 | SAN RAMON | CA | | 10/18/2012 | | | | | | | | | | 3,164 | | | |
| 6901560492 | SHOREWOOD | WI | | 10/18/2012 | | | | | | | | | | 1,176 | | | |
| 6901560496 | RANSOMVILLE | NY | | 10/18/2012 | | | | | | | | | | 747 | | | |
| 6901560500 | WINSTON SALEM | NC | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901560501 | ALTA LOMA | CA | | 10/18/2012 | | | | | | | | | | 294 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6901560502 | GAITHERSBURG | MD | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901560503 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,923 | | | |
| 6901560504 | WALLA WALLA | WA | | 10/18/2012 | | | | | | | | | | 926 | | | |
| 6901560507 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 12 | | | |
| 6901560508 | GOWANDA | NY | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 6901560511 | HARWICH | MA | | 10/18/2012 | | | | | | | | | | 5,887 | | | |
| 6901560512 | HOWELL | MI | | 10/18/2012 | | | | | | | | | | 406 | | | |
| 6901560513 | WESTHAMPTON | NY | | 10/18/2012 | | | | | | | | | | 3,300 | | | |
| 6901560515 | MECHANICSBURG | PA | | 10/18/2012 | | | | | | | | | | 140,171 | | | |
| 6901560517 | INDIO | CA | | 10/18/2012 | | | | | | | | | | 2,924 | | | |
| 6901560518 | BRIDGEWATER | NJ | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901560519 | ALDAN | PA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901560521 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 517 | | | |
| 6901560522 | CRYSTAL LAKE | IL | | 10/18/2012 | | | | | | | | | | 280 | | | |
| 6901560528 | EMERALD HILLS | CA | | 10/18/2012 | | | | | | | | | | 1,047 | | | |
| 6901560531 | CLINTON TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 3,872 | | | |
| 6901560533 | SAINT CLAIR | MI | | 10/18/2012 | | | | | | | | | | 1,107 | | | |
| 6901560541 | WILLIAMSBURG | VA | | 10/18/2012 | | | | | | | | | | 186 | | | |
| 6901560542 | ROCKLIN | CA | | 10/18/2012 | | | | | | | | | | 274 | | | |
| 6901560545 | MILLVILLE | UT | | 10/18/2012 | | | | | | | | | | 83 | | | |
| 6901560547 | GULF BREEZE | FL | | 10/18/2012 | | | | | | | | | | 3,471 | | | |
| 6901560552 | SAINT CHARLES | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560553 | W DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 1,289 | | | |
| 6901560554 | LANCASTER | OH | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 6901560561 | AVONDALE ESTATES | GA | | 10/18/2012 | | | | | | | | | | 851 | | | |
| 6901560562 | SWARTHMORE | PA | | 10/18/2012 | | | | | | | | | | 1,900 | | | |
| 6901560571 | COLLIERVILLE | TN | | 10/18/2012 | | | | | | | | | | 4,013 | | | |
| 6901560572 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560574 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 1,423 | | | |
| 6901560577 | HIGHLAND PARK | NJ | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901560578 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901560583 | SAND SPRINGS | OK | | 10/18/2012 | | | | | | | | | | 462 | | | |
| 6901560584 | MASSILLON | OH | | 10/18/2012 | | | | | | | | | | 562 | | | |
| 6901560587 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 14,996 | | | |
| 6901560593 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560597 | ALOHA | OR | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901560599 | HURON | SD | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 6901560601 | LAGUNA BEACH | CA | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 6901560603 | PLEASANT HILL | CA | | 10/18/2012 | | | | | | | | | | 10,239 | | | |
| 6901560604 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 3,005 | | | |
| 6901560606 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 530 | | | |
| 6901560609 | MADISON | FL | | 10/18/2012 | | | | | | | | | | 890 | | | |
| 6901560611 | CANAAN | VT | | 10/18/2012 | | | | | | | | | | 766 | | | |
| 6901560612 | AUSTIN | MN | | 10/18/2012 | | | | | | | | | | 345 | | | |
| 6901560615 | ORION | MI | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901560620 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 1,128 | | | |
| 6901560631 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 2,449 | | | |
| 6901560632 | AMISSVILLE | VA | | 10/18/2012 | | | | | | | | | | 583 | | | |
| 6901560637 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 136 | | | |
| 6901560638 | WOLCOTT | CT | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 6901560642 | WEST NEWFIELD | ME | | 10/18/2012 | | | | | | | | | | 1,306 | | | |
| 6901560644 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901560648 | NEWARK | DE | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901560650 | EAST WINDSOR | NJ | | 10/18/2012 | | | | | | | | | | 1,332 | | | |
| 6901560651 | OAK LAWN | IL | | 10/18/2012 | | | | | | | | | | 323 | | | |
| 6901560663 | DAYTON | OH | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901560665 | FALL CREEK | WI | | 10/18/2012 | | | | | | | | | | 486 | | | |
| 6901560669 | LAUREL | MD | | 10/18/2012 | | | | | | | | | | 3,387 | | | |
| 6901560675 | WESTPHALIA | KS | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560676 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 732 | | | |
| 6901560677 | HERNANDO | FL | | 10/18/2012 | | | | | | | | | | 12,098 | | | |
| 6901560678 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 1,319 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901560679 | STRATFORD | NJ | | 10/18/2012 | | | | | | | | | | 158 | | | |
| 6901560682 | ASHEBORO | NC | | 10/18/2012 | | | | | | | | | | 442 | | | |
| 6901560684 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 469 | | | |
| 6901560686 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,070 | | | |
| 6901560687 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 1,250 | | | |
| 6901560694 | HORNICK | IA | | 10/18/2012 | | | | | | | | | | 15,245 | | | |
| 6901560695 | PARKERS PR | MN | | 10/18/2012 | | | | | | | | | | 958 | | | |
| 6901560696 | LAND O' LAKES | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901560700 | KNOXVILLE | TN | | 10/18/2012 | | | | | | | | | | 2,559 | | | |
| 6901560704 | WOODSTOCK | IL | | 10/18/2012 | | | | | | | | | | 105 | | | |
| 6901560709 | BAY VILLAGE | OH | | 10/18/2012 | | | | | | | | | | 2,305 | | | |
| 6901560710 | BEMENT | IL | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901560725 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 634 | | | |
| 6901560728 | IRONTON | MN | | 10/18/2012 | | | | | | | | | | 718 | | | |
| 6901560733 | NEW HOPE | MN | | 10/18/2012 | | | | | | | | | | 1,329 | | | |
| 6901560734 | MORRISVILLE | PA | | 10/18/2012 | | | | | | | | | | 2,618 | | | |
| 6901560738 | MERCER ISLAND | WA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901560742 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 1,813 | | | |
| 6901560745 | WARSAW | NY | | 10/18/2012 | | | | | | | | | | 4,121 | | | |
| 6901560751 | CHRISTIANA | DE | | 10/18/2012 | | | | | | | | | | 799 | | | |
| 6901560757 | LOOMIS | CA | | 10/18/2012 | | | | | | | | | | 501 | | | |
| 6901560758 | PRESCOTT | AZ | | 10/18/2012 | | | | | | | | | | 47 | | | |
| 6901560761 | SUFFIELD | CT | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 6901560766 | ALLENTOWN | PA | | 10/18/2012 | | | | | | | | | | 23 | | | |
| 6901560767 | LINDENHURST | NY | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 6901560776 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 1,743 | | | |
| 6901560779 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 537 | | | |
| 6901560781 | CALABASAS | CA | | 10/18/2012 | | | | | | | | | | 398 | | | |
| 6901560787 | GILBERTSVILLE | PA | | 10/18/2012 | | | | | | | | | | 701 | | | |
| 6901560788 | SOUTH BOSTON | MA | | 10/18/2012 | | | | | | | | | | 420 | | | |
| 6901560795 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 219 | | | |
| 6901560797 | VALLEY GLEN | CA | | 10/18/2012 | | | | | | | | | | 650 | | | |
| 6901560804 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901560813 | GAVIOTA | CA | | 10/18/2012 | | | | | | | | | | 961 | | | |
| 6901560817 | ALGOOD | TN | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 6901560820 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901560821 | VALENCIA | CA | | 10/18/2012 | | | | | | | | | | 1,767 | | | |
| 6901560824 | WEST DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 1,215 | | | |
| 6901560825 | OAKFIELD | NY | | 10/18/2012 | | | | | | | | | | 1,259 | | | |
| 6901560827 | PUNTA GORDA | FL | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901560829 | WEST SENECA | NY | | 10/18/2012 | | | | | | | | | | 1,384 | | | |
| 6901560835 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 373 | | | |
| 6901560836 | PENSACOLA | FL | | 10/18/2012 | | | | | | | | | | 1,513 | | | |
| 6901560837 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 344 | | | |
| 6901560838 | WILLMAR | MN | | 10/18/2012 | | | | | | | | | | 1,278 | | | |
| 6901560839 | TERRELL | NC | | 10/18/2012 | | | | | | | | | | 650 | | | |
| 6901560841 | SANBORN | NY | | 10/18/2012 | | | | | | | | | | 538 | | | |
| 6901560846 | WHITEFISH | WI | | 10/18/2012 | | | | | | | | | | 844 | | | |
| 6901560847 | BEAR | DE | | 10/18/2012 | | | | | | | | | | 502 | | | |
| 6901560848 | LITTLETON | NC | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560849 | DAVIDSONVILLE | MD | | 10/18/2012 | | | | | | | | | | 1,221 | | | |
| 6901560851 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 3,394 | | | |
| 6901560854 | SAN RAMON | CA | | 10/18/2012 | | | | | | | | | | 4,858 | | | |
| 6901560855 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 1,737 | | | |
| 6901560856 | SAINT FRANCIS | WI | | 10/18/2012 | | | | | | | | | | 1,891 | | | |
| 6901560862 | LACONIA | NH | | 10/18/2012 | | | | | | | | | | 3,100 | | | |
| 6901560866 | BERKELEY | IL | | 10/18/2012 | | | | | | | | | | 3,007 | | | |
| 6901560871 | SOUTH SALEM | NY | | 10/18/2012 | | | | | | | | | | 384 | | | |
| 6901560877 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 1,759 | | | |
| 6901560883 | DENVER | IA | | 10/18/2012 | | | | | | | | | | 2,803 | | | |
| 6901560890 | GILROY | CA | | 10/18/2012 | | | | | | | | | | 1,323 | | | |
| 6901560904 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 953 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901560906 | BLUFFTON | SC | | 10/18/2012 | | | | | | | | | | 270 | | | |
| 6901560907 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901560909 | FOND DU LAC | WI | | 10/18/2012 | | | | | | | | | | 1,729 | | | |
| 6901560913 | JUPITER | FL | | 10/18/2012 | | | | | | | | | | 452 | | | |
| 6901560915 | WOBURN | MA | | 10/18/2012 | | | | | | | | | | 321 | | | |
| 6901560920 | ROSEVILLE | CA | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 6901560922 | OAK PARK | IL | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 6901560923 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901560925 | WARREN | OH | | 10/18/2012 | | | | | | | | | | 910 | | | |
| 6901560927 | LOS ALTOS | CA | | 10/18/2012 | | | | | | | | | | 389 | | | |
| 6901560929 | COATESVILLE | IN | | 10/18/2012 | | | | | | | | | | 534 | | | |
| 6901560931 | SODDY DAISY | TN | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901560935 | SAN CARLOS | CA | | 10/18/2012 | | | | | | | | | | 3,434 | | | |
| 6901560941 | SAVAGE | MN | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901560946 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901560953 | SHOAL CREEK | AL | | 10/18/2012 | | | | | | | | | | 312 | | | |
| 6901560955 | LYNCHBURG | VA | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 6901560960 | SINGER ISLAND | FL | | 10/18/2012 | | | | | | | | | | 1,208 | | | |
| 6901560964 | MIDLAND PARK | NJ | | 10/18/2012 | | | | | | | | | | 3,161 | | | |
| 6901560971 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 6901560975 | NEW PRAGUE | MN | | 10/18/2012 | | | | | | | | | | 422 | | | |
| 6901560988 | CENTREVILLE | MD | | 10/18/2012 | | | | | | | | | | 228 | | | |
| 6901560996 | MAITLAND | FL | | 10/18/2012 | | | | | | | | | | 191 | | | |
| 6901561000 | EDWARDS | CO | | 10/18/2012 | | | | | | | | | | 1,461 | | | |
| 6901561001 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 1,513 | | | |
| 6901561002 | HAMPTON | NH | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 6901561005 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 747 | | | |
| 6901561014 | VACHERIE | LA | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901561017 | SPRING VALLEY | NY | | 10/18/2012 | | | | | | | | | | 11,999 | | | |
| 6901561020 | APOLLO BEACH | FL | | 10/18/2012 | | | | | | | | | | 717 | | | |
| 6901561021 | ALTADENA | CA | | 10/18/2012 | | | | | | | | | | 788 | | | |
| 6901561026 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 6901561027 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901561028 | SAINT PAUL PARK | MN | | 10/18/2012 | | | | | | | | | | 666 | | | |
| 6901561030 | MONROE TOWNSHIP | NJ | | 10/18/2012 | | | | | | | | | | 113,182 | | | |
| 6901561033 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901561034 | W DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 3,012 | | | |
| 6901561035 | FOLLY BEACH | SC | | 10/18/2012 | | | | | | | | | | 1,700 | | | |
| 6901561041 | ROGERSVILLE | MO | | 10/18/2012 | | | | | | | | | | 131 | | | |
| 6901561043 | BRAINERD | MN | | 10/18/2012 | | | | | | | | | | 904 | | | |
| 6901561045 | READING | MA | | 10/18/2012 | | | | | | | | | | 37,293 | | | |
| 6901561046 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 458 | | | |
| 6901561050 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 1,154 | | | |
| 6901561052 | HARVEYS LAKE | PA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901561053 | MOUNTAIN TOP | PA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561058 | PALM COAST | FL | | 10/18/2012 | | | | | | | | | | 989 | | | |
| 6901561059 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 68 | | | |
| 6901561061 | WALNUT CREEK | CA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901561063 | NASHVILLE | TN | | 10/18/2012 | | | | | | | | | | 1,482 | | | |
| 6901561064 | UNIONVILLE | CT | | 10/18/2012 | | | | | | | | | | 2,721 | | | |
| 6901561065 | FISHERS | IN | | 10/18/2012 | | | | | | | | | | 1,521 | | | |
| 6901561066 | ACTON | MA | | 10/18/2012 | | | | | | | | | | 1,620 | | | |
| 6901561070 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 1,167 | | | |
| 6901561074 | NORRISTOWN | PA | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901561082 | CONTINENTAL | OH | | 10/18/2012 | | | | | | | | | | 568 | | | |
| 6901561086 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 6,162 | | | |
| 6901561093 | MOUNT PROSPECT | IL | | 10/18/2012 | | | | | | | | | | 783 | | | |
| 6901561098 | HAWTHORNE | CA | | 10/18/2012 | | | | | | | | | | 1,033 | | | |
| 6901561104 | ALGONQUIN | IL | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901561105 | WESTERLY | RI | | 10/18/2012 | | | | | | | | | | 1,926 | | | |
| 6901561109 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 987 | | | |
| 6901561112 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 234 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901561115 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 763 | | | |
| 6901561116 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 403 | | | |
| 6901561119 | PORT ANGELES | WA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901561122 | HADDON HEIGHTS | NJ | | 10/18/2012 | | | | | | | | | | 10,529 | | | |
| 6901561125 | GREENACRES | FL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901561126 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 743 | | | |
| 6901561132 | AMITYVILLE | NY | | 10/18/2012 | | | | | | | | | | 394 | | | |
| 6901561138 | COATESVILLE | PA | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 6901561139 | RAPID CITY | SD | | 10/18/2012 | | | | | | | | | | 293 | | | |
| 6901561143 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 1,414 | | | |
| 6901561146 | SPRING HILL | TN | | 10/18/2012 | | | | | | | | | | 24,227 | | | |
| 6901561148 | AMERICAN FORK | UT | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901561153 | FLORENCE | MA | | 10/18/2012 | | | | | | | | | | 4,471 | | | |
| 6901561155 | CARROLLTON | GA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901561158 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 7,389 | | | |
| 6901561159 | YPSILANTI | MI | | 10/18/2012 | | | | | | | | | | 215 | | | |
| 6901561163 | JUNEAU | AK | | 10/18/2012 | | | | | | | | | | 2,262 | | | |
| 6901561172 | WARWICK | RI | | 10/18/2012 | | | | | | | | | | 82 | | | |
| 6901561174 | LORAIN | OH | | 10/18/2012 | | | | | | | | | | 614 | | | |
| 6901561180 | POWELL | OH | | 10/18/2012 | | | | | | | | | | 432 | | | |
| 6901561181 | MONTCLAIR | NJ | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901561185 | YORK | NE | | 10/18/2012 | | | | | | | | | | 113 | | | |
| 6901561194 | EASTCHESTER | NY | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901561201 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 251 | | | |
| 6901561202 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 1,269 | | | |
| 6901561203 | LAWRENCE | KS | | 10/18/2012 | | | | | | | | | | 762 | | | |
| 6901561204 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,477 | | | |
| 6901561207 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 6,011 | | | |
| 6901561210 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 490 | | | |
| 6901561215 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 1,911 | | | |
| 6901561216 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901561218 | EATONTON | GA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901561224 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901561228 | WOLCOTT | NY | | 10/18/2012 | | | | | | | | | | 61 | | | |
| 6901561229 | WALBRIDGE | OH | | 10/18/2012 | | | | | | | | | | 773 | | | |
| 6901561231 | KANSAS CITY | MO | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 6901561233 | SOUTH EL MONTE | CA | | 10/18/2012 | | | | | | | | | | 3,681 | | | |
| 6901561236 | NORTH BERWICK | ME | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 6901561238 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1,257 | | | |
| 6901561242 | FLORENCE | NJ | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901561244 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 184 | | | |
| 6901561249 | SAN MATEO | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901561253 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 85 | | | |
| 6901561255 | TONAWANDA | NY | | 10/18/2012 | | | | | | | | | | 3,721 | | | |
| 6901561257 | ALLISON PARK | PA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901561262 | CEDAR FALLS | IA | | 10/18/2012 | | | | | | | | | | 5,500 | | | |
| 6901561263 | MASSAPEQUA | NY | | 10/18/2012 | | | | | | | | | | 418 | | | |
| 6901561269 | CAPE MAY COURT HOUSE | NJ | | 10/18/2012 | | | | | | | | | | 1,354 | | | |
| 6901561272 | PIPERSVILLE | PA | | 10/18/2012 | | | | | | | | | | 265 | | | |
| 6901561274 | CHELMSFORD | MA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901561276 | AUGUSTA | KS | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561278 | PINE | CO | | 10/18/2012 | | | | | | | | | | 23 | | | |
| 6901561280 | PHOENIXVILLE | PA | | 10/18/2012 | | | | | | | | | | 2,152 | | | |
| 6901561288 | ZEELAND | MI | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901561290 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 1,167 | | | |
| 6901561291 | N CHARLESTON | SC | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 6901561301 | WOODBURY | MN | | 10/18/2012 | | | | | | | | | | 2,260 | | | |
| 6901561303 | CARY | NC | | 10/18/2012 | | | | | | | | | | 874 | | | |
| 6901561309 | BATON ROUGE | LA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561310 | NEW CITY | NY | | 10/18/2012 | | | | | | | | | | 103,319 | | | |
| 6901561315 | MILFORD | MA | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 6901561317 | COLLEGEVILLE | PA | | 10/18/2012 | | | | | | | | | | 3,750 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6901561324 | PIEDMONT | CA | | 10/18/2012 | | | | | | | | | | 4,125 | | | |
| 6901561325 | LOMBARD | IL | | 10/18/2012 | | | | | | | | | | 977 | | | |
| 6901561327 | NORTH BERWICK | ME | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561328 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561330 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 249 | | | |
| 6901561331 | GREENVILLE | ME | | 10/18/2012 | | | | | | | | | | 606 | | | |
| 6901561334 | TUCSON | AZ | | 10/18/2012 | | | | | | | | | | 755 | | | |
| 6901561340 | HOCKESSIN | DE | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901561344 | ENGLEWOOD | CO | | 10/18/2012 | | | | | | | | | | 1,324 | | | |
| 6901561349 | WINTERVILLE | NC | | 10/18/2012 | | | | | | | | | | 317 | | | |
| 6901561351 | CLAYTON | NC | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 6901561353 | CEDAR FALLS | IA | | 10/18/2012 | | | | | | | | | | 793 | | | |
| 6901561354 | SNOHOMISH | WA | | 10/18/2012 | | | | | | | | | | 697 | | | |
| 6901561358 | BETHPAGE | NY | | 10/18/2012 | | | | | | | | | | 916 | | | |
| 6901561362 | LOVELAND | CO | | 10/18/2012 | | | | | | | | | | 1,656 | | | |
| 6901561364 | MEMPHIS | TN | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 6901561372 | BRIGHTWATERS | NY | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 6901561373 | MEADOW VISTA | CA | | 10/18/2012 | | | | | | | | | | 31 | | | |
| 6901561374 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901561376 | JOHNSTON | IA | | 10/18/2012 | | | | | | | | | | 2,606 | | | |
| 6901561380 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 6901561382 | MOORESVILLE | NC | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901561384 | HENDERSON | NV | | 10/18/2012 | | | | | | | | | | 618 | | | |
| 6901561387 | KANSAS CITY | KS | | 10/18/2012 | | | | | | | | | | 1,379 | | | |
| 6901561393 | LAKE CITY | FL | | 10/18/2012 | | | | | | | | | | 860 | | | |
| 6901561396 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,866 | | | |
| 6901561401 | MAULDIN | SC | | 10/18/2012 | | | | | | | | | | 99 | | | |
| 6901561404 | BERKELEY | CA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901561410 | LOMBARD | IL | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901561412 | BROKEN ARROW | OK | | 10/18/2012 | | | | | | | | | | 156 | | | |
| 6901561414 | TORRANCE | CA | | 10/18/2012 | | | | | | | | | | 543 | | | |
| 6901561418 | AURORA | CO | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 6901561421 | OXNARD | CA | | 10/18/2012 | | | | | | | | | | 15,000 | | | |
| 6901561425 | VESPER | WI | | 10/18/2012 | | | | | | | | | | 2,900 | | | |
| 6901561426 | GREEN VALLEY | AZ | | 10/18/2012 | | | | | | | | | | 1,334 | | | |
| 6901561428 | OAK PARK | IL | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901561429 | DELRAY BEACH | FL | | 10/18/2012 | | | | | | | | | | 1,097 | | | |
| 6901561431 | VACHERIE | LA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901561440 | TEQUESTA | FL | | 10/18/2012 | | | | | | | | | | 1,147 | | | |
| 6901561445 | BEACHWOOD | OH | | 10/18/2012 | | | | | | | | | | 2,025 | | | |
| 6901561451 | CHESTERFIELD | NJ | | 10/18/2012 | | | | | | | | | | 543 | | | |
| 6901561453 | WARNER ROBINS | GA | | 10/18/2012 | | | | | | | | | | 215 | | | |
| 6901561454 | MIDLOTHIAN | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901561456 | PORTSMOUTH | VA | | 10/18/2012 | | | | | | | | | | 1,107 | | | |
| 6901561460 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 856 | | | |
| 6901561462 | EAGAN | MN | | 10/18/2012 | | | | | | | | | | 14,436 | | | |
| 6901561463 | GRAND RAPIDS | MI | | 10/18/2012 | | | | | | | | | | 1,328 | | | |
| 6901561469 | HAMILTON | MI | | 10/18/2012 | | | | | | | | | | 593 | | | |
| 6901561475 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 2,495 | | | |
| 6901561478 | SAN ANSELMO | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561479 | DADE CITY | FL | | 10/18/2012 | | | | | | | | | | 920 | | | |
| 6901561482 | BARRINGTON | NJ | | 10/18/2012 | | | | | | | | | | 146 | | | |
| 6901561483 | COLUMBUS | OH | | 10/18/2012 | | | | | | | | | | 926 | | | |
| 6901561484 | UNIONVILLE | CT | | 10/18/2012 | | | | | | | | | | 450 | | | |
| 6901561485 | URBANA | IL | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901561498 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 78 | | | |
| 6901561499 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 1,178 | | | |
| 6901561501 | HERMOSA BEACH | CA | | 10/18/2012 | | | | | | | | | | 12,344 | | | |
| 6901561503 | GERMANTOWN | TN | | 10/18/2012 | | | | | | | | | | 2,524 | | | |
| 6901561504 | NEW ROCHELLE | NY | | 10/18/2012 | | | | | | | | | | 1,219 | | | |
| 6901561505 | ZIONSVILLE | IN | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901561512 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901561514 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 1,553 | | | |
| 6901561517 | PENSACOLA | FL | | 10/18/2012 | | | | | | | | | | 1,810 | | | |
| 6901561520 | CANNON FALLS | MN | | 10/18/2012 | | | | | | | | | | 4,442 | | | |
| 6901561521 | DUBLIN | OH | | 10/18/2012 | | | | | | | | | | 5,425 | | | |
| 6901561522 | LAKEWOOD | CA | | 10/18/2012 | | | | | | | | | | 206 | | | |
| 6901561524 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 2,868 | | | |
| 6901561525 | PUTNEY | VT | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 6901561526 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 163 | | | |
| 6901561527 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901561540 | MINNETRISTA | MN | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 6901561547 | COUNCIL BLUFFS | IA | | 10/18/2012 | | | | | | | | | | 35 | | | |
| 6901561550 | BOISE | ID | | 10/18/2012 | | | | | | | | | | 13,199 | | | |
| 6901561552 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 11,000 | | | |
| 6901561558 | SOUTH AMBOY | NJ | | 10/18/2012 | | | | | | | | | | 1,350 | | | |
| 6901561562 | GRAND ISLAND | NY | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901561565 | CONCORD | CA | | 10/18/2012 | | | | | | | | | | 420 | | | |
| 6901561568 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901561569 | ROYERSFORD | PA | | 10/18/2012 | | | | | | | | | | 74 | | | |
| 6901561571 | MISSION VIEJO | CA | | 10/18/2012 | | | | | | | | | | 1,871 | | | |
| 6901561573 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1,932 | | | |
| 6901561574 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 2,345 | | | |
| 6901561578 | MAPLE GROVE | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901561579 | CHELAN | WA | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901561580 | LEWISTON | ME | | 10/18/2012 | | | | | | | | | | 1,462 | | | |
| 6901561582 | HOLLISTON | MA | | 10/18/2012 | | | | | | | | | | 2,985 | | | |
| 6901561584 | COSTA MESA | CA | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901561586 | SURFSIDE BEACH | SC | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561590 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 6901561591 | PONCHATOULA | LA | | 10/18/2012 | | | | | | | | | | 117 | | | |
| 6901561594 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561600 | APPLETON | WI | | 10/18/2012 | | | | | | | | | | 479 | | | |
| 6901561601 | AUBURN | CA | | 10/18/2012 | | | | | | | | | | 4,025 | | | |
| 6901561606 | SYLVANIA | OH | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561608 | KIRKLAND | WA | | 10/18/2012 | | | | | | | | | | 947 | | | |
| 6901561614 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 8,668 | | | |
| 6901561615 | ALTADENA | CA | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 6901561626 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 250 | | | |
| 6901561629 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 341 | | | |
| 6901561634 | PORT HUENEME | CA | | 10/18/2012 | | | | | | | | | | 2,456 | | | |
| 6901561636 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 6901561638 | ORCHARD PARK | NY | | 10/18/2012 | | | | | | | | | | 122 | | | |
| 6901561639 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901561642 | DES MOINES | IA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901561643 | YPSILANTI | MI | | 10/18/2012 | | | | | | | | | | 851 | | | |
| 6901561644 | TINLEY PARK | IL | | 10/18/2012 | | | | | | | | | | 55 | | | |
| 6901561645 | WOODLAND HILLS | CA | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901561646 | VENTURA | CA | | 10/18/2012 | | | | | | | | | | 963 | | | |
| 6901561647 | REEDLEY | CA | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901561648 | HIGHLANDS RANCH | CO | | 10/18/2012 | | | | | | | | | | 750 | | | |
| 6901561649 | SALEM | SC | | 10/18/2012 | | | | | | | | | | 121 | | | |
| 6901561650 | MOUNT PLEASANT | SC | | 10/18/2012 | | | | | | | | | | 230 | | | |
| 6901561652 | NAPOLEONVILLE | LA | | 10/18/2012 | | | | | | | | | | 4,386 | | | |
| 6901561655 | JEFFERSON | SD | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901561659 | LUTHERVILLE | MD | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901561661 | WINDHAM | NH | | 10/18/2012 | | | | | | | | | | 1,643 | | | |
| 6901561662 | SHOREWOOD | MN | | 10/18/2012 | | | | | | | | | | 529 | | | |
| 6901561669 | BOLINGBROOK | IL | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 6901561671 | EL DORADO HILLS | CA | | 10/18/2012 | | | | | | | | | | 253 | | | |
| 6901561674 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 6901561676 | NORTH WALES | PA | | 10/18/2012 | | | | | | | | | | 766 | | | |
| 6901561677 | SANTA MONICA | CA | | 10/18/2012 | | | | | | | | | | 214 | | | |
| 6901561680 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 35,743 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901561681 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 1,914 | | | |
| 6901561684 | MISSOULA | MT | | 10/18/2012 | | | | | | | | | | 20,999 | | | |
| 6901561691 | GARDEN CITY | KS | | 10/18/2012 | | | | | | | | | | 374 | | | |
| 6901561694 | DUNKIRK | NY | | 10/18/2012 | | | | | | | | | | 2,102 | | | |
| 6901561697 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 339 | | | |
| 6901561699 | SOMERSET | NJ | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901561701 | SANTA ANA | CA | | 10/18/2012 | | | | | | | | | | 687 | | | |
| 6901561704 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 2,801 | | | |
| 6901561709 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 2,541 | | | |
| 6901561711 | WESTCHESTER | CA | | 10/18/2012 | | | | | | | | | | 860 | | | |
| 6901561715 | FLORENCE | KY | | 10/18/2012 | | | | | | | | | | 285 | | | |
| 6901561716 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561720 | MILLERSVILLE | MD | | 10/18/2012 | | | | | | | | | | 4,000 | | | |
| 6901561721 | FARMINGTON | UT | | 10/18/2012 | | | | | | | | | | 325 | | | |
| 6901561722 | HERALD | CA | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 6901561727 | GROSSE POINTE PARK | MI | | 10/18/2012 | | | | | | | | | | 5,196 | | | |
| 6901561728 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 1,406 | | | |
| 6901561731 | CHATHAM | MA | | 10/18/2012 | | | | | | | | | | 942 | | | |
| 6901561733 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561734 | SANTA CRUZ | CA | | 10/18/2012 | | | | | | | | | | 837 | | | |
| 6901561735 | FARMINGTON | CT | | 10/18/2012 | | | | | | | | | | 596 | | | |
| 6901561736 | DANVILLE | VA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901561738 | KINGSTON | TN | | 10/18/2012 | | | | | | | | | | 715 | | | |
| 6901561741 | PORT JEFFERSON | NY | | 10/18/2012 | | | | | | | | | | 493 | | | |
| 6901561743 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 599 | | | |
| 6901561749 | ST ANTHONY | MN | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901561751 | PALATINE | IL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561755 | ELK GROVE | CA | | 10/18/2012 | | | | | | | | | | 869 | | | |
| 6901561757 | DUBUQUE | IA | | 10/18/2012 | | | | | | | | | | 172 | | | |
| 6901561762 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 621 | | | |
| 6901561764 | DANVILLE | CA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901561770 | COVINA | CA | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901561771 | MOUNT OLIVER | PA | | 10/18/2012 | | | | | | | | | | 693 | | | |
| 6901561773 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 3,022 | | | |
| 6901561776 | WACONIA | MN | | 10/18/2012 | | | | | | | | | | 2,285 | | | |
| 6901561778 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 622 | | | |
| 6901561779 | COLLEGEVILLE | PA | | 10/18/2012 | | | | | | | | | | 728 | | | |
| 6901561781 | SHERRILL | NY | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901561783 | NIAGARA FALLS | NY | | 10/18/2012 | | | | | | | | | | 1,300 | | | |
| 6901561785 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901561788 | RIVES | TN | | 10/18/2012 | | | | | | | | | | 2,377 | | | |
| 6901561793 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 898 | | | |
| 6901561794 | FITCHBURG | WI | | 10/18/2012 | | | | | | | | | | 951 | | | |
| 6901561799 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 129 | | | |
| 6901561800 | HARVEY | LA | | 10/18/2012 | | | | | | | | | | 1,319 | | | |
| 6901561802 | CORBETT | OR | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901561803 | RIVERSIDE | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561807 | WALLOWA | OR | | 10/18/2012 | | | | | | | | | | 394 | | | |
| 6901561810 | JOHNSON | NE | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 6901561812 | CARLISLE | PA | | 10/18/2012 | | | | | | | | | | 4,425 | | | |
| 6901561815 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901561816 | RANDOLPH | NJ | | 10/18/2012 | | | | | | | | | | 69,194 | | | |
| 6901561817 | SALEM | OR | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 6901561818 | HUNTINGTON BEACH | CA | | 10/18/2012 | | | | | | | | | | 849 | | | |
| 6901561819 | HONOLULU | HI | | 10/18/2012 | | | | | | | | | | 1,763 | | | |
| 6901561821 | INDIANAPOLIS | IN | | 10/18/2012 | | | | | | | | | | 1,724 | | | |
| 6901561823 | GLEN ALLEN | VA | | 10/18/2012 | | | | | | | | | | 2,833 | | | |
| 6901561829 | RED LION | PA | | 10/18/2012 | | | | | | | | | | 10,652 | | | |
| 6901561830 | SAND SPRINGS | OK | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901561831 | BETHPAGE | NY | | 10/18/2012 | | | | | | | | | | 292 | | | |
| 6901561835 | SPRINGFIELD | MA | | 10/18/2012 | | | | | | | | | | 402 | | | |
| 6901561838 | FORT MEYERS | FL | | 10/18/2012 | | | | | | | | | | 100 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901561840 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 6901561841 | WESTFIELD | NJ | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901561843 | INDIAN TRAIL | NC | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 6901561847 | FAIR OAKS | CA | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 6901561849 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 401 | | | |
| 6901561851 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 267 | | | |
| 6901561852 | VIROQUA | WI | | 10/18/2012 | | | | | | | | | | 1,029 | | | |
| 6901561854 | ORINDA | CA | | 10/18/2012 | | | | | | | | | | 2,361 | | | |
| 6901561855 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 527 | | | |
| 6901561857 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 174 | | | |
| 6901561858 | BELLEAIR | FL | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 6901561865 | CARSON | CA | | 10/18/2012 | | | | | | | | | | 1,143 | | | |
| 6901561867 | DOVER | DE | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561868 | PORT ORCHARD | WA | | 10/18/2012 | | | | | | | | | | 1,433 | | | |
| 6901561874 | PULASKI | WI | | 10/18/2012 | | | | | | | | | | 59,492 | | | |
| 6901561875 | CLIVE | IA | | 10/18/2012 | | | | | | | | | | 2,649 | | | |
| 6901561886 | LAKE OSWEGO | OR | | 10/18/2012 | | | | | | | | | | 395 | | | |
| 6901561887 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901561890 | FITZGERALD | GA | | 10/18/2012 | | | | | | | | | | 2,120 | | | |
| 6901561895 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901561896 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 190 | | | |
| 6901561900 | LAMBERTVILLE | NJ | | 10/18/2012 | | | | | | | | | | 1,940 | | | |
| 6901561902 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901561905 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1,772 | | | |
| 6901561910 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 84 | | | |
| 6901561911 | YORK | PA | | 10/18/2012 | | | | | | | | | | 1,699 | | | |
| 6901561913 | BRONX | NY | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901561914 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 287 | | | |
| 6901561917 | THOUSAND OAKS | CA | | 10/18/2012 | | | | | | | | | | 3,264 | | | |
| 6901561919 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 2,899 | | | |
| 6901561925 | EUGENE | OR | | 10/18/2012 | | | | | | | | | | 551 | | | |
| 6901561927 | MANCHESTER | CT | | 10/18/2012 | | | | | | | | | | 682 | | | |
| 6901561929 | PLEASANT HILL | CA | | 10/18/2012 | | | | | | | | | | 1,699 | | | |
| 6901561930 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 6901561933 | FORT COLLINS | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901561934 | BOISE | ID | | 10/18/2012 | | | | | | | | | | 2,141 | | | |
| 6901561935 | GLEN ELLYN | IL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901561936 | IDAHO FALLS | ID | | 10/18/2012 | | | | | | | | | | 674 | | | |
| 6901561938 | CLEARWATER | FL | | 10/18/2012 | | | | | | | | | | 1,480 | | | |
| 6901561944 | MIDDLETOWN | DE | | 10/18/2012 | | | | | | | | | | 1,215 | | | |
| 6901561948 | BELLMORE | NY | | 10/18/2012 | | | | | | | | | | 1,158 | | | |
| 6901561950 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 237 | | | |
| 6901561952 | TEMECULA | CA | | 10/18/2012 | | | | | | | | | | 111 | | | |
| 6901561953 | MIDDLETON | WI | | 10/18/2012 | | | | | | | | | | 6,504 | | | |
| 6901561955 | MEDFORD | MA | | 10/18/2012 | | | | | | | | | | 221 | | | |
| 6901561958 | HOMOSASSA | FL | | 10/18/2012 | | | | | | | | | | 97 | | | |
| 6901561959 | AURORA | CO | | 10/18/2012 | | | | | | | | | | 737 | | | |
| 6901561960 | BURKE | VA | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 6901561963 | KNOXVILLE | TN | | 10/18/2012 | | | | | | | | | | 43,080 | | | |
| 6901561967 | TUJUNGA | CA | | 10/18/2012 | | | | | | | | | | 166 | | | |
| 6901561971 | MIDDLEBORO | MA | | 10/18/2012 | | | | | | | | | | 109 | | | |
| 6901561976 | NEWFANE | NY | | 10/18/2012 | | | | | | | | | | 2,277 | | | |
| 6901561977 | WINTER SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901561980 | POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 70 | | | |
| 6901561981 | YORK | NE | | 10/18/2012 | | | | | | | | | | 90 | | | |
| 6901561984 | BETHESDA | MD | | 10/18/2012 | | | | | | | | | | | | | |
| 6901561988 | TITUSVILLE | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901561989 | SAHUARITA | AZ | | 10/18/2012 | | | | | | | | | | 447 | | | |
| 6901561992 | ARLINGTON | MA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901561994 | BARRINGTON | IL | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901561996 | SUN LAKES | AZ | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901562000 | DOYLESTOWN | PA | | 10/18/2012 | | | | | | | | | | 9,750 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562002 | MALVERNE | NY | | 10/18/2012 | | | | | | | | | | 56 | | | |
| 6901562003 | FAIR PLAY | CA | | 10/18/2012 | | | | | | | | | | 2,977 | | | |
| 6901562008 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901562016 | ANDOVER | MA | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901562022 | MCMINNVILLE | OR | | 10/18/2012 | | | | | | | | | | 51,627 | | | |
| 6901562028 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 171 | | | |
| 6901562031 | GRASS VALLEY | CA | | 10/18/2012 | | | | | | | | | | 1,005 | | | |
| 6901562032 | CULVER CITY | CA | | 10/18/2012 | | | | | | | | | | 472 | | | |
| 6901562034 | ALAMO | CA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 6901562039 | GLASTONBURY | CT | | 10/18/2012 | | | | | | | | | | 3,098 | | | |
| 6901562043 | JUNEAU | AK | | 10/18/2012 | | | | | | | | | | 700 | | | |
| 6901562053 | FARIBAULT | MN | | 10/18/2012 | | | | | | | | | | 269 | | | |
| 6901562062 | PENNSVILLE | NJ | | 10/18/2012 | | | | | | | | | | 479 | | | |
| 6901562064 | TROY | MI | | 10/18/2012 | | | | | | | | | | 951 | | | |
| 6901562068 | MEDINA | NY | | 10/18/2012 | | | | | | | | | | 256 | | | |
| 6901562070 | SOUTH HAVEN | MS | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901562071 | LITTLE ROCK | AR | | 10/18/2012 | | | | | | | | | | 985 | | | |
| 6901562072 | ST. FRANCISVILLE | LA | | 10/18/2012 | | | | | | | | | | 258 | | | |
| 6901562075 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901562078 | MILTON | MA | | 10/18/2012 | | | | | | | | | | 961 | | | |
| 6901562081 | WEBSTER | NH | | 10/18/2012 | | | | | | | | | | 854 | | | |
| 6901562088 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901562091 | HAMPSTEAD | NC | | 10/18/2012 | | | | | | | | | | 263 | | | |
| 6901562093 | HUNTERSVILLE | NC | | 10/18/2012 | | | | | | | | | | 538 | | | |
| 6901562095 | CROSS HILL | SC | | 10/18/2012 | | | | | | | | | | 793 | | | |
| 6901562098 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562105 | NAZARETH | PA | | 10/18/2012 | | | | | | | | | | 871 | | | |
| 6901562108 | SALT LAKE CITY | UT | | 10/18/2012 | | | | | | | | | | 407 | | | |
| 6901562111 | DOUGLAS | AK | | 10/18/2012 | | | | | | | | | | 3,727 | | | |
| 6901562112 | SEVERN | MD | | 10/18/2012 | | | | | | | | | | 1,425 | | | |
| 6901562113 | KETCHIKAN | AK | | 10/18/2012 | | | | | | | | | | 355 | | | |
| 6901562117 | DRUMS | PA | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 6901562118 | AUDUBON | NJ | | 10/18/2012 | | | | | | | | | | 569 | | | |
| 6901562119 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 318 | | | |
| 6901562123 | LA CANADA FLINTRIDGE | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901562130 | ELECTRIC CITY | WA | | 10/18/2012 | | | | | | | | | | 1,392 | | | |
| 6901562135 | OREGON | WI | | 10/18/2012 | | | | | | | | | | 102 | | | |
| 6901562137 | WYANDOTTE | MI | | 10/18/2012 | | | | | | | | | | 273 | | | |
| 6901562147 | OWINGS MILLS | MD | | 10/18/2012 | | | | | | | | | | 2,725 | | | |
| 6901562149 | MOUNT WOLF | PA | | 10/18/2012 | | | | | | | | | | 1,036 | | | |
| 6901562153 | JUPITER | FL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901562154 | CLIVE | IA | | 10/18/2012 | | | | | | | | | | 784 | | | |
| 6901562157 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 6901562160 | HAMBURG | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562161 | CORAL SPRINGS | FL | | 10/18/2012 | | | | | | | | | | 310 | | | |
| 6901562164 | MOUNT VERNON | NY | | 10/18/2012 | | | | | | | | | | 981 | | | |
| 6901562170 | FERNDALE | WA | | 10/18/2012 | | | | | | | | | | 428 | | | |
| 6901562172 | GREEN BAY | WI | | 10/18/2012 | | | | | | | | | | 1,150 | | | |
| 6901562173 | ORANGE PARK | FL | | 10/18/2012 | | | | | | | | | | 389 | | | |
| 6901562176 | SANFORD | FL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562179 | BROOKSVILLE | FL | | 10/18/2012 | | | | | | | | | | 1,797 | | | |
| 6901562184 | GARDEN CITY | ID | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562192 | WOODBRIDGE | VA | | 10/18/2012 | | | | | | | | | | 1,731 | | | |
| 6901562194 | BALTIMORE | MD | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 6901562195 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901562201 | PEORIA | AZ | | 10/18/2012 | | | | | | | | | | 512 | | | |
| 6901562202 | CHANDLER | AZ | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 6901562205 | BELMONT | NH | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901562206 | WEBSTER | MN | | 10/18/2012 | | | | | | | | | | 3,163 | | | |
| 6901562208 | HAMPTON BAYS | NY | | 10/18/2012 | | | | | | | | | | 2,192 | | | |
| 6901562209 | TWO RIVERS | WI | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901562210 | WESTPORT | CT | | 10/18/2012 | | | | | | | | | | 948 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562219 | ROSENDALE | NY | | 10/18/2012 | | | | | | | | | | 397 | | | |
| 6901562220 | MASSAPEQUA | NY | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 6901562221 | SCARSDALE | NY | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901562226 | SAMMAMISH | WA | | 10/18/2012 | | | | | | | | | | 1,181 | | | |
| 6901562229 | ROXBURY | CT | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901562234 | KAPOLEI | HI | | 10/18/2012 | | | | | | | | | | 671 | | | |
| 6901562238 | STUYVESANT | NY | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901562239 | IDA GROVE | IA | | 10/18/2012 | | | | | | | | | | 14 | | | |
| 6901562241 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 592 | | | |
| 6901562243 | MURRAY | UT | | 10/18/2012 | | | | | | | | | | 1,560 | | | |
| 6901562244 | ELMHURST | IL | | 10/18/2012 | | | | | | | | | | 20 | | | |
| 6901562246 | PACIFICA | CA | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 6901562247 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 2,650 | | | |
| 6901562251 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 10,000 | | | |
| 6901562252 | MIAMI | FL | | 10/18/2012 | | | | | | | | | | 21,144 | | | |
| 6901562255 | RUSSIAVILLE | IN | | 10/18/2012 | | | | | | | | | | 1,136 | | | |
| 6901562258 | GILROY | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562260 | BROKEN ARROW | OK | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901562262 | WEST CHESTER | PA | | 10/18/2012 | | | | | | | | | | 699 | | | |
| 6901562263 | OCEAN VIEW | NJ | | 10/18/2012 | | | | | | | | | | 776 | | | |
| 6901562265 | SYLVANIA | OH | | 10/18/2012 | | | | | | | | | | 2,039 | | | |
| 6901562266 | SOUTH WINDSOR | CT | | 10/18/2012 | | | | | | | | | | 497 | | | |
| 6901562269 | CRANBERRY TOWNSHIP | PA | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 6901562273 | BROWNSBORO | AL | | 10/18/2012 | | | | | | | | | | 5,518 | | | |
| 6901562275 | RIVERDALE | NJ | | 10/18/2012 | | | | | | | | | | 150 | | | |
| 6901562279 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 6901562283 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 49 | | | |
| 6901562285 | SACRAMENTO | CA | | 10/18/2012 | | | | | | | | | | 2,943 | | | |
| 6901562291 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 147 | | | |
| 6901562292 | COTTAGE GROVE | MN | | 10/18/2012 | | | | | | | | | | 480 | | | |
| 6901562293 | WESTVILLE | IL | | 10/18/2012 | | | | | | | | | | 1,275 | | | |
| 6901562299 | EYNON | PA | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901562301 | JACKSON | NH | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562304 | MEDFORD | MA | | 10/18/2012 | | | | | | | | | | 1,168 | | | |
| 6901562306 | MENDHAM | NJ | | 10/18/2012 | | | | | | | | | | 154 | | | |
| 6901562313 | VACAVILLE | CA | | 10/18/2012 | | | | | | | | | | 5,296 | | | |
| 6901562314 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 448 | | | |
| 6901562316 | SURPRISE | AZ | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901562320 | OWINGS MILLS | MD | | 10/18/2012 | | | | | | | | | | 2,300 | | | |
| 6901562321 | WINNSBORO | SC | | 10/18/2012 | | | | | | | | | | 123 | | | |
| 6901562324 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 45,938 | | | |
| 6901562326 | CAYUGA | NY | | 10/18/2012 | | | | | | | | | | 4,200 | | | |
| 6901562327 | PINCKNEY | MI | | 10/18/2012 | | | | | | | | | | 517 | | | |
| 6901562331 | FRANKTOWN | CO | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901562337 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 1,134 | | | |
| 6901562343 | SHREVEPORT | LA | | 10/18/2012 | | | | | | | | | | 124 | | | |
| 6901562348 | BURNSVILLE | MN | | 10/18/2012 | | | | | | | | | | 148 | | | |
| 6901562351 | ARLINGTON HEIGHTS | IL | | 10/18/2012 | | | | | | | | | | 893 | | | |
| 6901562356 | WAXHAW | NC | | 10/18/2012 | | | | | | | | | | 756 | | | |
| 6901562357 | DADE CITY | FL | | 10/18/2012 | | | | | | | | | | 1,376 | | | |
| 6901562359 | FRANKLIN | TN | | 10/18/2012 | | | | | | | | | | 846 | | | |
| 6901562360 | SAN MARTIN | CA | | 10/18/2012 | | | | | | | | | | 480 | | | |
| 6901562362 | BEAVERCREEK | OH | | 10/18/2012 | | | | | | | | | | 255 | | | |
| 6901562364 | ST. PAUL | MN | | 10/18/2012 | | | | | | | | | | 2,840 | | | |
| 6901562372 | WICHITA | KS | | 10/18/2012 | | | | | | | | | | 481 | | | |
| 6901562373 | WATERLOO | IA | | 10/18/2012 | | | | | | | | | | 7,832 | | | |
| 6901562376 | COLORADO SPRINGS | CO | | 10/18/2012 | | | | | | | | | | 308 | | | |
| 6901562377 | DACULA | GA | | 10/18/2012 | | | | | | | | | | 865 | | | |
| 6901562381 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 2,001 | | | |
| 6901562385 | LAKELAND | MN | | 10/18/2012 | | | | | | | | | | 2,333 | | | |
| 6901562387 | ALBANY | OR | | 10/18/2012 | | | | | | | | | | 11,211 | | | |
| 6901562390 | LEHI | UT | | 10/18/2012 | | | | | | | | | | 117 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562392 | RAMONA | CA | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 6901562395 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 734 | | | |
| 6901562397 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562399 | CHARLOTTESVILLE | VA | | 10/18/2012 | | | | | | | | | | 415 | | | |
| 6901562405 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 118 | | | |
| 6901562408 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 429 | | | |
| 6901562410 | PALM BEACH GARDENS | FL | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901562412 | STILLWATER | MN | | 10/18/2012 | | | | | | | | | | 236 | | | |
| 6901562417 | LEXINGTON | SC | | 10/18/2012 | | | | | | | | | | 612 | | | |
| 6901562418 | DEXTER | MI | | 10/18/2012 | | | | | | | | | | 297 | | | |
| 6901562420 | IDAHO FALLS | ID | | 10/18/2012 | | | | | | | | | | 143 | | | |
| 6901562422 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 138 | | | |
| 6901562426 | MOUNT LAUREL | NJ | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901562430 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562434 | EAST BRUNSWICK | NJ | | 10/18/2012 | | | | | | | | | | 1,955 | | | |
| 6901562442 | KAILUA KONA | HI | | 10/18/2012 | | | | | | | | | | 337 | | | |
| 6901562443 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562451 | MADISON | WI | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 6901562452 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 1,435 | | | |
| 6901562462 | FRUIT COVE | FL | | 10/18/2012 | | | | | | | | | | 2,700 | | | |
| 6901562463 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 1,632 | | | |
| 6901562465 | ORLAND HILLS | IL | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901562468 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562474 | GARDEN GROVE | CA | | 10/18/2012 | | | | | | | | | | 305 | | | |
| 6901562476 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 1,297 | | | |
| 6901562477 | MOUNT LAUREL | NJ | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 6901562485 | HAVERHILL | MA | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 6901562487 | BALDWIN | NY | | 10/18/2012 | | | | | | | | | | 363 | | | |
| 6901562490 | E PALO ALTO | CA | | 10/18/2012 | | | | | | | | | | 7,879 | | | |
| 6901562491 | GRANDVIEW | MO | | 10/18/2012 | | | | | | | | | | 37 | | | |
| 6901562496 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 484 | | | |
| 6901562498 | SEDONA | AZ | | 10/18/2012 | | | | | | | | | | 1,800 | | | |
| 6901562499 | STRATFORD | CT | | 10/18/2012 | | | | | | | | | | 245 | | | |
| 6901562501 | MECHANICSVILLE | VA | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901562505 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 3,053 | | | |
| 6901562508 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901562509 | ANAHEIM | CA | | 10/18/2012 | | | | | | | | | | 80 | | | |
| 6901562510 | STORRS MANSFIELD | CT | | 10/18/2012 | | | | | | | | | | 4,969 | | | |
| 6901562519 | AVENTURA | FL | | 10/18/2012 | | | | | | | | | | 24,078 | | | |
| 6901562523 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901562527 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 6901562528 | OKLAHOMA CITY | OK | | 10/18/2012 | | | | | | | | | | 1,400 | | | |
| 6901562530 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 79 | | | |
| 6901562534 | LEMONT | IL | | 10/18/2012 | | | | | | | | | | 308 | | | |
| 6901562535 | JACKSONVILLE | FL | | 10/18/2012 | | | | | | | | | | 6,250 | | | |
| 6901562544 | HIAWASSEE | GA | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901562545 | BROOKFIELD | IL | | 10/18/2012 | | | | | | | | | | 1,100 | | | |
| 6901562547 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 2,687 | | | |
| 6901562548 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 307 | | | |
| 6901562553 | WACHULA | FL | | 10/18/2012 | | | | | | | | | | 736 | | | |
| 6901562556 | DENVER | CO | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 6901562559 | ANOKA | MN | | 10/18/2012 | | | | | | | | | | 10,800 | | | |
| 6901562560 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 1,520 | | | |
| 6901562562 | ELK GROVE | CA | | 10/18/2012 | | | | | | | | | | 366 | | | |
| 6901562565 | MAGNOLIA SPRINGS | AL | | 10/18/2012 | | | | | | | | | | 64 | | | |
| 6901562577 | MIDDLE HADDAM | CT | | 10/18/2012 | | | | | | | | | | 719 | | | |
| 6901562579 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 764 | | | |
| 6901562581 | UNION CITY | TN | | 10/18/2012 | | | | | | | | | | 360 | | | |
| 6901562585 | GRAND RAPIDS | MN | | 10/18/2012 | | | | | | | | | | 598 | | | |
| 6901562586 | BENSALEM | PA | | 10/18/2012 | | | | | | | | | | 793 | | | |
| 6901562588 | PHILADELPHIA | PA | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 6901562589 | MARSHALL | MN | | 10/18/2012 | | | | | | | | | | 289 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562591 | SARASOTA | FL | | 10/18/2012 | | | | | | | | | | 1,690 | | | |
| 6901562594 | BROOKFIELD | CT | | 10/18/2012 | | | | | | | | | | 28,583 | | | |
| 6901562601 | FRIES | VA | | 10/18/2012 | | | | | | | | | | 1,696 | | | |
| 6901562604 | INGLEWOOD | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562607 | ROANOKE | VA | | 10/18/2012 | | | | | | | | | | 532 | | | |
| 6901562608 | PONCA CITY | OK | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901562610 | GRANADA HILLS | CA | | 10/18/2012 | | | | | | | | | | 451 | | | |
| 6901562611 | HUDSON | WI | | 10/18/2012 | | | | | | | | | | 2,212 | | | |
| 6901562613 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 240 | | | |
| 6901562617 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901562620 | SADDLEBROOKE | AZ | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562623 | HOMEWOOD | IL | | 10/18/2012 | | | | | | | | | | 818 | | | |
| 6901562624 | PORT READING | NJ | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 6901562627 | BORREGO SPRINGS | CA | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 6901562634 | SANTA ROSA | CA | | 10/18/2012 | | | | | | | | | | 333 | | | |
| 6901562635 | MONTVILLE | NJ | | 10/18/2012 | | | | | | | | | | 107 | | | |
| 6901562641 | STILWELL | KS | | 10/18/2012 | | | | | | | | | | 2,676 | | | |
| 6901562645 | MESA | AZ | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 6901562650 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 1,194 | | | |
| 6901562652 | CHEVY CHASE | MD | | 10/18/2012 | | | | | | | | | | 7,335 | | | |
| 6901562667 | BELMONT | CA | | 10/18/2012 | | | | | | | | | | 560 | | | |
| 6901562670 | LONG BEACH | CA | | 10/18/2012 | | | | | | | | | | 237 | | | |
| 6901562671 | JUNEAU | AK | | 10/18/2012 | | | | | | | | | | 472 | | | |
| 6901562673 | WOODBRIDGE | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562686 | PACE | FL | | 10/18/2012 | | | | | | | | | | 1,160 | | | |
| 6901562690 | GRAFTON | MA | | 10/18/2012 | | | | | | | | | | 7,466 | | | |
| 6901562692 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901562696 | FANWOOD | NJ | | 10/18/2012 | | | | | | | | | | 528 | | | |
| 6901562697 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 53 | | | |
| 6901562699 | TITUSVILLE | FL | | 10/18/2012 | | | | | | | | | | 69 | | | |
| 6901562701 | BURBANK | CA | | 10/18/2012 | | | | | | | | | | 3,611 | | | |
| 6901562707 | NORFOLK | MA | | 10/18/2012 | | | | | | | | | | 2,218 | | | |
| 6901562710 | ELMER | NJ | | 10/18/2012 | | | | | | | | | | 3,001 | | | |
| 6901562711 | SOMERSET | NJ | | 10/18/2012 | | | | | | | | | | 1,504 | | | |
| 6901562713 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 905 | | | |
| 6901562714 | HEMET | CA | | 10/18/2012 | | | | | | | | | | 566 | | | |
| 6901562717 | CHIPPEWA FALLS | WI | | 10/18/2012 | | | | | | | | | | 969 | | | |
| 6901562720 | CROSSVILLE | TN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562722 | HOOVER | AL | | 10/18/2012 | | | | | | | | | | 15,513 | | | |
| 6901562727 | N HOLLYWOOD | CA | | 10/18/2012 | | | | | | | | | | 778 | | | |
| 6901562728 | MERRIMAC | MA | | 10/18/2012 | | | | | | | | | | 1,543 | | | |
| 6901562731 | NORTH BEND | WA | | 10/18/2012 | | | | | | | | | | 280 | | | |
| 6901562732 | GURNEE | IL | | 10/18/2012 | | | | | | | | | | 898 | | | |
| 6901562733 | CAMBRIDGE | OH | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 6901562735 | PIKE | NH | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 6901562736 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 333 | | | |
| 6901562740 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 292 | | | |
| 6901562742 | SUNNYVALE | CA | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901562743 | CHATTANOOGA | TN | | 10/18/2012 | | | | | | | | | | 394 | | | |
| 6901562744 | NANUET | NY | | 10/18/2012 | | | | | | | | | | 178 | | | |
| 6901562747 | WATERFORD | MI | | 10/18/2012 | | | | | | | | | | 7,806 | | | |
| 6901562749 | MAPLEWOOD | MN | | 10/18/2012 | | | | | | | | | | 445 | | | |
| 6901562752 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 621 | | | |
| 6901562755 | AVILA BEACH | CA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901562759 | CHELSEA | MI | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 6901562764 | WASHINGTON | DC | | 10/18/2012 | | | | | | | | | | 1,940 | | | |
| 6901562765 | PASADENA | CA | | 10/18/2012 | | | | | | | | | | 570 | | | |
| 6901562767 | LEHIGH ACRES | FL | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901562768 | ASTON | PA | | 10/18/2012 | | | | | | | | | | 1,393 | | | |
| 6901562769 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 4,873 | | | |
| 6901562771 | SMITHTOWN | NY | | 10/18/2012 | | | | | | | | | | 153 | | | |
| 6901562773 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562774 | NAUGATUCK | CT | | 10/18/2012 | | | | | | | | | | 88 | | | |
| 6901562775 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 6901562778 | SHOREWOOD | WI | | 10/18/2012 | | | | | | | | | | 668 | | | |
| 6901562785 | MARSHALL | MN | | 10/18/2012 | | | | | | | | | | 40,784 | | | |
| 6901562786 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 6901562798 | WOODINVILLE | WA | | 10/18/2012 | | | | | | | | | | 1,524 | | | |
| 6901562800 | DES PLAINES | IL | | 10/18/2012 | | | | | | | | | | 272 | | | |
| 6901562802 | RALEIGH | NC | | 10/18/2012 | | | | | | | | | | 287 | | | |
| 6901562809 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 1,328 | | | |
| 6901562810 | COSTA MESA | CA | | 10/18/2012 | | | | | | | | | | 3,633 | | | |
| 6901562812 | MACOMB | MI | | 10/18/2012 | | | | | | | | | | 375 | | | |
| 6901562814 | VICTOR | NY | | 10/18/2012 | | | | | | | | | | 868 | | | |
| 6901562816 | BERKELEY | CA | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 6901562817 | HOT SPRINGS VILLAGE | AR | | 10/18/2012 | | | | | | | | | | 5,097 | | | |
| 6901562819 | BLAIRSVILLE | GA | | 10/18/2012 | | | | | | | | | | 866 | | | |
| 6901562824 | LAWTON | MI | | 10/18/2012 | | | | | | | | | | 900 | | | |
| 6901562827 | LAKE OSWEGO | OR | | 10/18/2012 | | | | | | | | | | 353 | | | |
| 6901562832 | EDEN PRAIRIE | MN | | 10/18/2012 | | | | | | | | | | 368 | | | |
| 6901562835 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 3,478 | | | |
| 6901562837 | CAMARILLO | CA | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901562838 | WEST CHESTER | OH | | 10/18/2012 | | | | | | | | | | 27,881 | | | |
| 6901562842 | MELBOURNE BEACH | FL | | 10/18/2012 | | | | | | | | | | 2,766 | | | |
| 6901562844 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 6901562848 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,237 | | | |
| 6901562849 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 4,287 | | | |
| 6901562851 | MENOMONEE FALLS | WI | | 10/18/2012 | | | | | | | | | | 1,150 | | | |
| 6901562852 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 326 | | | |
| 6901562853 | SOQUEL | CA | | 10/18/2012 | | | | | | | | | | 859 | | | |
| 6901562858 | MC LEAN | VA | | 10/18/2012 | | | | | | | | | | 1,401 | | | |
| 6901562862 | OLATHE | KS | | 10/18/2012 | | | | | | | | | | 29 | | | |
| 6901562863 | BOONTON | NJ | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562865 | GAITHERSBERG | MD | | 10/18/2012 | | | | | | | | | | 314 | | | |
| 6901562867 | MONROE | NC | | 10/18/2012 | | | | | | | | | | 616 | | | |
| 6901562871 | ST. LOUIS | MO | | 10/18/2012 | | | | | | | | | | 579 | | | |
| 6901562872 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 6901562874 | CLOVIS | CA | | 10/18/2012 | | | | | | | | | | 3,987 | | | |
| 6901562875 | HICKSVILLE | NY | | 10/18/2012 | | | | | | | | | | 98 | | | |
| 6901562877 | BANGOR | PA | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 6901562879 | WISCONSIN RAPIDS | WI | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562881 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 440 | | | |
| 6901562885 | MELROSE | MA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562886 | SAN CARLOS | CA | | 10/18/2012 | | | | | | | | | | 54,493 | | | |
| 6901562888 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 1,502 | | | |
| 6901562889 | HARRISON | OH | | 10/18/2012 | | | | | | | | | | 3,800 | | | |
| 6901562891 | THIBODAUX | LA | | 10/18/2012 | | | | | | | | | | 744 | | | |
| 6901562892 | MENLO PARK | CA | | 10/18/2012 | | | | | | | | | | 160 | | | |
| 6901562897 | HILLSBORO BEACH | FL | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562899 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 1,190 | | | |
| 6901562906 | YORBA LINDA | CA | | 10/18/2012 | | | | | | | | | | 30,000 | | | |
| 6901562908 | PORTAGE | IN | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 6901562909 | COLUMBIA | MD | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 6901562911 | LAGRANGE | OH | | 10/18/2012 | | | | | | | | | | 152 | | | |
| 6901562913 | ST LOUIS | MO | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 6901562914 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 446 | | | |
| 6901562917 | FAIRFAX | VA | | 10/18/2012 | | | | | | | | | | 2,600 | | | |
| 6901562919 | CHICO | CA | | 10/18/2012 | | | | | | | | | | 1,143 | | | |
| 6901562922 | CUMMING | GA | | 10/18/2012 | | | | | | | | | | 3,180 | | | |
| 6901562923 | MILROY | MN | | 10/18/2012 | | | | | | | | | | 2,500 | | | |
| 6901562924 | MONTCLAIR | NJ | | 10/18/2012 | | | | | | | | | | 3 | | | |
| 6901562925 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 5,775 | | | |
| 6901562926 | STATEN ISLAND | NY | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 6901562927 | TAYLORSVILLE | NC | | 10/18/2012 | | | | | | | | | | 1,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901562929 | ALBERTSON | NY | | 10/18/2012 | | | | | | | | | | 1,338 | | | |
| 6901562933 | WAINSCOTT | NY | | 10/18/2012 | | | | | | | | | | 1,348 | | | |
| 6901562934 | BELMONT | MA | | 10/18/2012 | | | | | | | | | | 1,774 | | | |
| 6901562935 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 1,511 | | | |
| 6901562936 | BLOOMFIELD | IA | | 10/18/2012 | | | | | | | | | | 5,842 | | | |
| 6901562938 | BOYNTON BEACH | FL | | 10/18/2012 | | | | | | | | | | 506 | | | |
| 6901562939 | MOUNTAIN VIEW | CA | | 10/18/2012 | | | | | | | | | | 550 | | | |
| 6901562940 | VALHALLA | NY | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901562947 | SOUTHINGTON | CT | | 10/18/2012 | | | | | | | | | | 365 | | | |
| 6901562953 | SAINT CLOUD | MN | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 6901562955 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 111,790 | | | |
| 6901562957 | OCOEE | FL | | 10/18/2012 | | | | | | | | | | 251 | | | |
| 6901562958 | VICTOR | CO | | 10/18/2012 | | | | | | | | | | 35,200 | | | |
| 6901562966 | CHATTANOOGA | TN | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 6901562971 | PARMA | OH | | 10/18/2012 | | | | | | | | | | 34 | | | |
| 6901562977 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 6901562986 | HUTCHINSON | KS | | 10/18/2012 | | | | | | | | | | 783 | | | |
| 6901562990 | WESTWOOD | NJ | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 6901562993 | GREENVILLE | SC | | 10/18/2012 | | | | | | | | | | 744 | | | |
| 6901562995 | POWELL | OH | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901562999 | BUFFALO | NY | | 10/18/2012 | | | | | | | | | | 1,500 | | | |
| 6901563002 | THOUSAND OAKS | CA | | 10/18/2012 | | | | | | | | | | 6,838 | | | |
| 6901563008 | BOCA RATON | FL | | 10/18/2012 | | | | | | | | | | 26 | | | |
| 6901563010 | GLENVIEW | IL | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 6901563011 | ODESSA | FL | | 10/18/2012 | | | | | | | | | | 1,980 | | | |
| 6901563013 | COLONIA | NJ | | 10/18/2012 | | | | | | | | | | 100,000 | | | |
| 6901563021 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 25,711 | | | |
| 6901563026 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 175 | | | |
| 6901563029 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 6901563033 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 6901563034 | BEND | OR | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 6901563035 | OAK LAWN | IL | | 10/18/2012 | | | | | | | | | | 171 | | | |
| 6901563036 | MELBOURNE | FL | | 10/18/2012 | | | | | | | | | | 585 | | | |
| 6901563039 | PALMER | PA | | 10/18/2012 | | | | | | | | | | 223 | | | |
| 6901563040 | WAREHAM | MA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 6901563041 | MILWAUKIE | OR | | 10/18/2012 | | | | | | | | | | 5,715 | | | |
| 6901563042 | NEWBURY PARK | CA | | 10/18/2012 | | | | | | | | | | 810 | | | |
| 6901563045 | KEITHVILLE | LA | | 10/18/2012 | | | | | | | | | | 3,075 | | | |
| 6901563047 | ASHBURN | VA | | 10/18/2012 | | | | | | | | | | 182 | | | |
| 6901563048 | RIVERVALE | NJ | | 10/18/2012 | | | | | | | | | | 803 | | | |
| 6901563049 | MANORVILLE | NY | | 10/18/2012 | | | | | | | | | | 201 | | | |
| 6901563054 | SANTA MONICA | CA | | 10/18/2012 | | | | | | | | | | 9,312 | | | |
| 6901563057 | GULF BREEZE | FL | | 10/18/2012 | | | | | | | | | | 75 | | | |
| 6901563058 | CLINTON TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 3,550 | | | |
| 6901563066 | WALLINGFORD | CT | | 10/18/2012 | | | | | | | | | | 52 | | | |
| 6901563073 | TUJUNGA | CA | | 10/18/2012 | | | | | | | | | | 170 | | | |
| 6901563075 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 2,721 | | | |
| 6901563078 | SIOUX CITY | IA | | 10/18/2012 | | | | | | | | | | 1,415 | | | |
| 6901563079 | DOWNERS GROVE | IL | | 10/18/2012 | | | | | | | | | | 2,516 | | | |
| 6901563084 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 21,925 | | | |
| 6901563097 | TEQUESTA | FL | | 10/18/2012 | | | | | | | | | | 1,140 | | | |
| 6901563101 | COALINGA | CA | | 10/18/2012 | | | | | | | | | | 487 | | | |
| 6901563104 | DEPOE BAY | OR | | 10/18/2012 | | | | | | | | | | 254 | | | |
| 6901563112 | MIDDLETOWN | DE | | 10/18/2012 | | | | | | | | | | 2,895 | | | |
| 6901563113 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 1,247 | | | |
| 6901563116 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 905 | | | |
| 6901563119 | CINCINNATI | OH | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 6901563120 | BAINBRIDGE ISLAND | WA | | 10/18/2012 | | | | | | | | | | 1,610 | | | |
| 6901563132 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 802 | | | |
| 6901563134 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 443 | | | |
| 6901563135 | HOLLIS | NH | | 10/18/2012 | | | | | | | | | | 889 | | | |
| 6901563138 | KAUKAUNA | WI | | 10/18/2012 | | | | | | | | | | 1,500 | | | |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 6901563146 | SPRINGFIELD | NJ | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 6901563147 | WETUMPKA | AL | | 10/18/2012 | | | | | | | | | | 828 | | | |
| 6901563149 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 260 | | | |
| 7005178301 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 134,744 | | | |
| 7005178335 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 18,518 | | | |
| 7005178350 | MESA | AZ | | 10/24/2012 | | | | | | | | | | 13,393 | | | |
| 7005663245 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 20,507 | | | |
| 7005663302 | CASTRO VALLEY | CA | | 10/24/2012 | | | | | | | | | | 38,580 | | | |
| 7005663328 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 16,037 | | | |
| 7005663344 | WILLIAMS | AZ | | 10/24/2012 | | | | | | | | | | 23,254 | | | |
| 7005663377 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005663401 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 40,482 | | | |
| 7005663427 | CIRCLE PINES | MN | | 10/24/2012 | | | | | | | | | | 18,427 | | | |
| 7005663443 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 5,278 | | | |
| 7005663518 | ESCONDIDO | CA | | 10/24/2012 | | | | | | | | | | 592 | | | |
| 7005663575 | MORAGA | CA | | 10/24/2012 | | | | | | | | | | 12,295 | | | |
| 7005663609 | CORONA | CA | | 10/24/2012 | | | | | | | | | | 13,418 | | | |
| 7005663625 | CAVE CREEK | AZ | | 10/24/2012 | | | | | | | | | | 9,500 | | | |
| 7005663641 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 7,455 | | | |
| 7005663666 | POWAY | CA | | 10/24/2012 | | | | | | | | | | 18,117 | | | |
| 7005663708 | WHEAT RIDGE | CO | | 10/24/2012 | | | | | | | | | | 5,041 | | | |
| 7005663757 | EAGLE | CO | | 10/24/2012 | | | | | | | | | | 2,232 | | | |
| 7005663773 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 2,028 | | | |
| 7005663799 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 21,252 | | | |
| 7005663831 | LAKE TAPPS | WA | | 10/24/2012 | | | | | | | | | | 30,255 | | | |
| 7005663864 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 13,695 | | | |
| 7005663880 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 14,818 | | | |
| 7005663914 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 14,730 | | | |
| 7005663963 | FREMONT | CA | | 10/24/2012 | | | | | | | | | | 17,442 | | | |
| 7005663989 | GLENDALE | AZ | | 10/24/2012 | | | | | | | | | | 29,003 | | | |
| 7005663997 | HUNTINGTON BEACH | CA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005664037 | ENCINITAS | CA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005664045 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 175,178 | | | |
| 7005664052 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 31,116 | | | |
| 7005664110 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 21,551 | | | |
| 7005664177 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 17,033 | | | |
| 7005664185 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 9,109 | | | |
| 7005664219 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 9,380 | | | |
| 7005675322 | MOUNTAIN VIEW | CA | | 10/24/2012 | | | | | | | | | | 22,911 | | | |
| 7005675330 | SCOTTS VALLEY | CA | | 10/24/2012 | | | | | | | | | | 247,686 | | | |
| 7005675348 | MESA | AZ | | 10/24/2012 | | | | | | | | | | 21,422 | | | |
| 7005675363 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 25,473 | | | |
| 7005675389 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 9,212 | | | |
| 7005675447 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 21,995 | | | |
| 7005675454 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 15,714 | | | |
| 7005675470 | KENT | WA | | 10/24/2012 | | | | | | | | | | 1,272 | | | |
| 7005675512 | ALISO VIEJO | CA | | 10/24/2012 | | | | | | | | | | 43,698 | | | |
| 7005675538 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 668 | | | |
| 7005675553 | AHWAHNEE | CA | | 10/24/2012 | | | | | | | | | | 11,277 | | | |
| 7005675579 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 28,711 | | | |
| 7005675595 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 295 | | | |
| 7005675611 | NORTHGLENN | CO | | 10/24/2012 | | | | | | | | | | 18,957 | | | |
| 7005675637 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 20,692 | | | |
| 7005675652 | ENCINITAS | CA | | 10/24/2012 | | | | | | | | | | 15,603 | | | |
| 7005675694 | MORAGA | CA | | 10/24/2012 | | | | | | | | | | 36,745 | | | |
| 7005675736 | EDEN PRAIRIE | MN | | 10/24/2012 | | | | | | | | | | 2,702 | | | |
| 7005675751 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 15,019 | | | |
| 7005675819 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 59,815 | | | |
| 7005675835 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 93,648 | | | |
| 7005675850 | LIVERMORE | CO | | 10/24/2012 | | | | | | | | | | 21,066 | | | |
| 7005675892 | NORTHGLENN | CO | | 10/24/2012 | | | | | | | | | | 8,378 | | | |
| 7005675900 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 14,815 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005675926 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 34,033 | | | |
| 7005675942 | TUSCON | AZ | | 10/24/2012 | | | | | | | | | | 53,738 | | | |
| 7005675967 | VAN NUYS | CA | | 10/24/2012 | | | | | | | | | | 10,004 | | | |
| 7005676015 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 3,053 | | | |
| 7005676023 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 9,335 | | | |
| 7005676031 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 5,313 | | | |
| 7005676049 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 26,421 | | | |
| 7005676072 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 6,548 | | | |
| 7005676114 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 34,151 | | | |
| 7005676130 | BRIGHTON | CO | | 10/24/2012 | | | | | | | | | | 7,057 | | | |
| 7005676171 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 6,579 | | | |
| 7005676197 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 6,234 | | | |
| 7005676213 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 1,800 | | | |
| 7005676239 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 61,360 | | | |
| 7005676296 | ROLLING HILLS ESTAT. | CA | | 10/24/2012 | | | | | | | | | | 138,647 | | | |
| 7005691394 | SPANAWAY | WA | | 10/24/2012 | | | | | | | | | | 26,948 | | | |
| 7005691410 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 9,396 | | | |
| 7005691436 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 22,989 | | | |
| 7005691451 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 7,800 | | | |
| 7005691485 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 141 | | | |
| 7005691527 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 9,377 | | | |
| 7005691543 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 67,312 | | | |
| 7005691568 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 91,809 | | | |
| 7005691618 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 60 | | | |
| 7005691634 | BENNETT | CO | | 10/24/2012 | | | | | | | | | | 15,462 | | | |
| 7005691758 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 28,696 | | | |
| 7005691766 | FALLBROOK | CA | | 10/24/2012 | | | | | | | | | | 5,413 | | | |
| 7005691774 | CASTRO VALLEY | CA | | 10/24/2012 | | | | | | | | | | 5,814 | | | |
| 7005691790 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 6,567 | | | |
| 7005691832 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 23,815 | | | |
| 7005691840 | NORTHGLENN | CO | | 10/24/2012 | | | | | | | | | | 13,085 | | | |
| 7005691865 | SANTA MONICA | CA | | 10/24/2012 | | | | | | | | | | 13,671 | | | |
| 7005691881 | COMMERCE CITY | CO | | 10/24/2012 | | | | | | | | | | 11,907 | | | |
| 7005691907 | BERTHOUD | CO | | 10/24/2012 | | | | | | | | | | 1,151 | | | |
| 7005691949 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 60 | | | |
| 7005691964 | MILL VALLEY | CA | | 10/24/2012 | | | | | | | | | | 36,540 | | | |
| 7005691980 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 45,729 | | | |
| 7005692020 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 7,024 | | | |
| 7005692046 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 68,829 | | | |
| 7005692129 | BERTHOUD | CO | | 10/24/2012 | | | | | | | | | | 27,781 | | | |
| 7005692137 | WOODBURY | MN | | 10/24/2012 | | | | | | | | | | 8,764 | | | |
| 7005692160 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 17,467 | | | |
| 7005692186 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 11,481 | | | |
| 7005692210 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 3,890 | | | |
| 7005692251 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 8,157 | | | |
| 7005692277 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 514 | | | |
| 7005692293 | CLINTON | WA | | 10/24/2012 | | | | | | | | | | 25,045 | | | |
| 7005692319 | LOUISVILLE | CO | | 10/24/2012 | | | | | | | | | | 600 | | | |
| 7005692335 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 14,975 | | | |
| 7005692350 | LAS VEGAS | NV | | 10/24/2012 | | | | | | | | | | 50,509 | | | |
| 7005692368 | BIG BEAR LAKE | CA | | 10/24/2012 | | | | | | | | | | | | | |
| 7005703470 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 86,534 | | | |
| 7005703496 | LOMITA | CA | | 10/24/2012 | | | | | | | | | | 3,000 | | | |
| 7005703546 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 9,364 | | | |
| 7005703561 | KENT | WA | | 10/24/2012 | | | | | | | | | | 49,459 | | | |
| 7005703603 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 43,391 | | | |
| 7005703629 | ERIE | CO | | 10/24/2012 | | | | | | | | | | 1,454 | | | |
| 7005703686 | BIG BEAR CITY | CA | | 10/24/2012 | | | | | | | | | | 3,489 | | | |
| 7005703702 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 15,038 | | | |
| 7005703728 | BERKELEY | CA | | 10/24/2012 | | | | | | | | | | 11,090 | | | |
| 7005703744 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 63,379 | | | |
| 7005703777 | PLACENTIA | CA | | 10/24/2012 | | | | | | | | | | 19,851 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7005703793 | TULALIP | WA | | 10/24/2012 | | | | | | | | | | 2,355 | | | |
| 7005703835 | DEL MAR | CA | | 10/24/2012 | | | | | | | | | | 138,448 | | | |
| 7005703850 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 380 | | | |
| 7005703884 | LONG BEACH | CA | | 10/24/2012 | | | | | | | | | | 43 | | | |
| 7005703900 | FIFE | WA | | 10/24/2012 | | | | | | | | | | 35,048 | | | |
| 7005703942 | SANTA ROSA | CA | | 10/24/2012 | | | | | | | | | | 195,521 | | | |
| 7005704007 | TEMEMCULA | CA | | 10/24/2012 | | | | | | | | | | 1,345 | | | |
| 7005704015 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 37,911 | | | |
| 7005704023 | GRANITE FALLS | WA | | 10/24/2012 | | | | | | | | | | 10,812 | | | |
| 7005704049 | ANAHEIM | CA | | 10/24/2012 | | | | | | | | | | 38,353 | | | |
| 7005704064 | LOVELAND | CO | | 10/24/2012 | | | | | | | | | | 19,816 | | | |
| 7005704106 | PORT TOWNSEND | WA | | 10/24/2012 | | | | | | | | | | 750 | | | |
| 7005704122 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 7,498 | | | |
| 7005704148 | KELSEYVILLE | CA | | 10/24/2012 | | | | | | | | | | 203,488 | | | |
| 7005704189 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 74,291 | | | |
| 7005704221 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 35,879 | | | |
| 7005704247 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 110,878 | | | |
| 7005704262 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 12,455 | | | |
| 7005704288 | LAKE TAPPS | WA | | 10/24/2012 | | | | | | | | | | 29,711 | | | |
| 7005704320 | SARATOGA | CA | | 10/24/2012 | | | | | | | | | | 5,000 | | | |
| 7005704346 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 4,473 | | | |
| 7005704361 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 2,765 | | | |
| 7005704387 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 137,418 | | | |
| 7005704429 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 22,024 | | | |
| 7005704445 | LONGMONT | CO | | 10/24/2012 | | | | | | | | | | 12,225 | | | |
| 7005704460 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 7,345 | | | |
| 7005718197 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 20,581 | | | |
| 7005718213 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | | | | |
| 7005718239 | MORRISON | CO | | 10/24/2012 | | | | | | | | | | 18,864 | | | |
| 7005718254 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 11,410 | | | |
| 7005718296 | WHEAT RIDGE | CO | | 10/24/2012 | | | | | | | | | | 11,674 | | | |
| 7005718312 | NORTHGLENN | CO | | 10/24/2012 | | | | | | | | | | 1,096 | | | |
| 7005718338 | MAPLE VALLEY | WA | | 10/24/2012 | | | | | | | | | | 19,032 | | | |
| 7005718361 | PARADISE VALLEY | AZ | | 10/24/2012 | | | | | | | | | | 3,023 | | | |
| 7005718379 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 22,498 | | | |
| 7005718403 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 1,807 | | | |
| 7005718429 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 11,115 | | | |
| 7005718445 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 20,268 | | | |
| 7005718460 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 11,037 | | | |
| 7005718486 | COMMERCE CITY | CO | | 10/24/2012 | | | | | | | | | | 12,413 | | | |
| 7005718502 | ISSAQUAH | WA | | 10/24/2012 | | | | | | | | | | 9,832 | | | |
| 7005718528 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 1,462 | | | |
| 7005718544 | FIFE | WA | | 10/24/2012 | | | | | | | | | | 18,614 | | | |
| 7005718569 | BUCKLEY | WA | | 10/24/2012 | | | | | | | | | | 35,524 | | | |
| 7005718585 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 1,546 | | | |
| 7005718601 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 9,736 | | | |
| 7005718643 | LIBERTY LAKE | WA | | 10/24/2012 | | | | | | | | | | 1,047 | | | |
| 7005718668 | VISTA | CA | | 10/24/2012 | | | | | | | | | | 39,726 | | | |
| 7005718718 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 8,155 | | | |
| 7005718726 | SAINT PAUL | MN | | 10/24/2012 | | | | | | | | | | 15,797 | | | |
| 7005718742 | ENUMCLAW | WA | | 10/24/2012 | | | | | | | | | | 21,405 | | | |
| 7005718767 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 16,189 | | | |
| 7005718809 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 150 | | | |
| 7005718825 | FREDERICK | CO | | 10/24/2012 | | | | | | | | | | 9,284 | | | |
| 7005718841 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 28,053 | | | |
| 7005718866 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 7,545 | | | |
| 7005718882 | EAGLE | CO | | 10/24/2012 | | | | | | | | | | 191 | | | |
| 7005718908 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 28,349 | | | |
| 7005718924 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 22,433 | | | |
| 7005718940 | CORVALLIS | OR | | 10/24/2012 | | | | | | | | | | 2,362 | | | |
| 7005718973 | LARKSPUR | CO | | 10/24/2012 | | | | | | | | | | 41,038 | | | |
| 7005719013 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 27,943 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005719062 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 416 | | | |
| 7005719104 | CAMBRIDGE | MN | | 10/24/2012 | | | | | | | | | | 18,232 | | | |
| 7005719120 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 68 | | | |
| 7005719138 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 12,720 | | | |
| 7005719187 | SAN CARLOS | CA | | 10/24/2012 | | | | | | | | | | 23,096 | | | |
| 7005730283 | FARMINGTON | MN | | 10/24/2012 | | | | | | | | | | 2,659 | | | |
| 7005730317 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 15,346 | | | |
| 7005730333 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 244 | | | |
| 7005730358 | RENTON | WA | | 10/24/2012 | | | | | | | | | | 32,165 | | | |
| 7005730432 | COTOPAXI | CO | | 10/24/2012 | | | | | | | | | | 4,893 | | | |
| 7005730481 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 14,867 | | | |
| 7005730499 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 14,312 | | | |
| 7005730515 | WESTLAKE VILLAGE | CA | | 10/24/2012 | | | | | | | | | | 8,978 | | | |
| 7005730549 | WESTMINISTER | CO | | 10/24/2012 | | | | | | | | | | 8,540 | | | |
| 7005730572 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 22,579 | | | |
| 7005730598 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 62,027 | | | |
| 7005730622 | ANAHEIM | CA | | 10/24/2012 | | | | | | | | | | 4,500 | | | |
| 7005730655 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 10,365 | | | |
| 7005730671 | EUGENE | OR | | 10/24/2012 | | | | | | | | | | 8,876 | | | |
| 7005730705 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 61,764 | | | |
| 7005730739 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 6,123 | | | |
| 7005730820 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 4,884 | | | |
| 7005730838 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 14,265 | | | |
| 7005730879 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | | | | | | | | | | 43,373 | | | |
| 7005730887 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 68,506 | | | |
| 7005730903 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 1,737 | | | |
| 7005730911 | FAIRPLAY | CO | | 10/24/2012 | | | | | | | | | | 24,294 | | | |
| 7005730945 | MORRISON | CO | | 10/24/2012 | | | | | | | | | | 1,000 | | | |
| 7005730960 | ARLINGTON | WA | | 10/24/2012 | | | | | | | | | | 2,591 | | | |
| 7005730986 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 10,427 | | | |
| 7005731026 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 5,110 | | | |
| 7005731042 | ROCKLIN | CA | | 10/24/2012 | | | | | | | | | | 87,878 | | | |
| 7005731067 | LOS ALTOS | CA | | 10/24/2012 | | | | | | | | | | 3,890 | | | |
| 7005731109 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 4,598 | | | |
| 7005731133 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 12,161 | | | |
| 7005731216 | HILLSBORO | OR | | 10/24/2012 | | | | | | | | | | 11,011 | | | |
| 7005731232 | ERIE | CO | | 10/24/2012 | | | | | | | | | | 51,889 | | | |
| 7005731257 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 58,191 | | | |
| 7005731273 | FALCON HEIGHTS | MN | | 10/24/2012 | | | | | | | | | | 68,602 | | | |
| 7005741561 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 61,801 | | | |
| 7005741587 | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | | | | | | | | | | 61,278 | | | |
| 7005741603 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 20,145 | | | |
| 7005741629 | PISMO BEACH | CA | | 10/24/2012 | | | | | | | | | | 372,770 | | | |
| 7005741660 | ESCONDIDO | CA | | 10/24/2012 | | | | | | | | | | 126,452 | | | |
| 7005741694 | LAS VEGAS | NV | | 10/24/2012 | | | | | | | | | | 38,172 | | | |
| 7005741710 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 1,244 | | | |
| 7005741736 | NEWPORT BEACH | CA | | 10/24/2012 | | | | | | | | | | 18,341 | | | |
| 7005741777 | NOVATO | CA | | 10/24/2012 | | | | | | | | | | 2,023 | | | |
| 7005741793 | LAGUNA HILLS | CA | | 10/24/2012 | | | | | | | | | | 29,967 | | | |
| 7005741819 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 5,317 | | | |
| 7005741835 | RICHMOND | CA | | 10/24/2012 | | | | | | | | | | 5,926 | | | |
| 7005741876 | RIFLE | CO | | 10/24/2012 | | | | | | | | | | 1,290 | | | |
| 7005741892 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 1,093 | | | |
| 7005741918 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 20,592 | | | |
| 7005741934 | SAN GERONIMO | CA | | 10/24/2012 | | | | | | | | | | 2,325 | | | |
| 7005741959 | HEALDSBURG | CA | | 10/24/2012 | | | | | | | | | | 302,538 | | | |
| 7005741975 | TORRANCE | CA | | 10/24/2012 | | | | | | | | | | 1,228 | | | |
| 7005741991 | OREGON CITY | OR | | 10/24/2012 | | | | | | | | | | 5,374 | | | |
| 7005742031 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 6,000 | | | |
| 7005742056 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 99,404 | | | |
| 7005742072 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 31,877 | | | |
| 7005742106 | OGDEN | UT | | 10/24/2012 | | | | | | | | | | 12,393 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005742114 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 4,802 | | | |
| 7005742148 | WEST LINN | OR | | 10/24/2012 | | | | | | | | | | 18,066 | | | |
| 7005742171 | LAGUNA NIGUEL | CA | | 10/24/2012 | | | | | | | | | | 74,393 | | | |
| 7005742197 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 22,792 | | | |
| 7005742213 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 24,008 | | | |
| 7005742239 | SNOWMASS VILLAGE | CO | | 10/24/2012 | | | | | | | | | | | | | |
| 7005742262 | SNOHOMISH | WA | | 10/24/2012 | | | | | | | | | | 19,348 | | | |
| 7005742395 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 9,804 | | | |
| 7005742411 | SANTA ROSA | CA | | 10/24/2012 | | | | | | | | | | 202,213 | | | |
| 7005742437 | MALIBU | CA | | 10/24/2012 | | | | | | | | | | 89,434 | | | |
| 7005742452 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 40,171 | | | |
| 7005742478 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 4,656 | | | |
| 7005742494 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 6,573 | | | |
| 7005742510 | UNIVERSITY PLACE | WA | | 10/24/2012 | | | | | | | | | | 30,148 | | | |
| 7005742536 | EDEN PRAIRIE | MN | | 10/24/2012 | | | | | | | | | | 39,914 | | | |
| 7005752139 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 1,451 | | | |
| 7005752154 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 35,243 | | | |
| 7005752170 | FAIRFIELD | CA | | 10/24/2012 | | | | | | | | | | 29,226 | | | |
| 7005752220 | MESA | AZ | | 10/24/2012 | | | | | | | | | | 767 | | | |
| 7005752246 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 10,748 | | | |
| 7005752253 | MONTEREY | CA | | 10/24/2012 | | | | | | | | | | 75,015 | | | |
| 7005752295 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 160,187 | | | |
| 7005752311 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 6,403 | | | |
| 7005752378 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 10,840 | | | |
| 7005752394 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 1,951 | | | |
| 7005752410 | LAYTON | UT | | 10/24/2012 | | | | | | | | | | 34,602 | | | |
| 7005752444 | TEMPE | AZ | | 10/24/2012 | | | | | | | | | | 11,294 | | | |
| 7005752469 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 310,869 | | | |
| 7005752485 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 9,563 | | | |
| 7005752501 | LOOMIS | CA | | 10/24/2012 | | | | | | | | | | 25,149 | | | |
| 7005752550 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 52,833 | | | |
| 7005752576 | ERIE | CO | | 10/24/2012 | | | | | | | | | | 7,190 | | | |
| 7005752592 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 93,118 | | | |
| 7005752618 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 350 | | | |
| 7005752634 | LAKE OSWEGO | OR | | 10/24/2012 | | | | | | | | | | 11,997 | | | |
| 7005752659 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 19,921 | | | |
| 7005752675 | LADERA RANCH | CA | | 10/24/2012 | | | | | | | | | | 24,136 | | | |
| 7005752691 | HENDERSON | NV | | 10/24/2012 | | | | | | | | | | 22,202 | | | |
| 7005752717 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 11,781 | | | |
| 7005752733 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 15,503 | | | |
| 7005752758 | CONIFER | CO | | 10/24/2012 | | | | | | | | | | 63,950 | | | |
| 7005752857 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 5,667 | | | |
| 7005752873 | LEBANON | OR | | 10/24/2012 | | | | | | | | | | 8,581 | | | |
| 7005752899 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 9,843 | | | |
| 7005752915 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 819 | | | |
| 7005752956 | KENT | WA | | 10/24/2012 | | | | | | | | | | 9,878 | | | |
| 7005752972 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 32,361 | | | |
| 7005753012 | NEWPORT BEACH | CA | | 10/24/2012 | | | | | | | | | | 31,946 | | | |
| 7005753038 | MESA | AZ | | 10/24/2012 | | | | | | | | | | 13,306 | | | |
| 7005759837 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 56,908 | | | |
| 7005759852 | KENT | WA | | 10/24/2012 | | | | | | | | | | 42,146 | | | |
| 7005759910 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 2,367 | | | |
| 7005759936 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 14,277 | | | |
| 7005759951 | EVERETT | WA | | 10/24/2012 | | | | | | | | | | 20,115 | | | |
| 7005759977 | SAN RAFAEL | CA | | 10/24/2012 | | | | | | | | | | 50,012 | | | |
| 7005759993 | LA VERNE | CA | | 10/24/2012 | | | | | | | | | | 2,537 | | | |
| 7005760017 | MONUMENT | CO | | 10/24/2012 | | | | | | | | | | 26,061 | | | |
| 7005760058 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 4,326 | | | |
| 7005760074 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 24,566 | | | |
| 7005760090 | SPRING VALLEY | CA | | 10/24/2012 | | | | | | | | | | 15,276 | | | |
| 7005760124 | WALNUT | CA | | 10/24/2012 | | | | | | | | | | 4,876 | | | |
| 7005760140 | MOLALLA | OR | | 10/24/2012 | | | | | | | | | | 2,961 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005760165 | ORANGE | CA | | 10/24/2012 | | | | | | | | | | 2,248 | | | |
| 7005760181 | CASTRO VALLEY | CA | | 10/24/2012 | | | | | | | | | | 15,318 | | | |
| 7005760231 | FALLBROOK | CA | | 10/24/2012 | | | | | | | | | | 19,340 | | | |
| 7005760256 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | | | | | | | | | | 8,900 | | | |
| 7005760264 | MINNETONKA | MN | | 10/24/2012 | | | | | | | | | | 15,771 | | | |
| 7005760272 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 8,671 | | | |
| 7005760280 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 21,403 | | | |
| 7005760306 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 1,459 | | | |
| 7005760322 | CHULA VISTA | CA | | 10/24/2012 | | | | | | | | | | 22,563 | | | |
| 7005760348 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 16,321 | | | |
| 7005760371 | SAN CLEMENTE | CA | | 10/24/2012 | | | | | | | | | | 3,628 | | | |
| 7005760413 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 45,337 | | | |
| 7005760439 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 60,052 | | | |
| 7005760454 | LAFAYETTE | CO | | 10/24/2012 | | | | | | | | | | 15,567 | | | |
| 7005760496 | SEDONA | AZ | | 10/24/2012 | | | | | | | | | | 982 | | | |
| 7005760512 | MILL VALLEY | CA | | 10/24/2012 | | | | | | | | | | 1,671 | | | |
| 7005760538 | SAN MATEO | CA | | 10/24/2012 | | | | | | | | | | 211,124 | | | |
| 7005760553 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 39,804 | | | |
| 7005760579 | CORVALLIS | OR | | 10/24/2012 | | | | | | | | | | 8,036 | | | |
| 7005760595 | CEDAR HILLS | UT | | 10/24/2012 | | | | | | | | | | 19,368 | | | |
| 7005760652 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 20,873 | | | |
| 7005760694 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 29,450 | | | |
| 7005760751 | OXNARD | CA | | 10/24/2012 | | | | | | | | | | 365 | | | |
| 7005760777 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 637 | | | |
| 7005760819 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 16,774 | | | |
| 7005769174 | LA JOLLA | CA | | 10/24/2012 | | | | | | | | | | 7,200 | | | |
| 7005769216 | PACIFICA | CA | | 10/24/2012 | | | | | | | | | | 11,854 | | | |
| 7005769232 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 17,935 | | | |
| 7005769257 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 7,860 | | | |
| 7005769273 | RAMONA | CA | | 10/24/2012 | | | | | | | | | | 7,260 | | | |
| 7005769315 | SACRAMENTO | CA | | 10/24/2012 | | | | | | | | | | 7,799 | | | |
| 7005769323 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 10,346 | | | |
| 7005769356 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 52,048 | | | |
| 7005769380 | MURPHYS | CA | | 10/24/2012 | | | | | | | | | | 37,426 | | | |
| 7005769406 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 437 | | | |
| 7005769455 | CORONA | CA | | 10/24/2012 | | | | | | | | | | 12,090 | | | |
| 7005769463 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 41,316 | | | |
| 7005769489 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 4,527 | | | |
| 7005769505 | FOREST BROVE | OR | | 10/24/2012 | | | | | | | | | | 7,123 | | | |
| 7005769521 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 50,792 | | | |
| 7005769554 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 1,532 | | | |
| 7005769562 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 13,518 | | | |
| 7005769588 | HAPPY VALLEY | OR | | 10/24/2012 | | | | | | | | | | 9,905 | | | |
| 7005769604 | TRINIDAD | CO | | 10/24/2012 | | | | | | | | | | 8,108 | | | |
| 7005769646 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 167 | | | |
| 7005769661 | RENTON | WA | | 10/24/2012 | | | | | | | | | | 13,719 | | | |
| 7005769695 | ORANGE | CA | | 10/24/2012 | | | | | | | | | | 1,177 | | | |
| 7005769711 | CUPERTINO | CA | | 10/24/2012 | | | | | | | | | | 1,949 | | | |
| 7005769737 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 6,368 | | | |
| 7005769752 | EVERGREEN | CO | | 10/24/2012 | | | | | | | | | | 42,439 | | | |
| 7005769778 | OLYMPIA | WA | | 10/24/2012 | | | | | | | | | | 1,392 | | | |
| 7005769810 | CASTRO VALLEY | CA | | 10/24/2012 | | | | | | | | | | 3,084 | | | |
| 7005769836 | ROLLING HILLS ESTATE | CA | | 10/24/2012 | | | | | | | | | | 2,500 | | | |
| 7005769851 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 28,305 | | | |
| 7005769885 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 19,957 | | | |
| 7005769893 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 24,645 | | | |
| 7005769919 | HUNTINGTON BEACH | CA | | 10/24/2012 | | | | | | | | | | 20,213 | | | |
| 7005769992 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 21,261 | | | |
| 7005770016 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 20,634 | | | |
| 7005770065 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 3,281 | | | |
| 7005770081 | POWAY | CA | | 10/24/2012 | | | | | | | | | | 4,910 | | | |
| 7005770107 | MILL VALLEY | CA | | 10/24/2012 | | | | | | | | | | 71,139 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7005770123 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 26,836 | | | |
| 7005770149 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 23,001 | | | |
| 7005770164 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 42,544 | | | |
| 7005779439 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 53,491 | | | |
| 7005779470 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 41,527 | | | |
| 7005779496 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 28,657 | | | |
| 7005779546 | LOS ALTOS | CA | | 10/24/2012 | | | | | | | | | | 10,500 | | | |
| 7005779553 | CAMARILLO | CA | | 10/24/2012 | | | | | | | | | | 90 | | | |
| 7005779660 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 15,648 | | | |
| 7005779686 | ROY | WA | | 10/24/2012 | | | | | | | | | | 24,491 | | | |
| 7005779702 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 7,077 | | | |
| 7005779728 | SUMNER | WA | | 10/24/2012 | | | | | | | | | | 21,940 | | | |
| 7005779744 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 15,476 | | | |
| 7005779769 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 31,324 | | | |
| 7005779785 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 19,221 | | | |
| 7005779819 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 6,317 | | | |
| 7005779835 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 11,930 | | | |
| 7005779850 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 2,468 | | | |
| 7005779876 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 138 | | | |
| 7005779892 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 34,960 | | | |
| 7005779918 | TORRANCE | CA | | 10/24/2012 | | | | | | | | | | 17,154 | | | |
| 7005779934 | FOUNTAIN HILLS | AZ | | 10/24/2012 | | | | | | | | | | 38,589 | | | |
| 7005779959 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 13,546 | | | |
| 7005779975 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 109,084 | | | |
| 7005779991 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 9,323 | | | |
| 7005780056 | WESTLAKE VILLAGE | CA | | 10/24/2012 | | | | | | | | | | 1,668 | | | |
| 7005780072 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 45,316 | | | |
| 7005780114 | EDINA | MN | | 10/24/2012 | | | | | | | | | | 23,779 | | | |
| 7005780130 | BRIGHTON | CO | | 10/24/2012 | | | | | | | | | | 340 | | | |
| 7005780155 | GIG HARBOR | WA | | 10/24/2012 | | | | | | | | | | 68,046 | | | |
| 7005780197 | SMITHFIELD | UT | | 10/24/2012 | | | | | | | | | | 15,862 | | | |
| 7005780213 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 6,675 | | | |
| 7005780239 | CUPERTINO | CA | | 10/24/2012 | | | | | | | | | | 196,355 | | | |
| 7005780254 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 51,956 | | | |
| 7005780270 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 21,439 | | | |
| 7005780296 | DUBLIN | CA | | 10/24/2012 | | | | | | | | | | | | | |
| 7005780312 | BUCKLEY | WA | | 10/24/2012 | | | | | | | | | | 25,454 | | | |
| 7005780338 | MALIBU | CA | | 10/24/2012 | | | | | | | | | | 67,340 | | | |
| 7005780353 | SAN MARCOS | CA | | 10/24/2012 | | | | | | | | | | 20,907 | | | |
| 7005780379 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 4,814 | | | |
| 7005780395 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 9,335 | | | |
| 7005780411 | THOUSAND OAKS | CA | | 10/24/2012 | | | | | | | | | | 29,997 | | | |
| 7005780437 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 12,791 | | | |
| 7005786871 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 77,333 | | | |
| 7005786897 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 10,973 | | | |
| 7005786947 | SARATOGA | CA | | 10/24/2012 | | | | | | | | | | 49,462 | | | |
| 7005786954 | REXBURG | ID | | 10/24/2012 | | | | | | | | | | 54,099 | | | |
| 7005786962 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 4,342 | | | |
| 7005786970 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 15,482 | | | |
| 7005786996 | MONMOUTH | OR | | 10/24/2012 | | | | | | | | | | 12,548 | | | |
| 7005787010 | COMMERCE CITY | CO | | 10/24/2012 | | | | | | | | | | 26,701 | | | |
| 7005787051 | ERIE | CO | | 10/24/2012 | | | | | | | | | | 7,254 | | | |
| 7005787077 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 26,752 | | | |
| 7005787093 | ROSEMOUNT | MN | | 10/24/2012 | | | | | | | | | | 205,163 | | | |
| 7005787135 | BRENTWOOD | CA | | 10/24/2012 | | | | | | | | | | 98 | | | |
| 7005787150 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 34,802 | | | |
| 7005787218 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 46,606 | | | |
| 7005787234 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 27,554 | | | |
| 7005787259 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 109,472 | | | |
| 7005787291 | FIRESTONE | CO | | 10/24/2012 | | | | | | | | | | 56,007 | | | |
| 7005787317 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 4,090 | | | |
| 7005787333 | LAGUNA NIGUEL | CA | | 10/24/2012 | | | | | | | | | | 2,334 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7005787358 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 7,740 | | | |
| 7005787416 | SAINT PAUL | MN | | 10/24/2012 | | | | | | | | | | 13,047 | | | |
| 7005787432 | SARATOGA | CA | | 10/24/2012 | | | | | | | | | | 17,966 | | | |
| 7005787457 | BUCKLEY | WA | | 10/24/2012 | | | | | | | | | | 12,652 | | | |
| 7005787473 | COSTA MESA | CA | | 10/24/2012 | | | | | | | | | | 19,634 | | | |
| 7005787499 | ARCADIA | CA | | 10/24/2012 | | | | | | | | | | 121,387 | | | |
| 7005787531 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 26,342 | | | |
| 7005787556 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 14,572 | | | |
| 7005787572 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 17,600 | | | |
| 7005787598 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 12,552 | | | |
| 7005787614 | VACAVILLE | CA | | 10/24/2012 | | | | | | | | | | 18,706 | | | |
| 7005787630 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 22,261 | | | |
| 7005787671 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 161,067 | | | |
| 7005787697 | ERIE | CO | | 10/24/2012 | | | | | | | | | | 17,728 | | | |
| 7005787739 | ACAMPO | CA | | 10/24/2012 | | | | | | | | | | 6,110 | | | |
| 7005787770 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 1,000 | | | |
| 7005787796 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 11,127 | | | |
| 7005787812 | MERIDIAN | ID | | 10/24/2012 | | | | | | | | | | 29,043 | | | |
| 7005787838 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 12,314 | | | |
| 7005799411 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 19,337 | | | |
| 7005799437 | THORNTON | CO | | 10/24/2012 | | | | | | | | | | 15,583 | | | |
| 7005799452 | PLEASANT GROVE | UT | | 10/24/2012 | | | | | | | | | | 13,812 | | | |
| 7005799494 | CEDAR HILLS | UT | | 10/24/2012 | | | | | | | | | | 23,472 | | | |
| 7005799536 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 35,024 | | | |
| 7005799551 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 28,030 | | | |
| 7005799577 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 1,845 | | | |
| 7005799593 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 1,356 | | | |
| 7005799635 | TENINO | WA | | 10/24/2012 | | | | | | | | | | 8,968 | | | |
| 7005799650 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 7,513 | | | |
| 7005799676 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 26,281 | | | |
| 7005799692 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 5,560 | | | |
| 7005799718 | BONNEY LAKE | WA | | 10/24/2012 | | | | | | | | | | 25,188 | | | |
| 7005799734 | UPLAND | CA | | 10/24/2012 | | | | | | | | | | 27,644 | | | |
| 7005799767 | WOODINVILLE | WA | | 10/24/2012 | | | | | | | | | | 12,926 | | | |
| 7005799783 | KANEOHE | HI | | 10/24/2012 | | | | | | | | | | 1,079 | | | |
| 7005799817 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 2,434 | | | |
| 7005799858 | PLEASANT HILL | OR | | 10/24/2012 | | | | | | | | | | 7,324 | | | |
| 7005799874 | HONOLULU | HI | | 10/24/2012 | | | | | | | | | | 7,748 | | | |
| 7005799890 | OLYMPIA | WA | | 10/24/2012 | | | | | | | | | | 13,433 | | | |
| 7005799924 | EL CAJON | CA | | 10/24/2012 | | | | | | | | | | 36,880 | | | |
| 7005799940 | LAKEWOOD | CA | | 10/24/2012 | | | | | | | | | | 8,558 | | | |
| 7005799981 | SARATOGA | CA | | 10/24/2012 | | | | | | | | | | 18,613 | | | |
| 7005800003 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 17,216 | | | |
| 7005810382 | MORRISON | CO | | 10/24/2012 | | | | | | | | | | 9,000 | | | |
| 7005810754 | CARMEL | IN | | 10/24/2012 | | | | | | | | | | 18,356 | | | |
| 7005811133 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 100,733 | | | |
| 7005811901 | SPOKANE | WA | | 10/24/2012 | | | | | | | | | | 41,741 | | | |
| 7005811919 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 9,234 | | | |
| 7005811927 | MESA | AZ | | 10/24/2012 | | | | | | | | | | 29,618 | | | |
| 7005812842 | HONOLULU | HI | | 10/24/2012 | | | | | | | | | | 15,601 | | | |
| 7005812859 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | | | | |
| 7005812867 | HILLSBORO | OR | | 10/24/2012 | | | | | | | | | | 12,671 | | | |
| 7005812875 | FLAGSTAFF | AZ | | 10/24/2012 | | | | | | | | | | 5,305 | | | |
| 7005813410 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 28,419 | | | |
| 7005813436 | CAMANO ISLAND | WA | | 10/24/2012 | | | | | | | | | | 19,513 | | | |
| 7005813444 | NEWPORT BEACH | CA | | 10/24/2012 | | | | | | | | | | 13,171 | | | |
| 7005814236 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 27,013 | | | |
| 7005814301 | VISTA | CA | | 10/24/2012 | | | | | | | | | | 194,424 | | | |
| 7005814319 | WEST LINN | OR | | 10/24/2012 | | | | | | | | | | 10,788 | | | |
| 7005815076 | CERRITOS | CA | | 10/24/2012 | | | | | | | | | | 10,289 | | | |
| 7005815084 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 33,925 | | | |
| 7005815092 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 2,891 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005815100 | WINTER HAVEN | FL | | 10/24/2012 | | | | | | | | | | 5,316 | | | |
| 7005815126 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 709 | | | |
| 7005815134 | BOZEMAN | MT | | 10/24/2012 | | | | | | | | | | 3,864 | | | |
| 7005815498 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | | | | | | | | | | 99,469 | | | |
| 7005815514 | WEST COVINA | CA | | 10/24/2012 | | | | | | | | | | 2,074 | | | |
| 7005815522 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 43,350 | | | |
| 7005815530 | HILLSBOROUGH | CA | | 10/24/2012 | | | | | | | | | | 45,066 | | | |
| 7005815712 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 50,100 | | | |
| 7005815720 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 813 | | | |
| 7005815738 | ASHLAND | OR | | 10/24/2012 | | | | | | | | | | 5,897 | | | |
| 7005815746 | LOUISVILLE | CO | | 10/24/2012 | | | | | | | | | | 23,490 | | | |
| 7005815753 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 59,777 | | | |
| 7005815761 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 1,214 | | | |
| 7005815779 | PALO ALTO | CA | | 10/24/2012 | | | | | | | | | | 39,746 | | | |
| 7005816272 | ARCADIA | CA | | 10/24/2012 | | | | | | | | | | 1,851 | | | |
| 7005816280 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 17,455 | | | |
| 7005817064 | WHEAT RIDGE | CO | | 10/24/2012 | | | | | | | | | | 5,900 | | | |
| 7005817981 | WOODINVILLE | WA | | 10/24/2012 | | | | | | | | | | 5,578 | | | |
| 7005817999 | PALOS VERDES ESTATES | CA | | 10/24/2012 | | | | | | | | | | 8,167 | | | |
| 7005818005 | BONNEY LAKE | WA | | 10/24/2012 | | | | | | | | | | 8,724 | | | |
| 7005818633 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 10,388 | | | |
| 7005818641 | SEAL BEACH | CA | | 10/24/2012 | | | | | | | | | | 101,597 | | | |
| 7005818658 | EAGLE | ID | | 10/24/2012 | | | | | | | | | | 315 | | | |
| 7005819193 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 74,825 | | | |
| 7005819201 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 19,085 | | | |
| 7005819680 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 2,285 | | | |
| 7005819698 | BRIGHTWOOD | OR | | 10/24/2012 | | | | | | | | | | 592 | | | |
| 7005819706 | MUKILTEO | WA | | 10/24/2012 | | | | | | | | | | 21,614 | | | |
| 7005820159 | ORANGEVALE | CA | | 10/24/2012 | | | | | | | | | | 12,038 | | | |
| 7005820167 | SANTA ANA | CA | | 10/24/2012 | | | | | | | | | | 10,231 | | | |
| 7005820175 | MOUNTAIN VIEW | CA | | 10/24/2012 | | | | | | | | | | 47,964 | | | |
| 7005820589 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 15,403 | | | |
| 7005820597 | AUMSVILLE | OR | | 10/24/2012 | | | | | | | | | | 1,057 | | | |
| 7005820605 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 12,480 | | | |
| 7005820613 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 26,684 | | | |
| 7005821595 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 12,324 | | | |
| 7005821603 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 18,371 | | | |
| 7005821611 | MERCER ISLAND | WA | | 10/24/2012 | | | | | | | | | | 148,265 | | | |
| 7005821645 | PERRIS | CA | | 10/24/2012 | | | | | | | | | | 10,192 | | | |
| 7005821694 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 15,123 | | | |
| 7005821710 | FULLERTON | CA | | 10/24/2012 | | | | | | | | | | 3,876 | | | |
| 7005821983 | SAN LORENZO | CA | | 10/24/2012 | | | | | | | | | | 12,126 | | | |
| 7005821991 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 19,936 | | | |
| 7005822007 | LYONS | CO | | 10/24/2012 | | | | | | | | | | 4,264 | | | |
| 7005822015 | BRIGHTON | CO | | 10/24/2012 | | | | | | | | | | 16,435 | | | |
| 7005822643 | LAGUNA NIGUEL | CA | | 10/24/2012 | | | | | | | | | | 87,763 | | | |
| 7005822668 | TUALATIN | OR | | 10/24/2012 | | | | | | | | | | 10,716 | | | |
| 7005822817 | PIEDMONT | CA | | 10/24/2012 | | | | | | | | | | 41,513 | | | |
| 7005822825 | MERIDIAN | ID | | 10/24/2012 | | | | | | | | | | 74,675 | | | |
| 7005822833 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 4,265 | | | |
| 7005822841 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 22,310 | | | |
| 7005822858 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 8,071 | | | |
| 7005823294 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 151,225 | | | |
| 7005823302 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 7,131 | | | |
| 7005823310 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 2,398 | | | |
| 7005823716 | LAKE TAPPS | WA | | 10/24/2012 | | | | | | | | | | 3,403 | | | |
| 7005823724 | ENUMCLAW | WA | | 10/24/2012 | | | | | | | | | | 16,950 | | | |
| 7005823732 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 13,500 | | | |
| 7005823740 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 11,549 | | | |
| 7005823757 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 5,377 | | | |
| 7005824201 | EDMONDS | WA | | 10/24/2012 | | | | | | | | | | 910 | | | |
| 7005824219 | CHINO HILLS | CA | | 10/24/2012 | | | | | | | | | | 46,423 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005824227 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 11,989 | | | |
| 7005824235 | SANTA ROSA | CA | | 10/24/2012 | | | | | | | | | | 19,784 | | | |
| 7005824243 | ENCINITAS | CA | | 10/24/2012 | | | | | | | | | | 47,647 | | | |
| 7005824268 | FREMONT | CA | | 10/24/2012 | | | | | | | | | | 839 | | | |
| 7005825612 | SEDONA | AZ | | 10/24/2012 | | | | | | | | | | 11,088 | | | |
| 7005826321 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 202,672 | | | |
| 7005826610 | TAYLORSVILLE | UT | | 10/24/2012 | | | | | | | | | | 12,257 | | | |
| 7005827162 | LOS ANGELES (ENCINO AREA) | CA | | 10/24/2012 | | | | | | | | | | 71 | | | |
| 7005827170 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 26,233 | | | |
| 7005827550 | HUNTINGTN BCH | CA | | 10/24/2012 | | | | | | | | | | 13,800 | | | |
| 7005828350 | LAYTON | UT | | 10/24/2012 | | | | | | | | | | 18,401 | | | |
| 7005828368 | MURRAY | UT | | 10/24/2012 | | | | | | | | | | 5,196 | | | |
| 7005828376 | MORAGA | CA | | 10/24/2012 | | | | | | | | | | 7,898 | | | |
| 7005828384 | SUBLIMITY | OR | | 10/24/2012 | | | | | | | | | | 13,274 | | | |
| 7005828392 | SONOMA | CA | | 10/24/2012 | | | | | | | | | | 119 | | | |
| 7005828830 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 25,279 | | | |
| 7005828855 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 46,050 | | | |
| 7005829333 | WILSONVILLE | OR | | 10/24/2012 | | | | | | | | | | 16,012 | | | |
| 7005829341 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 23,768 | | | |
| 7005829358 | CHULA VISTA | CA | | 10/24/2012 | | | | | | | | | | 15,305 | | | |
| 7005829366 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 12,446 | | | |
| 7005830281 | COSTA MESA | CA | | 10/24/2012 | | | | | | | | | | 37,171 | | | |
| 7005830299 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 39,888 | | | |
| 7005830307 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 10,262 | | | |
| 7005830315 | NAPERVILLE | IL | | 10/24/2012 | | | | | | | | | | 21,530 | | | |
| 7005830323 | SAN CARLOS | CA | | 10/24/2012 | | | | | | | | | | 16,968 | | | |
| 7005830661 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 8,185 | | | |
| 7005830869 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 40,312 | | | |
| 7005830877 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 12,681 | | | |
| 7005830885 | ORTING | WA | | 10/24/2012 | | | | | | | | | | 20,349 | | | |
| 7005830893 | EDGEWATER | MD | | 10/24/2012 | | | | | | | | | | 36,343 | | | |
| 7005830901 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 129,981 | | | |
| 7005831198 | PASADENA | CA | | 10/24/2012 | | | | | | | | | | 17,139 | | | |
| 7005831214 | PALO ALTO | CA | | 10/24/2012 | | | | | | | | | | 22,826 | | | |
| 7005831628 | BERKELEY | CA | | 10/24/2012 | | | | | | | | | | 110 | | | |
| 7005831636 | STAR | ID | | 10/24/2012 | | | | | | | | | | 105 | | | |
| 7005831644 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 22,276 | | | |
| 7005831651 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 27,913 | | | |
| 7005831677 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 14,069 | | | |
| 7005831685 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 18,019 | | | |
| 7005832204 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 8,847 | | | |
| 7005832238 | OJAI | CA | | 10/24/2012 | | | | | | | | | | 35,961 | | | |
| 7005832816 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 19,131 | | | |
| 7005832824 | PALO CEDRO | CA | | 10/24/2012 | | | | | | | | | | 2,210 | | | |
| 7005832832 | EAGLE | CO | | 10/24/2012 | | | | | | | | | | 21,215 | | | |
| 7005832840 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 18,762 | | | |
| 7005832865 | PALISADE | CO | | 10/24/2012 | | | | | | | | | | 9,133 | | | |
| 7005833277 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 101,671 | | | |
| 7005833285 | PALM DESERT | CA | | 10/24/2012 | | | | | | | | | | 494,125 | | | |
| 7005833293 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 19,216 | | | |
| 7005833301 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 4,036 | | | |
| 7005833319 | HARTLAND | WI | | 10/24/2012 | | | | | | | | | | 17,781 | | | |
| 7005833327 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 19,452 | | | |
| 7005833343 | ELBERT | CO | | 10/24/2012 | | | | | | | | | | 13,104 | | | |
| 7005833350 | UNIVERSITY PLACE | WA | | 10/24/2012 | | | | | | | | | | 24,439 | | | |
| 7005833855 | NAPA | CA | | 10/24/2012 | | | | | | | | | | 511 | | | |
| 7005833863 | POULSBO | WA | | 10/24/2012 | | | | | | | | | | 27,607 | | | |
| 7005833871 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 29,978 | | | |
| 7005833889 | DIABLO | CA | | 10/24/2012 | | | | | | | | | | 432 | | | |
| 7005833897 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 4,004 | | | |
| 7005833905 | JAMUL | CA | | 10/24/2012 | | | | | | | | | | 34,790 | | | |
| 7005834259 | LOVELAND | CO | | 10/24/2012 | | | | | | | | | | 7,473 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005834739 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 28,324 | | | |
| 7005835942 | VISTA | CA | | 10/24/2012 | | | | | | | | | | 27,888 | | | |
| 7005835959 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 27,868 | | | |
| 7005835967 | O FALLON | IL | | 10/24/2012 | | | | | | | | | | 26,206 | | | |
| 7005835975 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 9,680 | | | |
| 7005836049 | FOUNTAIN VLY | CA | | 10/24/2012 | | | | | | | | | | 37,762 | | | |
| 7005836056 | HUNTINGTN BCH | CA | | 10/24/2012 | | | | | | | | | | 11,722 | | | |
| 7005836064 | DANA POINT | CA | | 10/24/2012 | | | | | | | | | | 6,003 | | | |
| 7005836759 | SEQUIM | WA | | 10/24/2012 | | | | | | | | | | 18,343 | | | |
| 7005836775 | MERCER ISLAND | WA | | 10/24/2012 | | | | | | | | | | 37,240 | | | |
| 7005837567 | EMMETT | ID | | 10/24/2012 | | | | | | | | | | 46,370 | | | |
| 7005837856 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 25,852 | | | |
| 7005837880 | SPRING VALLEY | CA | | 10/24/2012 | | | | | | | | | | 31,878 | | | |
| 7005837898 | MARSHALL | MI | | 10/24/2012 | | | | | | | | | | 29,690 | | | |
| 7005838532 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 70,472 | | | |
| 7005838540 | FRASER | CO | | 10/24/2012 | | | | | | | | | | 190 | | | |
| 7005838771 | ANTIOCH | CA | | 10/24/2012 | | | | | | | | | | 4,217 | | | |
| 7005838789 | POULSBO | WA | | 10/24/2012 | | | | | | | | | | 1,858 | | | |
| 7005838797 | BONNEY LAKE | WA | | 10/24/2012 | | | | | | | | | | 4,007 | | | |
| 7005838805 | BONNEY LAKE | WA | | 10/24/2012 | | | | | | | | | | 14,956 | | | |
| 7005838813 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 32,308 | | | |
| 7005839340 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 33,282 | | | |
| 7005839357 | CONCORD | CA | | 10/24/2012 | | | | | | | | | | 1,102 | | | |
| 7005839365 | SOLANA BEACH | CA | | 10/24/2012 | | | | | | | | | | 23,241 | | | |
| 7005839746 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 3,479 | | | |
| 7005839753 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 42,344 | | | |
| 7005840272 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 20 | | | |
| 7005840280 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 28,990 | | | |
| 7005840298 | FALLBROOK | CA | | 10/24/2012 | | | | | | | | | | 1,751 | | | |
| 7005840306 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 30,711 | | | |
| 7005840314 | THOUSAND OAKS | CA | | 10/24/2012 | | | | | | | | | | 3,425 | | | |
| 7005840322 | TUCSON | AZ | | 10/24/2012 | | | | | | | | | | 1,097 | | | |
| 7005840892 | LOVELAND | CO | | 10/24/2012 | | | | | | | | | | 11,286 | | | |
| 7005841189 | EDMOND | OK | | 10/24/2012 | | | | | | | | | | 14,495 | | | |
| 7005841197 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 61,373 | | | |
| 7005841601 | MARTINEZ | CA | | 10/24/2012 | | | | | | | | | | 11,503 | | | |
| 7005841619 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 28,312 | | | |
| 7005841627 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 8,594 | | | |
| 7005841643 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 5,342 | | | |
| 7005842641 | ISSAQUAH | WA | | 10/24/2012 | | | | | | | | | | 38,907 | | | |
| 7005842666 | NAPA | CA | | 10/24/2012 | | | | | | | | | | 4,030 | | | |
| 7005842674 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 3,720 | | | |
| 7005842690 | LAKE ELSINORE | CA | | 10/24/2012 | | | | | | | | | | 3,349 | | | |
| 7005842708 | DUBLIN | CA | | 10/24/2012 | | | | | | | | | | 5,504 | | | |
| 7005842716 | SUNOL | CA | | 10/24/2012 | | | | | | | | | | 12,618 | | | |
| 7005842724 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 27,829 | | | |
| 7005842740 | WOODLAND PARK | CO | | 10/24/2012 | | | | | | | | | | 11,302 | | | |
| 7005842757 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 1,545 | | | |
| 7005842765 | BROOMFIELD | CO | | 10/24/2012 | | | | | | | | | | 34,601 | | | |
| 7005843243 | PHOENIX | OR | | 10/24/2012 | | | | | | | | | | 12,877 | | | |
| 7005843250 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 25,471 | | | |
| 7005843268 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 18,859 | | | |
| 7005843276 | FIRESTONE | CO | | 10/24/2012 | | | | | | | | | | 13,314 | | | |
| 7005843284 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 65,576 | | | |
| 7005843300 | BYRON | MN | | 10/24/2012 | | | | | | | | | | 12,846 | | | |
| 7005843318 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 57,923 | | | |
| 7005843326 | BOISE | ID | | 10/24/2012 | | | | | | | | | | 8,125 | | | |
| 7005843334 | LOOMIS | CA | | 10/24/2012 | | | | | | | | | | 2,651 | | | |
| 7005843342 | LA CANADA FLINTRIDGE | CA | | 10/24/2012 | | | | | | | | | | 46,719 | | | |
| 7005843359 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 62,566 | | | |
| 7005844068 | EAGLE | ID | | 10/24/2012 | | | | | | | | | | 887 | | | |
| 7005844076 | BURLINGAME | CA | | 10/24/2012 | | | | | | | | | | 24,223 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005844084 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 45,795 | | | |
| 7005844092 | PIEDMONT | CA | | 10/24/2012 | | | | | | | | | | 1,081 | | | |
| 7005844118 | FOX ISLAND | WA | | 10/24/2012 | | | | | | | | | | 10,827 | | | |
| 7005844142 | WILTON | ME | | 10/24/2012 | | | | | | | | | | 7,776 | | | |
| 7005844621 | LOS ALTOS HILLS | CA | | 10/24/2012 | | | | | | | | | | 4,007 | | | |
| 7005844639 | OLATHE | KS | | 10/24/2012 | | | | | | | | | | 66,181 | | | |
| 7005844647 | COSTA MESA | CA | | 10/24/2012 | | | | | | | | | | 18,884 | | | |
| 7005844654 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | | | | |
| 7005844662 | SANTA CLARITA | CA | | 10/24/2012 | | | | | | | | | | 28,674 | | | |
| 7005844670 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 9,000 | | | |
| 7005844761 | LONGMONT | CO | | 10/24/2012 | | | | | | | | | | 2,029 | | | |
| 7005844787 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 14,578 | | | |
| 7005844803 | CHULA VISTA | CA | | 10/24/2012 | | | | | | | | | | 48,088 | | | |
| 7005845289 | PALM DESERT | CA | | 10/24/2012 | | | | | | | | | | 13,441 | | | |
| 7005845297 | GRANITE BAY | CA | | 10/24/2012 | | | | | | | | | | 4,175 | | | |
| 7005845727 | VISTA | CA | | 10/24/2012 | | | | | | | | | | 1,619 | | | |
| 7005846386 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 27,069 | | | |
| 7005846394 | WEST JORDAN | UT | | 10/24/2012 | | | | | | | | | | 12,144 | | | |
| 7005846402 | HEALDSBURG | CA | | 10/24/2012 | | | | | | | | | | 44,161 | | | |
| 7005846444 | ISSAQUAH | WA | | 10/24/2012 | | | | | | | | | | 1,800 | | | |
| 7005846451 | HUNTINGTON BEACH | CA | | 10/24/2012 | | | | | | | | | | 1,686 | | | |
| 7005846725 | LAS VEGAS | NV | | 10/24/2012 | | | | | | | | | | 58,530 | | | |
| 7005846733 | REDWOOD CITY | CA | | 10/24/2012 | | | | | | | | | | 50,175 | | | |
| 7005846741 | PORT ORCHARD | WA | | 10/24/2012 | | | | | | | | | | 9,095 | | | |
| 7005847129 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 11,741 | | | |
| 7005848259 | LONE TREE | CO | | 10/24/2012 | | | | | | | | | | 32,797 | | | |
| 7005848382 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 38,306 | | | |
| 7005848390 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 915 | | | |
| 7005848408 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 6,502 | | | |
| 7005848416 | KENT | WA | | 10/24/2012 | | | | | | | | | | 12,564 | | | |
| 7005848424 | LONG BEACH | CA | | 10/24/2012 | | | | | | | | | | 2,914 | | | |
| 7005848937 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 6,369 | | | |
| 7005848945 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 98 | | | |
| 7005849372 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 13,193 | | | |
| 7005849380 | RENTON | WA | | 10/24/2012 | | | | | | | | | | 68,975 | | | |
| 7005849398 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 92 | | | |
| 7005849406 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 3,628 | | | |
| 7005849414 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 20,907 | | | |
| 7005850065 | MARYSVILLE | WA | | 10/24/2012 | | | | | | | | | | 21,163 | | | |
| 7005850081 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 31,684 | | | |
| 7005850628 | HUNTINGTON BEACH | CA | | 10/24/2012 | | | | | | | | | | 62,616 | | | |
| 7005850826 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 17,698 | | | |
| 7005850834 | EUGENE | OR | | 10/24/2012 | | | | | | | | | | 9,126 | | | |
| 7005850842 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 54,624 | | | |
| 7005850859 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 19,511 | | | |
| 7005850867 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 30,137 | | | |
| 7005851394 | LAKE ELMO | MN | | 10/24/2012 | | | | | | | | | | 47,614 | | | |
| 7005851402 | ANTHEM | AZ | | 10/24/2012 | | | | | | | | | | 7,020 | | | |
| 7005851410 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 18,377 | | | |
| 7005851428 | WAXHAW | NC | | 10/24/2012 | | | | | | | | | | 10,526 | | | |
| 7005851436 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 18,000 | | | |
| 7005851444 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 14,351 | | | |
| 7005851766 | HERMOSA BEACH | CA | | 10/24/2012 | | | | | | | | | | 3,150 | | | |
| 7005851774 | MALIBU | CA | | 10/24/2012 | | | | | | | | | | 19,512 | | | |
| 7005851782 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 4,128 | | | |
| 7005851790 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 64,672 | | | |
| 7005852152 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 2,977 | | | |
| 7005852160 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 20,034 | | | |
| 7005852178 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 15,670 | | | |
| 7005852186 | SAN CLEMENTE | CA | | 10/24/2012 | | | | | | | | | | 53,895 | | | |
| 7005852202 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 13,825 | | | |
| 7005852210 | TULSA | OK | | 10/24/2012 | | | | | | | | | | 5,125 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005852624 | MALIBU | CA | | 10/24/2012 | | | | | | | | | | 12,003 | | | |
| 7005852632 | LA MESA | CA | | 10/24/2012 | | | | | | | | | | 38,386 | | | |
| 7005852657 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 21,932 | | | |
| 7005853051 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 28,396 | | | |
| 7005853788 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 195,964 | | | |
| 7005853796 | TUCSON | AZ | | 10/24/2012 | | | | | | | | | | 47,553 | | | |
| 7005853804 | RANCHO SANTA FE | CA | | 10/24/2012 | | | | | | | | | | 29,989 | | | |
| 7005853812 | SEDONA | AZ | | 10/24/2012 | | | | | | | | | | 8,951 | | | |
| 7005853838 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 1,960 | | | |
| 7005853846 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 6,779 | | | |
| 7005853853 | RANCHO PALOS VERDES | CA | | 10/24/2012 | | | | | | | | | | 23,363 | | | |
| 7005853861 | FIRESTONE | CO | | 10/24/2012 | | | | | | | | | | 9,778 | | | |
| 7005853879 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 56,553 | | | |
| 7005853887 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 43 | | | |
| 7005853895 | EVERGREEN | CO | | 10/24/2012 | | | | | | | | | | 8,776 | | | |
| 7005853903 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 25,816 | | | |
| 7005854117 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 17,575 | | | |
| 7005854158 | COSTA MESA | CA | | 10/24/2012 | | | | | | | | | | 23,895 | | | |
| 7005854166 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 245,455 | | | |
| 7005854174 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 32,573 | | | |
| 7005854182 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 58,360 | | | |
| 7005854190 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 26,022 | | | |
| 7005854687 | BRECKENRIDGE | CO | | 10/24/2012 | | | | | | | | | | 205,228 | | | |
| 7005854695 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 4,278 | | | |
| 7005854711 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 850 | | | |
| 7005854810 | CHARLOTTE | NC | | 10/24/2012 | | | | | | | | | | 3,664 | | | |
| 7005855346 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 2,439 | | | |
| 7005856203 | LAGUNA BEACH | CA | | 10/24/2012 | | | | | | | | | | 5,445 | | | |
| 7005856211 | MILL VALLEY | CA | | 10/24/2012 | | | | | | | | | | 16 | | | |
| 7005856617 | LAKEWOOD | WA | | 10/24/2012 | | | | | | | | | | 4,126 | | | |
| 7005856625 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 25,972 | | | |
| 7005857318 | EAGLE | CO | | 10/24/2012 | | | | | | | | | | 38,028 | | | |
| 7005857326 | REDLANDS | CA | | 10/24/2012 | | | | | | | | | | 2,145 | | | |
| 7005857375 | SANTA ROSA | CA | | 10/24/2012 | | | | | | | | | | 94,593 | | | |
| 7005857383 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 249 | | | |
| 7005858027 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 6,236 | | | |
| 7005858043 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 37,825 | | | |
| 7005858050 | FULLERTON | CA | | 10/24/2012 | | | | | | | | | | 1,619 | | | |
| 7005858068 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 5,923 | | | |
| 7005858423 | SAN LORENZO | CA | | 10/24/2012 | | | | | | | | | | 68 | | | |
| 7005858431 | YORBA LINDA | CA | | 10/24/2012 | | | | | | | | | | 23,019 | | | |
| 7005858902 | PRESTON | WA | | 10/24/2012 | | | | | | | | | | 24,612 | | | |
| 7005858910 | CORONA | CA | | 10/24/2012 | | | | | | | | | | 25,551 | | | |
| 7005858936 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 31,823 | | | |
| 7005858944 | MORRISON | CO | | 10/24/2012 | | | | | | | | | | 48,000 | | | |
| 7005859520 | PASADENA | CA | | 10/24/2012 | | | | | | | | | | 2,168 | | | |
| 7005859868 | PUEBLO | CO | | 10/24/2012 | | | | | | | | | | 18,547 | | | |
| 7005859876 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 11,398 | | | |
| 7005859884 | BONITA | CA | | 10/24/2012 | | | | | | | | | | 25,485 | | | |
| 7005860239 | GLEN ALLEN | VA | | 10/24/2012 | | | | | | | | | | 26,449 | | | |
| 7005860544 | PALM SPRINGS | CA | | 10/24/2012 | | | | | | | | | | 2,681 | | | |
| 7005860569 | KEENESBURG | CO | | 10/24/2012 | | | | | | | | | | 15,786 | | | |
| 7005861021 | SAN JUAN CAPISTRANO | CA | | 10/24/2012 | | | | | | | | | | 453 | | | |
| 7005861039 | FULLERTON | CA | | 10/24/2012 | | | | | | | | | | 36,561 | | | |
| 7005861047 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 17,209 | | | |
| 7005861054 | BURLINGAME | CA | | 10/24/2012 | | | | | | | | | | 17,352 | | | |
| 7005861062 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 12,000 | | | |
| 7005861518 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 20,856 | | | |
| 7005861526 | BAILEY | CO | | 10/24/2012 | | | | | | | | | | 21,088 | | | |
| 7005862169 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 18,453 | | | |
| 7005862185 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 10,419 | | | |
| 7005862193 | ROGERS | AR | | 10/24/2012 | | | | | | | | | | 111 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005862201 | PORTOLA VALLEY | CA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005862219 | WALNUT CREEK | CA | | 10/24/2012 | | | | | | | | | | 25,393 | | | |
| 7005862235 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 1,720 | | | |
| 7005862243 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 18,550 | | | |
| 7005862250 | SALEM | OR | | 10/24/2012 | | | | | | | | | | 8,815 | | | |
| 7005862268 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 230,752 | | | |
| 7005862276 | FREMONT | CA | | 10/24/2012 | | | | | | | | | | 24,552 | | | |
| 7005862409 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 557 | | | |
| 7005862425 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 62 | | | |
| 7005862433 | JOHNS ISLAND | SC | | 10/24/2012 | | | | | | | | | | 106 | | | |
| 7005862441 | PRIOR LAKE | MN | | 10/24/2012 | | | | | | | | | | 15,157 | | | |
| 7005862458 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 22,760 | | | |
| 7005862466 | RANCHO MIRAGE | CA | | 10/24/2012 | | | | | | | | | | 28,913 | | | |
| 7005862755 | ISSAQUAH | WA | | 10/24/2012 | | | | | | | | | | 29,414 | | | |
| 7005862771 | LAFAYETTE | CA | | 10/24/2012 | | | | | | | | | | 3,383 | | | |
| 7005862797 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 12,439 | | | |
| 7005862805 | BOISE | ID | | 10/24/2012 | | | | | | | | | | 2,678 | | | |
| 7005863258 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 22,473 | | | |
| 7005863266 | PALO ALTO | CA | | 10/24/2012 | | | | | | | | | | 33,588 | | | |
| 7005863274 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 48,599 | | | |
| 7005863282 | POULSBO | WA | | 10/24/2012 | | | | | | | | | | 8,401 | | | |
| 7005863290 | ELGIN | SC | | 10/24/2012 | | | | | | | | | | 5,062 | | | |
| 7005863779 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | | | | |
| 7005863787 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 26,031 | | | |
| 7005864082 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 20,173 | | | |
| 7005864603 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 16,336 | | | |
| 7005865139 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 10,575 | | | |
| 7005865147 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 16,086 | | | |
| 7005865154 | EAGLE | ID | | 10/24/2012 | | | | | | | | | | 44,309 | | | |
| 7005865162 | SEDALIA | CO | | 10/24/2012 | | | | | | | | | | 41,659 | | | |
| 7005865451 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 10,744 | | | |
| 7005865469 | MYRTLE BEACH | SC | | 10/24/2012 | | | | | | | | | | 2,435 | | | |
| 7005865477 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 6,035 | | | |
| 7005865865 | SILVER SPRING | MD | | 10/24/2012 | | | | | | | | | | 68,140 | | | |
| 7005865873 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 32,280 | | | |
| 7005866228 | MOUNTAIN VIEW | CA | | 10/24/2012 | | | | | | | | | | 932 | | | |
| 7005866236 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 766 | | | |
| 7005866244 | WALNUT CREEK | CA | | 10/24/2012 | | | | | | | | | | 8,885 | | | |
| 7005866608 | HEBER CITY | UT | | 10/24/2012 | | | | | | | | | | 76,398 | | | |
| 7005866988 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 156,245 | | | |
| 7005867440 | CARMEL | CA | | 10/24/2012 | | | | | | | | | | 418 | | | |
| 7005868745 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 15,343 | | | |
| 7005868752 | LAKE FOREST PARK | WA | | 10/24/2012 | | | | | | | | | | 27,973 | | | |
| 7005868760 | NAPA | CA | | 10/24/2012 | | | | | | | | | | 62,114 | | | |
| 7005868778 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 16,791 | | | |
| 7005869040 | CAMAS | WA | | 10/24/2012 | | | | | | | | | | 24,686 | | | |
| 7005869420 | MONUMENT | CO | | 10/24/2012 | | | | | | | | | | 24,819 | | | |
| 7005869867 | VALLEY CENTER | CA | | 10/24/2012 | | | | | | | | | | 3,220 | | | |
| 7005869883 | NORMAN | OK | | 10/24/2012 | | | | | | | | | | 20,402 | | | |
| 7005869891 | MOUNTAIN VIEW | CA | | 10/24/2012 | | | | | | | | | | 6,317 | | | |
| 7005869909 | CONIFER | CO | | 10/24/2012 | | | | | | | | | | 15,826 | | | |
| 7005870261 | WASHINGTON | MI | | 10/24/2012 | | | | | | | | | | 10,553 | | | |
| 7005870972 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 326 | | | |
| 7005870980 | WESTMINSTER | CO | | 10/24/2012 | | | | | | | | | | 20,000 | | | |
| 7005870998 | KENT | WA | | 10/24/2012 | | | | | | | | | | 11,714 | | | |
| 7005871004 | MORGAN HILL | CA | | 10/24/2012 | | | | | | | | | | 25,644 | | | |
| 7005871012 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 9,220 | | | |
| 7005871434 | KINGSTON | WA | | 10/24/2012 | | | | | | | | | | 377 | | | |
| 7005871442 | VANCOUVER | WA | | 10/24/2012 | | | | | | | | | | 33,796 | | | |
| 7005871459 | PAWLEYS ISLAND | SC | | 10/24/2012 | | | | | | | | | | 710 | | | |
| 7005871467 | CHEYENNE | WY | | 10/24/2012 | | | | | | | | | | 17,033 | | | |
| 7005871491 | MEDFORD | OR | | 10/24/2012 | | | | | | | | | | 38,491 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005871509 | SOUTH LAKE TAHOE | CA | | 10/24/2012 | | | | | | | | | | 3,230 | | | |
| 7005871517 | MANHATTAN BEACH | CA | | 10/24/2012 | | | | | | | | | | 2,578 | | | |
| 7005871525 | SENECA | SC | | 10/24/2012 | | | | | | | | | | 35,478 | | | |
| 7005871962 | RANCHO SANTA FE | CA | | 10/24/2012 | | | | | | | | | | 644 | | | |
| 7005871996 | NEWPORT BEACH | CA | | 10/24/2012 | | | | | | | | | | 7,854 | | | |
| 7005872002 | EDWARDS | CO | | 10/24/2012 | | | | | | | | | | 251,865 | | | |
| 7005872010 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 16,892 | | | |
| 7005872028 | LAMBERTVILLE | MI | | 10/24/2012 | | | | | | | | | | 21,094 | | | |
| 7005872523 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 1,644 | | | |
| 7005872549 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 827,712 | | | |
| 7005872648 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 33,541 | | | |
| 7005872655 | LONG BEACH | CA | | 10/24/2012 | | | | | | | | | | 6,363 | | | |
| 7005873257 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 10,637 | | | |
| 7005873265 | BILLINGS | MT | | 10/24/2012 | | | | | | | | | | 12,979 | | | |
| 7005873331 | SEAL BEACH | CA | | 10/24/2012 | | | | | | | | | | 11,501 | | | |
| 7005873349 | NAPA | CA | | 10/24/2012 | | | | | | | | | | 8,647 | | | |
| 7005873356 | VACAVILLE | CA | | 10/24/2012 | | | | | | | | | | 8,963 | | | |
| 7005874461 | DEL MAR | CA | | 10/24/2012 | | | | | | | | | | 5,862 | | | |
| 7005874479 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 22,765 | | | |
| 7005874487 | FEDERAL WAY | WA | | 10/24/2012 | | | | | | | | | | 4,312 | | | |
| 7005874495 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 74,852 | | | |
| 7005874503 | FORT COLLINS | CO | | 10/24/2012 | | | | | | | | | | 2,113 | | | |
| 7005874966 | PORTOLA VALLEY | CA | | 10/24/2012 | | | | | | | | | | 336,967 | | | |
| 7005875575 | OOLTEWAH | TN | | 10/24/2012 | | | | | | | | | | 230,475 | | | |
| 7005875583 | SAINT PAUL | MN | | 10/24/2012 | | | | | | | | | | 15,873 | | | |
| 7005875591 | OVERLAND PARK | KS | | 10/24/2012 | | | | | | | | | | 31,147 | | | |
| 7005875609 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 14,227 | | | |
| 7005875617 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 12,576 | | | |
| 7005875997 | ISLE OF PALMS | SC | | 10/24/2012 | | | | | | | | | | 51,186 | | | |
| 7005876003 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 1,500 | | | |
| 7005876011 | CHARLOTTE | NC | | 10/24/2012 | | | | | | | | | | 35,890 | | | |
| 7005876425 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 23,301 | | | |
| 7005876920 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 9,325 | | | |
| 7005876938 | BURIEN | WA | | 10/24/2012 | | | | | | | | | | 28,779 | | | |
| 7005877217 | PUYALLUP | WA | | 10/24/2012 | | | | | | | | | | 12,109 | | | |
| 7005877225 | HENDERSON | CO | | 10/24/2012 | | | | | | | | | | 8,610 | | | |
| 7005877233 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 24,182 | | | |
| 7005877514 | TRUCKEE | CA | | 10/24/2012 | | | | | | | | | | 12,000 | | | |
| 7005877894 | LAKEWOOD | WA | | 10/24/2012 | | | | | | | | | | 5,809 | | | |
| 7005877902 | SPRINGFIELD | OR | | 10/24/2012 | | | | | | | | | | 8,315 | | | |
| 7005878140 | PALOS VERDES ESTATES | CA | | 10/24/2012 | | | | | | | | | | 13,300 | | | |
| 7005878157 | WALNUT CREEK | CA | | 10/24/2012 | | | | | | | | | | 29,344 | | | |
| 7005878579 | PLEASANT HILL | CA | | 10/24/2012 | | | | | | | | | | 1,590 | | | |
| 7005878587 | SNOQUALMIE | WA | | 10/24/2012 | | | | | | | | | | 18,465 | | | |
| 7005878959 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 19,195 | | | |
| 7005878967 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 46,937 | | | |
| 7005878975 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 95,544 | | | |
| 7005879338 | RALEIGH | NC | | 10/24/2012 | | | | | | | | | | 66,755 | | | |
| 7005879346 | POULSBO | WA | | 10/24/2012 | | | | | | | | | | 29,603 | | | |
| 7005879353 | WHITTIER | CA | | 10/24/2012 | | | | | | | | | | 18,922 | | | |
| 7005879361 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 3,149 | | | |
| 7005879866 | SAN MARCOS | CA | | 10/24/2012 | | | | | | | | | | 8,700 | | | |
| 7005879874 | ORINDA | CA | | 10/24/2012 | | | | | | | | | | 188,634 | | | |
| 7005879882 | MARTINEZ | CA | | 10/24/2012 | | | | | | | | | | 20,668 | | | |
| 7005879908 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 12,779 | | | |
| 7005879916 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 10,210 | | | |
| 7005879924 | LARKSPUR | CO | | 10/24/2012 | | | | | | | | | | 27,509 | | | |
| 7005879932 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 38,667 | | | |
| 7005879940 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 12,356 | | | |
| 7005879957 | KETCHIKAN | AK | | 10/24/2012 | | | | | | | | | | 9,337 | | | |
| 7005879965 | MUSTANG | OK | | 10/24/2012 | | | | | | | | | | 19,994 | | | |
| 7005880294 | WOODINVILLE | WA | | 10/24/2012 | | | | | | | | | | 22,147 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005880302 | BOISE | ID | | 10/24/2012 | | | | | | | | | | 3,024 | | | |
| 7005880310 | BOISE | ID | | 10/24/2012 | | | | | | | | | | 31,130 | | | |
| 7005880328 | LA HABRA HGTS | CA | | 10/24/2012 | | | | | | | | | | 18,225 | | | |
| 7005880807 | RICHMOND | CA | | 10/24/2012 | | | | | | | | | | 54,334 | | | |
| 7005880815 | KETCHIKAN | AK | | 10/24/2012 | | | | | | | | | | 36,701 | | | |
| 7005880823 | GLENDALE | AZ | | 10/24/2012 | | | | | | | | | | 5,250 | | | |
| 7005880831 | MOUNTAIN VIEW | CA | | 10/24/2012 | | | | | | | | | | 11,163 | | | |
| 7005880856 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 46,348 | | | |
| 7005880872 | SPRING VALLEY | CA | | 10/24/2012 | | | | | | | | | | 30,732 | | | |
| 7005880880 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 22,073 | | | |
| 7005881292 | CHARLOTTE | NC | | 10/24/2012 | | | | | | | | | | 49,040 | | | |
| 7005881300 | CHESAPEAKE | VA | | 10/24/2012 | | | | | | | | | | 16,100 | | | |
| 7005881680 | TORRANCE (REDONDO BEACH A | CA | | 10/24/2012 | | | | | | | | | | 8,135 | | | |
| 7005881698 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 44,487 | | | |
| 7005881706 | LONGMONT | CO | | 10/24/2012 | | | | | | | | | | 4,967 | | | |
| 7005882118 | SAN RAFAEL | CA | | 10/24/2012 | | | | | | | | | | 292 | | | |
| 7005883058 | COUDERAY | WI | | 10/24/2012 | | | | | | | | | | 117,200 | | | |
| 7005883066 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 739,121 | | | |
| 7005883447 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 68,441 | | | |
| 7005883454 | SUNOL | CA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005883918 | BELFAIR | WA | | 10/24/2012 | | | | | | | | | | 2,203 | | | |
| 7005884031 | LOWELL | MI | | 10/24/2012 | | | | | | | | | | 7,228 | | | |
| 7005884049 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 6,958 | | | |
| 7005884478 | SHINGLE SPRINGS | CA | | 10/24/2012 | | | | | | | | | | 299,311 | | | |
| 7005885095 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 67,726 | | | |
| 7005885103 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 136,607 | | | |
| 7005885111 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 12,145 | | | |
| 7005885129 | HAILEY | ID | | 10/24/2012 | | | | | | | | | | 73,254 | | | |
| 7005885137 | GRAND RAPIDS | MI | | 10/24/2012 | | | | | | | | | | 31,733 | | | |
| 7005885632 | CASSELBERRY | FL | | 10/24/2012 | | | | | | | | | | 13,550 | | | |
| 7005885640 | VANCOUVER | WA | | 10/24/2012 | | | | | | | | | | 7,740 | | | |
| 7005885657 | ESCONDIDO | CA | | 10/24/2012 | | | | | | | | | | 6,247 | | | |
| 7005886028 | WOODINVILLE | WA | | 10/24/2012 | | | | | | | | | | 196,697 | | | |
| 7005886036 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 5,934 | | | |
| 7005886044 | LA MESA | CA | | 10/24/2012 | | | | | | | | | | 35,138 | | | |
| 7005886051 | SANTA CRUZ | CA | | 10/24/2012 | | | | | | | | | | 1,306 | | | |
| 7005886291 | ENCINITAS | CA | | 10/24/2012 | | | | | | | | | | 16,992 | | | |
| 7005886309 | LAGUNA NIGUEL | CA | | 10/24/2012 | | | | | | | | | | 17,537 | | | |
| 7005887133 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 24,871 | | | |
| 7005887141 | ESCONDIDO | CA | | 10/24/2012 | | | | | | | | | | 19,951 | | | |
| 7005887158 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 36,524 | | | |
| 7005887166 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 30,458 | | | |
| 7005887174 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 41,474 | | | |
| 7005887539 | HILLSBOROUGH | CA | | 10/24/2012 | | | | | | | | | | 71,246 | | | |
| 7005887547 | LOS GATOS | CA | | 10/24/2012 | | | | | | | | | | 10,277 | | | |
| 7005887554 | LAKE FOREST PARK | WA | | 10/24/2012 | | | | | | | | | | 5,081 | | | |
| 7005888107 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 94,175 | | | |
| 7005888115 | GLENDALE | CA | | 10/24/2012 | | | | | | | | | | 5,001 | | | |
| 7005888123 | GILBERT | AZ | | 10/24/2012 | | | | | | | | | | 1,342 | | | |
| 7005888362 | ALEXANDRIA | KY | | 10/24/2012 | | | | | | | | | | 125,421 | | | |
| 7005888370 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 75,820 | | | |
| 7005888396 | WEST OLIVE | MI | | 10/24/2012 | | | | | | | | | | 19,644 | | | |
| 7005888404 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 7,687 | | | |
| 7005888412 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 860 | | | |
| 7005889048 | BEVERLY HILLS | CA | | 10/24/2012 | | | | | | | | | | 13,271 | | | |
| 7005889055 | POWAY | CA | | 10/24/2012 | | | | | | | | | | 14,660 | | | |
| 7005889063 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 5,562 | | | |
| 7005889071 | BELLINGHAM | WA | | 10/24/2012 | | | | | | | | | | 35,719 | | | |
| 7005889089 | MANHATTAN BEACH | CA | | 10/24/2012 | | | | | | | | | | 29,209 | | | |
| 7005889105 | OJAI | CA | | 10/24/2012 | | | | | | | | | | 119 | | | |
| 7005889113 | WINDSOR | CA | | 10/24/2012 | | | | | | | | | | 5,552 | | | |
| 7005889121 | TUSTIN | CA | | 10/24/2012 | | | | | | | | | | 6,357 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005889139 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 23,738 | | | |
| 7005889626 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 26,264 | | | |
| 7005890178 | TUSTIN | CA | | 10/24/2012 | | | | | | | | | | 26,032 | | | |
| 7005890186 | APTOS | CA | | 10/24/2012 | | | | | | | | | | 52,144 | | | |
| 7005890590 | ALTADENA | CA | | 10/24/2012 | | | | | | | | | | 14,715 | | | |
| 7005890608 | HIGHLANDS RANCH | CO | | 10/24/2012 | | | | | | | | | | 46,422 | | | |
| 7005891028 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 5,100 | | | |
| 7005891036 | CULVER CITY | CA | | 10/24/2012 | | | | | | | | | | 24,624 | | | |
| 7005891044 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 6,417 | | | |
| 7005891051 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 24,679 | | | |
| 7005891069 | HONOLULU | HI | | 10/24/2012 | | | | | | | | | | 254,726 | | | |
| 7005892042 | CASTRO VALLEY | CA | | 10/24/2012 | | | | | | | | | | 20,604 | | | |
| 7005892463 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 66,864 | | | |
| 7005893214 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 6,318 | | | |
| 7005893578 | PETALUMA | CA | | 10/24/2012 | | | | | | | | | | 149,827 | | | |
| 7005893586 | SAN DIEGO (LA JOLLA) | CA | | 10/24/2012 | | | | | | | | | | 12,654 | | | |
| 7005893594 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 19,540 | | | |
| 7005893602 | SUNSET BEACH | NC | | 10/24/2012 | | | | | | | | | | 22,797 | | | |
| 7005893610 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 4,302 | | | |
| 7005894436 | HIGHLAND | UT | | 10/24/2012 | | | | | | | | | | 27,419 | | | |
| 7005894444 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 15,098 | | | |
| 7005894451 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 57,062 | | | |
| 7005894469 | WESTLAKE VILLAGE | CA | | 10/24/2012 | | | | | | | | | | 7,600 | | | |
| 7005894550 | EAGLE | ID | | 10/24/2012 | | | | | | | | | | 73,842 | | | |
| 7005894568 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 46,609 | | | |
| 7005894576 | SPOKANE | WA | | 10/24/2012 | | | | | | | | | | 711 | | | |
| 7005894584 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 99,358 | | | |
| 7005894972 | TIGARD | OR | | 10/24/2012 | | | | | | | | | | 17,089 | | | |
| 7005894980 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 31,739 | | | |
| 7005894998 | EL DORADO HILLS | CA | | 10/24/2012 | | | | | | | | | | 17,751 | | | |
| 7005895003 | LAKEWOOD | WA | | 10/24/2012 | | | | | | | | | | 15,825 | | | |
| 7005895011 | MEAD | CO | | 10/24/2012 | | | | | | | | | | 40,954 | | | |
| 7005895292 | LYNNWOOD | WA | | 10/24/2012 | | | | | | | | | | 22,651 | | | |
| 7005895300 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 62,096 | | | |
| 7005895755 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 67,549 | | | |
| 7005895763 | VISALIA | CA | | 10/24/2012 | | | | | | | | | | 62,015 | | | |
| 7005895771 | IRVINE | CA | | 10/24/2012 | | | | | | | | | | 23,725 | | | |
| 7005896100 | MEDINA | MN | | 10/24/2012 | | | | | | | | | | 36,166 | | | |
| 7005896118 | SPRING HILL | KS | | 10/24/2012 | | | | | | | | | | 4,008 | | | |
| 7005896126 | SPOKANE VALLEY | WA | | 10/24/2012 | | | | | | | | | | 25,471 | | | |
| 7005896134 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 436 | | | |
| 7005896142 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 25,321 | | | |
| 7005896159 | MAPLE VALLEY | WA | | 10/24/2012 | | | | | | | | | | 11,140 | | | |
| 7005896647 | SPRING HILL | KS | | 10/24/2012 | | | | | | | | | | 22,020 | | | |
| 7005896654 | CARMEL | CA | | 10/24/2012 | | | | | | | | | | 17,788 | | | |
| 7005896662 | SOUTH LYON | MI | | 10/24/2012 | | | | | | | | | | 45,913 | | | |
| 7005896670 | FENTON | MI | | 10/24/2012 | | | | | | | | | | 219,600 | | | |
| 7005896894 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 14,320 | | | |
| 7005896902 | KEENESBURG | CO | | 10/24/2012 | | | | | | | | | | 160 | | | |
| 7005896910 | PLEASANT HILL | CA | | 10/24/2012 | | | | | | | | | | 10,721 | | | |
| 7005896928 | BRENTWOOD | CA | | 10/24/2012 | | | | | | | | | | 39,971 | | | |
| 7005896936 | LOUISVILLE | CO | | 10/24/2012 | | | | | | | | | | 40,313 | | | |
| 7005897306 | ROGERS | AR | | 10/24/2012 | | | | | | | | | | 29,788 | | | |
| 7005897546 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 24,714 | | | |
| 7005897553 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 58,991 | | | |
| 7005898049 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 21,857 | | | |
| 7005898056 | MOUNT VERNON | WA | | 10/24/2012 | | | | | | | | | | 52,898 | | | |
| 7005898064 | WILLOW SPRINGS | IL | | 10/24/2012 | | | | | | | | | | 9,471 | | | |
| 7005898072 | PASCO | WA | | 10/24/2012 | | | | | | | | | | 17,332 | | | |
| 7005898148 | PARKER | CO | | 10/24/2012 | | | | | | | | | | 28,049 | | | |
| 7005898155 | CANON CITY | CO | | 10/24/2012 | | | | | | | | | | 834 | | | |
| 7005898411 | KETCHIKAN | AK | | 10/24/2012 | | | | | | | | | | 7,390 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005898429 | FOLSOM | CA | | 10/24/2012 | | | | | | | | | | 15,273 | | | |
| 7005898445 | EAST DUNDEE | IL | | 10/24/2012 | | | | | | | | | | 12,944 | | | |
| 7005898452 | GUTHRIE | OK | | 10/24/2012 | | | | | | | | | | 20,923 | | | |
| 7005898460 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 42,386 | | | |
| 7005899153 | SAN CLEMENTE | CA | | 10/24/2012 | | | | | | | | | | 14,765 | | | |
| 7005899161 | ROSEBURG | OR | | 10/24/2012 | | | | | | | | | | 8,259 | | | |
| 7005899179 | CONCORD | CA | | 10/24/2012 | | | | | | | | | | 49,637 | | | |
| 7005899187 | ROSS | CA | | 10/24/2012 | | | | | | | | | | 653 | | | |
| 7005899195 | SAINT CLOUD | MN | | 10/24/2012 | | | | | | | | | | 1,055 | | | |
| 7005899203 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 81,768 | | | |
| 7005899567 | JUNEAU | AK | | 10/24/2012 | | | | | | | | | | 12,035 | | | |
| 7005899575 | KENT | WA | | 10/24/2012 | | | | | | | | | | 8,961 | | | |
| 7005900019 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 90 | | | |
| 7005900027 | CHANDLER | AZ | | 10/24/2012 | | | | | | | | | | 50,864 | | | |
| 7005900035 | CLINTON | MI | | 10/24/2012 | | | | | | | | | | 10,680 | | | |
| 7005900043 | ALPINE | CA | | 10/24/2012 | | | | | | | | | | 57,226 | | | |
| 7005900050 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 13,786 | | | |
| 7005900068 | SAN CARLOS | CA | | 10/24/2012 | | | | | | | | | | 27,133 | | | |
| 7005900142 | GRANITE BAY | CA | | 10/24/2012 | | | | | | | | | | 4 | | | |
| 7005900605 | PALOS VERDES ESTATES | CA | | 10/24/2012 | | | | | | | | | | 171,082 | | | |
| 7005900613 | ALEXANDRIA | VA | | 10/24/2012 | | | | | | | | | | 65,972 | | | |
| 7005901074 | WAIPAHU | HI | | 10/24/2012 | | | | | | | | | | 14,294 | | | |
| 7005901082 | ELIZABETH | CO | | 10/24/2012 | | | | | | | | | | 4,601 | | | |
| 7005901090 | CHULA VISTA | CA | | 10/24/2012 | | | | | | | | | | 10,529 | | | |
| 7005901413 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 43,418 | | | |
| 7005901439 | LITTLE CANADA | MN | | 10/24/2012 | | | | | | | | | | 9,375 | | | |
| 7005902056 | JEROME | ID | | 10/24/2012 | | | | | | | | | | 50,889 | | | |
| 7005903310 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 32,663 | | | |
| 7005903682 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 8,272 | | | |
| 7005903781 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 62,123 | | | |
| 7005903799 | ANDOVER | MN | | 10/24/2012 | | | | | | | | | | 26,628 | | | |
| 7005903807 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 9,639 | | | |
| 7005903815 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 220,217 | | | |
| 7005904268 | YUMA | AZ | | 10/24/2012 | | | | | | | | | | 16,538 | | | |
| 7005904276 | TEXHOMA | OK | | 10/24/2012 | | | | | | | | | | 3,601 | | | |
| 7005904284 | GRAHAM | WA | | 10/24/2012 | | | | | | | | | | 14,954 | | | |
| 7005904292 | SAN RAFAEL | CA | | 10/24/2012 | | | | | | | | | | 9,398 | | | |
| 7005904623 | N CHARLESTON | SC | | 10/24/2012 | | | | | | | | | | 27,243 | | | |
| 7005905281 | BELLINGHAM | WA | | 10/24/2012 | | | | | | | | | | 36,474 | | | |
| 7005905695 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 15,160 | | | |
| 7005905703 | FOREST | VA | | 10/24/2012 | | | | | | | | | | 6,892 | | | |
| 7005906065 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 8,819 | | | |
| 7005906073 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 10,464 | | | |
| 7005906081 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 30,160 | | | |
| 7005906099 | PEBBLE BEACH | CA | | 10/24/2012 | | | | | | | | | | 3,619 | | | |
| 7005906107 | LEMON GROVE | CA | | 10/24/2012 | | | | | | | | | | 1,667 | | | |
| 7005907543 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 10,500 | | | |
| 7005907550 | BEDFORD | VA | | 10/24/2012 | | | | | | | | | | 15,163 | | | |
| 7005907568 | MILL CREEK | WA | | 10/24/2012 | | | | | | | | | | 25,294 | | | |
| 7005907576 | LONE TREE | CO | | 10/24/2012 | | | | | | | | | | 37,660 | | | |
| 7005907584 | RAMONA | CA | | 10/24/2012 | | | | | | | | | | 19,834 | | | |
| 7005907592 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 10,897 | | | |
| 7005907600 | LA MESA | CA | | 10/24/2012 | | | | | | | | | | 11,060 | | | |
| 7005907618 | MOUNT VERNON | WA | | 10/24/2012 | | | | | | | | | | 16,545 | | | |
| 7005908046 | POWAY | CA | | 10/24/2012 | | | | | | | | | | 11,704 | | | |
| 7005908053 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 22,662 | | | |
| 7005908061 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 39,650 | | | |
| 7005908079 | PALM DESERT | CA | | 10/24/2012 | | | | | | | | | | 3,976 | | | |
| 7005908087 | SNOHOMISH | WA | | 10/24/2012 | | | | | | | | | | 29,215 | | | |
| 7005908095 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 16,056 | | | |
| 7005908533 | JUNEAU | AK | | 10/24/2012 | | | | | | | | | | 24,957 | | | |
| 7005908541 | APPLE VALLEY | CA | | 10/24/2012 | | | | | | | | | | 9,297 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005909101 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 23,412 | | | |
| 7005909119 | BROADLANDS | VA | | 10/24/2012 | | | | | | | | | | 5,656 | | | |
| 7005909127 | WYCKOFF | NJ | | 10/24/2012 | | | | | | | | | | 36,926 | | | |
| 7005909408 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 117,074 | | | |
| 7005909689 | ISSAQUAH | WA | | 10/24/2012 | | | | | | | | | | 9,806 | | | |
| 7005909697 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 27,716 | | | |
| 7005909705 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 465,541 | | | |
| 7005909713 | WATSONVILLE | CA | | 10/24/2012 | | | | | | | | | | 23,923 | | | |
| 7005909721 | SAN MARINO | CA | | 10/24/2012 | | | | | | | | | | 92,575 | | | |
| 7005909739 | IRVINE | CA | | 10/24/2012 | | | | | | | | | | 13,056 | | | |
| 7005910471 | HIXSON | TN | | 10/24/2012 | | | | | | | | | | 12,167 | | | |
| 7005910489 | FRANKLIN LAKES | NJ | | 10/24/2012 | | | | | | | | | | 23,555 | | | |
| 7005910497 | ARVADA | CO | | 10/24/2012 | | | | | | | | | | 6,052 | | | |
| 7005910505 | MATTAWAN | MI | | 10/24/2012 | | | | | | | | | | 17,015 | | | |
| 7005910513 | GREENFIELD | CA | | 10/24/2012 | | | | | | | | | | 1,515 | | | |
| 7005910836 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 14,459 | | | |
| 7005910844 | DAVIS | CA | | 10/24/2012 | | | | | | | | | | 28,155 | | | |
| 7005910851 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 9,500 | | | |
| 7005911156 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 50,102 | | | |
| 7005911412 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 64,027 | | | |
| 7005911420 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 15,186 | | | |
| 7005911438 | CARDIFF | CA | | 10/24/2012 | | | | | | | | | | 18,019 | | | |
| 7005911792 | JENISON | MI | | 10/24/2012 | | | | | | | | | | 23,239 | | | |
| 7005911800 | PARADISE VALLEY | AZ | | 10/24/2012 | | | | | | | | | | 27,228 | | | |
| 7005911818 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 30,908 | | | |
| 7005912345 | PLEASANTON | CA | | 10/24/2012 | | | | | | | | | | 25,023 | | | |
| 7005912352 | SILVER SPRING | MD | | 10/24/2012 | | | | | | | | | | 42,382 | | | |
| 7005912360 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 31,682 | | | |
| 7005912378 | BURBANK | CA | | 10/24/2012 | | | | | | | | | | 30,748 | | | |
| 7005912733 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 14,077 | | | |
| 7005913459 | SUNNYVALE | CA | | 10/24/2012 | | | | | | | | | | 26,885 | | | |
| 7005913467 | FAIRFAX | VA | | 10/24/2012 | | | | | | | | | | 10,361 | | | |
| 7005913475 | MERIDIAN | ID | | 10/24/2012 | | | | | | | | | | 4,601 | | | |
| 7005913483 | TUSCALOOSA | AL | | 10/24/2012 | | | | | | | | | | 33,426 | | | |
| 7005913509 | CORONA | CA | | 10/24/2012 | | | | | | | | | | 598 | | | |
| 7005914069 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 60,790 | | | |
| 7005914077 | FOUNTAIN VALLEY | CA | | 10/24/2012 | | | | | | | | | | 20,060 | | | |
| 7005914416 | CAPITOLA | CA | | 10/24/2012 | | | | | | | | | | 15,147 | | | |
| 7005914424 | SAN MATEO | CA | | 10/24/2012 | | | | | | | | | | 17,492 | | | |
| 7005914432 | JEROME | ID | | 10/24/2012 | | | | | | | | | | 5,604 | | | |
| 7005915017 | SAMMAMISH | WA | | 10/24/2012 | | | | | | | | | | 20,714 | | | |
| 7005915025 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 16,741 | | | |
| 7005915033 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 298,714 | | | |
| 7005915058 | HAILEY | ID | | 10/24/2012 | | | | | | | | | | 20,471 | | | |
| 7005915421 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 54,585 | | | |
| 7005915439 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 24,319 | | | |
| 7005915447 | MAHWAH | NJ | | 10/24/2012 | | | | | | | | | | 18,258 | | | |
| 7005915454 | ROUNDUP | MT | | 10/24/2012 | | | | | | | | | | 13,968 | | | |
| 7005915462 | VANCOUVER | WA | | 10/24/2012 | | | | | | | | | | 18,877 | | | |
| 7005915470 | KEENESBURG | CO | | 10/24/2012 | | | | | | | | | | 6,324 | | | |
| 7005915744 | FAIRFAX | VA | | 10/24/2012 | | | | | | | | | | 10,381 | | | |
| 7005915751 | WHITTIER | CA | | 10/24/2012 | | | | | | | | | | 5,982 | | | |
| 7005916015 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 23,111 | | | |
| 7005916023 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 9,185 | | | |
| 7005916031 | PALO ALTO | CA | | 10/24/2012 | | | | | | | | | | 19,802 | | | |
| 7005916858 | SAN BRUNO | CA | | 10/24/2012 | | | | | | | | | | 1,378 | | | |
| 7005916866 | GOLDEN | CO | | 10/24/2012 | | | | | | | | | | 37,824 | | | |
| 7005916874 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 15,531 | | | |
| 7005916882 | LOVES PARK | IL | | 10/24/2012 | | | | | | | | | | 4,788 | | | |
| 7005916890 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 38,259 | | | |
| 7005916908 | ENUMCLAW | WA | | 10/24/2012 | | | | | | | | | | 27,103 | | | |
| 7005917096 | COARSEGOLD | CA | | 10/24/2012 | | | | | | | | | | 56,857 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005917104 | SHINGLE SPRINGS | CA | | 10/24/2012 | | | | | | | | | | 5,409 | | | |
| 7005917112 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 6,534 | | | |
| 7005917120 | CULVER CITY | CA | | 10/24/2012 | | | | | | | | | | 5,984 | | | |
| 7005917534 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 60,160 | | | |
| 7005917542 | CAMERON PARK | CA | | 10/24/2012 | | | | | | | | | | 13,186 | | | |
| 7005917559 | GRAND JUNCTION | CO | | 10/24/2012 | | | | | | | | | | 11,108 | | | |
| 7005918029 | RIVA | MD | | 10/24/2012 | | | | | | | | | | 34,604 | | | |
| 7005918037 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 2,086 | | | |
| 7005918045 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 9,549 | | | |
| 7005918169 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 31,386 | | | |
| 7005918177 | COVINGTON | WA | | 10/24/2012 | | | | | | | | | | 53,840 | | | |
| 7005918185 | FRIDAY HARBOR | WA | | 10/24/2012 | | | | | | | | | | 43,125 | | | |
| 7005918599 | MCMINNVILLE | OR | | 10/24/2012 | | | | | | | | | | 28,781 | | | |
| 7005918979 | SAN CARLOS | CA | | 10/24/2012 | | | | | | | | | | 7,607 | | | |
| 7005920199 | LOUISVILLE | KY | | 10/24/2012 | | | | | | | | | | 10,007 | | | |
| 7005920207 | FALLBROOK | CA | | 10/24/2012 | | | | | | | | | | 55,118 | | | |
| 7005920504 | ORINDA | CA | | 10/24/2012 | | | | | | | | | | 81,192 | | | |
| 7005920876 | GILROY | CA | | 10/24/2012 | | | | | | | | | | 3,202 | | | |
| 7005920884 | LIVERMORE | CA | | 10/24/2012 | | | | | | | | | | 1,354 | | | |
| 7005921205 | HUNTINGTON BEACH | CA | | 10/24/2012 | | | | | | | | | | 31,270 | | | |
| 7005921478 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 17,668 | | | |
| 7005922195 | REDWOOD CITY | CA | | 10/24/2012 | | | | | | | | | | 34,070 | | | |
| 7005922203 | MADISON | WI | | 10/24/2012 | | | | | | | | | | 20,448 | | | |
| 7005922252 | WALNUT | CA | | 10/24/2012 | | | | | | | | | | 26,266 | | | |
| 7005922617 | LA CONNER | WA | | 10/24/2012 | | | | | | | | | | 21,868 | | | |
| 7005923094 | MARRIOTTSVILLE | MD | | 10/24/2012 | | | | | | | | | | 33,777 | | | |
| 7005923714 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 23,160 | | | |
| 7005924142 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 24,186 | | | |
| 7005924159 | CLEMSON | SC | | 10/24/2012 | | | | | | | | | | 4,252 | | | |
| 7005924167 | LONE TREE | CO | | 10/24/2012 | | | | | | | | | | 143,770 | | | |
| 7005924175 | PHOENIX | AZ | | 10/24/2012 | | | | | | | | | | 30,008 | | | |
| 7005924266 | BELLINGHAM | WA | | 10/24/2012 | | | | | | | | | | 12,313 | | | |
| 7005924613 | SALINAS | CA | | 10/24/2012 | | | | | | | | | | 20,283 | | | |
| 7005924621 | LODI | CA | | 10/24/2012 | | | | | | | | | | 48,278 | | | |
| 7005924639 | BOTHELL | WA | | 10/24/2012 | | | | | | | | | | 27,900 | | | |
| 7005924647 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 10,049 | | | |
| 7005924654 | ATWATER | CA | | 10/24/2012 | | | | | | | | | | 1,493 | | | |
| 7005924662 | FERNDALE | WA | | 10/24/2012 | | | | | | | | | | 11,231 | | | |
| 7005924670 | HAILEY | ID | | 10/24/2012 | | | | | | | | | | 77,077 | | | |
| 7005924688 | CORONADO | CA | | 10/24/2012 | | | | | | | | | | 204 | | | |
| 7005924969 | FALLS CHURCH | VA | | 10/24/2012 | | | | | | | | | | 24,228 | | | |
| 7005924977 | LITTLE SUAMICO | WI | | 10/24/2012 | | | | | | | | | | 10,800 | | | |
| 7005925289 | SANTA ANA | CA | | 10/24/2012 | | | | | | | | | | 73,428 | | | |
| 7005925297 | CHICAGO | IL | | 10/24/2012 | | | | | | | | | | 14,732 | | | |
| 7005925537 | SPRING VALLEY | CA | | 10/24/2012 | | | | | | | | | | 12,670 | | | |
| 7005925545 | TUSTIN | CA | | 10/24/2012 | | | | | | | | | | 22,701 | | | |
| 7005925552 | FORT MOHAVE | AZ | | 10/24/2012 | | | | | | | | | | 13,928 | | | |
| 7005926360 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 72,576 | | | |
| 7005926378 | CAVE CREEK | AZ | | 10/24/2012 | | | | | | | | | | 25,567 | | | |
| 7005926477 | SUMMIT | NJ | | 10/24/2012 | | | | | | | | | | 33,157 | | | |
| 7005927749 | S LAKE TAHOE | CA | | 10/24/2012 | | | | | | | | | | 7,002 | | | |
| 7005927756 | SAN JUAN CAPO | CA | | 10/24/2012 | | | | | | | | | | 34,944 | | | |
| 7005927764 | FERNDALE | WA | | 10/24/2012 | | | | | | | | | | 1,456 | | | |
| 7005928838 | MOUNT VERNON | WA | | 10/24/2012 | | | | | | | | | | 12,915 | | | |
| 7005929687 | KETCHIKAN | AK | | 10/24/2012 | | | | | | | | | | 18,957 | | | |
| 7005929695 | LITTLETON | CO | | 10/24/2012 | | | | | | | | | | 4,295 | | | |
| 7005929703 | CASTLE ROCK | CO | | 10/24/2012 | | | | | | | | | | 2,156 | | | |
| 7005929794 | PIEDMONT | SC | | 10/24/2012 | | | | | | | | | | 19,251 | | | |
| 7005930271 | OAKLAND | CA | | 10/24/2012 | | | | | | | | | | 61,930 | | | |
| 7005930701 | MILWAUKIE | OR | | 10/24/2012 | | | | | | | | | | 6,591 | | | |
| 7005930719 | FERNDALE | WA | | 10/24/2012 | | | | | | | | | | 12,449 | | | |
| 7005931162 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 22,814 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005931188 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 16,853 | | | |
| 7005931626 | FOREST | VA | | 10/24/2012 | | | | | | | | | | 18,001 | | | |
| 7005931634 | SAN RAMON | CA | | 10/24/2012 | | | | | | | | | | 44,427 | | | |
| 7005931717 | MC LEAN | VA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005932095 | RUSTON | WA | | 10/24/2012 | | | | | | | | | | 22,288 | | | |
| 7005932103 | KENT | WA | | 10/24/2012 | | | | | | | | | | 14,555 | | | |
| 7005932541 | BILLINGS | MT | | 10/24/2012 | | | | | | | | | | 15,501 | | | |
| 7005933069 | HIXSON | TN | | 10/24/2012 | | | | | | | | | | 23,770 | | | |
| 7005933077 | LOS ANGELES | CA | | 10/24/2012 | | | | | | | | | | 96,293 | | | |
| 7005933788 | BAINBRIDGE ISLAND | WA | | 10/24/2012 | | | | | | | | | | 50,264 | | | |
| 7005933796 | PRESCOTT | AZ | | 10/24/2012 | | | | | | | | | | 5,590 | | | |
| 7005933804 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 24,274 | | | |
| 7005933820 | SANTA ROSA | CA | | 10/24/2012 | | | | | | | | | | 11,727 | | | |
| 7005934208 | ARROYO GRANDE | CA | | 10/24/2012 | | | | | | | | | | 67 | | | |
| 7005934216 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 5,608 | | | |
| 7005934224 | CLIFTON | NJ | | 10/24/2012 | | | | | | | | | | 20,184 | | | |
| 7005934232 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 14,657 | | | |
| 7005934679 | CARLSBAD | CA | | 10/24/2012 | | | | | | | | | | 51,827 | | | |
| 7005934687 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 40,864 | | | |
| 7005935114 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 12,255 | | | |
| 7005935122 | ROCKLIN | CA | | 10/24/2012 | | | | | | | | | | 7,855 | | | |
| 7005935130 | LEAVENWORTH | KS | | 10/24/2012 | | | | | | | | | | 4,676 | | | |
| 7005936187 | SAN MARCOS | CA | | 10/24/2012 | | | | | | | | | | 28,670 | | | |
| 7005936336 | PEORIA | AZ | | 10/24/2012 | | | | | | | | | | 3,108 | | | |
| 7005938472 | NINE MILE FLS | WA | | 10/24/2012 | | | | | | | | | | 31,719 | | | |
| 7005938480 | TORRANCE | CA | | 10/24/2012 | | | | | | | | | | 27,430 | | | |
| 7005938563 | EDEN PRAIRIE | MN | | 10/24/2012 | | | | | | | | | | 20,342 | | | |
| 7005938571 | WINFIELD | IL | | 10/24/2012 | | | | | | | | | | 8,732 | | | |
| 7005938589 | FERNANDINA | FL | | 10/24/2012 | | | | | | | | | | 12,304 | | | |
| 7005938597 | SALIDA | CO | | 10/24/2012 | | | | | | | | | | 10,660 | | | |
| 7005938605 | CAMERON PARK | CA | | 10/24/2012 | | | | | | | | | | 24,779 | | | |
| 7005938944 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 49,230 | | | |
| 7005939314 | CENTENNIAL | CO | | 10/24/2012 | | | | | | | | | | 7,669 | | | |
| 7005939322 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 34,215 | | | |
| 7005939603 | POTOMAC | MD | | 10/24/2012 | | | | | | | | | | 92,722 | | | |
| 7005940015 | IRVINE | CA | | 10/24/2012 | | | | | | | | | | 12,520 | | | |
| 7005940023 | GIG HARBOR | WA | | 10/24/2012 | | | | | | | | | | 15,319 | | | |
| 7005940031 | GREENWOOD VILLAGE | CO | | 10/24/2012 | | | | | | | | | | 9,658 | | | |
| 7005941153 | KIRKLAND | WA | | 10/24/2012 | | | | | | | | | | 230,175 | | | |
| 7005941815 | LAKE FOREST PARK | WA | | 10/24/2012 | | | | | | | | | | 37,151 | | | |
| 7005941823 | DANVILLE | CA | | 10/24/2012 | | | | | | | | | | 14,889 | | | |
| 7005941831 | LAKE MILLS | WI | | 10/24/2012 | | | | | | | | | | 24,908 | | | |
| 7005941856 | BREMERTON | WA | | 10/24/2012 | | | | | | | | | | 73,348 | | | |
| 7005941864 | STANWOOD | WA | | 10/24/2012 | | | | | | | | | | 470 | | | |
| 7005941872 | LOUISVILLE | KY | | 10/24/2012 | | | | | | | | | | 40,319 | | | |
| 7005942243 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 81 | | | |
| 7005942250 | CHICAGO | IL | | 10/24/2012 | | | | | | | | | | 18,019 | | | |
| 7005942268 | COTATI | CA | | 10/24/2012 | | | | | | | | | | 15,147 | | | |
| 7005942375 | DENVER | CO | | 10/24/2012 | | | | | | | | | | 12,074 | | | |
| 7005942961 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 17,996 | | | |
| 7005942979 | REDONDO BEACH | CA | | 10/24/2012 | | | | | | | | | | 3,397 | | | |
| 7005942987 | GWINN | MI | | 10/24/2012 | | | | | | | | | | 12,435 | | | |
| 7005943357 | SOLANA BEACH | CA | | 10/24/2012 | | | | | | | | | | 19,153 | | | |
| 7005943365 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 14,723 | | | |
| 7005943381 | KEAAU | HI | | 10/24/2012 | | | | | | | | | | 3,012 | | | |
| 7005943399 | WALL TOWNSHIP | NJ | | 10/24/2012 | | | | | | | | | | 9,805 | | | |
| 7005943829 | GIG HARBOR | WA | | 10/24/2012 | | | | | | | | | | 28,698 | | | |
| 7005943837 | MILILANI | HI | | 10/24/2012 | | | | | | | | | | 11,411 | | | |
| 7005944207 | COLORADO SPRINGS | CO | | 10/24/2012 | | | | | | | | | | 5,016 | | | |
| 7005944611 | LAKEWOOD | CO | | 10/24/2012 | | | | | | | | | | 7,905 | | | |
| 7005944629 | ENGLEWOOD | CO | | 10/24/2012 | | | | | | | | | | 30,393 | | | |
| 7005945097 | WORTHINGTON | OH | | 10/24/2012 | | | | | | | | | | 9,490 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005945105 | TACOMA | WA | | 10/24/2012 | | | | | | | | | | 21,361 | | | |
| 7005945584 | CHICAGO | IL | | 10/24/2012 | | | | | | | | | | 11,252 | | | |
| 7005945592 | AVONDALE ESTATES | GA | | 10/24/2012 | | | | | | | | | | 30,400 | | | |
| 7005946202 | OAK HARBOR | WA | | 10/24/2012 | | | | | | | | | | 8,488 | | | |
| 7005946210 | SAN PEDRO | CA | | 10/24/2012 | | | | | | | | | | 1,245 | | | |
| 7005946707 | FREMONT | CA | | 10/24/2012 | | | | | | | | | | 14,942 | | | |
| 7005946715 | SEDRO WOOLLEY | WA | | 10/24/2012 | | | | | | | | | | 26,435 | | | |
| 7005947325 | SHORELINE | WA | | 10/24/2012 | | | | | | | | | | 16,809 | | | |
| 7005947762 | SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 38,248 | | | |
| 7005948224 | SAN FRANCISCO | CA | | 10/24/2012 | | | | | | | | | | 73,793 | | | |
| 7005948232 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 20,766 | | | |
| 7005948240 | MARQUETTE | MI | | 10/24/2012 | | | | | | | | | | 11,456 | | | |
| 7005948257 | CHARLESTOWN | IN | | 10/24/2012 | | | | | | | | | | 18,923 | | | |
| 7005948265 | CHICAGO | IL | | 10/24/2012 | | | | | | | | | | 24,324 | | | |
| 7005948273 | AUBURN | WA | | 10/24/2012 | | | | | | | | | | 23,748 | | | |
| 7005948281 | LOUISVILLE | KY | | 10/24/2012 | | | | | | | | | | 46,449 | | | |
| 7005948299 | CAMAS | WA | | 10/24/2012 | | | | | | | | | | 57,268 | | | |
| 7005948307 | BILLINGS | MT | | 10/24/2012 | | | | | | | | | | 10,238 | | | |
| 7005948745 | PELKIE | MI | | 10/24/2012 | | | | | | | | | | 66,003 | | | |
| 7005948752 | BRENTWOOD | CA | | 10/24/2012 | | | | | | | | | | 23,028 | | | |
| 7005948760 | LOWELL | MI | | 10/24/2012 | | | | | | | | | | 19,918 | | | |
| 7005948778 | POMPTON PLAINS | NJ | | 10/24/2012 | | | | | | | | | | 19,615 | | | |
| 7005948786 | SOLANA BEACH | CA | | 10/24/2012 | | | | | | | | | | 105,062 | | | |
| 7005948794 | SCOTTSDALE | AZ | | 10/24/2012 | | | | | | | | | | 71,996 | | | |
| 7005948802 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 62,867 | | | |
| 7005949271 | SAN PEDRO | CA | | 10/24/2012 | | | | | | | | | | 207,448 | | | |
| 7005949289 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 13,681 | | | |
| 7005949800 | FALLBROOK | CA | | 10/24/2012 | | | | | | | | | | 960 | | | |
| 7005949818 | LORTON | VA | | 10/24/2012 | | | | | | | | | | 77,128 | | | |
| 7005949826 | SUNNYVALE | CA | | 10/24/2012 | | | | | | | | | | 151,509 | | | |
| 7005949834 | KENT | WA | | 10/24/2012 | | | | | | | | | | 24,122 | | | |
| 7005949842 | GLENDALE | CA | | 10/24/2012 | | | | | | | | | | 4,524 | | | |
| 7005949859 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 33,425 | | | |
| 7005949875 | MAPLE VALLEY | WA | | 10/24/2012 | | | | | | | | | | 116,360 | | | |
| 7005950360 | SCOTTSVILLE | VA | | 10/24/2012 | | | | | | | | | | 17,599 | | | |
| 7005950386 | COLUMBUS | OH | | 10/24/2012 | | | | | | | | | | 496 | | | |
| 7005950394 | HIXSON | TN | | 10/24/2012 | | | | | | | | | | 9,531 | | | |
| 7005950402 | HANFORD | CA | | 10/24/2012 | | | | | | | | | | 15,397 | | | |
| 7005950410 | OCEANSIDE | CA | | 10/24/2012 | | | | | | | | | | 49 | | | |
| 7005950428 | VISALIA | CA | | 10/24/2012 | | | | | | | | | | 34,371 | | | |
| 7005950980 | SPRINGBORO | OH | | 10/24/2012 | | | | | | | | | | 53,000 | | | |
| 7005950998 | SOUTH LAKE TAHOE | CA | | 10/24/2012 | | | | | | | | | | 45,183 | | | |
| 7005951004 | ALAMO | CA | | 10/24/2012 | | | | | | | | | | 135,100 | | | |
| 7005951012 | MOSCOW | TN | | 10/24/2012 | | | | | | | | | | 6,046 | | | |
| 7005951020 | REDMOND | WA | | 10/24/2012 | | | | | | | | | | 9,848 | | | |
| 7005951038 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 14,047 | | | |
| 7005951046 | HILTON HEAD ISLAND | SC | | 10/24/2012 | | | | | | | | | | 5,800 | | | |
| 7005951053 | VISALIA | CA | | 10/24/2012 | | | | | | | | | | 11,585 | | | |
| 7005951061 | LA CONNER | WA | | 10/24/2012 | | | | | | | | | | 12,941 | | | |
| 7005951079 | MUKILTEO | WA | | 10/24/2012 | | | | | | | | | | 3,652 | | | |
| 7005951087 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 78,615 | | | |
| 7005951459 | CHICAGO | IL | | 10/24/2012 | | | | | | | | | | 3,613 | | | |
| 7005951467 | GRESHAM | OR | | 10/24/2012 | | | | | | | | | | 11,827 | | | |
| 7005951475 | UNION CITY | CA | | 10/24/2012 | | | | | | | | | | 29,166 | | | |
| 7005951483 | SAN JOSE | CA | | 10/24/2012 | | | | | | | | | | 135,119 | | | |
| 7005951509 | BURBANK | CA | | 10/24/2012 | | | | | | | | | | 14,316 | | | |
| 7005951517 | OOLTEWAH | TN | | 10/24/2012 | | | | | | | | | | 3,958 | | | |
| 7005951855 | (LA JOLLA) SAN DIEGO | CA | | 10/24/2012 | | | | | | | | | | 10,000 | | | |
| 7005951863 | PORTLAND | OR | | 10/24/2012 | | | | | | | | | | 1,155 | | | |
| 7005952366 | KETCHIKAN | AK | | 10/24/2012 | | | | | | | | | | 15,156 | | | |
| 7005952374 | YORBA LINDA | CA | | 10/24/2012 | | | | | | | | | | 43,548 | | | |
| 7005952390 | BELLEVUE | WA | | 10/24/2012 | | | | | | | | | | 28,866 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7005952416 | MINNEAPOLIS | MN | | 10/24/2012 | | | | | | | | | | 17,677 | | | |
| 7005952887 | IRVINE | CA | | 10/24/2012 | | | | | | | | | | 153,859 | | | |
| 7005953026 | RIVER FOREST | IL | | 10/24/2012 | | | | | | | | | | 19,922 | | | |
| 7005953331 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 27,237 | | | |
| 7005953349 | CORTLAND | OH | | 10/24/2012 | | | | | | | | | | 15,201 | | | |
| 7005953596 | AURORA | CO | | 10/24/2012 | | | | | | | | | | 22,500 | | | |
| 7005953893 | COSTA MESA | CA | | 10/24/2012 | | | | | | | | | | 9,817 | | | |
| 7005953901 | BOULDER | CO | | 10/24/2012 | | | | | | | | | | 4,480 | | | |
| 7005953919 | SEATTLE | WA | | 10/24/2012 | | | | | | | | | | 50,623 | | | |
| 7005953927 | MURRIETA | CA | | 10/24/2012 | | | | | | | | | | 82 | | | |
| 7005953935 | RCH PALOS VRD | CA | | 10/24/2012 | | | | | | | | | | 55,015 | | | |
| 7005954503 | RAMONA | CA | | 10/24/2012 | | | | | | | | | | 13,729 | | | |
| 7005954610 | ANNA MARIA | FL | | 10/24/2012 | | | | | | | | | | 35,121 | | | |
| 7005955104 | STURGIS | MI | | 10/24/2012 | | | | | | | | | | 19,760 | | | |
| 7100381537 | ALPHARETTA | GA | | 10/18/2012 | | | | | | | | | | 2,381 | | | |
| 7122847622 | PLAQUEMINE | LA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 7122871523 | BELLFLOWER | CA | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 7122875201 | PHOENIX | AZ | | 10/18/2012 | | | | | | | | | | 4,449 | | | |
| 7122875623 | SYLMAR | CA | | 10/18/2012 | | | | | | | | | | 940 | | | |
| 7122881001 | ELK RIVER | MN | | 10/18/2012 | | | | | | | | | | 235 | | | |
| 7122883734 | DEFIANCE | MO | | 10/18/2012 | | | | | | | | | | 133 | | | |
| 7122891091 | PORTSMOUTH | NH | | 10/18/2012 | | | | | | | | | | 405 | | | |
| 7122942985 | BLOOMINGTON | MN | | 10/18/2012 | | | | | | | | | | 131 | | | |
| 7123028669 | LAKE FOREST PARK | WA | | 10/18/2012 | | | | | | | | | | 1,951 | | | |
| 7123049392 | APPLETON | WI | | 10/18/2012 | | | | | | | | | | 11,708 | | | |
| 7123050655 | BLAINE | MN | | 10/18/2012 | | | | | | | | | | 608 | | | |
| 7123050952 | PORT HUENEME | CA | | 10/18/2012 | | | | | | | | | | 381 | | | |
| 7123059599 | AVONDALE | AZ | | 10/18/2012 | | | | | | | | | | 81 | | | |
| 7123060035 | LEAVENWORTH | KS | | 10/18/2012 | | | | | | | | | | 234 | | | |
| 7123120946 | NORTH CALDWELL | NJ | | 10/18/2012 | | | | | | | | | | 599 | | | |
| 7123142460 | GRAND PRAIRIE | TX | | 10/18/2012 | | | | | | | | | | 553 | | | |
| 7123144276 | LAKEVILLE | MN | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 7123147972 | APALACHIN | NY | | 10/18/2012 | | | | | | | | | | 395 | | | |
| 7123149275 | NEW BERLIN | WI | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 7123150943 | SHERRILLS FORD | NC | | 10/18/2012 | | | | | | | | | | 114 | | | |
| 7123158771 | GRASS VALLEY | CA | | 10/18/2012 | | | | | | | | | | 800 | | | |
| 7123169463 | LA MESA | CA | | 10/18/2012 | | | | | | | | | | 1,282 | | | |
| 7123169711 | LAS VEGAS | NV | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 7123170313 | RANCHO SANTA FE | CA | | 10/18/2012 | | | | | | | | | | 225,190 | | | |
| 7123171493 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 893 | | | |
| 7123177656 | OXFORD | IA | | 10/18/2012 | | | | | | | | | | 60 | | | |
| 7123178316 | GRANBURY | TX | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 7123179025 | EXTON | PA | | 10/18/2012 | | | | | | | | | | 144 | | | |
| 7123186707 | HAPPY VALLEY | OR | | 10/18/2012 | | | | | | | | | | 2,100 | | | |
| 7123192135 | BURLINGAME | CA | | 10/18/2012 | | | | | | | | | | 5,833 | | | |
| 7123196904 | ATLANTA | GA | | 10/18/2012 | | | | | | | | | | 104 | | | |
| 7123197050 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 495 | | | |
| 7123199122 | GOLDEN | CO | | 10/18/2012 | | | | | | | | | | 929 | | | |
| 7123199155 | KETCHIKAN | AK | | 10/18/2012 | | | | | | | | | | 970 | | | |
| 7123200201 | BEAVERTON | OR | | 10/18/2012 | | | | | | | | | | 95 | | | |
| 7123200227 | NEW HOPE | MN | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 7123204641 | BLOOMINGDALE | IL | | 10/18/2012 | | | | | | | | | | 6,211 | | | |
| 7123205119 | BALATON | MN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7123211190 | LANCASTER | PA | | 10/18/2012 | | | | | | | | | | 933 | | | |
| 7123212578 | AZLE | TX | | 10/18/2012 | | | | | | | | | | 3,462 | | | |
| 7123212826 | HARPSWELL | ME | | 10/18/2012 | | | | | | | | | | 24,400 | | | |
| 7123219508 | SAN LEON | TX | | 10/18/2012 | | | | | | | | | | 470 | | | |
| 7123226479 | ADRIAN | MI | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 7123226586 | WEST ISLIP | NY | | 10/18/2012 | | | | | | | | | | 290 | | | |
| 7123232030 | BLUFFTON | SC | | 10/18/2012 | | | | | | | | | | 972 | | | |
| 7123232071 | CASCADE LOCKS | OR | | 10/18/2012 | | | | | | | | | | 805 | | | |
| 7123232162 | ELSMERE | DE | | 10/18/2012 | | | | | | | | | | 205 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7123232667 | CASTLE ROCK | CO | | 10/18/2012 | | | | | | | | | | 613 | | | |
| 7123239365 | GLENDALE | NY | | 10/18/2012 | | | | | | | | | | 983 | | | |
| 7123267531 | SMITHFIELD | VA | | 10/18/2012 | | | | | | | | | | 106 | | | |
| 7123272432 | MINNEAPOLIS | MN | | 10/18/2012 | | | | | | | | | | 1,646 | | | |
| 7123282860 | FLANDERS | NJ | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 7123286606 | MURRYSVILLE | PA | | 10/18/2012 | | | | | | | | | | 281 | | | |
| 7123286937 | BOW | WA | | 10/18/2012 | | | | | | | | | | 305 | | | |
| 7123287034 | SCARSDALE | NY | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 7123300944 | JEFFERSONVILLE | VT | | 10/18/2012 | | | | | | | | | | 279 | | | |
| 7123306529 | GREER | SC | | 10/18/2012 | | | | | | | | | | 787 | | | |
| 7123307055 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 411 | | | |
| 7123307642 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 301 | | | |
| 7123317807 | EDINA | MN | | 10/18/2012 | | | | | | | | | | 3,890 | | | |
| 7123318284 | LAKE JACKSON | TX | | 10/18/2012 | | | | | | | | | | 3,000 | | | |
| 7123326857 | OSSINING | NY | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7123328085 | VANCOUVER | WA | | 10/18/2012 | | | | | | | | | | 601 | | | |
| 7123330669 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 413 | | | |
| 7123334042 | GREENSBORO | NC | | 10/18/2012 | | | | | | | | | | 6 | | | |
| 7123334117 | MELBOURNE | FL | | 10/18/2012 | | | | | | | | | | 1,408 | | | |
| 7123334158 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 703 | | | |
| 7123335106 | DAVIS | CA | | 10/18/2012 | | | | | | | | | | 6,000 | | | |
| 7123345022 | SILVER SPRING | MD | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 7123345212 | SCOTIA | NY | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 7123348174 | AROMAS | CA | | 10/18/2012 | | | | | | | | | | 72 | | | |
| 7123351863 | PARKLAND | FL | | 10/18/2012 | | | | | | | | | | 1,350 | | | |
| 7123352226 | LOS ANGELES | CA | | 10/18/2012 | | | | | | | | | | 180 | | | |
| 7123353216 | BANGOR | PA | | 10/18/2012 | | | | | | | | | | 5,000 | | | |
| 7123360062 | LAKE WORTH | FL | | 10/18/2012 | | | | | | | | | | 2,921 | | | |
| 7123360831 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 512 | | | |
| 7123363348 | COLLIERVILLE | TN | | 10/18/2012 | | | | | | | | | | 119 | | | |
| 7123365517 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 1,308 | | | |
| 7123368073 | BRANFORD | CT | | 10/18/2012 | | | | | | | | | | 1,020 | | | |
| 7123369493 | KINGWOOD | TX | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 7123371523 | FALLS CHURCH | VA | | 10/18/2012 | | | | | | | | | | 3,218 | | | |
| 7123377173 | ATL | GA | | 10/18/2012 | | | | | | | | | | 3,600 | | | |
| 7123377645 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 161 | | | |
| 7123384138 | LONG BEACH | NY | | 10/18/2012 | | | | | | | | | | 840 | | | |
| 7123389509 | SOUTHBURY | CT | | 10/18/2012 | | | | | | | | | | 2,732 | | | |
| 7123392180 | ANNAPOLIS | MD | | 10/18/2012 | | | | | | | | | | 8,597 | | | |
| 7123393717 | NEVADA CITY | CA | | 10/18/2012 | | | | | | | | | | 684 | | | |
| 7123398930 | HOCKESSIN | DE | | 10/18/2012 | | | | | | | | | | 583 | | | |
| 7123400447 | NEW MILFORD | CT | | 10/18/2012 | | | | | | | | | | 298 | | | |
| 7123401601 | EDMONDS | WA | | 10/18/2012 | | | | | | | | | | 67 | | | |
| 7123401650 | CLIFTON | VA | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 7123412996 | VESTAVIA | AL | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 7123414513 | OVERLAND PARK | KS | | 10/18/2012 | | | | | | | | | | 351 | | | |
| 7123414786 | VALLEY | NE | | 10/18/2012 | | | | | | | | | | 615 | | | |
| 7123414794 | DEWITT | MI | | 10/18/2012 | | | | | | | | | | 7,424 | | | |
| 7123420916 | SAN ANTONIO | TX | | 10/18/2012 | | | | | | | | | | 1,331 | | | |
| 7123485489 | BEDFORD | TX | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 7123485943 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 7123487139 | ARLINGTON | VA | | 10/18/2012 | | | | | | | | | | 210 | | | |
| 7123499530 | PITTSBURGH | PA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 7123549813 | KNIGHTDALE | NC | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 7123550241 | POTOMAC | MD | | 10/18/2012 | | | | | | | | | | 2,013 | | | |
| 7123553567 | LOVELAND | CO | | 10/18/2012 | | | | | | | | | | 2,686 | | | |
| 7123555133 | GRAYVILLE | IL | | 10/18/2012 | | | | | | | | | | 390 | | | |
| 7123555349 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 501 | | | |
| 7123555554 | BEACON FALLS | CT | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 7123562006 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 719 | | | |
| 7123564069 | SHERMAN OAKS | CA | | 10/18/2012 | | | | | | | | | | 1,750 | | | |
| 7123570983 | WILMETTE | IL | | 10/18/2012 | | | | | | | | | | 3 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7123576709 | HALF MOON BAY | CA | | 10/18/2012 | | | | | | | | | | 79 | | | |
| 7123639721 | SIERRA VISTA | AZ | | 10/18/2012 | | | | | | | | | | 382 | | | |
| 7123641289 | ADAMSTOWN | MD | | 10/18/2012 | | | | | | | | | | 197 | | | |
| 7123647666 | FAIRFIELD | IA | | 10/18/2012 | | | | | | | | | | 1,449 | | | |
| 7123658903 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 100 | | | |
| 7123659620 | FLEMING ISLAND | FL | | 10/18/2012 | | | | | | | | | | 826 | | | |
| 7123710126 | DECATUR | GA | | 10/18/2012 | | | | | | | | | | 1,615 | | | |
| 7123712833 | ROCHESTER HILLS | MI | | 10/18/2012 | | | | | | | | | | 243 | | | |
| 7123715349 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 7123718590 | LAKELAND | FL | | 10/18/2012 | | | | | | | | | | 290 | | | |
| 7123719028 | SHALIMAR | FL | | 10/18/2012 | | | | | | | | | | 1,024 | | | |
| 7123736261 | BIRMINGHAM | AL | | 10/18/2012 | | | | | | | | | | 199 | | | |
| 7123788080 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7123790755 | SOUTH PLAINFIELD | NJ | | 10/18/2012 | | | | | | | | | | 5 | | | |
| 7123791217 | NAPERVILLE | IL | | 10/18/2012 | | | | | | | | | | 44 | | | |
| 7123791845 | ALHAMBRA | CA | | 10/18/2012 | | | | | | | | | | 1,201 | | | |
| 7123791852 | SAPULPA | OK | | 10/18/2012 | | | | | | | | | | 1,808 | | | |
| 7123799889 | PORTER | IN | | 10/18/2012 | | | | | | | | | | 1,829 | | | |
| 7123805611 | BERWYN | PA | | 10/18/2012 | | | | | | | | | | 16 | | | |
| 7123855129 | ARLINGTON | KS | | 10/18/2012 | | | | | | | | | | 4,902 | | | |
| 7123855780 | MONTGOMERY | IL | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 7123856598 | HOUMA | LA | | 10/18/2012 | | | | | | | | | | 2,581 | | | |
| 7123859113 | COOPER CITY | FL | | 10/18/2012 | | | | | | | | | | 480 | | | |
| 7123861317 | SAINT CHARLES | MO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7123863552 | LEBANON | OH | | 10/18/2012 | | | | | | | | | | 5,711 | | | |
| 7123935558 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 222 | | | |
| 7123941481 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 169 | | | |
| 7123947975 | KENNER | LA | | 10/18/2012 | | | | | | | | | | 3,658 | | | |
| 7124000204 | BASALT | CO | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7124001517 | VIRGINIA BEACH | VA | | 10/18/2012 | | | | | | | | | | 1,600 | | | |
| 7124004503 | THOMASTON | CT | | 10/18/2012 | | | | | | | | | | 615 | | | |
| 7124012266 | PLANO | TX | | 10/18/2012 | | | | | | | | | | 1,444 | | | |
| 7124015806 | OSWEGO | IL | | 10/18/2012 | | | | | | | | | | 27 | | | |
| 7124016044 | SCOTTSDALE | AZ | | 10/18/2012 | | | | | | | | | | 707 | | | |
| 7124017323 | INDEPENDENCE | MO | | 10/18/2012 | | | | | | | | | | 707 | | | |
| 7124019014 | REDWOOD CITY | CA | | 10/18/2012 | | | | | | | | | | 7,512 | | | |
| 7124021853 | TAMPA | FL | | 10/18/2012 | | | | | | | | | | 273 | | | |
| 7124068805 | GLENVIEW | IL | | 10/18/2012 | | | | | | | | | | 189 | | | |
| 7124073631 | OMAHA | NE | | 10/18/2012 | | | | | | | | | | 300 | | | |
| 7124074746 | ROCKFORD | IL | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 7124075370 | TAPPAN | NY | | 10/18/2012 | | | | | | | | | | 2,595 | | | |
| 7124076626 | FORKED RIVER | NJ | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 7124077145 | BENEDICT | NE | | 10/18/2012 | | | | | | | | | | 3,495 | | | |
| 7124077376 | WALNUT CREEK | CA | | 10/18/2012 | | | | | | | | | | 8 | | | |
| 7124085064 | CROWN POINT | IN | | 10/18/2012 | | | | | | | | | | 9,843 | | | |
| 7124089710 | MIMS | FL | | 10/18/2012 | | | | | | | | | | 813 | | | |
| 7124139416 | FARMINGTON | MN | | 10/18/2012 | | | | | | | | | | 456 | | | |
| 7124141081 | SAN DIEGO | CA | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 7124145066 | SAN FRANCISCO | CA | | 10/18/2012 | | | | | | | | | | 10 | | | |
| 7124148458 | SAN RAFAEL | CA | | 10/18/2012 | | | | | | | | | | 2,274 | | | |
| 7124148680 | SOMERVILLE | MA | | 10/18/2012 | | | | | | | | | | 810 | | | |
| 7124152716 | APEX | NC | | 10/18/2012 | | | | | | | | | | 4,900 | | | |
| 7124152849 | NORTH WILKESBORO | NC | | 10/18/2012 | | | | | | | | | | 1,054 | | | |
| 7124152971 | ULYSSES | KS | | 10/18/2012 | | | | | | | | | | 2,200 | | | |
| 7124154183 | DAVIE | FL | | 10/18/2012 | | | | | | | | | | 19 | | | |
| 7124158770 | BROOKLYN PARK | MN | | 10/18/2012 | | | | | | | | | | 1,449 | | | |
| 7124159190 | ARDMORE | PA | | 10/18/2012 | | | | | | | | | | 1,200 | | | |
| 7124211553 | EASTON | PA | | 10/18/2012 | | | | | | | | | | 380 | | | |
| 7124214474 | SOUTH ELGIN | IL | | 10/18/2012 | | | | | | | | | | 378 | | | |
| 7124231304 | BROWERVILLE | MN | | 10/18/2012 | | | | | | | | | | 230 | | | |
| 7124233383 | THE VILLAGES | FL | | 10/18/2012 | | | | | | | | | | 264 | | | |
| 7124234407 | SOUTH PORTLAND | ME | | 10/18/2012 | | | | | | | | | | 1,000 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| 7124241980 | CAMPBELL | CA | | 10/18/2012 | | | | | | | | | | 7,000 | | | |
| 7124296208 | HILLSBORO | IA | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 7124314399 | SALINAS | CA | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 7124316469 | SCOTCH PLAINS | NJ | | 10/18/2012 | | | | | | | | | | 1,637 | | | |
| 7124317343 | THOMASTON | CT | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7124318069 | SAN ANTONIO | TX | | 10/18/2012 | | | | | | | | | | 225 | | | |
| 7124321329 | ELK RIVER | MN | | 10/18/2012 | | | | | | | | | | 1,796 | | | |
| 7124321709 | BISMARCK | ND | | 10/18/2012 | | | | | | | | | | 110 | | | |
| 7124322350 | COLLEGE PLACE | WA | | 10/18/2012 | | | | | | | | | | 777 | | | |
| 7124322400 | HIGH POINT | NC | | 10/18/2012 | | | | | | | | | | 2,311 | | | |
| 7124328951 | PLEASANTON | CA | | 10/18/2012 | | | | | | | | | | 3,386 | | | |
| 7124379459 | LOS GATOS | CA | | 10/18/2012 | | | | | | | | | | 844 | | | |
| 7124386421 | MOUNT SINAI | NY | | 10/18/2012 | | | | | | | | | | 766 | | | |
| 7124395992 | MONTVILLE | NJ | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 7124399358 | BETHEL | MN | | 10/18/2012 | | | | | | | | | | 41 | | | |
| 7124466587 | PEOTONE | IL | | 10/18/2012 | | | | | | | | | | 821 | | | |
| 7124472155 | MASSANUTTEN | VA | | 10/18/2012 | | | | | | | | | | 324 | | | |
| 7124476313 | GRAND JUNCTION | CO | | 10/18/2012 | | | | | | | | | | 1,891 | | | |
| 7124482865 | SUNSET BEACH | NC | | 10/18/2012 | | | | | | | | | | 919 | | | |
| 7124528485 | BUENA | NJ | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7124529632 | CROTON ON HUDSON | NY | | 10/18/2012 | | | | | | | | | | 400 | | | |
| 7124546958 | PINELLAS PARK | FL | | 10/18/2012 | | | | | | | | | | 9 | | | |
| 7124546982 | HUNTINGTON | NY | | 10/18/2012 | | | | | | | | | | 22 | | | |
| 7124548772 | OAK PARK | CA | | 10/18/2012 | | | | | | | | | | 32 | | | |
| 7124549820 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 7124549853 | METAIRIE | LA | | 10/18/2012 | | | | | | | | | | 975 | | | |
| 7124550919 | HAWORTH | NJ | | 10/18/2012 | | | | | | | | | | 15 | | | |
| 7124551388 | SAVAGE | MN | | 10/18/2012 | | | | | | | | | | 62 | | | |
| 7124552428 | VIERA | FL | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7124553368 | MONTROSE | CO | | 10/18/2012 | | | | | | | | | | 1,575 | | | |
| 7124558649 | PERDIDO BEACH | AL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 7124559605 | LOUISVILLE | KY | | 10/18/2012 | | | | | | | | | | 460 | | | |
| 7124560918 | PORTLAND | OR | | 10/18/2012 | | | | | | | | | | 518 | | | |
| 7124608147 | TOPEKA | KS | | 10/18/2012 | | | | | | | | | | 118 | | | |
| 7124612032 | DUBLIN | OH | | 10/18/2012 | | | | | | | | | | 2,429 | | | |
| 7124615290 | COVENTRY | CT | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7124619847 | RINGWOOD | NJ | | 10/18/2012 | | | | | | | | | | 483 | | | |
| 7124621405 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 500 | | | |
| 7124625497 | SAPULPA | OK | | 10/18/2012 | | | | | | | | | | 5,783 | | | |
| 7124627972 | EXETER | NH | | 10/18/2012 | | | | | | | | | | 200,000 | | | |
| 7124628434 | GRAND RAPIDS | MI | | 10/18/2012 | | | | | | | | | | 96 | | | |
| 7124676292 | RICHMOND | VA | | 10/18/2012 | | | | | | | | | | 1,313 | | | |
| 7124699914 | MILL VALLEY | CA | | 10/18/2012 | | | | | | | | | | 2 | | | |
| 7124705505 | MONTVILLE | NJ | | 10/18/2012 | | | | | | | | | | 4 | | | |
| 7124764759 | ESCONDIDO | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7124767984 | SMITHFIELD | VA | | 10/18/2012 | | | | | | | | | | 1,875 | | | |
| 7124772331 | APEX | NC | | 10/18/2012 | | | | | | | | | | 77 | | | |
| 7124824470 | FRESNO | CA | | 10/18/2012 | | | | | | | | | | 42 | | | |
| 7124825352 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,001 | | | |
| 7124826244 | KETCHIKAN | AK | | 10/18/2012 | | | | | | | | | | 1,546 | | | |
| 7124835716 | CHESTERFIELD | MO | | 10/18/2012 | | | | | | | | | | 1,427 | | | |
| 7124839775 | BAKERSFIELD | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7124894614 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 3,400 | | | |
| 7124913778 | PALOS VERDES ESTATES | CA | | 10/18/2012 | | | | | | | | | | 220 | | | |
| 7124918694 | PEARLAND | TX | | 10/18/2012 | | | | | | | | | | 1,349 | | | |
| 7124919395 | UPLAND | CA | | 10/18/2012 | | | | | | | | | | 40 | | | |
| 7124921680 | COLBERT | WA | | 10/18/2012 | | | | | | | | | | 530 | | | |
| 7124923173 | FRANKLIN LAKES | NJ | | 10/18/2012 | | | | | | | | | | 229 | | | |
| 7124925376 | MOORESVILLE | NC | | 10/18/2012 | | | | | | | | | | 417 | | | |
| 7124978847 | MAYNARD | MA | | 10/18/2012 | | | | | | | | | | 213 | | | |
| 7124984811 | LEES SUMMIT | MO | | 10/18/2012 | | | | | | | | | | 174 | | | |
| 7124990768 | CENTREVILLE | VA | | 10/18/2012 | | | | | | | | | | 954 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 7124991782 | FERNANDINA BEACH | FL | | 10/18/2012 | | | | | | | | | | 768 | | | |
| 7124994455 | BENICIA | CA | | 10/18/2012 | | | | | | | | | | 204 | | | |
| 7125063136 | ALEXANDRIA | VA | | 10/18/2012 | | | | | | | | | | 112 | | | |
| 7125065131 | MINNETONKA | MN | | 10/18/2012 | | | | | | | | | | 5,125 | | | |
| 7125124326 | SAINT PAUL | MN | | 10/18/2012 | | | | | | | | | | 1,784 | | | |
| 7125127212 | BELLE CHASSE | LA | | 10/18/2012 | | | | | | | | | | 1,947 | | | |
| 7125138599 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1 | | | |
| 7125195490 | HAYMARKET | VA | | 10/18/2012 | | | | | | | | | | 2,000 | | | |
| 7125213152 | COLUMBIA | SC | | 10/18/2012 | | | | | | | | | | 968 | | | |
| 7125262407 | SAN PEDRO | CA | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7125265616 | COCONUT CREEK | FL | | 10/18/2012 | | | | | | | | | | 11 | | | |
| 7125266002 | SAN JOSE | CA | | 10/18/2012 | | | | | | | | | | 1,014 | | | |
| 7125266788 | CORONA | CA | | 10/18/2012 | | | | | | | | | | 25 | | | |
| 7125268495 | SANTA BARBARA | CA | | 10/18/2012 | | | | | | | | | | 1,201 | | | |
| 7125269113 | HARWICH PORT | MA | | 10/18/2012 | | | | | | | | | | 130 | | | |
| 7125269667 | TOMBALL | TX | | 10/18/2012 | | | | | | | | | | 722 | | | |
| 7125274204 | DURHAM | NC | | 10/18/2012 | | | | | | | | | | 293 | | | |
| 7125278684 | CABOT | AR | | 10/18/2012 | | | | | | | | | | 103 | | | |
| 7125334040 | PLYMOUTH | MN | | 10/18/2012 | | | | | | | | | | 232 | | | |
| 7125336664 | OAKLAND | CA | | 10/18/2012 | | | | | | | | | | 398 | | | |
| 7125344023 | WASHINGTON TOWNSHIP | MI | | 10/18/2012 | | | | | | | | | | 17 | | | |
| 7125348313 | MORGAN HILL | CA | | 10/18/2012 | | | | | | | | | | 200 | | | |
| 7125351317 | NEW ORLEANS | LA | | 10/18/2012 | | | | | | | | | | 369 | | | |
| 7125398623 | SPOKANE | WA | | 10/18/2012 | | | | | | | | | | 1,664 | | | |
| 7125402771 | PALM SPRINGS | CA | | 10/18/2012 | | | | | | | | | | 125 | | | |
| 7125407614 | SAINT CHARLES | IL | | 10/18/2012 | | | | | | | | | | 50 | | | |
| 7125409776 | CHARLOTTE | NC | | 10/18/2012 | | | | | | | | | | 158 | | | |
| 7125412275 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 600 | | | |
| 7125460795 | CHICAGO | IL | | 10/18/2012 | | | | | | | | | | 572 | | | |
| 7125463906 | CARMEL | NY | | 10/18/2012 | | | | | | | | | | 399 | | | |
| 7125474523 | NOVATO | CA | | 10/18/2012 | | | | | | | | | | 525 | | | |
| 7125475728 | FAIRFIELD | CT | | 10/18/2012 | | | | | | | | | | 212 | | | |
| 7125480934 | SEATTLE | WA | | 10/18/2012 | | | | | | | | | | 1,055 | | | |
| 7125481601 | ARDEN HILLS | MN | | 10/18/2012 | | | | | | | | | | 192 | | | |
| 7125546213 | WILMINGTON | DE | | 10/18/2012 | | | | | | | | | | 1,487 | | | |
| 7125551494 | OKLAHOMA CITY | OK | | 10/18/2012 | | | | | | | | | | 6,793 | | | |
| 7125606561 | GROVE | OK | | 10/18/2012 | | | | | | | | | | 9,257 | | | |
| 7125610357 | TULSA | OK | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7125683776 | NEW HYDE PARK | NY | | 10/18/2012 | | | | | | | | | | 831 | | | |
| 7125688361 | GREELEY | CO | | 10/18/2012 | | | | | | | | | | 1,000 | | | |
| 7125689435 | WESTLAKE VILLAGE | CA | | 10/18/2012 | | | | | | | | | | 2,380 | | | |
| 7125740543 | LAS CRUCES | NM | | 10/18/2012 | | | | | | | | | | 202 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 2,321,386,275 | | | | | | | 105,688,748 | 159,819,063 | | | |
| 3990005274 | CHARLESTON | SC | | 10/18/2012 | 11/30/2012 | | | 29 | | | 29 | | | | | (7,522) | (7,522) |
| 3990006107 | WEST BLOOMFIELD | MI | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | (23,072) | (23,072) |
| 3990011710 | LAS VEGAS | NV | | 10/18/2012 | 11/30/2012 | | | 78 | | | 78 | | | | | (59,721) | (59,721) |
| 3990011717 | SAINT CLOUD | FL | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | (30,302) | (30,302) |
| 3990011801 | SANTA BARBARA | CA | | 10/18/2012 | 11/30/2012 | | | 156 | | | 156 | | | 28,000 | | 3,713 | 3,713 |
| 3990011881 | BENICIA | CA | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | (38,268) | (38,268) |
| 3990012201 | NASHVILLE | TN | | 10/18/2012 | 12/31/2012 | | | 773 | | | 773 | | | | | (125,974) | (125,974) |
| 3990012229 | COVINGTON | GA | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | (9,312) | (9,312) |
| 6901003866 | SOUTH BEND | IN | | 10/18/2012 | 10/31/2012 | | | | | | | | | | | (12,586) | (12,586) |
| 3990000251 | BRAINERD | MN | | 10/18/2012 | 10/18/2012 | | | | | | | | | 332 | | 332 | 332 |
| 3990001745 | ELKHART | IN | | 10/18/2012 | 10/18/2012 | | | | | | | | | (917) | | (917) | (917) |
| 3990003608 | SPARTANBURG | SC | | 10/18/2012 | 10/18/2012 | | | | | | | | | 500 | | 500 | 500 |
| 3990003841 | VILLAS | NJ | | 10/18/2012 | 10/18/2012 | | | | | | | | | 250 | | 250 | 250 |
| 3990004980 | UNION BRIDGE | MD | | 10/18/2012 | 10/18/2012 | | | | | | | | | 875 | | 875 | 875 |
| 3990005999 | LITTLE EGG HARBOR | NJ | | 10/18/2012 | 10/18/2012 | | | | | | | | | 348 | | 348 | 348 |
| 3990009656 | SAN JOSE | CA | | 10/18/2012 | 10/18/2012 | | | | | | | | | (3,618) | | (3,618) | (3,618) |
| 3990009701 | QUESTA | NM | | 10/18/2012 | 10/18/2012 | | | | | | | | | (1,978) | | (1,978) | (1,978) |
| 3990009936 | GILBERT | AZ | | 10/18/2012 | 10/18/2012 | | | | | | | | | 600 | | 600 | 600 |
| 3990009940 | IOWA CITY | IA | | 10/18/2012 | 10/18/2012 | | | | | | | | | (625) | | (625) | (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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other Than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 3990010843 | MARGATE | FL | | 10/18/2012 | 10/18/2012 | | | | | | | | | 6,000 | | 6,000 | 6,000 |
| 3990011577 | SACRAMENTO | CA | | 10/18/2012 | 10/18/2012 | | | | | | | | | 59,288 | | 59,288 | 59,288 |
| 3990011774 | N LAS VEGAS | NV | | 10/18/2012 | 10/18/2012 | | | | | | | | | 7,466 | | 7,466 | 7,466 |
| 3990012218 | JACKSON | MI | | 10/18/2012 | 10/18/2012 | | | | | | | | | 1,253 | | 1,253 | 1,253 |
| 3990012419 | FONTANA | CA | | 10/18/2012 | 10/18/2012 | | | | | | | | | (123) | | (123) | (123) |
| 6901003086 | MCMINNVILLE | OR | | 10/18/2012 | 10/18/2012 | | | | | | | | | (30) | | (30) | (30) |
| 0399999. Mortgages disposed | | | | | | | | 1,036 | | | 1,036 | | | 97,622 | | (233,422) | (233,422) |
| 694002148 | Las Vegas | NV | | 10/26/2004 | | 5,766,580 | 2,500,000 | | | | 2,500,000 | | 8,031,925 | 4,281,925 | | (3,750,000) | (3,750,000) |
| 694002188 | Dallas | TX | | 08/03/2005 | | 9,441,379 | 1,000,000 | | | | 1,000,000 | | 10,168,953 | 8,168,953 | | (2,000,000) | (2,000,000) |
| 0499999. Mortgages transferred | | | | | | 15,207,958 | 3,500,000 | | | | 3,500,000 | | 18,200,877 | 12,450,877 | | (5,750,000) | (5,750,000) |
| 0599999 - Totals | | | | | | 2,446,677,319 | 3,500,000 | 2,204,400 | | | 5,704,400 | | 250,700,669 | 301,381,921 | | (5,983,422) | (5,983,422) |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 023025-99-2 | AMARANTH PARTNERS LLC | | | CT | Company Trade | | 11/29/2002 | | 548,049 | 492,438 | 492,438 | (250,174) | | | | | | | 2.141 |
| 749200-99-4 | RAM CAPITAL LLC | | | IL | CO | | 08/23/2011 | | | 4 | 4 | | | | | | | | 0.000 |
| 922155-99-9 | VARDE FUND V LP | | | MN | Company Trade | | 10/27/2005 | | 387,461 | 269,451 | 269,451 | 13,114 | | | | | | | 0.033 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 935,510 | 761,893 | 761,893 | (237,060) | | | | | | | XXX |
| 769316-10-2 | RIVERSOURCE REO 1 LLC | | | MN | | | 01/29/2009 | | 29,290,487 | 25,905,064 | 25,905,064 | (1,143,466) | | | | | | | 100.000 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 29,290,487 | 25,905,064 | 25,905,064 | (1,143,466) | | | | | | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | | | 935,510 | 761,893 | 761,893 | (237,060) | | | | | | | XXX |
| 4099999. Total - Affiliated | | | | | | | | | 29,290,487 | 25,905,064 | 25,905,064 | (1,143,466) | | | | | | | XXX |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 4199999 - Totals | | | | | | | | | 30,225,997 | 26,666,957 | 26,666,957 | (1,380,526) | | | | | | | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 769316-10-2 | RIVERSOURCE REO 1 LLC | | MN | | 06/05/2012 | | | 12,523,720 | | 100.000 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | 12,523,720 | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | | | | XXX |
| 4099999. Total - Affiliated | | | | | | | | 12,523,720 | | XXX |
| | | | | | | | | | | |
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| | | | | | | | | | | |
| 4199999 - Totals | | | | | | | | 12,523,720 | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 922155-99-9 | VARDE FUND V LP | | MN | CO | 10/27/2005 | 03/29/2012 | 161,505 | 82,615 | | | | 82,615 | | 77,770 | 77,770 | | (166,350) | (166,350) | |
| 922155-99-9 | VARDE FUND V LP | | MN | CO | 10/27/2005 | 07/27/2012 | 37,103 | 18,979 | | | | 18,979 | | 34,530 | 34,530 | | (21,552) | (21,552) | |
| 922155-99-9 | VARDE FUND V LP | | MN | CO | 10/27/2005 | 12/31/2012 | 92,523 | 47,329 | | | | 47,329 | | 97,300 | 97,300 | | (42,552) | (42,552) | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 291,131 | 148,922 | | | | 148,922 | | 209,600 | 209,600 | | (230,453) | (230,453) | |
| 3999999. Total - Unaffiliated | | | | | | | 291,131 | 148,922 | | | | 148,922 | | 209,600 | 209,600 | | (230,453) | (230,453) | |
| 4099999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
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| 4199999 - Totals | | | | | | | 291,131 | 148,922 | | | | 148,922 | | 209,600 | 209,600 | | (230,453) | (230,453) | |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912810-DW-5 | UNITED STATES TREASURY BOND | SD | | | 1 | 1,214,705 | 122.7660 | 1,239,933 | 1,010,000 | 1,072,072 | | (16,427) | | | 7.250 | 5.237 | MN | 26,182 | 73,225 | 07/18/2006 | 05/15/2016 |
| 912810-DZ-8 | UNITED STATES TREASURY BOND | SD | | | 1 | 1,802,279 | 137.5310 | 2,062,968 | 1,500,000 | 1,626,646 | | (23,522) | | | 8.875 | 6.679 | FA | 50,284 | 133,125 | 11/24/2004 | 08/15/2017 |
| 912828-BA-7 | UNITED STATES TREASURY | SD | | | 1 | 547,680 | 101.2890 | 557,090 | 550,000 | 549,897 | | 269 | | | 3.625 | 3.676 | MN | 2,589 | 19,938 | 07/09/2003 | 05/15/2013 |
| 912828-CJ-7 | UNITED STATES TREASURY NOTE | M | | | 1 | 4,753,558 | 106.1720 | 4,841,439 | 4,560,000 | 4,593,820 | | (23,485) | | | 4.750 | 4.188 | MN | 49,497 | 216,543 | 08/09/2005 | 05/15/2014 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 8,318,222 | XXX | 8,701,430 | 7,620,000 | 7,842,435 | | (63,165) | | | XXX | XXX | XXX | 128,552 | 442,831 | XXX | XXX |
| 36202F-DW-3 | GNMA II 004617 | C | | 2 | 1 | 35,376,384 | 110.2540 | 38,456,555 | 34,879,880 | 35,357,376 | | (2,134) | | | 4.500 | 4.242 | MON | 130,800 | 1,569,598 | 02/16/2010 | 01/20/2040 |
| 36202F-EH-5 | GNMA II 004636 | C | | 2 | 1 | 356,987,969 | 110.5730 | 388,809,981 | 351,631,090 | 356,785,550 | | (21,030) | | | 4.500 | 4.221 | MON | 1,318,615 | 15,823,384 | 02/16/2010 | 02/20/2040 |
| 36202K-DA-0 | GNMA II ARM 8197 | | | 2 | 1 | 15,806 | 103.9150 | 16,725 | 16,095 | 16,026 | | 92 | | | 2.000 | 2.170 | MON | 27 | 342 | 12/14/1988 | 02/20/2017 |
| 36203E-NX-2 | GNMA I 347006 | | | 2 | 1 | 251,630 | 113.8040 | 286,546 | 251,790 | 251,512 | | (10) | | | 6.500 | 6.537 | MON | 1,364 | 16,366 | 01/18/1994 | 01/15/2024 |
| 36203N-6Y-9 | GNMA I 354687 | | | 2 | 1 | 180,088 | 114.8950 | 207,043 | 180,202 | 180,006 | | (9) | | | 6.500 | 6.534 | MON | 976 | 11,713 | 01/18/1994 | 11/15/2023 |
| 36204F-AW-4 | GNMA I 368221 | | | 2 | 1 | 145,118 | 113.6660 | 165,055 | 145,210 | 145,045 | | (10) | | | 6.500 | 6.541 | MON | 787 | 9,439 | 01/18/1994 | 01/15/2024 |
| 36205A-3J-1 | GNMA I 385201 | | | 2 | 1 | 313,161 | 113.6660 | 356,184 | 313,359 | 313,007 | | (18) | | | 6.500 | 6.539 | MON | 1,697 | 20,369 | 01/18/1994 | 01/15/2024 |
| 36215N-2T-0 | GNMA I 140386 | | | 2 | 1 | 2,585 | 103.8070 | 2,669 | 2,571 | 2,578 | | (1) | | | 9.500 | 9.355 | MON | 20 | 244 | 10/21/1998 | 11/15/2019 |
| 36218H-5C-4 | GNMA I 223243 | | | 2 | 1 | 1,709 | 100.7920 | 1,697 | 1,684 | 1,696 | | (1) | | | 10.000 | 9.540 | MON | 14 | 168 | 10/21/1998 | 03/15/2018 |
| 362196-GS-0 | GNMA I 268509 | | | 2 | 1 | 8,887 | 103.2920 | 9,071 | 8,782 | 8,835 | | (8) | | | 9.500 | 9.219 | MON | 70 | 834 | 10/21/1998 | 08/15/2019 |
| 36219S-2W-8 | GNMA I 258289 | | | 2 | 1 | 7,574 | 101.2920 | 7,551 | 7,455 | 7,514 | | (9) | | | 10.000 | 9.607 | MON | 62 | 746 | 10/21/1998 | 02/15/2019 |
| 36220E-V8-7 | GNMA I 276139 | | | 2 | 1 | 14,624 | 100.7920 | 14,645 | 14,530 | 14,568 | | (9) | | | 9.500 | 9.402 | MON | 115 | 1,380 | 10/21/1998 | 01/15/2020 |
| 36220E-ZR-1 | GNMA I 276252 | | | 2 | 1 | 1,300 | 101.2920 | 1,296 | 1,279 | 1,292 | | (1) | | | 10.000 | 9.455 | MON | 11 | 128 | 10/21/1998 | 06/15/2019 |
| 911760-DS-2 | VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND | | | 2 | 1 | 10,075,694 | 113.1050 | 12,111,925 | 10,708,577 | 10,147,400 | | 50,764 | | | 6.500 | 7.995 | MON | 58,005 | 696,057 | 02/16/1994 | 02/15/2024 |
| 911760-SK-3 | VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G | | | 2 | 1 | 6,998,262 | 104.1210 | 6,961,426 | 6,685,905 | 6,729,688 | | (28,208) | | | 6.000 | 5.348 | MON | 33,430 | 401,154 | 09/18/2002 | 02/15/2030 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 410,380,791 | XXX | 447,408,369 | 404,848,409 | 409,962,093 | | (592) | | | XXX | XXX | XXX | 1,545,993 | 18,551,922 | XXX | XXX |
| 38373M-8B-9 | GNMA_09-63 2009-63 A | | | 2 | 1 | 5,364,759 | 103.5890 | 5,604,573 | 5,410,409 | 5,382,787 | | 6,422 | | | 3.400 | 3.639 | MON | 15,329 | 183,954 | 08/11/2009 | 01/16/2038 |
| 38373M-KF-6 | GNMA_03-109 2003-109 AB | | | 2 | 1 | 964,009 | 100.2460 | 975,731 | 973,337 | 971,483 | | 2,009 | | | 4.018 | 4.239 | MON | 3,259 | 39,109 | 12/04/2003 | 12/16/2030 |
| 38373Q-TP-6 | GNMA_2003-48 2003-48 B | | | 2 | 1 | 842,390 | 100.5480 | 863,707 | 859,000 | 856,859 | | 1,502 | | | 4.261 | 4.550 | MON | 3,050 | 36,602 | 11/24/2003 | 07/16/2029 |
| 38374B-BE-2 | GNMA_03-49 2003-49 B | RA | | 2 | 1 | 9,482,207 | 101.9080 | 9,619,495 | 9,439,435 | 9,427,310 | | (7,293) | | | 4.543 | 4.497 | MON | 35,736 | 428,834 | 11/21/2003 | 03/16/2029 |
| 0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 16,653,365 | XXX | 17,063,506 | 16,682,181 | 16,638,439 | | 2,640 | | | XXX | XXX | XXX | 57,374 | 688,499 | XXX | XXX |
| 83162C-MA-8 | SBAP_02-20B 2002-20B | | | 2 | 1 | 6,683,550 | 111.8700 | 6,970,143 | 6,230,586 | 6,472,118 | | (24,243) | | | 5.980 | 5.065 | FA | 155,245 | 375,806 | 09/17/2003 | 02/01/2022 |
| 83162C-MN-0 | SBAP_02-20J 2002-20J | | | 2 | 1 | 5,468,918 | 110.1830 | 5,900,896 | 5,355,542 | 5,420,016 | | (5,941) | | | 4.750 | 4.487 | AO | 63,597 | 257,311 | 02/11/2004 | 10/01/2022 |
| 83162C-MW-0 | SBAP_03-20C 2003-20C 1 | | | 2 | 1 | 4,005,470 | 109.8910 | 4,401,637 | 4,005,470 | 4,005,470 | | | | | 4.500 | 4.500 | MS | 60,082 | 182,448 | 03/04/2003 | 03/01/2023 |
| 83162C-MX-8 | SBAP_03-20D 2003-20D 1 | | | 2 | 1 | 6,422,590 | 110.5320 | 7,098,990 | 6,422,590 | 6,422,590 | | | | | 4.760 | 4.760 | AO | 76,429 | 311,709 | 04/08/2003 | 04/01/2023 |
| 83162C-NA-7 | SBAP_03-20F 2003-20F 1 | | | 2 | 1 | 1,875,050 | 109.1700 | 2,046,998 | 1,875,050 | 1,875,050 | | | | | 4.070 | 4.070 | JD | 6,360 | 77,630 | 06/03/2003 | 06/01/2023 |
| 83162C-NC-3 | SBAP_03-20G 2003-20G 1 | | | 2 | 1 | 11,400,960 | 109.5860 | 12,493,902 | 11,400,960 | 11,400,960 | | | | | 4.350 | 4.350 | JJ | 247,971 | 504,711 | 07/08/2003 | 07/01/2023 |
| 83162C-NG-4 | SBAP_03-20J 2003-20J 1 | | | 2 | 1 | 7,356,724 | 111.3040 | 8,188,357 | 7,356,724 | 7,356,724 | | | | | 4.920 | 4.920 | AO | 90,488 | 370,087 | 10/07/2003 | 10/01/2023 |
| 83162C-NH-2 | SBAP_03-20K 2003-20K | | | 2 | 1 | 13,498,010 | 111.3310 | 14,984,405 | 13,459,332 | 13,483,163 | | (1,933) | | | 4.980 | 4.944 | MN | 111,712 | 696,189 | 08/24/2004 | 11/01/2023 |
| 83162C-NK-5 | SBAP_03-20L 2003-20L | | | 2 | 1 | 9,399,447 | 111.2350 | 10,455,462 | 9,399,447 | 9,399,447 | | | | | 4.890 | 4.890 | JD | 38,303 | 468,961 | 12/09/2003 | 12/01/2023 |
| 83162C-NM-1 | SBAP_04-20A 2004-20A | | | 2 | 1 | 6,941,778 | 110.4170 | 7,664,879 | 6,941,778 | 6,941,778 | | | | | 4.930 | 4.930 | JJ | 171,115 | 348,963 | 01/06/2004 | 01/01/2024 |
| 83162C-NN-9 | SBAP_04-20B 2004-20B | | | 2 | 1 | 6,450,203 | 109.6570 | 7,073,070 | 6,450,203 | 6,450,203 | | | | | 4.720 | 4.720 | FA | 126,854 | 310,937 | 02/03/2004 | 02/01/2024 |
| 83162C-NQ-2 | SBAP_04-20C 2004-20C | | | 2 | 1 | 7,782,206 | 109.9330 | 8,555,217 | 7,782,206 | 7,782,206 | | | | | 4.340 | 4.340 | MS | 112,583 | 343,907 | 03/09/2004 | 03/01/2024 |
| 83162C-NR-0 | SBAP_04-20D 2004-20D | | | 2 | 1 | 3,480,350 | 111.6500 | 3,885,818 | 3,480,350 | 3,480,350 | | | | | 4.770 | 4.770 | AO | 41,503 | 171,170 | 04/06/2004 | 04/01/2024 |
| 83162C-NT-6 | SBAP_04-20E 2004-20E | | | 2 | 1 | 1,811,790 | 112.0000 | 2,029,200 | 1,811,790 | 1,811,790 | | | | | 5.180 | 5.180 | MN | 15,642 | 96,403 | 05/04/2004 | 05/01/2024 |
| 83162C-NX-7 | SBAP_04-20H-1 2004-20H 1 | | | 1 | 1 | 5,892,864 | 112.0880 | 6,605,177 | 5,892,864 | 5,892,864 | | | | | 5.170 | 5.170 | FA | 126,942 | 314,080 | 08/03/2004 | 08/01/2024 |
| 83162C-PA-5 | SBAP_2004-20I 2004-20I | | | 2 | 1 | 9,141,561 | 112.8510 | 10,316,388 | 9,141,561 | 9,141,561 | | | | | 4.990 | 4.990 | MS | 152,055 | 467,797 | 09/07/2004 | 09/01/2024 |
| 83162C-PB-3 | SBAP_2004-20J 04-20J 1 | | | 2 | 1 | 4,937,249 | 112.1920 | 5,539,183 | 4,937,249 | 4,937,249 | | | | | 4.860 | 4.860 | AO | 59,988 | 249,377 | 10/05/2004 | 10/01/2024 |
| 83162C-PD-9 | SBAP_2004-20K 04-20K 1 | | | 2 | 1 | 5,579,906 | 109.7530 | 6,124,138 | 5,579,906 | 5,579,906 | | | | | 4.880 | 4.880 | MN | 45,383 | 280,673 | 11/09/2004 | 11/01/2024 |
| 83162C-PE-7 | SBAP_04-20L 04-20L 1 | | | 2 | 1 | 2,978,628 | 112.6520 | 3,355,482 | 2,978,628 | 2,978,628 | | | | | 4.870 | 4.870 | JD | 12,088 | 147,578 | 12/07/2004 | 12/01/2024 |
| 83162C-PG-2 | SBAP_05-20A 05-20A | | | 1 | 1 | 6,656,452 | 111.7110 | 7,435,978 | 6,656,452 | 6,656,452 | | | | | 4.860 | 4.860 | JJ | 161,752 | 331,905 | 01/04/2005 | 01/01/2025 |
| 83162C-PH-0 | SBAP_05-20B 05-20B 1 | | | 2 | 1 | 6,649,550 | 111.8060 | 7,434,624 | 6,649,550 | 6,649,550 | | | | | 4.625 | 4.625 | FA | 128,142 | 314,341 | 02/08/2005 | 02/01/2025 |
| 83162C-PJ-6 | SBAP_05-10B 05-10B 1 | | | 2 | 1 | 933,321 | 102.4250 | 955,954 | 933,321 | 933,321 | | | | | 4.570 | 4.570 | MS | 14,218 | 42,653 | 03/08/2005 | 03/01/2015 |
| 83162C-PK-3 | SBAP_05-20C 05-20C 1 | | | 2 | 1 | 4,000,031 | 110.4310 | 4,417,258 | 4,000,031 | 4,000,031 | | | | | 4.950 | 4.950 | MS | 66,001 | 204,231 | 03/08/2005 | 03/01/2025 |
| 83162C-PL-1 | SBAP_05-20D 05-20D 1 | | | 2 | 1 | 4,380,841 | 112.5650 | 4,931,279 | 4,380,841 | 4,380,841 | | | | | 5.110 | 5.110 | AO | 55,965 | 230,645 | 04/05/2005 | 04/01/2025 |
| 83162C-PN-7 | SBAP_05-20E 05-20E 1 | | | 2 | 1 | 2,062,718 | 112.0070 | 2,310,379 | 2,062,718 | 2,062,718 | | | | | 4.840 | 4.840 | MN | 16,639 | 103,007 | 05/03/2005 | 05/01/2025 |
| 831641-DS-1 | SBIC_2004-P10 04-P10A | | | 2 | 1 | 1,369,718 | 102.5680 | 1,404,890 | 1,369,718 | 1,369,718 | | | | | 4.504 | 4.506 | FMAN | 10,310 | 61,861 | 02/18/2004 | 02/10/2014 |
| 831641-DU-6 | SBIC_2004-P10 2004-P10 B | | | 2 | 1 | 993,212 | 102.5790 | 1,018,824 | 993,212 | 993,212 | | | | | 4.754 | 4.758 | FMAN | 7,891 | 47,347 | 08/18/2004 | 08/10/2014 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 831641-DV-4 | SBIC_2004-10 2004-10 B | | | 2 | 1 | 2,074,799 | 104.4550 | 2,167,241 | 2,074,799 | 2,074,799 | | | | | 4.684 | 4.662 | MS | 32,483 | 97,450 | 09/15/2004 | 09/10/2014 |
| 831641-DW-2 | SBIC_05-P10A 05-P10 A | | | 2 | 1 | 916,411 | 102.9490 | 943,439 | 916,411 | 916,411 | | | | | 4.638 | 4.641 | FMAN | 7,103 | 42,620 | 02/16/2005 | 02/10/2015 |
| 831641-DX-0 | SBIC_05-10A 05-10A 1 | | | 2 | 1 | 1,870,605 | 105.6830 | 1,976,911 | 1,870,605 | 1,870,605 | | | | | 5.038 | 4.995 | MS | 31,500 | 94,499 | 03/15/2005 | 03/10/2015 |
| 831641-DY-8 | SBIC_05-P10B 05-10B 1 | | | 2 | 1 | 2,399,418 | 105.4040 | 2,529,073 | 2,399,418 | 2,399,418 | | | | | 4.940 | 4.945 | FMAN | 19,809 | 118,856 | 08/17/2005 | 08/10/2015 |
| 831641-DZ-5 | SBIC_05-10B 05-10B | | | 2 | 1 | 6,421,091 | 106.0850 | 6,811,807 | 6,421,091 | 6,421,091 | | | | | 4.941 | 4.919 | MS | 106,045 | 318,135 | 09/20/2005 | 09/10/2015 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 161,835,421 | XXX | 178,026,999 | 161,230,403 | 161,560,240 | | (32,117) | | | XXX | XXX | XXX | 2,372,198 | 7,983,287 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 597,187,799 | XXX | 651,200,304 | 590,380,993 | 596,003,207 | | (93,234) | | | XXX | XXX | XXX | 4,104,117 | 27,666,539 | XXX | XXX |
| 563469-CL-7 | MANITOBA PROVINCE | | A | | 1FE | 9,552,501 | 141.9920 | 11,359,352 | 8,000,000 | 8,748,843 | | (96,947) | | | 9.625 | 7.629 | JD | 64,167 | 770,000 | 10/18/2000 | 12/01/2018 |
| 669827-DG-9 | NOVA SCOTIA PROVINCE | | A | | 1FE | 9,923,624 | 139.8510 | 12,586,617 | 9,000,000 | 9,476,968 | | (54,484) | | | 8.875 | 7.819 | JJ | 399,375 | 798,750 | 10/18/2000 | 07/01/2019 |
| 803854-ET-1 | SASKATCHEWAN PROVINCE | | A | | 1FE | 10,346,797 | 149.3240 | 13,439,124 | 9,000,000 | 9,784,502 | | (68,704) | | | 9.375 | 7.879 | JD | 37,500 | 843,750 | 10/18/2000 | 12/15/2020 |
| 066716-AB-7 | CENTRAL BANK OF TUNISIA | | F | | 2FE | 1,307,900 | 115.7500 | 1,273,250 | 1,100,000 | 1,261,845 | | (6,324) | | | 8.250 | 6.666 | MS | 25,713 | 90,750 | 06/24/2003 | 09/19/2027 |
| 105756-BE-9 | BRAZIL - FEDERATIVE REPUBLIC O | | F | | 2FE | 6,093,205 | 144.6250 | 8,518,413 | 5,890,000 | 6,015,015 | | (13,180) | | | 8.875 | 8.457 | AO | 111,808 | 522,738 | 02/23/2005 | 10/14/2019 |
| 105756-BH-2 | BRAZIL - FEDERATIVE REPUBLIC O | | F | 2 | 2FE | 8,248,396 | 116.1250 | 9,459,675 | 8,146,114 | 8,183,746 | | (6,434) | | | 8.000 | 7.786 | JJ | 300,501 | 651,689 | 08/01/2005 | 01/15/2018 |
| 168863-AS-7 | CHILE - REPUBLIC OF | | F | | 1FE | 1,278,120 | 100.1000 | 1,201,200 | 1,200,000 | 1,200,387 | | (9,813) | | | 5.500 | 4.652 | JJ | 30,433 | 66,000 | 05/28/2003 | 01/15/2013 |
| 195325-BA-2 | COLOMBIA REPUBLIC OF | | F | | 2FE | 1,004,212 | 100.2000 | 916,830 | 915,000 | 915,535 | | (13,409) | | | 10.750 | 9.178 | JJ | 45,356 | 98,363 | 08/13/2003 | 01/15/2013 |
| 219868-BP-0 | CORP ANDINA DE FOMENTO | | F | | 1FE | 5,937,563 | 105.5310 | 6,099,663 | 5,780,000 | 5,893,190 | | (34,997) | | | 3.750 | 3.070 | JJ | 99,946 | 216,750 | 09/16/2011 | 01/15/2016 |
| 21987D-AA-2 | CORPORACION FINANCIERA DE DES | | F | | 2FE | 6,936,500 | 109.7150 | 7,680,062 | 7,000,000 | 6,941,039 | | 4,539 | | | 4.750 | 4.866 | FA | 132,076 | 166,250 | 02/02/2012 | 02/08/2022 |
| 226775-AD-6 | CROATIA | | F | | 2FE | 2,947,500 | 113.7500 | 3,412,500 | 3,000,000 | 2,954,495 | | 4,047 | | | 6.375 | 6.617 | MS | 51,531 | 191,262 | 03/16/2011 | 03/24/2021 |
| 302154-BA-6 | EXPORT-IMPORT BANK OF KOREA | | F | | 1FE | 8,453,760 | 110.4890 | 9,391,531 | 8,500,000 | 8,458,670 | | 3,814 | | | 4.375 | 4.443 | MS | 109,497 | 371,875 | 09/08/2011 | 09/15/2021 |
| 455780-BF-2 | INDONESIA - REPUBLIC OF | | F | | 2FE | 10,762,500 | 114.8450 | 11,484,507 | 10,000,000 | 10,697,975 | | (64,525) | | | 4.875 | 3.887 | MN | 75,833 | 487,500 | 01/20/2012 | 05/05/2021 |
| 50064Y-AC-7 | KOREA HYDRO & NUCLEAR POWER CO | | F | | 1FE | 9,759,100 | 113.1130 | 11,311,290 | 10,000,000 | 9,787,367 | | 19,492 | | | 4.750 | 5.060 | JJ | 221,667 | 475,000 | 07/06/2011 | 07/13/2021 |
| 536878-AG-6 | LITHUANIA - REPUBLIC OF | | F | | 2FE | 5,037,500 | 127.6990 | 6,384,963 | 5,000,000 | 5,034,972 | | (2,528) | | | 6.625 | 6.522 | FA | 138,021 | 165,625 | 01/26/2012 | 02/01/2022 |
| 69369E-AC-3 | PERTAMINA PT | | F | | 2FE | 8,032,651 | 109.2500 | 8,827,400 | 8,080,000 | 8,035,123 | | 2,472 | | | 4.875 | 4.950 | MN | 63,462 | 196,950 | 04/26/2012 | 05/03/2022 |
| 715638-AP-7 | PERU - THE REPUBLIC OF | | F | | 2FE | 5,068,613 | 173.7500 | 7,768,362 | 4,471,000 | 5,041,223 | | (11,037) | | | 8.750 | 7.529 | MN | 43,468 | 391,213 | 04/29/2010 | 11/21/2033 |
| 715638-AS-1 | PERU - THE REPUBLIC OF | | F | | 2FE | 10,059,250 | 144.9000 | 11,157,300 | 7,700,000 | 9,938,077 | | (121,173) | | | 7.350 | 4.325 | JJ | 251,533 | 282,975 | 01/26/2012 | 07/21/2025 |
| 71645W-AP-6 | PETROBRAS INTERNATIONAL FINANC | | F | | 2FE | 4,230,560 | 113.8360 | 4,553,424 | 4,000,000 | 4,207,977 | | (22,583) | | | 5.750 | 4.870 | JJ | 102,861 | 115,000 | 01/20/2012 | 01/20/2020 |
| 71645W-AR-2 | PETROBRAS INTERNATIONAL FINANC | | F | | 2FE | 3,125,430 | 112.3600 | 3,370,799 | 3,000,000 | 3,115,120 | | (10,310) | | | 5.375 | 4.796 | JJ | 68,979 | 80,625 | 02/01/2012 | 01/27/2021 |
| 71654Q-BB-7 | PEMEX PROJECT FUNDING MASTER T | | F | | 2FE | 10,106,894 | 112.8500 | 11,285,000 | 10,000,000 | 10,104,562 | | (2,333) | | | 4.875 | 4.732 | JJ | 212,604 | | 09/12/2012 | 01/24/2022 |
| 718286-AK-3 | PHILIPPINES - REPUBLIC OF 9.875 | | F | | 3FE | 4,273,500 | 144.2500 | 5,337,250 | 3,700,000 | 4,008,201 | | (38,237) | | | 9.875 | 8.103 | JJ | 168,478 | 365,375 | 06/19/2003 | 01/15/2019 |
| 74727P-AP-6 | QATAR - STATE OF | | F | | 1FE | 5,107,500 | 114.7500 | 5,737,500 | 5,000,000 | 5,099,846 | | (7,654) | | | 4.500 | 4.232 | JJ | 100,625 | 140,625 | 01/24/2012 | 01/20/2022 |
| 77586R-AA-8 | Romania | | F | | 2FE | 4,495,500 | 121.3540 | 5,460,950 | 4,500,000 | 4,495,794 | | 294 | | | 6.750 | 6.764 | FA | 121,500 | 151,875 | 02/01/2012 | 02/07/2022 |
| 78307A-CZ-4 | RUSSIAN FEDERATION - THE | | F | 2 | 2FE | 11,680,617 | 128.4400 | 14,523,032 | 11,307,250 | 12,013,689 | | (39,348) | | | 7.500 | 6.204 | MS | 214,367 | 848,044 | 01/24/2012 | 03/31/2030 |
| 857524-AA-0 | POLAND - REPUBLIC OF | | F | | 1FE | 14,114,700 | 118.6000 | 16,604,000 | 14,000,000 | 14,100,847 | | (9,955) | | | 5.125 | 5.016 | AO | 139,514 | 717,500 | 06/08/2011 | 04/21/2021 |
| 857524-AB-8 | POLAND - REPUBLIC OF | | F | | 1FE | 5,035,000 | 118.1000 | 5,905,000 | 5,000,000 | 5,032,573 | | (2,427) | | | 5.000 | 4.911 | MS | 68,056 | 222,204 | 01/24/2012 | 03/23/2022 |
| 903724-AA-0 | Ukraine | | F | | 4FE | 4,050,000 | 101.0000 | 4,181,400 | 4,140,000 | 4,134,116 | | 12,476 | | | 7.650 | 7.983 | JD | 17,595 | 316,710 | 08/08/2003 | 06/11/2013 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 186,969,393 | XXX | 219,230,394 | 177,429,364 | 184,681,697 | | (589,268) | | | XXX | XXX | XXX | 3,416,466 | 9,745,398 | XXX | XXX |
| 0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 186,969,393 | XXX | 219,230,394 | 177,429,364 | 184,681,697 | | (589,268) | | | XXX | XXX | XXX | 3,416,466 | 9,745,398 | XXX | XXX |
| 13063A-5G-5 | CALIFORNIA - STATE OF | | | | 1FE | 56,592,290 | 143.4980 | 81,076,370 | 56,500,000 | 56,575,390 | | (3,622) | | | 7.550 | 7.533 | AO | 1,066,437 | 4,265,750 | 06/24/2009 | 04/01/2039 |
| 452151-8V-8 | ILLINOIS STATE OF | | | | 1FE | 2,975,820 | 106.0190 | 3,180,570 | 3,000,000 | 2,988,535 | | 5,351 | | | 4.421 | 4.623 | JJ | 66,315 | 132,630 | 07/20/2010 | 01/01/2015 |
| 452152-BM-2 | ILLINOIS STATE OF | | | | 1FE | 15,400,000 | 113.6840 | 17,507,336 | 15,400,000 | 15,400,000 | | | | | 6.630 | 6.630 | FA | 425,425 | 1,021,020 | 01/28/2010 | 02/01/2035 |
| 452152-GR-6 | ILLINOIS STATE OF | | | | 1FE | 7,497,825 | 111.6950 | 8,377,125 | 7,500,000 | 7,497,908 | | 83 | | | 6.200 | 6.204 | JJ | 232,500 | 465,000 | 07/15/2010 | 07/01/2021 |
| 452152-GS-4 | ILLINOIS STATE OF | | | | 1FE | 7,000,000 | 121.3210 | 8,492,470 | 7,000,000 | 7,000,000 | | | | | 7.350 | 7.350 | JJ | 257,250 | 514,500 | 07/15/2010 | 07/01/2035 |
| 57582P-WK-2 | MASSACHUSETTS ST | | | | 1FE | 12,999,398 | 113.6820 | 15,011,708 | 13,205,000 | 13,029,700 | | 15,763 | | | 4.200 | 4.381 | JD | 46,217 | 554,610 | 01/27/2011 | 12/01/2021 |
| 70914P-PE-6 | PENNSYLVANIA COMMONWEALTH OF | | | | 1FE | 9,873,500 | 112.9080 | 11,290,800 | 10,000,000 | 9,895,554 | | 11,448 | | | 4.250 | 4.414 | JJ | 195,972 | 425,000 | 02/03/2011 | 07/15/2020 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 93974C-WS-5 | WASHINGTON STATE OF | | | 1 | 1FE | 21,622,931 | 120.4990 | 25,184,291 | 20,900,000 | 21,509,669 | | (60,419) | | | 5.250 | 4.810 | FA | 457,188 | 1,097,250 | 01/27/2011 | 02/01/2030 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 133,961,764 | XXX | 170,120,670 | 133,505,000 | 133,896,756 | | (31,396) | | | XXX | XXX | XXX | 2,747,304 | 8,475,760 | XXX | XXX |
| 1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 133,961,764 | XXX | 170,120,670 | 133,505,000 | 133,896,756 | | (31,396) | | | XXX | XXX | XXX | 2,747,304 | 8,475,760 | XXX | XXX |
| 167505-KH-8 | CHICAGO IL BRD ED SCHOOL GO | | | | 1FE | 4,000,000 | 111.2730 | 4,450,920 | 4,000,000 | 4,000,000 | | | | | 6.138 | 6.138 | JD | 20,460 | 245,520 | 09/10/2009 | 12/01/2039 |
| 167560-PL-9 | CHICAGO IL METRO WTR RECLAM DI | | | | 1FE | 6,500,000 | 129.3190 | 8,405,735 | 6,500,000 | 6,500,000 | | | | | 5.720 | 5.720 | JD | 30,983 | 371,800 | 08/11/2009 | 12/01/2038 |
| 180848-FS-7 | CLARK COUNTY NV | | | | 1FE | 3,500,000 | 132.1330 | 4,624,655 | 3,500,000 | 3,500,000 | | | | | 6.754 | 6.754 | JJ | 118,195 | 236,390 | 01/14/2010 | 07/01/2038 |
| 23223P-CX-3 | CUYAHOGA COUNTY OHIO | | | | 1FE | 20,500,000 | 123.5080 | 25,319,140 | 20,500,000 | 20,500,000 | | | | | 6.034 | 6.034 | JD | 103,081 | 1,236,970 | 12/16/2009 | 12/01/2034 |
| 544646-XY-3 | LOS ANGELES CA UNI SCH DIST | | | | 1FE | 21,191,520 | 116.6020 | 24,486,420 | 21,000,000 | 21,170,962 | | (6,129) | | | 5.755 | 5.678 | JJ | 604,275 | 1,208,550 | 10/02/2009 | 07/01/2029 |
| 597502-BK-8 | MIDLAND CNTY TX HOSP DIST | | | | 1FE | 11,500,000 | 126.8550 | 14,588,325 | 11,500,000 | 11,500,000 | | | | | 6.440 | 6.440 | MN | 94,632 | 740,600 | 08/19/2009 | 05/15/2039 |
| 64966C-KH-3 | NEW YORK NY 2003 | | | | 1FE | 14,024,080 | 104.3600 | 14,610,400 | 14,000,000 | 14,003,773 | | (2,529) | | | 4.400 | 4.380 | JD | 51,333 | 616,000 | 05/30/2003 | 06/01/2014 |
| 717883-KL-5 | PHILADELPHIA PA SCH DIST | | | | 1FE | 15,043,967 | 120.8170 | 17,820,507 | 14,750,000 | 15,037,615 | | (3,661) | | | 6.765 | 6.610 | JD | 83,153 | 997,838 | 03/11/2010 | 06/01/2040 |
| 796720-GP-9 | SAN BERNARDINO CA CMNTY COLLEG | | | | 1FE | 4,500,000 | 129.0060 | 5,805,270 | 4,500,000 | 4,500,000 | | | | | 7.630 | 7.630 | FA | 143,063 | 343,350 | 06/10/2009 | 08/01/2044 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 100,759,567 | XXX | 120,111,372 | 100,250,000 | 100,712,350 | | (12,319) | | | XXX | XXX | XXX | 1,249,175 | 5,997,018 | XXX | XXX |
| 1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 100,759,567 | XXX | 120,111,372 | 100,250,000 | 100,712,350 | | (12,319) | | | XXX | XXX | XXX | 1,249,175 | 5,997,018 | XXX | XXX |
| 01030L-BS-3 | ALABAMA INCENTIVES FING AUTH | | | | 1FE | 18,500,000 | 119.3410 | 22,078,085 | 18,500,000 | 18,500,000 | | | | | 6.042 | 6.042 | MS | 372,590 | 1,117,770 | 09/18/2009 | 09/01/2029 |
| 072024-ND-0 | BAY AREA TOLL AUTH CA TOLL BRD | | | | 1FE | 25,500,000 | 136.9860 | 34,931,430 | 25,500,000 | 25,500,000 | | | | | 6.263 | 6.263 | AO | 399,266 | 1,597,065 | 10/28/2009 | 04/01/2049 |
| 167727-SW-7 | CHICAGO IL WASTEWATER TRANSMIS | | | | 1FE | 9,719,011 | 126.9450 | 12,186,720 | 9,600,000 | 9,714,985 | | (1,464) | | | 6.900 | 6.802 | JJ | 331,200 | 662,400 | 10/27/2010 | 01/01/2040 |
| 16772P-AQ-9 | CHICAGO ILL TRANSIT AUTH | | | | 1FE | 11,000,000 | 111.9070 | 12,309,770 | 11,000,000 | 11,000,000 | | | | | 6.200 | 6.200 | JD | 56,833 | 682,000 | 03/24/2010 | 12/01/2040 |
| 167736-YU-5 | CHICAGO ILL WTR REV | | | | 1FE | 4,000,000 | 135.7710 | 5,430,840 | 4,000,000 | 4,000,000 | | | | | 6.742 | 6.742 | MN | 44,947 | 269,680 | 11/05/2010 | 11/01/2040 |
| 18085P-MT-8 | CLARK CNTY NV ARPT REV | | | | 1FE | 20,450,000 | 141.8570 | 29,009,756 | 20,450,000 | 20,450,000 | | | | | 6.820 | 6.820 | JJ | 697,345 | 1,394,690 | 02/10/2010 | 07/01/2045 |
| 196632-GZ-0 | COLORADO SPRINGS CO UTILS | | | | 1FE | 10,000,000 | 127.7140 | 12,771,400 | 10,000,000 | 10,000,000 | | | | | 6.313 | 6.313 | MN | 80,666 | 631,300 | 11/06/2009 | 11/15/2049 |
| 196707-HZ-9 | COLORADO ST BRD GOVERNORS | | | | 1FE | 3,500,000 | 124.9970 | 4,374,895 | 3,500,000 | 3,500,000 | | | | | 6.057 | 6.057 | MS | 70,665 | 211,995 | 07/29/2010 | 03/01/2040 |
| 196711-MA-0 | COLORADO STATE OF | | | | 1FE | 12,875,460 | 134.9670 | 17,545,710 | 13,000,000 | 12,881,176 | | 989 | | | 6.650 | 6.719 | MS | 254,547 | 864,500 | 07/16/2009 | 09/15/2045 |
| 249182-AQ-9 | DENVER CO CITY & CNTY ARPT REV | | | | 1FE | 10,500,000 | 127.9940 | 13,439,370 | 10,500,000 | 10,500,000 | | | | | 6.414 | 6.414 | MN | 86,055 | 673,470 | 10/21/2009 | 11/15/2039 |
| 25477G-EC-5 | DISTRICT COLUMBIA INCOME TAX R | | | 1 | 1FE | 4,878,012 | 118.6180 | 5,634,355 | 4,750,000 | 4,856,238 | | (11,755) | | | 5.000 | 4.640 | JD | 19,792 | 237,500 | 01/27/2011 | 12/01/2027 |
| 25477G-ED-3 | DISTRICT COLUMBIA INCOME TAX R | | | 1 | 1FE | 9,712,705 | 118.2370 | 11,232,515 | 9,500,000 | 9,676,702 | | (19,502) | | | 5.000 | 4.700 | JD | 39,583 | 475,000 | 01/27/2011 | 12/01/2028 |
| 259561-PU-6 | DOUGLAS CNTY WA PUB UTIL DIST | | | | 1FE | 8,750,000 | 114.6080 | 10,028,200 | 8,750,000 | 8,750,000 | | | | | 5.495 | 5.495 | MS | 160,271 | 480,813 | 08/20/2010 | 09/01/2040 |
| 343136-L6-2 | FLORIDA ST TPK AUTH | | | 1 | 1FE | 7,500,000 | 115.9860 | 8,698,950 | 7,500,000 | 7,500,000 | | | | | 6.140 | 6.140 | JJ | 230,250 | 460,500 | 06/26/2009 | 07/01/2025 |
| 455054-AP-1 | INDIANA ST FIN AUTH | | | | 1FE | 5,183,187 | 107.3010 | 5,740,603 | 5,350,000 | 5,217,428 | | 18,727 | | | 3.375 | 3.830 | MS | 60,188 | 180,563 | 02/17/2011 | 03/01/2019 |
| 49151E-4G-5 | KENTUCKY ST PPTY & BLDGS COMMN | | | | 1FE | 7,500,000 | 121.3740 | 9,103,050 | 7,500,000 | 7,500,000 | | | | | 6.155 | 6.155 | MN | 76,937 | 461,625 | 10/28/2009 | 11/01/2029 |
| 517705-AP-4 | LAS VEGAS NEVADA | | | 1 | 1FE | 7,046,637 | 119.7460 | 8,681,585 | 7,250,000 | 7,051,198 | | 2,094 | | | 7.800 | 8.051 | MS | 188,500 | 565,500 | 12/03/2009 | 09/01/2039 |
| 544435-C3-2 | LOS ANGELES CA DEPT ARPTS ARPT | | | | 1FE | 15,500,000 | 129.6430 | 20,094,665 | 15,500,000 | 15,500,000 | | | | | 6.582 | 6.582 | MN | 130,360 | 1,020,210 | 11/18/2009 | 05/15/2039 |
| 57583U-BV-9 | MASSACHUSETTS ST DEV FIN AGY R | | | | 1FE | 5,535,000 | 104.2120 | 5,768,134 | 5,535,000 | 5,535,000 | | | | | 3.042 | 3.042 | AO | 42,094 | 168,375 | 04/28/2011 | 04/01/2015 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 57583U-BW-7 | MASSACHUSETTS ST DEV FIN AGY R | | | | 1FE | 3,800,000 | 106.8860 | 4,061,668 | 3,800,000 | 3,800,000 | | | | | 3.492 | 3.492 | AO | 33,174 | 132,696 | 04/28/2011 | 04/01/2016 |
| 57583U-BZ-0 | MASSACHUSETTS ST DEV FIN AGY R | | | | 1FE | 5,000,000 | 111.2640 | 5,563,200 | 5,000,000 | 5,000,000 | | | | | 4.618 | 4.618 | AO | 57,725 | 230,900 | 04/28/2011 | 04/01/2019 |
| 57583U-CA-4 | MASSACHUSETTS ST DEV FIN AGY R | | | | 1FE | 5,000,000 | 112.8500 | 5,642,500 | 5,000,000 | 5,000,000 | | | | | 4.868 | 4.868 | AO | 60,850 | 243,400 | 04/28/2011 | 04/01/2020 |
| 57586E-QK-0 | MASSACHUSETTS ST HLTH & ED FAC | | | 1 | 1FE | 8,437,993 | 119.9640 | 9,825,052 | 8,190,000 | 8,392,866 | | (24,262) | | | 5.000 | 4.580 | JD | 18,200 | 409,500 | 01/27/2011 | 12/15/2031 |
| 57586E-QU-8 | MASSACHUSETTS ST HLTH & ED FAC | | | 1 | 1FE | 8,333,798 | 119.9640 | 9,669,098 | 8,060,000 | 8,283,836 | | (26,824) | | | 5.000 | 4.530 | JD | 17,911 | 403,000 | 01/27/2011 | 12/15/2030 |
| 592125-AA-6 | METRO GOVT NASHVILLE & DAVIDSO | | | | 1FE | 5,000,000 | 125.2020 | 6,260,100 | 5,000,000 | 5,000,000 | | | | | 7.431 | 7.431 | JJ | 185,775 | 371,550 | 04/14/2010 | 07/01/2043 |
| 59259N-ZH-9 | METROPOLITAN TRANSN AUTH NY | | | | 1FE | 4,000,000 | 144.5630 | 5,782,520 | 4,000,000 | 4,000,000 | | | | | 7.336 | 7.336 | MN | 37,495 | 293,440 | 04/23/2009 | 11/15/2039 |
| 59259Y-BE-8 | METROPOLITAN TRANSN AUTH NY | | | | 1FE | 12,500,000 | 110.8940 | 13,861,750 | 12,500,000 | 12,500,000 | | | | | 5.113 | 5.113 | MN | 81,666 | 639,125 | 10/07/2009 | 11/15/2022 |
| 60534R-MF-3 | MISSISSIPPI DEV BK SPL OBLIG | | | | 1FE | 21,500,000 | 118.2240 | 25,418,160 | 21,500,000 | 21,500,000 | | | | | 6.589 | 6.589 | JJ | 708,318 | 1,416,635 | 08/19/2009 | 01/01/2035 |
| 60534R-TN-9 | MISSISSIPPI DEV BK SPL OBLIG | | | | 1FE | 8,500,000 | 122.0940 | 10,377,990 | 8,500,000 | 8,500,000 | | | | | 6.313 | 6.313 | JJ | 268,303 | 536,605 | 03/10/2010 | 01/01/2033 |
| 60636W-NU-5 | MISSOURI ST HWY & TRANSN COMMN | | | | 1FE | 8,500,000 | 122.5040 | 10,412,840 | 8,500,000 | 8,500,000 | | | | | 5.445 | 5.445 | MN | 77,137 | 462,825 | 09/16/2009 | 05/01/2033 |
| 645913-BD-5 | NEW JERSEY ECON DEV AUTH ECON | | | | 1FE | 8,461,425 | 55.8730 | 14,666,662 | 26,250,000 | 10,008,936 | | 486,040 | | | 0.000 | 13.386 | MAT | | | 05/27/2009 | 02/15/2025 |
| 646136-XR-7 | NEW JERSEY ST TRANSN TR FD AUT | | | | 1FE | 14,000,000 | 132.5970 | 18,563,580 | 14,000,000 | 14,000,000 | | | | | 6.561 | 6.561 | JD | 40,824 | 918,540 | 01/07/2010 | 12/15/2040 |
| 646139-D7-7 | NEW JERSEY STATE TRNPK AUTH | | | | 1FE | 2,495,000 | 106.9180 | 2,667,604 | 2,495,000 | 2,495,000 | | | | | 4.252 | 4.252 | JJ | 53,044 | 106,087 | 07/27/2005 | 01/01/2016 |
| 646139-D8-5 | NEW JERSEY STATE TRNPK AUTH | | | 2 | 1FE | 35,565,000 | 103.8290 | 36,926,784 | 35,565,000 | 35,565,000 | | | | | 4.252 | 4.252 | JJ | 756,112 | 1,512,224 | 07/27/2005 | 01/01/2016 |
| 649710-AR-4 | NEW YORK NY CITY TRANS FIN AUT | | | 1 | 1FE | 22,968,916 | 120.5190 | 26,273,142 | 21,800,000 | 22,786,734 | | (100,005) | | | 5.000 | 4.330 | FA | 454,167 | 1,090,000 | 02/17/2011 | 02/01/2025 |
| 649710-BK-8 | NEW YORK NY CITY TRANS FIN AUT | | | 1 | 1FE | 22,611,691 | 120.3370 | 26,383,887 | 21,925,000 | 22,505,056 | | (57,376) | | | 5.250 | 4.850 | FA | 479,609 | 1,151,063 | 02/03/2011 | 02/01/2029 |
| 76116E-CE-8 | RESOLUTION FUNDING CORP - REFC ZERO COUPON BOND | | | | 1 | 11,850,561 | 98.0260 | 31,956,346 | 32,600,000 | 26,308,232 | | 1,665,986 | | | 0.000 | 6.636 | OCT | | | 10/18/2000 | 04/15/2016 |
| 769076-UG-3 | RIVERSIDE CALIF WTR REV | | | | 1FE | 7,000,000 | 126.7490 | 8,872,430 | 7,000,000 | 7,000,000 | | | | | 6.349 | 6.349 | AO | 111,107 | 444,430 | 12/10/2009 | 10/01/2039 |
| 79765D-XK-1 | SAN FRANCISCO CITY & CNTY CA C | | | | 1FE | 11,040,000 | 110.0060 | 12,144,662 | 11,040,000 | 11,040,000 | | | | | 6.487 | 6.487 | MN | 119,361 | 716,165 | 09/24/2009 | 11/01/2041 |
| 79766D-AX-7 | SAN FRANCISCO CA CITY & CNTY A | | | | 1FE | 3,870,000 | 105.0320 | 4,064,738 | 3,870,000 | 3,870,000 | | | | | 3.026 | 3.026 | MN | 19,518 | 117,106 | 07/01/2011 | 05/01/2016 |
| 79766D-AZ-2 | SAN FRANCISCO CA CITY & CNTY A | | | | 1FE | 5,000,000 | 107.8170 | 5,390,850 | 5,000,000 | 5,000,000 | | | | | 3.779 | 3.779 | MN | 31,492 | 188,950 | 07/01/2011 | 05/01/2018 |
| 798110-AT-9 | SAN JOAQUIN CNTY CALIF TRANSN | | | 1 | 1FE | 7,788,895 | 123.1220 | 9,283,399 | 7,540,000 | 7,752,445 | | (20,301) | | | 5.750 | 5.320 | MS | 144,517 | 433,550 | 02/09/2011 | 03/01/2029 |
| 798110-AU-6 | SAN JOAQUIN CNTY CALIF TRANSN | | | 1 | 1FE | 8,169,022 | 122.9560 | 9,775,002 | 7,950,000 | 8,137,045 | | (17,814) | | | 5.750 | 5.390 | MS | 152,375 | 457,125 | 02/09/2011 | 03/01/2030 |
| 808390-DP-0 | SCHUYLKILL CNTY PA INDL DEV AU | | | | 2FE | 9,912,236 | 106.1060 | 10,292,282 | 9,700,000 | 9,820,346 | | (50,433) | | | 4.250 | 3.670 | AO | 103,063 | 412,250 | 02/17/2011 | 04/01/2015 |
| 89978K-AV-8 | TUOLUMNE WIND PROJ AUTH CALIF | | | | 1FE | 17,250,000 | 116.0200 | 20,013,450 | 17,250,000 | 17,250,000 | | | | | 6.918 | 6.918 | JJ | 596,677 | 1,193,355 | 06/25/2009 | 01/01/2034 |
| 913366-DF-4 | UNIVERSITY CALIF REGTS | | | 1 | 1FE | 8,250,000 | 129.1870 | 10,657,927 | 8,250,000 | 8,250,000 | | | | | 6.583 | 6.583 | MN | 69,396 | 543,098 | 12/04/2009 | 05/15/2049 |
| 91412G-DX-0 | UNIVERSITY CA REVS | | | | 1FE | 6,492,656 | 114.1190 | 8,130,979 | 7,125,000 | 6,565,745 | | 38,357 | | | 4.800 | 5.819 | MN | 43,700 | 342,000 | 01/26/2011 | 05/15/2023 |
| 927793-TB-5 | VIRGINIA COMWLTH TRANSN BRD | | | | 1FE | 7,622,456 | 118.6070 | 9,174,251 | 7,735,000 | 7,635,096 | | 6,453 | | | 4.700 | 4.849 | MN | 46,453 | 363,545 | 01/27/2011 | 05/15/2024 |
| 977100-AA-4 | WISCONSIN ST GEN REV FSA | | | | 1FE | 17,938,440 | 101.4800 | 18,266,400 | 18,000,000 | 17,997,271 | | 7,961 | | | 4.800 | 4.847 | MN | 144,000 | 864,000 | 12/10/2003 | 05/01/2013 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 516,508,101 | XXX | 639,439,286 | 552,830,000 | 532,096,335 | | 1,896,871 | | | XXX | XXX | XXX | 8,254,058 | 28,148,120 | XXX | XXX |
| 31283G-FM-4 | FREDDIE MAC GOLD G00172 | | | 2 | 1 | 788,381 | 113.4320 | 880,233 | 775,998 | 784,994 | | (424) | | | 7.000 | 6.552 | MON | 4,527 | 54,320 | 01/04/1994 | 12/01/2023 |
| 31283G-GB-7 | FREDDIE MAC GOLD G00194 | | | 2 | 1 | 188,498 | 114.5280 | 214,173 | 187,004 | 188,098 | | (63) | | | 7.500 | 7.269 | MON | 1,169 | 14,025 | 06/28/1999 | 02/01/2024 |
| 31283G-WK-9 | FREDDIE MAC GOLD G00650 | | | 2 | 1 | 24,260 | 119.3370 | 28,775 | 24,113 | 24,230 | | (3) | | | 7.500 | 7.269 | MON | 151 | 1,808 | 02/03/1997 | 12/01/2025 |
| 31283H-J8-9 | FREDDIE MAC GOLD G01187 | | | 2 | 1 | 147,656 | 117.0820 | 174,131 | 148,726 | 147,704 | | 6 | | | 6.500 | 6.786 | MON | 806 | 9,667 | 05/01/2001 | 09/01/2030 |
| 31283N-AX-0 | FREDDIE MAC GOLD P00022 | RA | | 2 | 1 | 7,052,793 | 107.5080 | 7,375,727 | 6,860,628 | 7,033,893 | | (1,462) | | | 6.000 | 5.314 | MON | 34,303 | 411,638 | 12/17/2002 | 11/01/2032 |
| 31287M-T9-1 | FREDDIE MAC GOLD C62376 | | | 2 | 1 | 490,572 | 111.2000 | 549,637 | 494,279 | 490,731 | | 16 | | | 6.000 | 6.300 | MON | 2,471 | 29,657 | 02/27/2002 | 01/01/2032 |
| 31287P-6N-8 | FREDDIE MAC GOLD C64477 | | | 2 | 1 | 218,570 | 111.2000 | 249,922 | 224,751 | 218,905 | | 32 | | | 6.000 | 7.359 | MON | 1,124 | 13,485 | 03/08/2002 | 03/01/2032 |
| 31287R-MH-9 | FREDDIE MAC GOLD C65760 | | | 2 | 1 | 1,384,865 | 113.7260 | 1,568,577 | 1,379,261 | 1,384,175 | | (76) | | | 6.500 | 6.368 | MON | 7,471 | 89,652 | 04/03/2002 | 04/01/2032 |
| 31287X-RL-2 | FREDDIE MAC GOLD C70491 | | | 2 | 1 | 1,540,247 | 115.4200 | 1,716,347 | 1,487,039 | 1,536,758 | | (414) | | | 6.500 | 5.032 | MON | 8,055 | 96,658 | 12/02/2002 | 09/01/2032 |
| 31288G-PP-1 | FREDDIE MAC GOLD C77630 | C | | 2 | 1 | 4,300,973 | 112.8090 | 4,741,143 | 4,202,798 | 4,289,403 | | (1,508) | | | 5.500 | 5.030 | MON | 19,263 | 231,154 | 04/01/2003 | 03/01/2033 |
| 31288G-YS-5 | FREDDIE MAC GOLD C77921 | C | | 2 | 1 | 7,004,514 | 108.9340 | 7,485,857 | 6,871,908 | 6,990,261 | | (758) | | | 5.500 | 5.062 | MON | 31,496 | 377,955 | 04/02/2003 | 02/01/2033 |
| 31288V-HQ-5 | Federal Home Loan Mortgage Cor ARM 845639 | | | 2 | 1 | 184,675 | 104.0160 | 188,036 | 180,777 | 183,164 | | (223) | | | 2.552 | 2.088 | MON | 384 | 4,582 | 03/25/1994 | 11/01/2023 |
| 31288V-JU-4 | Federal Home Loan Mortgage Cor ARM 845675 | | | 2 | 1 | 44,973 | 100.4360 | 44,311 | 44,118 | 44,863 | | 305 | | | 2.619 | 1.753 | MON | 96 | 1,149 | 03/25/1994 | 03/01/2027 |
| 31288V-LQ-0 | Federal Home Loan Mortgage Cor ARM 845735 | | | 2 | 1 | 103,347 | 102.1760 | 103,399 | 101,196 | 102,439 | | 81 | | | 2.340 | 1.951 | MON | 197 | 2,402 | 04/04/1994 | 03/01/2024 |
| 31288V-LS-6 | Federal Home Loan Mortgage Cor ARM 845737 | | | 2 | 1 | 240,391 | 103.9250 | 243,733 | 234,528 | 236,979 | | (512) | | | 2.304 | 2.045 | MON | 450 | 5,418 | 03/16/1994 | 04/01/2024 |
| 31288V-LT-4 | Federal Home Loan Mortgage Cor ARM 845738 | | | 2 | 1 | 470,535 | 104.2970 | 483,799 | 463,867 | 469,154 | | 2,499 | | | 2.378 | 1.769 | MON | 919 | 11,066 | 03/17/1994 | 05/01/2024 |
| 3128CU-G7-5 | FREDDIE MAC GOLD G30222 | C | | 2 | 1 | 12,845,089 | 108.7000 | 13,631,041 | 12,540,078 | 12,783,228 | | (9,802) | | | 6.000 | 5.109 | MON | 62,700 | 752,405 | 11/04/2002 | 01/01/2023 |
| 3128CU-G9-1 | FREDDIE MAC GOLD G30224 | C | | 2 | 1 | 3,514,971 | 111.4970 | 3,720,826 | 3,337,163 | 3,467,182 | | (6,977) | | | 6.500 | 5.066 | MON | 18,076 | 216,916 | 01/24/2003 | 08/01/2022 |
| 3128CU-GZ-3 | FREDDIE MAC GOLD G30216 | | | 2 | 1 | 1,043,248 | 111.4970 | 1,119,795 | 1,004,331 | 1,034,383 | | (1,500) | | | 6.500 | 5.144 | MON | 5,440 | 65,282 | 09/10/2002 | 04/01/2022 |
| 3128CU-HC-3 | FREDDIE MAC GOLD G30227 | C | | 2 | 1 | 5,266,693 | 108.8090 | 5,504,447 | 5,058,807 | 5,217,396 | | (4,403) | | | 5.500 | 4.347 | MON | 23,186 | 278,234 | 05/16/2003 | 05/01/2023 |
| 3128E2-QX-7 | FREDDIE MAC GOLD D95870 | | | 2 | 1 | 2,057,778 | 107.6060 | 2,188,983 | 2,034,256 | 2,052,042 | | (14) | | | 5.000 | 4.652 | MON | 8,476 | 101,713 | 03/26/2003 | 03/01/2023 |
| 3128E2-QZ-2 | FREDDIE MAC GOLD D95872 | | | 2 | 1 | 3,534,521 | 107.6060 | 3,759,304 | 3,493,580 | 3,523,887 | | (1,112) | | | 5.000 | 4.676 | MON | 14,557 | 174,679 | 03/26/2003 | 04/01/2023 |
| 3128E2-TB-2 | FREDDIE MAC GOLD D95946 | | | 2 | 1 | 1,864,901 | 107.6060 | 1,982,584 | 1,842,446 | 1,858,162 | | (777) | | | 5.000 | 4.706 | MON | 7,677 | 92,122 | 04/22/2003 | 04/01/2023 |
| 3128FP-ZH-0 | FREDDIE MAC GOLD D80744 | | | 2 | 1 | 77,328 | 114.8410 | 87,572 | 76,255 | 77,208 | | (17) | | | 7.500 | 6.870 | MON | 477 | 5,719 | 07/15/1997 | 06/01/2027 |
| 3128MJ-R8-5 | FREDDIE MAC GOLD G08510 | C | | 2 | 1 | 90,975,399 | 104.6470 | 90,760,990 | 86,730,354 | 90,963,316 | | (12,083) | | | 3.000 | 2.621 | MON | 216,826 | | 12/10/2012 | 11/01/2042 |

# 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 312903-X5-1 | FREDDIE MAC FHLMC_164 CMO 164 B5 | | | 2 | 1 | 296,510 | 114.5340 | 354,126 | 309,190 | 302,425 | | 414 | | | 9.500 | 9.882 | AO | 1,224 | 29,373 | 08/07/1990 | 07/15/2021 |
| 312903-YB-7 | FREDDIE MAC FHLMC_146 CMO 146 B12 | | | 2 | 1 | 311,579 | 117.5620 | 385,241 | 327,692 | 318,180 | | (63) | | | 9.500 | 9.938 | MS | 9,166 | 31,131 | 09/20/1990 | 04/15/2021 |
| 31290K-5A-3 | Federal Home Loan Mortgage Cor 555341 | | | 2 | 1 | 12,073 | 115.6310 | 13,908 | 12,028 | 12,012 | | (11) | | | 10.000 | 9.622 | MON | 100 | 1,203 | 09/19/1997 | 06/01/2019 |
| 31290K-5B-1 | Federal Home Loan Mortgage Cor 555342 | | | 2 | 1 | 154,468 | 115.6310 | 177,657 | 153,641 | 153,455 | | (154) | | | 10.000 | 9.671 | MON | 1,280 | 15,364 | 09/19/1997 | 05/01/2019 |
| 31290K-QU-6 | Federal Home Loan Mortgage Cor 554967 | | | 2 | 1 | 118,942 | 120.0990 | 139,199 | 115,903 | 117,832 | | (165) | | | 9.000 | 7.906 | MON | 869 | 10,431 | 10/10/1991 | 08/01/2021 |
| 31292G-2K-1 | FREDDIE MAC GOLD C00778 | | | 2 | 1 | 15 | 119.1090 | 18 | 15 | 15 | | | | | 7.000 | 7.864 | MON | | 1 | 08/26/1999 | 06/01/2029 |
| 31292G-5P-7 | FREDDIE MAC GOLD C00854 | | | 2 | 1 | 735 | 115.8100 | 845 | 730 | 734 | | | | | 7.500 | 7.240 | MON | 5 | 55 | 06/22/1999 | 07/01/2029 |
| 31292G-SM-9 | FREDDIE MAC GOLD C00524 | | | 2 | 1 | 102,412 | 120.0760 | 121,226 | 100,958 | 102,230 | | (26) | | | 7.500 | 6.909 | MON | 631 | 7,572 | 10/21/1998 | 06/01/2027 |
| 31292G-ST-4 | FREDDIE MAC GOLD C00530 | | | 2 | 1 | 204,218 | 120.4670 | 242,558 | 201,348 | 203,865 | | (48) | | | 7.500 | 6.912 | MON | 1,258 | 15,101 | 10/21/1998 | 07/01/2027 |
| 31292G-T6-3 | FREDDIE MAC GOLD C00573 | | | 2 | 1 | 77,853 | 117.1260 | 92,282 | 78,789 | 77,927 | | 10 | | | 6.500 | 6.952 | MON | 427 | 5,121 | 12/18/1997 | 12/01/2027 |
| 31292H-GC-2 | FREDDIE MAC GOLD C01095 | | | 2 | 1 | 638,418 | 114.4190 | 730,588 | 638,518 | 638,316 | | (11) | | | 7.000 | 6.978 | MON | 3,725 | 44,696 | 12/15/2000 | 11/01/2030 |
| 31292H-GP-3 | FREDDIE MAC GOLD C01106 | | | 2 | 1 | 442,363 | 114.4190 | 504,256 | 440,709 | 442,188 | | (22) | | | 7.000 | 6.786 | MON | 2,571 | 30,850 | 12/20/2000 | 12/01/2030 |
| 31292H-GZ-1 | FREDDIE MAC GOLD C01116 | | | 2 | 1 | 552,849 | 122.4030 | 667,363 | 545,219 | 552,298 | | (70) | | | 7.500 | 6.790 | MON | 3,408 | 40,892 | 12/15/2000 | 01/01/2031 |
| 31292L-XG-5 | FREDDIE MAC GOLD C04279 | C | | 2 | 1 | 23,537,267 | 0.0000 | 23,664,744 | 22,473,297 | 23,532,140 | | (5,128) | | | 3.000 | 2.655 | MON | 56,183 | 56,183 | 10/26/2012 | 10/01/2042 |
| 31292L-XG-5 | FREDDIE MAC GOLD C04279 | RA | | 2 | 1 | 15,661,368 | 0.0000 | 15,746,190 | 14,953,417 | 15,657,956 | | (3,412) | | | 3.000 | 2.655 | MON | 37,384 | 37,384 | 10/26/2012 | 10/01/2042 |
| 31292U-5M-3 | FREDDIE MAC GOLD C10852 | | | 2 | 1 | 82,070 | 119.6390 | 96,512 | 80,669 | 81,931 | | (15) | | | 7.000 | 6.133 | MON | 471 | 5,647 | 08/04/1998 | 06/01/2028 |
| 312938-K5-1 | FREDDIE MAC GOLD A90316 | RA | | 2 | 1 | 15,630,366 | 107.3090 | 16,446,460 | 15,326,236 | 15,622,880 | | (2,232) | | | 4.500 | 3.875 | MON | 57,473 | 689,681 | 12/22/2010 | 12/01/2039 |
| 312938-T6-0 | FREDDIE MAC GOLD A90573 | C | | 2 | 1 | 49,113,992 | 107.3090 | 52,592,889 | 49,010,610 | 49,110,699 | | 167 | | | 4.500 | 4.431 | MON | 183,790 | 2,205,478 | 12/22/2009 | 01/01/2040 |
| 31293T-XC-6 | FREDDIE MAC GOLD C29675 | | | 2 | 1 | 38,002 | 114.4190 | 43,842 | 38,317 | 38,018 | | 2 | | | 7.000 | 7.344 | MON | 224 | 2,682 | 06/18/1999 | 08/01/2029 |
| 31293V-2N-1 | FREDDIE MAC GOLD C30781 | | | 2 | 1 | 46,071 | 115.7470 | 52,929 | 45,728 | 46,038 | | (3) | | | 7.500 | 7.099 | MON | 286 | 3,430 | 08/26/1999 | 09/01/2029 |
| 312941-3N-5 | FREDDIE MAC GOLD A93505 | RA | | 2 | 1 | 14,166,826 | 0.0000 | 14,912,901 | 13,848,738 | 14,158,471 | | (2,683) | | | 4.500 | 3.735 | MON | 51,933 | 623,193 | 01/19/2011 | 08/01/2040 |
| 312941-3N-5 | FREDDIE MAC GOLD A93505 | C | | 2 | 1 | 53,756,131 | 0.0000 | 56,587,120 | 52,549,143 | 53,724,429 | | (10,182) | | | 4.500 | 3.735 | MON | 197,059 | 2,364,711 | 01/19/2011 | 08/01/2040 |
| 312941-UT-2 | FREDDIE MAC GOLD A93294 | C | | 2 | 1 | 33,995,852 | 106.8490 | 35,705,114 | 33,416,289 | 33,978,654 | | (2,687) | | | 4.000 | 3.636 | MON | 111,388 | 1,336,652 | 07/27/2010 | 08/01/2040 |
| 312942-NM-3 | FREDDIE MAC GOLD A93996 | C | | 2 | 1 | 186,365,886 | 107.6840 | 196,412,539 | 182,396,819 | 186,299,096 | | (19,693) | | | 4.500 | 3.913 | MON | 683,988 | 8,207,857 | 01/21/2011 | 09/01/2040 |
| 312944-AF-8 | FREDDIE MAC GOLD A95406 | C | | 2 | 1 | 36,165,087 | 106.8490 | 38,336,695 | 35,879,175 | 36,156,719 | | (1,088) | | | 4.000 | 3.838 | MON | 119,597 | 1,435,167 | 12/01/2010 | 12/01/2040 |
| 31298E-3S-2 | FREDDIE MAC GOLD C46209 | | | 2 | 1 | 654,392 | 109.8000 | 732,965 | 667,548 | 655,377 | | 112 | | | 6.000 | 6.677 | MON | 3,338 | 40,053 | 03/27/2001 | 08/01/2030 |
| 31298E-Y5-8 | FREDDIE MAC GOLD C46132 | | | 2 | 1 | 149,316 | 115.8100 | 170,800 | 147,483 | 149,190 | | (12) | | | 7.500 | 6.685 | MON | 922 | 11,061 | 12/19/2000 | 09/01/2030 |
| 31298E-ZG-3 | FREDDIE MAC GOLD C46143 | | | 2 | 1 | 112,008 | 116.6050 | 127,819 | 109,617 | 111,857 | | (16) | | | 8.000 | 6.705 | MON | 731 | 8,769 | 12/19/2000 | 10/01/2030 |
| 3132HN-EC-9 | FREDDIE MAC GOLD G11931 | C | | 2 | 1 | 28,495,151 | 0.0000 | 28,526,791 | 27,259,935 | 28,489,169 | | (5,983) | | | 3.000 | 2.662 | MON | 68,150 | 68,150 | 10/26/2012 | 10/01/2042 |
| 3132HN-EC-9 | FREDDIE MAC GOLD G11931 | RA | | 2 | 1 | 15,624,646 | 0.0000 | 15,641,995 | 14,947,344 | 15,621,366 | | (3,280) | | | 3.000 | 2.662 | MON | 37,368 | 37,368 | 10/26/2012 | 10/01/2042 |
| 31335G-P5-8 | FREDDIE MAC GOLD C80444 | | | 2 | 1 | 128,968 | 115.4030 | 149,359 | 129,423 | 128,976 | | 1 | | | 7.500 | 7.642 | MON | 809 | 9,707 | 01/10/1997 | 11/01/2026 |
| 31335H-BB-8 | FREDDIE MAC GOLD C90034 | | | 2 | 1 | 19,150 | 102.0960 | 19,759 | 19,353 | 19,290 | | 20 | | | 6.000 | 6.335 | MON | 97 | 1,161 | 10/21/1998 | 09/01/2013 |
| 31335H-RM-7 | FREDDIE MAC GOLD C90492 | | | 2 | 1 | 337,605 | 108.7000 | 373,097 | 343,236 | 338,603 | | 169 | | | 6.000 | 6.632 | MON | 1,716 | 20,594 | 12/07/2001 | 11/01/2021 |
| 31335H-TG-8 | FREDDIE MAC GOLD C90551 | C | | 2 | 1 | 5,349,702 | 112.4070 | 5,776,935 | 5,139,316 | 5,304,081 | | (7,955) | | | 6.500 | 5.014 | MON | 27,838 | 334,055 | 09/18/2002 | 05/01/2022 |
| 31335H-TJ-2 | FREDDIE MAC GOLD C90553 | | | 2 | 1 | 835,658 | 111.4970 | 894,149 | 801,951 | 828,688 | | (1,301) | | | 6.500 | 4.917 | MON | 4,344 | 52,127 | 09/19/2002 | 06/01/2022 |
| 31335H-TS-2 | FREDDIE MAC GOLD C90561 | | | 2 | 1 | 1,881,541 | 111.4970 | 2,013,237 | 1,805,647 | 1,865,755 | | (2,701) | | | 6.500 | 4.947 | MON | 9,781 | 117,367 | 09/19/2002 | 07/01/2022 |
| 31335H-UE-1 | FREDDIE MAC GOLD C90581 | | | 2 | 1 | 1,112,407 | 107.9340 | 1,193,951 | 1,106,184 | 1,110,757 | | (248) | | | 5.500 | 5.273 | MON | 5,070 | 60,840 | 08/22/2002 | 08/01/2022 |
| 31335H-UX-9 | FREDDIE MAC GOLD C90598 | | | 2 | 1 | 724,863 | 111.4970 | 771,665 | 692,097 | 718,183 | | (1,313) | | | 6.500 | 4.801 | MON | 3,749 | 44,986 | 01/14/2003 | 10/01/2022 |
| 31335H-VE-0 | FREDDIE MAC GOLD C90613 | C | | 2 | 1 | 3,603,711 | 107.6060 | 3,873,575 | 3,599,774 | 3,601,235 | | (206) | | | 5.000 | 4.962 | MON | 14,999 | 179,989 | 01/13/2003 | 01/01/2023 |
| 31335H-VY-6 | FREDDIE MAC GOLD C90631 | C | | 2 | 1 | 9,077,535 | 107.6060 | 9,764,625 | 9,074,420 | 9,072,649 | | (478) | | | 5.000 | 4.988 | MON | 37,810 | 453,721 | 01/10/2003 | 02/01/2023 |
| 313399-EY-9 | FREDDIE MAC FHLMC_2346 CMO 2346 PE | | | 2 | 1 | 1,084,392 | 106.0180 | 1,145,849 | 1,080,804 | 1,079,726 | | (275) | | | 6.500 | 6.453 | MON | 5,854 | 70,252 | 07/18/2001 | 08/15/2016 |
| 31339L-2W-9 | FHLMC_2382 CMO 2382 UB | RA | | 2 | 1 | 2,593,915 | 106.5140 | 2,761,159 | 2,592,295 | 2,587,946 | | (254) | | | 6.000 | 6.023 | MON | 12,961 | 155,538 | 11/20/2001 | 11/15/2016 |
| 31339L-5Y-2 | FREDDIE MAC FHLMC_2378 CMO 2378 AB | RA | | 2 | 1 | 2,656,898 | 104.8490 | 2,967,010 | 2,829,780 | 2,793,175 | | 7,246 | | | 5.000 | 5.874 | MON | 11,791 | 141,489 | 11/15/2001 | 11/15/2016 |
| 31339M-5H-7 | FREDDIE MAC FHLMC_2388 CMO 2388 NC | | | 2 | 1 | 1,885,623 | 106.2080 | 2,031,892 | 1,913,125 | 1,903,590 | | 821 | | | 5.500 | 5.779 | MON | 8,768 | 105,222 | 11/13/2001 | 12/15/2016 |
| 31339M-RP-5 | FHLMC_2401 CMO 2401 EB | | | 2 | 1 | 930,342 | 106.6280 | 1,029,446 | 965,452 | 954,125 | | 1,221 | | | 6.000 | 6.813 | MON | 4,827 | 57,927 | 12/20/2001 | 01/15/2017 |
| 31339N-TA-4 | FHLMC_2425 CMO 2425 OB | | | 2 | 1 | 913,808 | 107.4500 | 1,012,821 | 942,602 | 932,506 | | 1,230 | | | 6.000 | 6.748 | MON | 4,713 | 56,556 | 03/11/2002 | 03/15/2017 |
| 3133T5-2K-8 | FREDDIE MAC FHLMC_G37 CMO 37 J | RA | | 2 | 1 | 5,329,722 | 112.5710 | 6,027,052 | 5,353,982 | 5,335,097 | | 197 | | | 6.000 | 6.104 | MON | 26,770 | 320,674 | 06/27/2002 | 07/17/2024 |
| 3133TC-FX-1 | FREDDIE MAC FHLMC_20-24 CMO 2024 Z | | | 2 | 1 | 837,689 | 113.5030 | 1,022,493 | 900,850 | 864,724 | | 281 | | | 6.500 | 8.373 | MON | 4,880 | 58,555 | 11/30/2000 | 01/15/2028 |
| 3133TG-W2-1 | FHLMC_2095 CMO 2095 OB | | | 2 | 1 | 912,815 | 113.1210 | 1,068,742 | 944,774 | 926,076 | | 17 | | | 6.250 | 7.102 | MON | 4,921 | 59,048 | 03/02/2001 | 11/15/2028 |
| 3133TH-DJ-3 | FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ | | | 2 | 1 | 2,712,788 | 112.5030 | 3,355,514 | 2,982,588 | 2,819,980 | | 1,622 | | | 6.000 | 8.296 | MON | 14,913 | 178,955 | 04/05/2001 | 12/15/2028 |
| 3133TR-T3-9 | FREDDIE MAC FHLMC_2297 CMO 2297 Z | | | 2 | 1 | 6,454,771 | 112.3050 | 8,046,363 | 7,164,739 | 6,824,062 | | 3,799 | | | 6.000 | 7.930 | MON | 35,824 | 429,884 | 02/21/2001 | 03/15/2031 |
| 3133TT-L6-6 | FHLMC_2313 CMO 2313 Z | | | 2 | 1 | 6,099,219 | 112.4670 | 7,748,836 | 6,889,897 | 6,540,113 | | 570 | | | 6.000 | 8.286 | MON | 34,449 | 413,394 | 04/23/2001 | 05/15/2031 |
| 3133X9-YQ-7 | FEDERAL HOME LOAN BANK | | | 2 | 1 | 3,633,297 | 106.9460 | 3,870,106 | 3,618,738 | 3,626,100 | | (1,430) | | | 4.890 | 4.801 | MON | 2,949 | 176,956 | 12/20/2004 | 12/23/2016 |
| 313401-F8-9 | Federal Home Loan Mortgage Cor 360031 | | | 2 | 1 | 77,425 | 115.9770 | 89,911 | 77,525 | 77,359 | | (10) | | | 10.000 | 10.028 | MON | 646 | 7,752 | 07/08/1988 | 07/01/2018 |
| 313401-H2-0 | Federal Home Loan Mortgage Cor 360041 | | | 2 | 1 | 92,076 | 115.6310 | 106,433 | 92,045 | 91,656 | | (63) | | | 10.000 | 9.754 | MON | 767 | 9,205 | 12/02/1988 | 11/01/2018 |
| 313401-P7-0 | Federal Home Loan Mortgage Cor 360063 | | | 2 | 1 | 3,447 | 115.3600 | 3,841 | 3,329 | 3,400 | | (8) | | | 10.500 | 8.844 | MON | 29 | 350 | 10/21/1998 | 06/01/2019 |
| 313401-XL-0 | Federal Home Loan Mortgage Cor 170216 | | | 2 | 1 | 16,742 | 109.5400 | 18,982 | 17,329 | 16,934 | | 27 | | | 8.500 | 9.501 | MON | 123 | 1,473 | 03/11/1991 | 03/01/2017 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31344N-KM-0 | Federal Home Loan Mortgage Cor 283900 | | | 2 | 1 | 4,511 | 101.2620 | 4,566 | 4,509 | 4,483 | | (4) | | | 9.500 | 9.289 | MON | 36 | 428 | 12/08/1989 | 11/01/2016 |
| 31346T-SS-4 | Federal Home Loan Mortgage Cor ARM 400529 | | | 2 | 1 | 30,981 | 105.8110 | 34,640 | 32,738 | 32,114 | | (110) | | | 2.125 | 2.801 | MON | 58 | 696 | 04/19/1989 | 07/01/2018 |
| 31347A-BC-7 | Federal Home Loan Mortgage Cor ARM 840035 | | | 2 | 1 | 32,050 | 102.2500 | 33,472 | 32,735 | 32,481 | | 11 | | | 2.293 | 2.477 | MON | 63 | 740 | 12/27/1988 | 01/01/2019 |
| 31347A-BU-7 | Federal Home Loan Mortgage Cor ARM 840051 | | | 2 | 1 | 1,853 | 101.8890 | 2,007 | 1,970 | 1,913 | | (2) | | | 2.250 | 3.339 | MON | 4 | 45 | 02/10/1989 | 03/01/2019 |
| 31348T-R5-3 | Federal Home Loan Mortgage Cor ARM 865008 | | | 2 | 1 | 10,474 | 104.2330 | 10,639 | 10,207 | 10,313 | | 39 | | | 2.657 | 1.980 | MON | 23 | 275 | 09/14/1990 | 02/01/2018 |
| 31354C-X8-8 | Federal Home Loan Mortgage Cor 546103 | | | 2 | 1 | 5,084 | 110.5930 | 5,522 | 4,993 | 5,032 | | (8) | | | 10.500 | 9.656 | MON | 44 | 524 | 04/09/1990 | 08/01/2019 |
| 31356M-DB-9 | FREDDIE MAC GOLD D58198 | | | 2 | 1 | 438,354 | 111.4560 | 495,165 | 444,270 | 439,483 | | 51 | | | 6.500 | 6.854 | MON | 2,406 | 28,878 | 10/21/1998 | 11/01/2024 |
| 31359A-YS-2 | FANNIE MAE FNMA_93-87 CMO 87 ZA | | | 2 | 1 | 3,488,423 | 110.5630 | 4,106,436 | 3,714,125 | 3,589,086 | | 3,555 | | | 6.000 | 7.350 | MON | 18,571 | 222,848 | 06/15/2001 | 06/25/2023 |
| 31359E-KZ-3 | FANNIE MAE FNMA_93-204 CMO 204 Z-PZ | | | 2 | 1 | 4,313,357 | 112.8990 | 5,015,021 | 4,442,053 | 4,341,274 | | 2,816 | | | 6.500 | 7.322 | MON | 24,061 | 288,733 | 09/21/1993 | 10/25/2023 |
| 31359R-D4-1 | FANNIE MAE FNMA_98-11 CMO 11 Z | | | 2 | 1 | 5,032,328 | 112.0260 | 6,106,368 | 5,450,860 | 5,220,373 | | 2,700 | | | 6.000 | 7.729 | MON | 27,254 | 327,052 | 02/02/2001 | 03/18/2028 |
| 31359S-V6-4 | FANNNIE MAE FNMA_01-25 CMO 25 E | | | 2 | 1 | 1,929,730 | 112.2970 | 2,367,333 | 2,108,094 | 2,011,983 | | 731 | | | 6.000 | 8.005 | MON | 10,540 | 126,486 | 06/19/2001 | 06/25/2031 |
| 31359U-W2-7 | FANNIE MAE FNMA_98-63 CMO 63 PH | RA | | 2 | 1 | 2,930,989 | 111.8060 | 3,370,768 | 3,014,839 | 2,968,771 | | 452 | | | 6.000 | 6.534 | MON | 15,074 | 180,890 | 06/28/2002 | 11/25/2028 |
| 31360Z-BD-5 | FNMA_88-4 CMO 88-4 TR | | | 2 | 1 | 2,834 | 1,000.0000 | 1,936 | 194 | 2,834 | | | | | 749.425 | 0.000 | MON | 121 | 1,451 | 05/10/1988 | 03/25/2018 |
| 31361T-YX-7 | Federal National Mortgage Asso 47526 | | | 2 | 1 | 43,151 | 111.6620 | 47,325 | 42,382 | 42,587 | | (63) | | | 9.000 | 8.495 | MON | 318 | 3,814 | 03/31/1987 | 05/01/2017 |
| 31361H-3L-1 | Federal National Mortgage Asso 50303 | | | 2 | 1 | 3,639 | 114.9310 | 4,170 | 3,628 | 3,630 | | (2) | | | 10.000 | 9.816 | MON | 30 | 363 | 10/21/1998 | 04/01/2020 |
| 31361H-XS-3 | Federal National Mortgage Asso 50189 | | | 2 | 1 | 7,913 | 117.5610 | 9,229 | 7,850 | 7,877 | | (6) | | | 10.000 | 9.619 | MON | 65 | 785 | 06/08/1989 | 05/01/2019 |
| 31361H-Z9-3 | Federal National Mortgage Asso 50268 | | | 2 | 1 | 42,939 | 118.1890 | 48,314 | 40,879 | 42,212 | | (116) | | | 9.500 | 7.643 | MON | 324 | 3,884 | 10/23/1991 | 01/01/2020 |
| 31361H-ZL-6 | Federal National Mortgage Asso 50247 | | | 2 | 1 | 3,643 | 113.7390 | 4,335 | 3,811 | 3,688 | | 7 | | | 8.500 | 10.080 | MON | 27 | 324 | 10/21/1998 | 11/01/2019 |
| 31361S-R6-5 | Federal National Mortgage Asso 50909 | | | 2 | 1 | 20,203 | 102.3260 | 20,451 | 19,986 | 19,936 | | (36) | | | 6.500 | 6.091 | MON | 108 | 1,299 | 10/21/1998 | 09/01/2013 |
| 31361S-2E-5 | Federal National Mortgage Asso 40373 | | | 2 | 1 | 3,341 | 100.3510 | 3,265 | 3,254 | 3,286 | | (9) | | | 9.000 | 8.051 | MON | 24 | 293 | 02/03/1987 | 02/01/2017 |
| 31362C-RF-9 | Federal National Mortgage Asso 57186 | | | 2 | 1 | 5,043 | 100.3140 | 5,052 | 5,036 | 5,027 | | (2) | | | 8.500 | 8.376 | MON | 36 | 428 | 10/23/1991 | 06/01/2017 |
| 31362S-3L-7 | Federal National Mortgage Asso 70103 | | | 2 | 1 | 21,511 | 110.6390 | 23,508 | 21,248 | 21,317 | | (30) | | | 9.500 | 9.030 | MON | 168 | 2,019 | 11/15/1989 | 04/01/2017 |
| 31362S-4M-4 | Federal National Mortgage Asso ARM 70128 | | | 2 | 1 | 24,007 | 100.4020 | 24,381 | 24,283 | 24,191 | | 9 | | | 2.375 | 2.462 | MON | 48 | 577 | 01/26/1989 | 12/01/2018 |
| 31362S-5M-3 | Federal National Mortgage Asso 70152 | | | 2 | 1 | 3,623 | 114.3620 | 3,978 | 3,478 | 3,568 | | (9) | | | 10.500 | 8.825 | MON | 30 | 365 | 10/21/1998 | 02/01/2019 |
| 31362T-UC-5 | Federal National Mortgage Asso 70779 | | | 2 | 1 | 38,009 | 111.0660 | 44,716 | 40,261 | 38,530 | | 85 | | | 8.000 | 9.947 | MON | 268 | 3,221 | 11/27/1997 | 03/01/2021 |
| 31362T-Z3-0 | Federal National Mortgage Asso 70962 | | | 2 | 1 | 7,260 | 117.1080 | 8,407 | 7,179 | 7,236 | | (1) | | | 8.500 | 7.909 | MON | 51 | 610 | 10/07/1991 | 10/01/2021 |
| 31363G-T9-3 | Federal National Mortgage Asso 108676 | | | 2 | 1 | 12,944 | 113.7810 | 14,895 | 13,091 | 12,975 | | 5 | | | 9.000 | 9.353 | MON | 98 | 1,178 | 10/21/1998 | 08/01/2017 |
| 31363M-6A-0 | Federal National Mortgage Asso 93565 | | | 2 | 1 | 7,067 | 114.9310 | 8,099 | 7,047 | 7,045 | | (4) | | | 10.000 | 9.909 | MON | 59 | 705 | 10/21/1998 | 04/01/2020 |
| 31365C-4G-9 | Federal National Mortgage Asso 124223 | | | 2 | 1 | 34,822 | 116.7190 | 41,265 | 35,354 | 34,899 | | 11 | | | 8.000 | 8.507 | MON | 236 | 2,828 | 03/03/1992 | 02/01/2022 |
| 31365D-H9-9 | Federal National Mortgage Asso 124556 | | | 2 | 1 | 84,629 | 115.7010 | 96,758 | 83,628 | 84,312 | | (44) | | | 7.000 | 6.531 | MON | 488 | 5,854 | 02/23/1993 | 11/01/2022 |
| 31365D-PE-9 | Federal National Mortgage Asso 124721 | | | 2 | 1 | 263,949 | 115.7010 | 302,830 | 261,736 | 263,092 | | (91) | | | 7.000 | 6.705 | MON | 1,527 | 18,321 | 02/23/1993 | 02/01/2023 |
| 31366C-WS-1 | Federal National Mortgage Asso 144757 | | | 2 | 1 | 57,596 | 114.5500 | 64,888 | 56,646 | 57,294 | | (51) | | | 8.000 | 7.392 | MON | 378 | 4,532 | 11/27/1997 | 01/01/2022 |
| 31371F-B9-2 | Federal National Mortgage Asso 250364 | | | 2 | 1 | 50,403 | 114.7310 | 57,876 | 50,445 | 50,378 | | (4) | | | 7.000 | 6.942 | MON | 294 | 3,531 | 09/09/1998 | 07/01/2025 |
| 31371F-GU-0 | Federal National Mortgage Asso 250511 | | | 2 | 1 | 24,728 | 116.5810 | 29,673 | 25,452 | 24,824 | | 12 | | | 6.500 | 7.375 | MON | 138 | 1,654 | 12/03/1996 | 03/01/2026 |
| 31371F-SJ-2 | Federal National Mortgage Asso 250821 | | | 2 | 1 | 182,798 | 120.0440 | 219,990 | 183,258 | 182,742 | | (7) | | | 7.500 | 7.526 | MON | 1,145 | 13,744 | 10/21/1998 | 02/01/2027 |
| 31371G-Z9-4 | Federal National Mortgage Asso 251968 | | | 2 | 1 | 49,520 | 119.5540 | 59,427 | 49,707 | 49,515 | | (1) | | | 7.000 | 7.070 | MON | 290 | 3,479 | 06/01/1999 | 09/01/2028 |
| 31371H-DU-9 | Federal National Mortgage Asso 252215 | | | 2 | 1 | 494,225 | 110.7100 | 556,470 | 502,637 | 494,982 | | 84 | | | 6.000 | 6.477 | MON | 2,513 | 30,158 | 10/26/1998 | 11/01/2028 |
| 31371J-4M-3 | Federal National Mortgage Asso 253828 | | | 2 | 1 | 2,231,614 | 108.8160 | 2,444,029 | 2,246,015 | 2,231,945 | | 36 | | | 6.500 | 6.664 | MON | 12,166 | 145,991 | 04/25/2001 | 04/01/2031 |
| 31371K-7J-4 | Federal National Mortgage Asso 254797 | C | | 2 | 1 | 6,921,209 | 109.2020 | 7,356,899 | 6,736,994 | 6,872,478 | | (5,131) | | | 5.000 | 4.250 | MON | 28,071 | 336,850 | 05/13/2003 | 06/01/2023 |
| 31371K-7L-9 | Federal National Mortgage Asso 254799 | C | | 2 | 1 | 3,745,459 | 109.2020 | 3,983,659 | 3,647,989 | 3,719,733 | | (2,695) | | | 5.000 | 4.271 | MON | 15,200 | 182,399 | 05/14/2003 | 07/01/2023 |
| 31371K-L4-1 | Federal National Mortgage Asso 254247 | | | 2 | 1 | 1,500,660 | 108.7940 | 1,637,753 | 1,505,364 | 1,500,549 | | (11) | | | 6.000 | 6.048 | MON | 7,527 | 90,322 | 06/20/2002 | 02/01/2032 |
| 31371K-Q4-6 | Federal National Mortgage Asso 254375 | | | 2 | 1 | 793,686 | 111.7980 | 852,816 | 762,816 | 786,908 | | (1,154) | | | 6.500 | 4.986 | MON | 4,132 | 49,583 | 09/18/2002 | 07/01/2022 |
| 31371K-S6-9 | Federal National Mortgage Asso 254441 | C | | 2 | 1 | 4,919,984 | 111.3400 | 5,272,993 | 4,735,920 | 4,880,299 | | (7,030) | | | 6.500 | 5.027 | MON | 25,653 | 307,835 | 09/18/2002 | 08/01/2022 |
| 31371K-TD-3 | Federal National Mortgage Asso 254448 | C | | 2 | 1 | 5,928,284 | 118.3210 | 6,760,883 | 5,714,008 | 5,913,670 | | (1,913) | | | 6.500 | 5.009 | MON | 30,951 | 371,411 | 12/13/2002 | 09/01/2032 |
| 31371K-VE-8 | Federal National Mortgage Asso 254513 | | | 2 | 1 | 2,185,076 | 109.2310 | 2,325,732 | 2,129,185 | 2,172,522 | | (2,110) | | | 6.000 | 5.009 | MON | 10,646 | 127,751 | 09/12/2002 | 10/01/2022 |
| 31371K-VS-7 | Federal National Mortgage Asso 254525 | | | 2 | 1 | 1,446,867 | 111.3400 | 1,548,291 | 1,390,592 | 1,434,647 | | (2,032) | | | 6.500 | 5.024 | MON | 7,532 | 90,389 | 09/18/2002 | 10/01/2022 |
| 31371K-WD-9 | Federal National Mortgage Asso 254544 | | | 2 | 1 | 679,533 | 109.2310 | 721,080 | 660,142 | 675,219 | | (681) | | | 6.000 | 4.915 | MON | 3,301 | 39,608 | 12/03/2002 | 11/01/2022 |
| 31371K-XR-7 | Federal National Mortgage Asso 254588 | C | | 2 | 1 | 4,732,936 | 109.2310 | 5,024,501 | 4,599,883 | 4,703,219 | | (4,360) | | | 6.000 | 4.953 | MON | 22,999 | 275,993 | 12/06/2002 | 12/01/2022 |
| 31371K-Z3-8 | Federal National Mortgage Asso 254662 | | | 2 | 1 | 1,280,352 | 109.8870 | 1,406,504 | 1,279,952 | 1,279,231 | | (101) | | | 5.000 | 4.953 | MON | 5,333 | 63,998 | 01/10/2003 | 02/01/2023 |
| 31371L-DU-0 | Federal National Mortgage Asso 254915 | C | | 2 | 1 | 5,817,355 | 108.0900 | 6,318,575 | 5,845,670 | 5,820,050 | | 164 | | | 4.500 | 4.586 | MON | 21,921 | 263,055 | 07/08/2003 | 09/01/2023 |
| 31371L-S6-7 | Federal National Mortgage Asso 255341 | C | | 2 | 1 | 3,398,865 | 109.9000 | 3,769,373 | 3,429,814 | 3,402,921 | | 233 | | | 4.500 | 4.697 | MON | 12,862 | 154,342 | 09/23/2004 | 07/01/2024 |
| 31372K-VH-0 | Federal National Mortgage Asso 275216 | | | 2 | 1 | 154,430 | 113.8560 | 175,975 | 154,559 | 154,308 | | (19) | | | 7.000 | 6.986 | MON | 902 | 10,819 | 09/09/1998 | 03/01/2024 |
| 31374F-YK-9 | Federal National Mortgage Asso 313114 | | | 2 | 1 | 112,530 | 114.4190 | 131,009 | 114,500 | 112,728 | | 27 | | | 7.000 | 7.530 | MON | 668 | 8,015 | 11/07/1996 | 10/01/2026 |
| 31374G-WG-8 | Federal National Mortgage Asso 313947 | | | 2 | 1 | 92,014 | 119.0780 | 109,660 | 92,091 | 91,977 | | (5) | | | 7.000 | 6.956 | MON | 537 | 6,446 | 09/09/1998 | 01/01/2028 |
| 31374S-D7-3 | Federal National Mortgage Asso 322426 | | | 2 | 1 | 28,031 | 114.1690 | 32,030 | 28,055 | 28,018 | | (1) | | | 7.000 | 6.942 | MON | 164 | 1,964 | 09/09/1998 | 09/01/2025 |
| 31376M-D6-6 | Federal National Mortgage Asso 359325 | | | 2 | 1 | 41,098 | 114.5830 | 47,725 | 41,651 | 41,141 | | 7 | | | 7.500 | 7.930 | MON | 260 | 3,124 | 09/13/1996 | 10/01/2026 |
| 31376W-CY-4 | Federal National Mortgage Asso 367387 | | | 2 | 1 | 81,411 | 118.5470 | 97,624 | 82,351 | 81,476 | | 10 | | | 7.000 | 7.367 | MON | 480 | 5,764 | 11/21/1996 | 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31377B-XH-3 | Federal National Mortgage Asso 372480 | | | 2 | 1 | 2,247 | 115.1060 | 2,651 | 2,303 | 2,252 | | 1 | | | 7.000 | 7.996 | MON | 13 | 161 | 10/21/1998 | 02/01/2027 |
| 31378F-U8-6 | Federal National Mortgage Asso 397607 | | | 2 | 1 | 25,175 | 115.1060 | 29,003 | 25,196 | 25,163 | | (2) | | | 7.000 | 6.981 | MON | 147 | 1,764 | 09/09/1998 | 09/01/2027 |
| 31378J-UF-2 | Federal National Mortgage Asso 400282 | | | 2 | 1 | 208,941 | 115.1060 | 240,705 | 209,115 | 208,846 | | (10) | | | 7.000 | 6.968 | MON | 1,220 | 14,638 | 09/09/1998 | 10/01/2027 |
| 31379T-4F-8 | Federal National Mortgage Asso 429322 | | | 2 | 1 | 193,880 | 115.1060 | 223,355 | 194,042 | 193,793 | | (13) | | | 7.000 | 6.974 | MON | 1,132 | 13,583 | 09/09/1998 | 05/01/2028 |
| 31380H-M4-6 | Federal National Mortgage Asso 440579 | | | 2 | 1 | 217,790 | 115.1060 | 250,900 | 217,972 | 217,700 | | (10) | | | 7.000 | 6.967 | MON | 1,272 | 15,258 | 09/09/1998 | 08/01/2028 |
| 31380R-MS-1 | Federal National Mortgage Asso 447769 | C | | 2 | 1 | 383,630 | 112.9860 | 436,108 | 385,984 | 383,698 | | 10 | | | 6.500 | 6.649 | MON | 2,091 | 25,089 | 03/09/1999 | 02/01/2029 |
| 31380U-JP-4 | Federal National Mortgage Asso 450370 | | | 2 | 1 | 65,014 | 113.7150 | 73,323 | 64,479 | 64,910 | | (13) | | | 6.500 | 6.210 | MON | 349 | 4,191 | 02/01/1999 | 01/01/2029 |
| 31382K-QF-8 | Federal National Mortgage Asso 484754 | | | 2 | 1 | 13,313 | 112.5280 | 15,053 | 13,378 | 13,313 | | | | | 6.500 | 6.611 | MON | 72 | 870 | 03/30/1999 | 03/01/2029 |
| 31382M-AA-2 | Federal National Mortgage Asso 486101 | C | | 2 | 1 | 259,379 | 117.4600 | 305,871 | 260,405 | 259,368 | | (2) | | | 6.500 | 6.575 | MON | 1,411 | 16,926 | 04/11/2001 | 02/01/2029 |
| 31384B-SY-3 | Federal National Mortgage Asso 519035 | | | 2 | 1 | 6,660 | 119.5930 | 8,142 | 6,808 | 6,669 | | 1 | | | 7.000 | 7.878 | MON | 40 | 476 | 09/14/1999 | 10/01/2029 |
| 31384V-P4-8 | Federal National Mortgage Asso 535143 | | | 2 | 1 | 7,373 | 121.3730 | 9,119 | 7,513 | 7,380 | | 1 | | | 7.500 | 8.242 | MON | 47 | 563 | 07/18/2000 | 02/01/2030 |
| 31384V-RN-4 | Federal National Mortgage Asso 535193 | | | 2 | 1 | 7,758 | 121.2960 | 9,537 | 7,862 | 7,762 | | 1 | | | 7.500 | 7.995 | MON | 49 | 590 | 07/25/2000 | 03/01/2030 |
| 31385C-3J-0 | Federal National Mortgage Asso 540901 | | | 2 | 1 | 313,397 | 108.0960 | 353,072 | 326,629 | 314,239 | | 94 | | | 6.000 | 7.478 | MON | 1,633 | 19,598 | 07/02/2001 | 03/01/2031 |
| 31385C-3R-2 | Federal National Mortgage Asso 540908 | | | 2 | 1 | 1,445,845 | 108.3420 | 1,633,930 | 1,508,117 | 1,450,844 | | 479 | | | 6.000 | 7.198 | MON | 7,541 | 90,487 | 06/28/2001 | 05/01/2031 |
| 31385C-3S-0 | Federal National Mortgage Asso 540909 | | | 2 | 1 | 521,870 | 108.7730 | 574,663 | 528,315 | 522,138 | | 37 | | | 6.500 | 6.892 | MON | 2,862 | 34,340 | 05/17/2001 | 05/01/2031 |
| 31385C-3U-5 | Federal National Mortgage Asso 540911 | | | 2 | 1 | 741,201 | 108.5070 | 836,435 | 770,860 | 743,674 | | 351 | | | 6.000 | 7.063 | MON | 3,854 | 46,252 | 07/10/2001 | 06/01/2031 |
| 31385J-BX-5 | Federal National Mortgage Asso 545554 | | | 2 | 1 | 2,831,918 | 109.5900 | 3,122,048 | 2,848,832 | 2,832,385 | | 39 | | | 5.500 | 5.637 | MON | 13,057 | 156,686 | 08/21/2002 | 03/01/2032 |
| 31385P-H5-6 | Federal National Mortgage Asso 548452 | | | 2 | 1 | 35,290 | 117.0450 | 41,421 | 35,389 | 35,285 | | (1) | | | 6.500 | 6.513 | MON | 192 | 2,300 | 04/25/2001 | 12/01/2028 |
| 31385W-2C-2 | Federal National Mortgage Asso 555271 | | | 2 | 1 | 1,652,497 | 111.3400 | 1,757,907 | 1,578,858 | 1,636,139 | | (2,839) | | | 6.500 | 4.921 | MON | 8,552 | 102,626 | 01/28/2003 | 12/01/2022 |
| 31385W-V3-0 | Federal National Mortgage Asso 555134 | C | | 2 | 1 | 11,013,939 | 114.2000 | 12,228,246 | 10,707,764 | 10,978,417 | | (4,717) | | | 6.000 | 5.340 | MON | 53,539 | 642,466 | 11/15/2002 | 12/01/2032 |
| 31385W-ZQ-5 | Federal National Mortgage Asso 555251 | | | 2 | 1 | 1,356,821 | 111.3400 | 1,441,327 | 1,294,522 | 1,343,767 | | (2,189) | | | 6.500 | 4.772 | MON | 7,012 | 84,144 | 01/24/2003 | 12/01/2022 |
| 31385X-B3-0 | Federal National Mortgage Asso 555458 | C | | 2 | 1 | 4,143,830 | 111.5400 | 4,530,706 | 4,061,956 | 4,133,298 | | (966) | | | 5.500 | 5.079 | MON | 18,617 | 223,408 | 04/21/2003 | 05/01/2033 |
| 31385X-BU-0 | Federal National Mortgage Asso 555451 | | | 2 | 1 | 6,480,972 | 108.3250 | 6,909,304 | 6,378,321 | 6,450,738 | | (3,002) | | | 5.000 | 4.556 | MON | 26,576 | 318,916 | 04/17/2003 | 04/01/2023 |
| 31386V-2K-5 | Federal National Mortgage Asso 575078 | | | 2 | 1 | 107,337 | 114.6770 | 123,982 | 108,115 | 107,357 | | 1 | | | 6.500 | 6.702 | MON | 586 | 7,027 | 07/11/2001 | 05/01/2031 |
| 31387F-3C-6 | Federal National Mortgage Asso 583195 | | | 2 | 1 | 28,604 | 118.1630 | 34,369 | 29,086 | 28,626 | | 3 | | | 6.500 | 7.186 | MON | 158 | 1,891 | 05/24/2001 | 05/01/2031 |
| 31387W-4H-7 | Federal National Mortgage Asso 596724 | | | 2 | 1 | 1,782,303 | 107.3810 | 1,877,198 | 1,748,159 | 1,779,074 | | (343) | | | 5.500 | 4.899 | MON | 8,012 | 96,149 | 12/31/2002 | 10/01/2032 |
| 31388A-7H-1 | Federal National Mortgage Asso 599496 | | | 2 | 1 | 6,482 | 111.7000 | 7,413 | 6,637 | 6,491 | | 1 | | | 6.000 | 6.787 | MON | 33 | 398 | 12/06/2001 | 01/01/2032 |
| 31388T-P9-8 | Federal National Mortgage Asso 614348 | | | 2 | 1 | 637,681 | 111.7310 | 730,625 | 653,914 | 638,596 | | 117 | | | 6.000 | 6.856 | MON | 3,270 | 39,235 | 12/06/2001 | 12/01/2031 |
| 31389R-4W-3 | Federal National Mortgage Asso 633637 | C | | 2 | 1 | 3,058,209 | 113.7150 | 3,483,098 | 3,062,995 | 3,057,380 | | (125) | | | 6.500 | 6.517 | MON | 16,591 | 199,095 | 04/03/2002 | 02/01/2032 |
| 31389V-U3-7 | Federal National Mortgage Asso AJ4201 | C | | 2 | 1 | 30,312,464 | 106.6990 | 31,675,087 | 29,686,269 | 30,292,646 | | (19,818) | | | 3.500 | 2.282 | MON | 86,585 | 952,434 | 12/13/2011 | 12/01/2041 |
| 31390M-LN-2 | Federal National Mortgage Asso 650233 | | | 2 | 1 | 2,568,422 | 107.5140 | 2,708,524 | 2,519,219 | 2,563,166 | | (384) | | | 5.500 | 4.974 | MON | 11,546 | 138,557 | 12/31/2002 | 11/01/2032 |
| 31390M-LS-1 | Federal National Mortgage Asso 650237 | | | 2 | 1 | 2,046,192 | 107.5810 | 2,159,142 | 2,006,993 | 2,042,037 | | (258) | | | 5.500 | 4.973 | MON | 9,199 | 110,385 | 12/31/2002 | 12/01/2032 |
| 31390M-LT-9 | Federal National Mortgage Asso 650238 | | | 2 | 1 | 1,640,165 | 109.4520 | 1,747,147 | 1,596,268 | 1,636,097 | | (368) | | | 6.000 | 5.207 | MON | 7,981 | 95,776 | 12/17/2002 | 12/01/2032 |
| 31390S-KG-5 | Federal National Mortgage Asso 654695 | C | | 2 | 1 | 1,910,538 | 111.7310 | 2,046,719 | 1,831,826 | 1,901,622 | | (1,259) | | | 6.000 | 5.036 | MON | 9,159 | 109,910 | 04/09/2003 | 09/01/2032 |
| 31390T-N4-7 | Federal National Mortgage Asso 655711 | | | 2 | 1 | 131,933 | 112.8800 | 143,889 | 127,471 | 131,655 | | (18) | | | 6.500 | 4.604 | MON | 690 | 8,286 | 12/02/2002 | 08/01/2032 |
| 31390U-S7-2 | Federal National Mortgage Asso 656742 | | | 2 | 1 | 981,456 | 118.3210 | 1,110,766 | 938,771 | 977,701 | | (630) | | | 6.500 | 5.194 | MON | 5,085 | 61,020 | 01/22/2003 | 09/01/2032 |
| 31390Y-XQ-6 | Federal National Mortgage Asso 660487 | | | 2 | 1 | 694,562 | 104.0800 | 888,477 | 661,488 | 679,886 | | (3,546) | | | 6.500 | 4.689 | MON | 3,583 | 42,997 | 01/22/2003 | 12/01/2017 |
| 31391F-UE-6 | Federal National Mortgage Asso 665781 | | | 2 | 1 | 1,582,987 | 107.9370 | 1,646,628 | 1,525,541 | 1,577,039 | | (271) | | | 6.000 | 5.054 | MON | 7,628 | 91,532 | 02/12/2003 | 09/01/2032 |
| 31391J-NS-5 | Federal National Mortgage Asso 668301 | C | | 2 | 1 | 6,801,596 | 111.7000 | 7,300,776 | 6,536,068 | 6,778,770 | | (1,991) | | | 6.000 | 4.797 | MON | 32,680 | 392,164 | 02/20/2003 | 11/01/2032 |
| 31391U-PT-6 | Federal National Mortgage Asso 677334 | C | | 2 | 1 | 1,000,293 | 111.4690 | 1,073,425 | 962,978 | 996,828 | | (350) | | | 6.000 | 4.952 | MON | 4,815 | 57,779 | 02/13/2003 | 01/01/2033 |
| 31391W-U2-5 | Federal National Mortgage Asso 679301 | C | | 2 | 1 | 1,411,151 | 111.7000 | 1,529,646 | 1,369,426 | 1,408,414 | | (228) | | | 6.000 | 4.656 | MON | 6,847 | 82,165 | 01/02/2003 | 12/01/2032 |
| 31392D-6G-0 | FANNIE MAE FNMA_01-44 CMO 44 QC | | | 2 | 1 | 1,515,320 | 106.2400 | 1,629,220 | 1,533,530 | 1,523,914 | | 488 | | | 6.000 | 6.255 | MON | 7,668 | 92,012 | 12/05/2001 | 09/25/2016 |
| 31392D-P5-3 | FANNIE MAE FNMA_01-45 CMO 45 PE | | | 2 | 1 | 703,202 | 105.9510 | 740,277 | 698,698 | 697,585 | | (307) | | | 6.500 | 6.366 | MON | 3,785 | 45,415 | 07/20/2001 | 09/25/2016 |
| 31392B-N6-9 | FANNIE MAE FNMA_02-12 CMO 12 PG | | | 2 | 1 | 685,806 | 107.4120 | 736,928 | 686,074 | 683,993 | | (90) | | | 6.000 | 6.006 | MON | 3,430 | 41,164 | 02/22/2002 | 03/25/2017 |
| 31392B-WU-6 | FANNIE MAE FNMA_02-4 CMO 4 BC | | | 2 | 1 | 533,532 | 106.6440 | 590,766 | 553,960 | 547,111 | | 706 | | | 6.000 | 6.761 | MON | 2,770 | 33,238 | 01/03/2002 | 02/25/2017 |
| 31392D-UF-7 | FANNIE MAE FNMA_02-4 CMO W4 A4 | RA | | 2 | 1 | 21,496,350 | 113.4560 | 23,445,412 | 20,664,689 | 21,185,699 | | (31,695) | | | 6.250 | 5.886 | MON | 107,629 | 1,291,543 | 03/26/2003 | 05/25/2042 |
| 31392H-N9-0 | FANNIE MAE FNMA_03-8 CMO 2003-8 QW | RA | | 2 | 1 | 7,436,942 | 101.9060 | 7,321,152 | 7,184,222 | 7,196,497 | | (32,348) | | | 5.500 | 4.718 | MON | 32,928 | 395,132 | 01/08/2003 | 06/25/2022 |
| 31393H-YX-4 | FREDDIE MAC FHLMC_2550 CMO 2550 HV | RA | | 2 | 1 | 10,373,457 | 106.3150 | 10,810,658 | 10,168,499 | 10,240,670 | | (11,563) | | | 5.000 | 4.524 | MON | 42,369 | 508,425 | 12/24/2002 | 01/15/2018 |
| 31393J-LM-8 | FREDDIE MAC FHLMC_2557 CMO 2557 QW | RA | | 2 | 1 | 4,793,743 | 101.4040 | 4,705,114 | 4,639,950 | 4,645,007 | | (15,698) | | | 5.500 | 4.774 | MON | 21,266 | 255,197 | 01/03/2003 | 05/15/2022 |
| 31393J-LM-8 | FREDDIE MAC FHLMC_2557 CMO 2557 QW | | | 2 | 1 | 1,038,788 | 101.4040 | 1,022,851 | 1,008,685 | 1,009,484 | | (3,097) | | | 5.500 | 4.846 | MON | 4,623 | 55,478 | 12/18/2002 | 05/15/2022 |
| 31393P-GG-3 | FREDDIE MAC FHLMC_2595 CMO 2595 UO | RA | | 2 | 1 | 7,076,529 | 101.7130 | 6,966,310 | 6,849,014 | 6,857,724 | | (20,554) | | | 5.500 | 4.849 | MON | 31,391 | 376,696 | 04/04/2003 | 08/15/2022 |
| 31393Q-L7-5 | FHLMC_2619 CMO 2619 YL | RA | | 2 | 1 | 13,485,334 | 105.4450 | 14,135,624 | 13,405,738 | 13,407,000 | | (3,520) | | | 4.500 | 4.448 | MON | 50,272 | 603,258 | 07/02/2003 | 05/15/2018 |
| 31393R-GF-1 | FHLMC_T-56 CMO T56 A4 | RA | | 2 | 1 | 7,233,031 | 112.1470 | 7,619,366 | 6,794,087 | 7,055,424 | | 2,375 | | | 6.000 | 4.799 | MON | 33,970 | 407,645 | 04/23/2003 | 05/25/2043 |
| 31393R-H6-0 | FREDDIE MAC FHLMC_2624 CMO 2624 BN | RA | | 2 | 1 | 10,763,667 | 106.6380 | 11,469,227 | 10,755,264 | 10,743,205 | | (2,805) | | | 4.500 | 4.514 | MON | 40,332 | 483,987 | 06/09/2003 | 06/15/2018 |
| 31393W-WR-6 | FREDDIE MAC FHLMC_2638 CMO 2638 AQ | RA | | 2 | 1 | 33,737,502 | 105.5300 | 35,562,505 | 33,699,023 | 33,661,456 | | (3,391) | | | 4.500 | 4.507 | MON | 126,371 | 1,516,456 | 06/30/2003 | 07/15/2018 |
| 31394B-AJ-3 | FNMA_04-86 04-86 VA | RA | | 2 | 1 | 3,960,330 | 102.1030 | 4,021,010 | 3,938,177 | 3,931,375 | | (8,799) | | | 4.500 | 4.281 | MON | 14,768 | 177,218 | 10/28/2004 | 12/25/2015 |
| 31394C-SY-9 | FNMA_05-21 05-21 PD | RA | | 2 | 1 | 11,407,967 | 102.5500 | 11,010,712 | 10,736,910 | 10,964,424 | | (278,483) | | | 5.000 | 2.248 | MON | 44,737 | 536,846 | 12/23/2010 | 09/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31394G-ET-6 | FREDDIE MAC FHLMC 2649 CMO 2649 AN | RA | | 2 | 1 | 26,800,438 | 105.5440 | 28,206,847 | 26,725,273 | 26,705,364 | | (4,243) | | | 4.500 | 4.487 | MON | 100,220 | 1,202,637 | 07/01/2003 | 07/15/2018 |
| 313989-TJ-4 | FREDDIE MAC GOLD D48653 | | | 2 | 1 | 11,217 | 113.5280 | 12,836 | 11,306 | 11,228 | | 1 | | | 6.500 | 6.787 | MON | 61 | 735 | 02/01/1996 | 02/01/2024 |
| 31400C-C9-3 | Federal National Mortgage Asso 683296 | | | 2 | 1 | 2,210,530 | 111.7310 | 2,377,712 | 2,128,067 | 2,201,997 | | (838) | | | 6.000 | 5.067 | MON | 10,640 | 127,684 | 02/13/2003 | 02/01/2033 |
| 31400E-K2-5 | Federal National Mortgage Asso 685313 | C | | 2 | 1 | 410,963 | 118.3210 | 462,481 | 390,870 | 409,576 | | (108) | | | 6.500 | 4.641 | MON | 2,117 | 25,407 | 03/03/2003 | 02/01/2033 |
| 31400H-WF-6 | Federal National Mortgage Asso 688346 | C | | 2 | 1 | 1,187,823 | 111.7000 | 1,274,808 | 1,141,281 | 1,182,389 | | (660) | | | 6.000 | 5.134 | MON | 5,706 | 68,477 | 02/24/2003 | 03/01/2033 |
| 31400J-R3-5 | Federal National Mortgage Asso 689106 | C | | 2 | 1 | 1,982,382 | 109.7210 | 2,127,220 | 1,938,760 | 1,977,044 | | (557) | | | 5.500 | 5.002 | MON | 8,886 | 106,632 | 04/10/2003 | 02/01/2033 |
| 31400K-AY-2 | Federal National Mortgage Asso 689523 | C | | 2 | 1 | 4,318,287 | 109.9030 | 4,585,433 | 4,172,258 | 4,297,678 | | (3,049) | | | 5.500 | 4.895 | MON | 19,123 | 229,474 | 07/10/2003 | 07/01/2033 |
| 31400Q-MD-2 | Federal National Mortgage Asso 694356 | | | 2 | 1 | 1,177,976 | 109.2780 | 1,268,830 | 1,161,104 | 1,176,161 | | (148) | | | 5.500 | 5.098 | MON | 5,322 | 63,861 | 03/20/2003 | 03/01/2033 |
| 31400Q-TQ-6 | Federal National Mortgage Asso 694559 | C | | 2 | 1 | 3,704,886 | 109.9030 | 4,013,458 | 3,651,820 | 3,698,827 | | (587) | | | 5.500 | 5.125 | MON | 16,738 | 200,850 | 03/20/2003 | 04/01/2033 |
| 31400W-TT-7 | Federal National Mortgage Asso 699962 | C | | 2 | 1 | 1,659,116 | 109.8250 | 1,788,311 | 1,628,330 | 1,655,961 | | (273) | | | 5.500 | 4.991 | MON | 7,463 | 89,558 | 04/21/2003 | 04/01/2033 |
| 31400X-3D-8 | Federal National Mortgage Asso 701096 | C | | 2 | 1 | 2,296,057 | 109.8250 | 2,474,850 | 2,253,453 | 2,291,572 | | (351) | | | 5.500 | 5.006 | MON | 10,328 | 123,940 | 04/21/2003 | 04/01/2033 |
| 31400X-YH-5 | Federal National Mortgage Asso 701012 | C | | 2 | 1 | 1,883,137 | 109.6690 | 2,026,888 | 1,848,194 | 1,879,535 | | (86) | | | 5.500 | 4.994 | MON | 8,471 | 101,651 | 04/21/2003 | 04/01/2033 |
| 31401A-Y7-6 | Federal National Mortgage Asso 702834 | | | 2 | 1 | 2,006,719 | 109.8870 | 2,177,905 | 1,981,944 | 1,999,229 | | (721) | | | 5.000 | 4.634 | MON | 8,258 | 99,097 | 04/22/2003 | 04/01/2023 |
| 31401C-DH-3 | Federal National Mortgage Asso 704004 | C | | 2 | 1 | 2,953,924 | 114.6220 | 3,332,210 | 2,907,138 | 2,947,826 | | (755) | | | 5.500 | 5.153 | MON | 13,324 | 159,893 | 04/14/2003 | 05/01/2033 |
| 31401X-G5-0 | Federal National Mortgage Asso 721220 | C | | 2 | 1 | 4,156,349 | 109.8250 | 4,411,006 | 4,016,402 | 4,135,728 | | (3,486) | | | 5.500 | 4.917 | MON | 18,409 | 220,902 | 07/10/2003 | 06/01/2033 |
| 31407M-EZ-4 | Federal National Mortgage Asso | RA | | 2 | 1 | 7,452,857 | 105.9620 | 7,866,705 | 7,424,078 | 7,450,863 | | (97) | | | 2.955 | 2.779 | MON | 18,282 | 314,453 | 07/06/2005 | 08/01/2035 |
| 31412N-XP-6 | Federal National Mortgage Asso 930486 | | | 2 | 1 | 398,211 | 107.2750 | 420,026 | 391,543 | 398,021 | | (48) | | | 4.000 | 3.447 | MON | 1,305 | 15,662 | 10/08/2010 | 01/01/2039 |
| 31412R-KT-3 | Federal National Mortgage Asso 932806 | | | 2 | 1 | 391,133 | 107.3060 | 412,680 | 384,583 | 390,956 | | (32) | | | 4.000 | 3.499 | MON | 1,282 | 15,383 | 10/08/2010 | 09/01/2040 |
| 31416B-6X-1 | Federal National Mortgage Asso 995586 | | | 2 | 1 | 67,480 | 107.2430 | 71,156 | 66,350 | 67,447 | | (9) | | | 4.000 | 3.329 | MON | 221 | 2,654 | 10/08/2010 | 03/01/2039 |
| 31416T-5H-8 | Federal National Mortgage Asso AA9847 | | | 2 | 1 | 22,370 | 107.2750 | 23,596 | 21,996 | 22,358 | | (2) | | | 4.000 | 3.642 | MON | 73 | 880 | 10/08/2010 | 08/01/2039 |
| 31416W-U4-2 | Federal National Mortgage Asso AB1502 | | | 2 | 1 | 290,265 | 107.3060 | 306,256 | 285,405 | 290,135 | | (33) | | | 4.000 | 3.457 | MON | 951 | 11,416 | 10/08/2010 | 09/01/2040 |
| 31416W-ZU-9 | Federal National Mortgage Asso AB1654 | | | 2 | 1 | 19,924 | 107.3060 | 21,022 | 19,591 | 19,915 | | (1) | | | 4.000 | 3.494 | MON | 65 | 784 | 10/08/2010 | 10/01/2040 |
| 31417M-H6-3 | Federal National Mortgage Asso AC2952 | | | 2 | 1 | 101,517 | 107.2750 | 107,079 | 99,817 | 101,461 | | (9) | | | 4.000 | 3.653 | MON | 333 | 3,993 | 10/08/2010 | 09/01/2039 |
| 31417N-KP-5 | Federal National Mortgage Asso AC3901 | | | 2 | 1 | 317,105 | 107.2750 | 334,477 | 311,795 | 316,939 | | (45) | | | 4.000 | 3.628 | MON | 1,039 | 12,472 | 10/08/2010 | 12/01/2039 |
| 31417Y-SC-2 | Federal National Mortgage Asso MA0514 | | | 2 | 1 | 160,348 | 107.3060 | 169,182 | 157,663 | 160,276 | | (18) | | | 4.000 | 3.418 | MON | 526 | 6,307 | 10/08/2010 | 09/01/2040 |
| 31417Y-TT-4 | Federal National Mortgage Asso MA0561 | | | 2 | 1 | 4,503,001 | 107.0740 | 4,740,812 | 4,427,594 | 4,500,981 | | (419) | | | 4.000 | 3.450 | MON | 14,759 | 177,103 | 10/08/2010 | 11/01/2040 |
| 31418N-XS-4 | Federal National Mortgage Asso AD1588 | C | | 2 | 1 | 5,613,558 | 107.3060 | 5,922,805 | 5,519,554 | 5,610,901 | | (298) | | | 4.000 | 3.538 | MON | 18,399 | 220,782 | 10/08/2010 | 02/01/2040 |
| 31418Q-B4-4 | Federal National Mortgage Asso AD2758 | | | 2 | 1 | 68,959 | 107.3060 | 72,758 | 67,804 | 68,924 | | (6) | | | 4.000 | 3.634 | MON | 226 | 2,712 | 10/08/2010 | 08/01/2040 |
| 31418Q-CT-8 | Federal National Mortgage Asso AD2781 | | | 2 | 1 | 213,083 | 107.3060 | 224,821 | 209,515 | 212,960 | | (5) | | | 4.000 | 3.684 | MON | 698 | 8,381 | 10/08/2010 | 02/01/2040 |
| 31418Q-JG-9 | Federal National Mortgage Asso AD2962 | | | 2 | 1 | 321,470 | 107.3060 | 339,179 | 316,086 | 321,308 | | 14 | | | 4.000 | 3.613 | MON | 1,054 | 12,643 | 10/08/2010 | 04/01/2040 |
| 31418W-CS-7 | Federal National Mortgage Asso AD8180 | | | 2 | 1 | 1,361,450 | 107.3060 | 1,436,451 | 1,338,651 | 1,360,801 | | (174) | | | 4.000 | 3.275 | MON | 4,462 | 53,546 | 10/08/2010 | 09/01/2040 |
| 31418W-KV-1 | Federal National Mortgage Asso AD8407 | | | 2 | 1 | 181,695 | 107.3060 | 191,705 | 178,653 | 181,597 | | (35) | | | 4.000 | 3.077 | MON | 596 | 7,146 | 10/08/2010 | 08/01/2040 |
| 31418W-LL-2 | Federal National Mortgage Asso AD8430 | | | 2 | 1 | 387,360 | 107.3060 | 408,699 | 380,873 | 387,141 | | (57) | | | 4.000 | 3.006 | MON | 1,270 | 15,235 | 10/08/2010 | 10/01/2040 |
| 31418W-PG-9 | Federal National Mortgage Asso AD8522 | | | 2 | 1 | 304,566 | 107.3060 | 321,344 | 299,465 | 304,423 | | (38) | | | 4.000 | 3.310 | MON | 998 | 11,979 | 10/08/2010 | 08/01/2040 |
| 31418X-7J-1 | Federal National Mortgage Asso AD9896 | | | 2 | 1 | 78,726 | 107.3060 | 83,063 | 77,408 | 78,690 | | (1) | | | 4.000 | 3.482 | MON | 258 | 3,096 | 10/08/2010 | 08/01/2040 |
| 31418X-NC-8 | Federal National Mortgage Asso AD9386 | | | 2 | 1 | 67,933 | 107.3060 | 71,675 | 66,795 | 67,900 | | (6) | | | 4.000 | 3.597 | MON | 223 | 2,672 | 10/08/2010 | 09/01/2040 |
| 31418Y-CX-2 | Federal National Mortgage Asso AD9985 | | | 2 | 1 | 967,543 | 107.3060 | 1,020,845 | 951,341 | 966,997 | | (186) | | | 4.000 | 3.694 | MON | 3,171 | 38,054 | 10/08/2010 | 09/01/2040 |
| 31419A-4N-4 | Federal National Mortgage Asso AE0828 | C | | 2 | 1 | 50,429,497 | 106.6990 | 52,575,753 | 49,274,623 | 50,407,816 | | (21,681) | | | 3.500 | 3.051 | MON | 143,718 | 1,580,894 | 12/21/2011 | 02/01/2041 |
| 31419A-4N-4 | Federal National Mortgage Asso AE0828 | RA | | 2 | 1 | 34,136,890 | 106.6990 | 35,589,741 | 33,355,129 | 34,122,214 | | (14,676) | | | 3.500 | 3.051 | MON | 97,286 | 1,070,144 | 12/21/2011 | 02/01/2041 |
| 31419B-EC-5 | Federal National Mortgage Asso AE1030 | | | 2 | 1 | 655,724 | 107.3060 | 691,847 | 644,743 | 655,420 | | (73) | | | 4.000 | 3.556 | MON | 2,149 | 25,790 | 10/08/2010 | 10/01/2040 |
| 31419B-EF-8 | Federal National Mortgage Asso AE1033 | | | 2 | 1 | 171,212 | 107.3060 | 180,644 | 168,345 | 171,112 | | (22) | | | 4.000 | 3.706 | MON | 561 | 6,734 | 10/08/2010 | 10/01/2040 |
| 31419B-F2-6 | Federal National Mortgage Asso AE1084 | | | 2 | 1 | 86,243 | 107.2750 | 90,968 | 84,799 | 86,205 | | (3) | | | 4.000 | 3.473 | MON | 283 | 3,392 | 10/08/2010 | 08/01/2040 |
| 31419B-T3-9 | Federal National Mortgage Asso AE1469 | | | 2 | 1 | 270,809 | 107.3060 | 285,728 | 266,274 | 270,680 | | (7) | | | 4.000 | 3.587 | MON | 888 | 10,651 | 10/08/2010 | 09/01/2040 |
| 31419B-UH-6 | Federal National Mortgage Asso AE1483 | | | 2 | 1 | 197,845 | 107.3060 | 208,744 | 194,532 | 197,735 | | (19) | | | 4.000 | 3.681 | MON | 648 | 7,781 | 10/08/2010 | 08/01/2040 |
| 31419B-VV-4 | Federal National Mortgage Asso AE1527 | | | 2 | 1 | 279,569 | 107.3060 | 294,970 | 274,887 | 279,443 | | (31) | | | 4.000 | 3.482 | MON | 916 | 10,995 | 10/08/2010 | 10/01/2040 |
| 31419C-4V-2 | Federal National Mortgage Asso AE2635 | | | 2 | 1 | 162,384 | 107.3060 | 171,329 | 159,665 | 162,278 | | (23) | | | 4.000 | 3.744 | MON | 532 | 6,387 | 10/08/2010 | 10/01/2040 |
| 31419C-KR-3 | Federal National Mortgage Asso AE2103 | | | 2 | 1 | 966,745 | 107.3060 | 1,020,002 | 950,556 | 966,188 | | (91) | | | 4.000 | 3.702 | MON | 3,169 | 38,022 | 10/08/2010 | 09/01/2040 |
| 31419C-XD-0 | Federal National Mortgage Asso AE2475 | | | 2 | 1 | 145,297 | 107.3060 | 153,301 | 142,863 | 145,225 | | (13) | | | 4.000 | 3.614 | MON | 476 | 5,715 | 10/08/2010 | 08/01/2040 |
| 31419C-XR-9 | Federal National Mortgage Asso AE2487 | | | 2 | 1 | 466,557 | 107.3060 | 492,259 | 458,744 | 466,344 | | (55) | | | 4.000 | 3.383 | MON | 1,529 | 18,350 | 10/08/2010 | 08/01/2040 |
| 31419C-ZB-2 | Federal National Mortgage Asso AE2537 | | | 2 | 1 | 22,460 | 107.3060 | 23,697 | 22,084 | 22,450 | | (2) | | | 4.000 | 3.533 | MON | 74 | 883 | 10/08/2010 | 10/01/2040 |
| 31419C-ZV-8 | Federal National Mortgage Asso AE2555 | | | 2 | 1 | 69,578 | 108.9310 | 74,523 | 68,413 | 69,540 | | (11) | | | 4.000 | 3.685 | MON | 228 | 2,736 | 10/08/2010 | 09/01/2040 |
| 31419D-HR-5 | Federal National Mortgage Asso AE2939 | | | 2 | 1 | 448,361 | 107.3060 | 473,061 | 440,853 | 448,023 | | (141) | | | 4.000 | 3.784 | MON | 1,469 | 17,634 | 10/08/2010 | 09/01/2040 |
| 31419D-HV-6 | Federal National Mortgage Asso AE2943 | | | 2 | 1 | 26,251 | 107.3060 | 27,697 | 25,811 | 26,230 | | (4) | | | 4.000 | 3.792 | MON | 86 | 1,032 | 10/08/2010 | 09/01/2040 |
| 31419D-JA-0 | Federal National Mortgage Asso AE2956 | | | 2 | 1 | 470,037 | 107.3060 | 495,931 | 462,165 | 469,783 | | (65) | | | 4.000 | 3.674 | MON | 1,541 | 18,487 | 10/08/2010 | 10/01/2040 |
| 31419D-VQ-1 | Federal National Mortgage Asso AE3322 | | | 2 | 1 | 122,089 | 107.2750 | 128,777 | 120,044 | 121,946 | | (64) | | | 4.000 | 3.873 | MON | 400 | 4,802 | 10/08/2010 | 09/01/2040 |
| 31419D-ZA-2 | Federal National Mortgage Asso AE3436 | | | 2 | 1 | 353,399 | 107.3060 | 372,868 | 347,481 | 353,240 | | 28 | | | 4.000 | 3.495 | MON | 1,158 | 13,899 | 10/08/2010 | 08/01/2040 |
| 31419D-ZK-0 | Federal National Mortgage Asso AE3445 | | | 2 | 1 | 259,086 | 108.2120 | 275,667 | 254,747 | 258,961 | | 29 | | | 4.000 | 3.259 | MON | 849 | 10,190 | 10/08/2010 | 08/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31419E-4B-2 | Federal National Mortgage Asso AE4417 | | | 2 | 1 | 513,965 | 107.3060 | 542,279 | 505,359 | 513,696 | | (14) | | | 4.000 | 3.658 | MON | 1,685 | 20,214 | 10/08/2010 | 10/01/2040 |
| 31419E-4N-6 | Federal National Mortgage Asso AE4428 | | | 2 | 1 | 245,221 | 107.3060 | 258,730 | 241,115 | 245,080 | | (16) | | | 4.000 | 3.703 | MON | 804 | 9,645 | 10/08/2010 | 10/01/2040 |
| 31419E-4P-1 | Federal National Mortgage Asso AE4429 | | | 2 | 1 | 694,243 | 107.3060 | 732,489 | 682,618 | 693,853 | | (54) | | | 4.000 | 3.692 | MON | 2,275 | 27,305 | 10/08/2010 | 10/01/2040 |
| 31419E-G6-0 | Federal National Mortgage Asso AE3820 | | | 2 | 1 | 1,619,742 | 107.2940 | 1,708,786 | 1,592,618 | 1,619,010 | | (167) | | | 4.000 | 3.498 | MON | 5,309 | 63,705 | 10/08/2010 | 09/01/2040 |
| 31419F-C3-8 | Federal National Mortgage Asso AE4589 | | | 2 | 1 | 17,479 | 107.3060 | 18,442 | 17,186 | 17,471 | | (1) | | | 4.000 | 3.561 | MON | 57 | 687 | 10/08/2010 | 09/01/2040 |
| 31419F-DM-5 | Federal National Mortgage Asso AE4607 | | | 2 | 1 | 90,346 | 107.3060 | 95,324 | 88,834 | 90,304 | | (5) | | | 4.000 | 3.561 | MON | 296 | 3,553 | 10/08/2010 | 09/01/2040 |
| 31419F-EJ-1 | Federal National Mortgage Asso AE4636 | | | 2 | 1 | 551,420 | 107.3060 | 581,797 | 542,186 | 551,157 | | (30) | | | 4.000 | 3.593 | MON | 1,807 | 21,687 | 10/08/2010 | 10/01/2040 |
| 31419F-F5-0 | Federal National Mortgage Asso AE4687 | | | 2 | 1 | 360,979 | 107.3060 | 380,865 | 354,934 | 360,816 | | (29) | | | 4.000 | 3.448 | MON | 1,183 | 14,198 | 10/08/2010 | 09/01/2040 |
| 31419F-J8-0 | Federal National Mortgage Asso AE4786 | | | 2 | 1 | 384,665 | 107.3060 | 405,856 | 378,224 | 384,476 | | (15) | | | 4.000 | 3.618 | MON | 1,261 | 15,129 | 10/08/2010 | 10/01/2040 |
| 31419F-NE-2 | Federal National Mortgage Asso AE4888 | | | 2 | 1 | 455,322 | 107.3060 | 480,406 | 447,698 | 455,117 | | (32) | | | 4.000 | 3.420 | MON | 1,492 | 17,908 | 10/08/2010 | 10/01/2040 |
| 31419F-NZ-5 | Federal National Mortgage Asso AE4907 | | | 2 | 1 | 130,667 | 107.3060 | 137,865 | 128,478 | 130,567 | | (16) | | | 4.000 | 3.784 | MON | 428 | 5,139 | 10/08/2010 | 09/01/2040 |
| 31419F-UH-7 | Federal National Mortgage Asso AE5083 | | | 2 | 1 | 190,508 | 107.3060 | 201,003 | 187,318 | 190,420 | | (23) | | | 4.000 | 3.364 | MON | 624 | 7,493 | 10/08/2010 | 09/01/2040 |
| 31419F-XP-6 | Federal National Mortgage Asso AE5185 | | | 2 | 1 | 303,846 | 107.3060 | 320,585 | 298,758 | 303,698 | | (10) | | | 4.000 | 3.608 | MON | 996 | 11,950 | 10/08/2010 | 09/01/2040 |
| 31419H-AC-6 | Federal National Mortgage Asso AE6302 | | | 2 | 1 | 1,212,465 | 107.3060 | 1,279,259 | 1,192,161 | 1,211,904 | | (130) | | | 4.000 | 3.557 | MON | 3,974 | 47,687 | 10/08/2010 | 09/01/2040 |
| 31419H-KS-0 | Federal National Mortgage Asso AE6604 | | | 2 | 1 | 360,113 | 107.3060 | 379,951 | 354,082 | 359,950 | | (28) | | | 4.000 | 3.497 | MON | 1,180 | 14,163 | 10/08/2010 | 10/01/2040 |
| 31419H-UB-6 | Federal National Mortgage Asso AE6877 | | | 2 | 1 | 227,749 | 107.3060 | 240,296 | 223,936 | 227,640 | | (30) | | | 4.000 | 3.601 | MON | 746 | 8,957 | 10/08/2010 | 10/01/2040 |
| 31419H-YB-2 | Federal National Mortgage Asso AE7005 | | | 2 | 1 | 1,357,800 | 107.3060 | 1,432,601 | 1,335,063 | 1,357,177 | | (80) | | | 4.000 | 3.540 | MON | 4,450 | 53,403 | 10/08/2010 | 10/01/2040 |
| 31419H-YC-0 | Federal National Mortgage Asso AE7006 | | | 2 | 1 | 225,508 | 107.3060 | 237,931 | 221,732 | 225,388 | | (21) | | | 4.000 | 3.671 | MON | 739 | 8,869 | 10/08/2010 | 10/01/2040 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 1,150,582,522 | XXX | 1,213,513,974 | 1,128,490,217 | 1,149,146,527 | | (617,276) | | | XXX | XXX | XXX | 4,231,425 | 45,829,613 | XXX | XXX |
| 31377S-6Q-6 | Federal National Mortgage Asso 386179 | | RA | 2 | 1 | 6,907,731 | 100.3060 | 6,947,618 | 6,926,399 | 6,903,561 | | (1,084) | | | 4.898 | 4.847 | MON | 28,271 | 333,783 | 12/02/2003 | 06/01/2013 |
| 31377T-E8-5 | Federal National Mortgage Asso 386359 | | RA | 2 | 1 | 6,946,482 | 100.2750 | 7,444,851 | 7,424,430 | 7,373,823 | | 52,923 | | | 4.474 | 5.848 | MON | 27,681 | 326,817 | 08/14/2003 | 07/01/2013 |
| 31377T-EY-8 | Federal National Mortgage Asso 386351 | | RA | 2 | 1 | 20,939,058 | 100.2350 | 22,186,063 | 22,133,945 | 22,009,308 | | 132,594 | | | 3.762 | 4.956 | MON | 69,390 | 832,679 | 09/26/2003 | 07/01/2013 |
| 31377T-SG-2 | Federal National Mortgage Asso 386719 | | RA | 2 | 1 | 3,285,272 | 102.0780 | 3,262,434 | 3,196,008 | 3,194,893 | | (11,604) | | | 5.259 | 4.534 | MON | 14,007 | 165,375 | 12/23/2003 | 12/01/2013 |
| 31381H-GU-4 | Federal National Mortgage Asso 461111 | | RA | 2 | 1 | 17,379,659 | 109.1340 | 18,973,708 | 17,385,771 | 17,346,601 | | (3,780) | | | 5.226 | 5.234 | MON | 75,715 | 908,580 | 07/22/2003 | 07/01/2018 |
| 31381H-GW-0 | Federal National Mortgage Asso 461113 | | RA | 2 | 1 | 16,791,979 | 112.8470 | 18,944,828 | 16,788,045 | 16,751,486 | | (6,083) | | | 5.324 | 5.229 | MON | 74,483 | 879,428 | 07/22/2003 | 07/01/2018 |
| 31385X-LA-3 | Federal National Mortgage Asso 555721 | | RA | 2 | 1 | 23,123,870 | 100.2880 | 23,679,862 | 23,611,785 | 23,506,273 | | 44,488 | | | 4.539 | 4.892 | MON | 89,312 | 1,056,214 | 10/22/2003 | 09/01/2013 |
| 31385X-LR-6 | Federal National Mortgage Asso 555736 | | RA | 2 | 1 | 23,555,436 | 100.5940 | 24,261,843 | 24,118,693 | 24,005,353 | | 42,456 | | | 4.520 | 5.011 | MON | 90,847 | 1,066,951 | 11/25/2003 | 08/01/2013 |
| 31385X-QB-6 | Federal National Mortgage Asso 555850 | | RA | 2 | 1 | 19,719,238 | 101.3330 | 19,949,459 | 19,686,939 | 19,629,242 | | (12,262) | | | 4.977 | 4.830 | MON | 81,652 | 964,086 | 10/03/2003 | 11/01/2013 |
| 31385X-UD-7 | Federal National Mortgage Asso 555980 | | RA | 2 | 1 | 19,017,796 | 100.6150 | 19,322,765 | 19,204,591 | 19,126,273 | | 16,966 | | | 4.536 | 4.735 | MON | 72,593 | 897,430 | 11/21/2003 | 11/01/2013 |
| 31402C-PF-3 | Federal National Mortgage Asso 725022 | | RA | 2 | 1 | 20,878,278 | 101.0680 | 20,932,078 | 20,710,812 | 20,662,956 | | (29,538) | | | 5.140 | 4.849 | MON | 88,711 | 1,047,467 | 12/02/2003 | 12/01/2013 |
| BOAOBZ-X2-8 | FEDERAL HOUSING AUTHORITY - FH | | | 2 | 1 | 116,313 | 114.8590 | 138,388 | 120,485 | 119,547 | | 234 | | | 7.000 | 7.527 | MON | 703 | 8,429 | 05/15/1995 | 06/01/2014 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 178,661,112 | XXX | 186,043,897 | 181,307,903 | 180,629,316 | | 225,310 | | | XXX | XXX | XXX | 713,365 | 8,487,239 | XXX | XXX |
| 594751-AB-5 | MICHIGAN TOB SETTLEMENT FIN | | | | 4AM | 46,956,666 | 82.3490 | 38,543,449 | 46,805,000 | 46,804,810 | | 4 | | | 7.309 | 7.309 | JD | 285,081 | 3,420,977 | 07/19/2006 | 06/01/2034 |
| 88880N-AT-6 | TOBACCO SETTLEMENT FING CORP V | | | | 4AM | 87,195,397 | 70.4260 | 61,319,918 | 87,070,000 | 87,069,813 | | (12,696) | | | 6.706 | 6.706 | JD | 486,576 | 5,838,914 | 04/27/2007 | 06/01/2046 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 134,152,063 | XXX | 99,863,367 | 133,875,000 | 133,874,623 | | (12,692) | | | XXX | XXX | XXX | 771,657 | 9,259,891 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 1,979,903,798 | XXX | 2,138,860,524 | 1,996,503,120 | 1,995,746,801 | | 1,492,213 | | | XXX | XXX | XXX | 13,970,505 | 91,724,863 | XXX | XXX |
| 00003#-AA-1 | A&E TELEVISION NETWORKS LLC | | | | 2Z | 20,000,000 | 101.2920 | 20,258,360 | 20,000,000 | 20,000,000 | | | | | 3.110 | 3.110 | FA | 222,883 | | 08/17/2012 | 08/22/2019 |
| 00130H-BS-3 | AES Corp/VA | | | 1 | 3FE | 11,782,373 | 111.0000 | 12,904,860 | 11,626,000 | 11,778,340 | | (4,033) | | | 7.375 | 7.164 | JJ | 428,709 | | 08/08/2012 | 07/01/2021 |
| 00206R-AG-7 | SBC COMMUNICATIONS INC | | | | 1FE | 11,056,905 | 127.6840 | 14,683,685 | 11,500,000 | 11,079,244 | | 5,805 | | | 6.300 | 6.595 | JJ | 334,075 | 724,500 | 12/22/2009 | 01/15/2038 |
| 00206R-AM-4 | SBC COMMUNICATIONS INC | | | | 1FE | 16,531,500 | 120.6280 | 18,094,125 | 15,000,000 | 16,195,635 | | (196,240) | | | 5.600 | 3.939 | MN | 107,333 | 840,000 | 03/31/2011 | 05/15/2018 |
| 00206R-AR-3 | SBC COMMUNICATIONS INC | | | | 1FE | 62,762,900 | 122.7030 | 73,622,040 | 60,000,000 | 61,948,285 | | (266,320) | | | 5.800 | 5.172 | FA | 1,314,667 | 3,480,000 | 04/06/2010 | 02/15/2019 |
| 00206R-AS-1 | SBC COMMUNICATIONS INC | | | | 1FE | 62,294,222 | 131.4110 | 82,132,062 | 62,500,000 | 62,320,985 | | (2,816) | | | 6.550 | 6.564 | FA | 1,546,528 | 4,093,750 | 11/12/2010 | 02/15/2039 |
| 00206R-AX-0 | SBC COMMUNICATIONS INC | | | | 1FE | 34,539,076 | 115.4860 | 39,917,736 | 34,565,000 | 34,543,333 | | 2,093 | | | 4.450 | 4.459 | MN | 196,540 | 1,538,143 | 04/26/2011 | 05/15/2021 |
| 00206R-AZ-5 | SBC COMMUNICATIONS INC | | | | 1FE | 22,595,200 | 111.4510 | 22,290,160 | 20,000,000 | 22,563,977 | | (31,223) | | | 3.875 | 2.232 | FA | 292,778 | | 11/14/2012 | 08/15/2021 |
| 00206R-BJ-0 | SBC COMMUNICATIONS INC | | | | 1FE | 11,664,649 | 100.2870 | 14,609,841 | 14,568,000 | 11,665,864 | | 1,216 | | | 4.350 | 5.702 | JD | 24,644 | | 12/17/2012 | 06/15/2045 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICATIONS H | | | | 2FE | 18,903,176 | 151.1860 | 24,034,023 | 15,897,000 | 18,362,406 | | (167,610) | | | 9.455 | 7.224 | MN | 192,058 | 1,503,061 | 08/14/2009 | 11/15/2022 |
| 00287Y-AB-5 | AbbVie Inc | | | | 2FE | 14,126,660 | 101.0880 | 14,152,278 | 14,000,000 | 14,123,357 | | (3,303) | | | 1.750 | 1.561 | MN | 36,069 | | 11/09/2012 | 11/06/2017 |
| 00434N-AA-3 | CHESAPEAKE MIDSTREAM PARTNERS | | | 1 | 3FE | 3,672,000 | 101.5000 | 3,654,000 | 3,600,000 | 3,671,737 | | (263) | | | 4.875 | 4.574 | MN | 5,850 | | 12/13/2012 | 05/15/2023 |
| 00508X-AF-1 | Actuant Corp | | | 1 | 3FE | 6,552,325 | 103.5000 | 6,621,930 | 6,398,000 | 6,548,022 | | (4,303) | | | 5.625 | 5.241 | JD | 15,995 | 179,944 | 11/20/2012 | 06/15/2022 |
| 008117-AM-5 | Aetna Inc | | | | 1FE | 17,013,588 | 124.3320 | 18,307,843 | 14,725,000 | 16,477,560 | | (267,272) | | | 6.500 | 4.136 | MS | 281,820 | 957,125 | 12/15/2010 | 09/15/2018 |
| 00817Y-AH-1 | Aetna Inc | | | | 1FE | 59,294,005 | 108.7410 | 65,244,369 | 60,000,000 | 59,434,726 | | 61,614 | | | 3.950 | 4.094 | MS | 790,000 | 2,370,000 | 09/01/2010 | 09/01/2020 |
| 00834#-AA-6 | ADVANTAGE CAPITAL HAWAII INVES | | | | 1 | 54,822 | 100.0000 | 54,822 | 54,822 | 54,822 | | | | | 9.250 | 9.250 | MAT | 30,877 | 4,737 | 12/31/2012 | 11/28/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 018788-AA-3 | ALLIANCE RESOURCE OPERATING PA | | | 2 | 1FE | 3,000,000 | 102.6710 | 3,080,135 | 3,000,000 | 3,000,000 | | | | | 8.310 | 8.310 | FA | 90,717 | 249,300 | 08/16/1999 | 08/20/2014 |
| 02076X-AB-8 | Alpha Natural Resources Inc | | | 1 | 4FE | 16,785,178 | 92.7500 | 15,481,830 | 16,692,000 | 16,752,777 | | (20,467) | | | 6.000 | 5.851 | JD | 83,460 | 1,001,520 | 08/10/2011 | 06/01/2019 |
| 024747-A*-8 | AMERICAN BUILDERS & CONTRACTOR | | | | 3 | 32,354,750 | 103.3430 | 33,069,672 | 32,000,000 | 32,228,337 | | (126,413) | | | 7.070 | 6.560 | JD | 12,569 | 2,262,400 | 02/07/2012 | 06/29/2014 |
| 03073E-AF-2 | AmerisourceBergen Corp | | | | 1FE | 4,658,163 | 113.2370 | 5,299,478 | 4,680,000 | 4,672,431 | | 2,510 | | | 5.875 | 5.941 | MS | 80,957 | 274,950 | 07/24/2006 | 09/15/2015 |
| 032511-AX-5 | Anadarko Petroleum Corp | | | | 2FE | 41,085,292 | 115.1130 | 47,668,335 | 41,410,000 | 41,521,562 | | (52,662) | | | 5.950 | 5.822 | MS | 725,480 | 2,463,895 | 12/21/2011 | 09/15/2016 |
| 032511-AY-3 | Anadarko Petroleum Corp | | | 1 | 2FE | 26,120,341 | 125.2770 | 43,439,696 | 34,675,000 | 26,454,357 | | 100,307 | | | 6.450 | 8.859 | MS | 658,536 | 2,236,538 | 04/27/2009 | 09/15/2036 |
| 035229-CU-5 | ANHEUSER-BUSCH COS INC | | | | 1FE | 46,063,464 | 104.4920 | 47,742,346 | 45,690,000 | 45,735,921 | | (42,173) | | | 4.950 | 4.850 | JJ | 1,042,874 | 2,261,655 | 09/18/2003 | 01/15/2014 |
| 037411-AR-6 | Apache Corp | | | | 1FE | 20,044,700 | 126.2940 | 25,258,720 | 20,000,000 | 20,040,527 | | (742) | | | 6.000 | 5.984 | JJ | 553,333 | 1,200,000 | 01/24/2007 | 01/15/2037 |
| 037411-AW-5 | Apache Corp | | | 1 | 1FE | 30,141,850 | 113.6750 | 34,102,460 | 30,000,000 | 30,137,168 | | (2,313) | | | 5.100 | 5.069 | MS | 510,000 | 1,530,000 | 08/17/2010 | 09/01/2040 |
| 037411-AY-1 | Apache Corp | | | 1 | 1FE | 9,826,900 | 116.5260 | 11,652,571 | 10,000,000 | 9,833,089 | | 2,350 | | | 5.250 | 5.364 | FA | 218,750 | 525,000 | 11/30/2010 | 02/01/2042 |
| 037735-CP-0 | APPALACHIAN POWER | | | | 2FE | 14,932,650 | 135.9060 | 20,385,915 | 15,000,000 | 14,948,351 | | 5,285 | | | 7.950 | 8.015 | JJ | 549,875 | 1,192,500 | 03/04/2009 | 01/15/2020 |
| 037735-CR-6 | APPALACHIAN POWER | | | 1 | 2FE | 25,451,351 | 115.1800 | 29,405,454 | 25,530,000 | 25,462,908 | | 6,542 | | | 4.600 | 4.639 | MS | 296,857 | 1,174,380 | 03/24/2011 | 03/30/2021 |
| 040555-CH-5 | ARIZONA PUB SERVICE | | | | 2FE | 13,453,820 | 118.4870 | 16,588,166 | 14,000,000 | 13,473,574 | | 11,021 | | | 5.500 | 5.800 | MS | 256,667 | 770,000 | 03/03/2011 | 09/01/2035 |
| 040555-CJ-1 | ARIZONA PUB SERVICE | | | | 2FE | 5,687,600 | 117.3790 | 5,868,940 | 5,000,000 | 5,462,573 | | (119,225) | | | 6.250 | 3.481 | FA | 130,208 | 312,500 | 01/27/2011 | 08/01/2016 |
| 040555-CK-8 | ARIZONA PUB SERVICE | | | | 2FE | 4,691,026 | 133.8640 | 7,710,538 | 5,760,000 | 4,728,217 | | 11,045 | | | 6.875 | 8.626 | FA | 165,000 | 396,000 | 12/04/2009 | 08/01/2036 |
| 040555-CL-6 | ARIZONA PUB SERVICE | | | | 2FE | 36,939,653 | 131.8150 | 42,398,423 | 32,165,000 | 35,578,617 | | (437,215) | | | 8.750 | 6.621 | MS | 938,146 | 2,814,438 | 09/22/2009 | 03/01/2019 |
| 042498-AE-1 | ARMY AND AIR FORCE EXCHANGE SE | | | | 1 | 12,000,000 | 102.3480 | 12,281,706 | 12,000,000 | 12,000,000 | | | | | 2.500 | 2.500 | FA | 102,500 | 149,167 | 02/24/2012 | 02/28/2017 |
| 046003-JU-4 | ASSOCIATES CORP OF NA | | | | 1FE | 13,991,100 | 120.4600 | 14,455,200 | 12,000,000 | 12,937,738 | | (133,651) | | | 6.950 | 5.371 | MN | 139,000 | 834,000 | 02/12/2003 | 11/01/2018 |
| 050095-AM-0 | Atwood Oceanics Inc | | | 1 | 3FE | 1,060,000 | 107.5000 | 1,075,000 | 1,000,000 | 1,052,564 | | (7,436) | | | 6.500 | 5.306 | FA | 27,083 | 34,847 | 02/21/2012 | 02/01/2020 |
| 054937-AG-2 | BB&T Corp | | | | 1FE | 15,039,000 | 113.0140 | 16,952,085 | 15,000,000 | 15,017,407 | | (3,385) | | | 4.900 | 4.871 | JD | 2,042 | 735,000 | 06/30/2005 | 06/30/2017 |
| 055381-AS-6 | B/E Aerospace Inc | | | 1 | 3FE | 9,780,000 | 106.0000 | 10,070,000 | 9,500,000 | 9,768,122 | | (11,878) | | | 5.250 | 4.777 | AO | 124,688 | 245,438 | 12/05/2012 | 04/01/2022 |
| 057224-AZ-0 | Baker Hughes Inc | | | | 1FE | 36,040,865 | 120.3610 | 42,246,606 | 35,100,000 | 36,008,161 | | (15,222) | | | 5.125 | 4.952 | MS | 529,669 | 1,798,875 | 09/02/2010 | 09/15/2040 |
| 058498-AP-1 | Ball Corp | | | 1 | 3FE | 10,153,900 | 110.2500 | 10,991,925 | 9,970,000 | 10,102,815 | | (21,567) | | | 6.750 | 6.438 | MS | 198,154 | 672,975 | 07/14/2010 | 09/15/2020 |
| 058498-AQ-9 | Ball Corp | | | 1 | 3FE | 7,205,000 | 108.2500 | 7,799,412 | 7,205,000 | 7,205,000 | | | | | 5.750 | 5.750 | MN | 52,937 | 414,288 | 11/15/2010 | 05/15/2021 |
| 058498-AR-7 | Ball Corp | | | | 3FE | 10,023,956 | 107.0000 | 10,512,750 | 9,825,000 | 10,011,158 | | (12,798) | | | 5.000 | 4.744 | MS | 144,646 | 253,813 | 02/24/2012 | 03/15/2022 |
| 060505-AX-2 | Bank of America Corp | | | | 1FE | 16,863,700 | 99.9080 | 16,984,415 | 17,000,000 | 16,999,308 | | 17,539 | | | 4.875 | 4.982 | JJ | 382,146 | 828,750 | 09/10/2003 | 01/15/2013 |
| 060505-BD-5 | Bank of America Corp | | | | 2FE | 3,406,032 | 101.7500 | 3,663,000 | 3,600,000 | 3,584,730 | | 23,542 | | | 4.750 | 5.454 | FA | 64,600 | 171,000 | 08/01/2003 | 08/15/2013 |
| 06423A-AS-2 | BANK ONE CORPORATION | | | | 1FE | 7,782,600 | 100.3400 | 7,525,515 | 7,500,000 | 7,502,862 | | (34,980) | | | 5.250 | 4.765 | JJ | 165,156 | 393,750 | 03/24/2003 | 01/30/2013 |
| 084664-AD-3 | BERKSHIRE HATHAWAY FINANCE COR | | | | 1FE | 7,941,309 | 103.1580 | 8,252,608 | 8,000,000 | 7,993,929 | | 7,393 | | | 4.625 | 4.724 | AO | 78,111 | 370,000 | 09/01/2004 | 10/15/2013 |
| 085791-A*-2 | BERRY PLASTICS (BPC HOLDINGS) TERM LOAN C | | | | 4FE | 1,975,689 | 99.3650 | 2,166,283 | 2,180,117 | 2,071,888 | | 43,750 | | | 2.209 | 6.043 | | 8,041 | 47,713 | 08/25/2011 | 04/03/2015 |
| 10218#-AA-1 | BOWATER CATAWBA II LLC | | | | 1 | 10,000,000 | 111.1270 | 11,112,665 | 10,000,000 | 10,000,000 | | | | | 6.850 | 6.851 | JD | 350,111 | 685,000 | 12/21/2001 | 03/27/2016 |
| 110394-AE-3 | Bristow Group Inc | | | 1 | 3FE | 4,717,375 | 107.0000 | 4,761,500 | 4,450,000 | 4,713,803 | | (3,572) | | | 6.250 | 5.303 | AO | 61,033 | | 12/10/2012 | 10/15/2022 |
| 111621-AK-4 | Brocade Communications Systems | | | 1 | 3FE | 1,009,771 | 107.7500 | 1,077,500 | 1,000,000 | 1,007,350 | | (1,190) | | | 6.875 | 6.701 | JJ | 31,701 | 68,750 | 10/05/2010 | 01/15/2020 |
| 120111-BH-1 | BUILDING MATERIALS CORP OF AME | | | 1 | 3FE | 6,068,825 | 109.0000 | 6,316,550 | 5,795,000 | 6,022,289 | | (29,452) | | | 7.000 | 6.096 | FA | 153,246 | 335,650 | 05/30/2012 | 02/15/2020 |
| 120111-BL-2 | BUILDING MATERIALS CORP OF AME | | | 1 | 3FE | 2,847,075 | 110.5000 | 3,099,525 | 2,805,000 | 2,840,044 | | (4,348) | | | 6.750 | 6.506 | MN | 31,556 | 189,338 | 04/28/2011 | 05/01/2021 |
| 12189T-AD-6 | Burlington Northern Santa Fe L | | | | 2FE | 3,035,085 | 135.5800 | 3,767,779 | 2,779,000 | 3,021,423 | | (4,291) | | | 7.290 | 6.556 | JD | 16,882 | 202,589 | 06/26/2009 | 06/01/2036 |
| 12189T-AW-4 | Burlington Northern Santa Fe L | | | | 2FE | 6,987,610 | 108.0310 | 7,562,170 | 7,000,000 | 6,997,181 | | 1,285 | | | 4.875 | 4.896 | JJ | 157,354 | 341,250 | 11/22/2004 | 01/15/2015 |
| 12189T-BA-1 | Burlington Northern Santa Fe L | | | | 2FE | 20,821,708 | 120.9810 | 24,118,692 | 19,936,000 | 20,529,069 | | (97,883) | | | 5.750 | 5.090 | MS | 337,528 | 1,146,320 | 01/25/2010 | 03/15/2018 |
| 1248EP-AY-9 | CCO HOLDINGS LLC/CCO HOLDINGS | | | 1 | 3FE | 7,065,000 | 101.2500 | 7,087,500 | 7,000,000 | 7,064,570 | | (430) | | | 5.250 | 5.103 | MS | 131,688 | | 12/04/2012 | 09/30/2022 |
| 125896-BE-9 | CMS Energy Corp | | | | 3FE | 6,195,963 | 116.8750 | 6,913,156 | 5,915,000 | 6,151,367 | | (26,576) | | | 6.250 | 5.560 | FA | 154,036 | 369,688 | 04/04/2011 | 02/01/2020 |
| 125896-BF-6 | CMS Energy Corp | | | | 3FE | 15,901,506 | 106.0000 | 16,726,800 | 15,780,000 | 15,857,177 | | (26,056) | | | 4.250 | 4.060 | MS | 169,525 | 670,650 | 04/05/2011 | 09/30/2015 |
| 125896-BG-4 | CMS Energy Corp | | | | 3FE | 4,947,092 | 112.6250 | 5,518,625 | 4,900,000 | 4,935,784 | | (6,016) | | | 5.050 | 4.887 | FA | 93,481 | 247,450 | 11/18/2010 | 02/15/2018 |
| 12623E-AB-7 | CNH CAPITAL LLC | | | | 3FE | 7,071,458 | 110.2500 | 7,717,500 | 7,000,000 | 7,070,391 | | (1,067) | | | 6.250 | 5.951 | MN | 72,917 | | 12/06/2012 | 11/01/2016 |
| 126304-AK-0 | CSC HOLDINGS INC | | | | 3FE | 12,714,875 | 115.5000 | 14,431,725 | 12,495,000 | 12,653,705 | | (22,556) | | | 7.625 | 7.341 | JJ | 439,321 | 952,744 | 06/10/2010 | 07/15/2018 |
| 126307-AD-9 | CSC HOLDINGS INC | | | | 3FE | 2,110,000 | 110.8750 | 2,217,500 | 2,000,000 | 2,101,897 | | (8,103) | | | 6.750 | 6.001 | MN | 17,250 | 135,000 | 01/04/2012 | 11/15/2021 |
| 126408-GD-9 | CSX Corp | | | | 2FE | 17,508,177 | 102.8090 | 17,580,339 | 17,100,000 | 17,134,689 | | (57,216) | | | 5.500 | 5.142 | FA | 391,875 | 940,500 | 04/06/2005 | 08/01/2013 |
| 126408-GF-4 | CSX Corp | | | | 2FE | 17,266,322 | 104.7040 | 17,946,180 | 17,140,000 | 17,159,552 | | (16,517) | | | 5.300 | 5.194 | FA | 343,181 | 908,420 | 04/07/2005 | 02/15/2014 |
| 126408-GK-3 | CSX Corp | | | | 2FE | 21,606,684 | 126.4250 | 32,068,864 | 25,366,000 | 21,772,766 | | 42,148 | | | 6.150 | 7.372 | MN | 260,001 | 1,560,009 | 09/03/2010 | 05/01/2037 |
| 126408-GM-9 | CSX Corp | | | | 2FE | 22,875,273 | 121.9040 | 24,388,014 | 20,006,000 | 22,233,226 | | (379,490) | | | 6.250 | 3.867 | MS | 368,166 | 1,250,375 | 04/28/2011 | 03/15/2018 |
| 126408-GP-2 | CSX Corp | | | | 2FE | 11,644,800 | 142.5980 | 18,537,779 | 13,000,000 | 11,698,178 | | 14,677 | | | 7.450 | 8.413 | AO | 242,125 | 968,500 | 02/04/2009 | 04/01/2038 |
| 126408-GQ-0 | CSX Corp | | | | 2FE | 14,102,713 | 127.1590 | 16,873,986 | 13,270,000 | 13,855,591 | | (76,336) | | | 7.375 | 6.485 | FA | 407,776 | 978,663 | 06/18/2009 | 02/01/2019 |
| 126408-GU-1 | CSX Corp | | | 1 | 2FE | 23,574,226 | 119.8190 | 28,666,576 | 23,925,000 | 23,584,690 | | 4,850 | | | 5.500 | 5.601 | AO | 277,796 | 1,315,875 | 11/03/2010 | 04/15/2041 |
| 126650-AV-2 | CVS Caremark Corp | | | | 2FE | 5,275,055 | 107.4300 | 5,908,633 | 5,500,000 | 5,448,152 | | 28,284 | | | 4.875 | 5.462 | MS | 78,948 | 268,125 | 10/27/2005 | 09/15/2014 |
| 133131-AP-7 | Camden Property Trust | | | | 2FE | 11,924,280 | 108.7760 | 13,053,084 | 12,000,000 | 11,977,845 | | 8,271 | | | 5.000 | 5.081 | JD | 26,667 | 600,000 | 06/02/2005 | 06/15/2015 |
| 14149Y-AG-3 | Cardinal Health Inc | | | | 2FE | 73,129,792 | 107.4670 | 87,155,737 | 81,100,000 | 78,763,466 | | 869,199 | | | 4.000 | 5.266 | JD | 144,178 | 3,244,000 | 02/23/2006 | 06/15/2015 |
| 14149Y-AT-5 | Cardinal Health Inc | | | | 2FE | 44,107,021 | 113.4900 | 50,321,289 | 44,340,000 | 44,145,029 | | 19,752 | | | 4.625 | 4.692 | JD | 91,143 | 2,050,725 | 03/04/2011 | 12/15/2020 |
| 14170T-AB-7 | CareFusion Corp | | | | 2FE | 54,935,236 | 119.2450 | 62,652,410 | 52,541,000 | 54,404,047 | | (232,845) | | | 6.375 | 5.712 | FA | 1,395,620 | 3,349,489 | 03/03/2011 | 08/01/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 15089Q-AB-0 | CELANESE US HOLDINGS LLC | | | 1 | 3FE | 10,102,439 | 110.0000 | 10,923,000 | 9,930,000 | 10,054,815 | | (28,386) | | | 6.625 | 6.247 | AO | 138,882 | 657,863 | 04/14/2011 | 10/15/2018 |
| 15189W-AC-4 | CENTERPOINT ENERGY RESOURCES C | | | | 2FE | 23,732,811 | 120.0840 | 27,181,081 | 22,635,000 | 23,395,962 | | (137,274) | | | 6.125 | 5.318 | MN | 231,066 | 1,386,394 | 02/15/2011 | 11/01/2017 |
| 15189W-AD-2 | CENTERPOINT ENERGY RESOURCES C | | | | 2FE | 2,055,340 | 130.2430 | 2,604,856 | 2,000,000 | 2,052,838 | | (852) | | | 6.625 | 6.411 | MN | 22,083 | 132,500 | 10/30/2009 | 11/01/2037 |
| 15189X-AC-2 | CENTERPOINT ENERGY HOUSTON ELE | | | | 1FE | 6,119,326 | 101.0690 | 5,963,041 | 5,900,000 | 5,906,237 | | (29,653) | | | 5.700 | 5.172 | MS | 99,022 | 336,300 | 05/04/2004 | 03/15/2013 |
| 15189Y-AC-0 | CENTERPOINT ENERGY RESOURCES C | | | | 2FE | 5,319,100 | 114.2800 | 5,713,980 | 5,000,000 | 5,175,723 | | (47,348) | | | 6.150 | 4.992 | MN | 51,250 | 307,500 | 10/16/2009 | 05/01/2016 |
| 15189Y-AE-6 | CENTERPOINT ENERGY RESOURCES C | | | | 2FE | 9,900,547 | 120.4480 | 11,607,593 | 9,637,000 | 9,815,941 | | (27,977) | | | 6.000 | 5.594 | MN | 73,884 | 578,220 | 10/09/2009 | 05/15/2018 |
| 154051-E#-9 | CENTRAL MAINE POWER COMPANY | | | | 1 | 16,000,000 | 102.3670 | 16,378,739 | 16,000,000 | 16,000,000 | | | | | 3.070 | 3.070 | JJ | 270,160 | | 06/12/2012 | 06/15/2022 |
| 154051-E*-3 | CENTRAL MAINE POWER COMPANY | | | | 1 | 33,944,400 | 111.9030 | 35,808,906 | 32,000,000 | 33,848,063 | | (96,337) | | | 4.200 | 3.404 | JJ | 619,733 | 924,000 | 06/25/2012 | 07/15/2021 |
| 165167-BS-5 | Chesapeake Energy Corp | | | | 3FE | 5,578,540 | 108.5000 | 5,962,075 | 5,495,000 | 5,559,290 | | (11,714) | | | 6.500 | 6.204 | FA | 134,933 | 357,175 | 01/11/2011 | 08/15/2017 |
| 165167-CF-2 | Chesapeake Energy Corp | | | 1 | 3FE | 15,023,750 | 107.6250 | 16,143,750 | 15,000,000 | 15,014,406 | | (4,143) | | | 6.625 | 6.590 | FA | 375,417 | 993,750 | 08/20/2010 | 08/15/2020 |
| 165167-CG-0 | Chesapeake Energy Corp | | | | 3FE | 4,674,150 | 103.7500 | 4,855,500 | 4,680,000 | 4,675,042 | | 459 | | | 6.125 | 6.142 | FA | 108,290 | 286,650 | 02/08/2011 | 02/15/2021 |
| 171798-AB-7 | Cimarex Energy Co | | | 1 | 3FE | 4,400,000 | 109.5000 | 4,380,000 | 4,000,000 | 4,398,356 | | (1,644) | | | 5.875 | 3.977 | MN | 39,167 | | 12/18/2012 | 05/01/2022 |
| 172967-CQ-2 | Citigroup Inc | | | | 2FE | 19,983,130 | 105.2090 | 21,041,760 | 20,000,000 | 19,996,703 | | 1,809 | | | 5.000 | 5.010 | MS | 294,444 | 1,000,000 | 01/14/2005 | 09/15/2014 |
| 172967-CY-5 | Citigroup Inc | | | | 1FE | 20,187,200 | 107.7020 | 21,540,320 | 20,000,000 | 20,053,277 | | (20,453) | | | 4.700 | 4.582 | MN | 83,556 | 940,000 | 06/01/2005 | 05/29/2015 |
| 17453B-AP-6 | Frontier Communications Corp | | | | 3FE | 3,886,540 | 100.1250 | 3,980,970 | 3,976,000 | 3,975,382 | | 15,602 | | | 6.250 | 6.663 | JJ | 114,586 | 248,500 | 03/10/2006 | 01/15/2013 |
| 17453B-AW-1 | Frontier Communications Corp | | | | 3FE | 5,002,500 | 108.7500 | 5,437,500 | 5,000,000 | 5,002,102 | | (262) | | | 7.125 | 7.116 | MS | 104,896 | 356,250 | 08/04/2010 | 03/15/2019 |
| 18055#-AG-7 | CLARION LION PROPERTIES FUND H | | | | 2 | 4,000,000 | 109.6020 | 4,384,076 | 4,000,000 | 4,000,000 | | | | | 5.730 | 5.730 | JD | 15,917 | 229,200 | 11/08/2006 | 12/06/2016 |
| 185508-AE-8 | CLECO POWER LLC | | | | 2FE | 18,731,961 | 124.6910 | 24,127,670 | 19,350,000 | 18,763,637 | | 10,508 | | | 6.500 | 6.762 | JD | 104,812 | 1,257,750 | 11/09/2009 | 12/01/2035 |
| 186108-BU-9 | CLEVELAND ELECTRIC ILLUMINATIN | | | | 2FE | 8,567,100 | 125.5320 | 9,414,870 | 7,500,000 | 8,182,782 | | (119,606) | | | 7.880 | 5.698 | MN | 98,500 | 591,000 | 07/16/2009 | 11/01/2017 |
| 186108-CD-6 | CLEVELAND ELECTRIC ILLUMINATIN FE | | | | 2FE | 19,276,037 | 104.4650 | 19,596,608 | 18,759,000 | 18,823,488 | | (64,561) | | | 5.650 | 5.276 | JD | 47,106 | 1,059,884 | 10/19/2009 | 12/15/2013 |
| 186108-CH-7 | CLEVELAND ELECTRIC ILLUMINATIN | | | | 2FE | 14,839,870 | 133.1880 | 18,351,947 | 13,779,000 | 14,512,209 | | (99,931) | | | 8.875 | 7.705 | MN | 156,258 | 1,222,886 | 09/18/2009 | 11/15/2018 |
| 189054-AN-9 | Clorox Co/The | | | | 2FE | 5,913,600 | 118.9560 | 5,947,785 | 5,000,000 | 5,838,062 | | (75,538) | | | 5.950 | 2.239 | AO | 62,806 | 148,750 | 07/11/2012 | 10/15/2017 |
| 191098-AH-5 | Coca-Cola Bottling Co Consolid | | | | 2FE | 10,000,000 | 109.8960 | 10,989,570 | 10,000,000 | 10,000,000 | | | | | 5.000 | 5.000 | JD | 22,222 | 500,000 | 09/29/2005 | 06/15/2016 |
| 196522-AH-9 | COLORADO INTERSTATE GAS CO | | | | 2FE | 10,204,899 | 109.1340 | 11,530,007 | 10,565,000 | 10,408,539 | | 63,133 | | | 5.950 | 6.680 | MS | 185,093 | 628,618 | 09/18/2009 | 03/15/2015 |
| 196522-AK-2 | COLORADO INTERSTATE GAS CO | | | | 2FE | 24,051,813 | 115.8830 | 28,116,619 | 24,263,000 | 24,159,489 | | 26,123 | | | 6.800 | 6.952 | MN | 210,819 | 1,649,884 | 07/15/2009 | 11/15/2015 |
| 199575-AR-2 | COLUMBUS SOUTHERN POWER CORP | | | | 2FE | 29,549,933 | 100.7960 | 28,419,291 | 28,195,000 | 28,224,747 | | (174,998) | | | 5.500 | 4.852 | MS | 516,908 | 1,550,725 | 03/15/2005 | 03/01/2013 |
| 20030N-AB-7 | Comcast Corp | | | | 2FE | 7,004,410 | 111.4280 | 7,799,946 | 7,000,000 | 7,002,100 | | (935) | | | 6.500 | 6.484 | JJ | 209,806 | 455,000 | 04/01/2009 | 01/15/2015 |
| 20030N-AM-3 | Comcast Corp | | | | 2FE | 54,188,700 | 128.3190 | 76,991,280 | 60,000,000 | 54,478,444 | | 80,020 | | | 6.450 | 7.259 | MS | 1,139,500 | 3,870,000 | 03/09/2009 | 03/15/2037 |
| 20030N-AR-2 | Comcast Corp | | | | 2FE | 16,669,740 | 120.5050 | 18,021,538 | 14,955,000 | 16,272,994 | | (227,901) | | | 5.875 | 3.957 | FA | 331,918 | 878,606 | 03/21/2011 | 02/15/2018 |
| 20030N-AV-3 | Comcast Corp | | | | 2FE | 5,147,900 | 135.6070 | 6,780,330 | 5,000,000 | 5,139,361 | | (2,180) | | | 6.950 | 6.717 | FA | 131,278 | 347,500 | 04/07/2008 | 08/15/2037 |
| 20030N-AX-9 | Comcast Corp | | | | 2FE | 22,149,656 | 126.5310 | 32,333,851 | 25,554,000 | 22,290,954 | | 40,288 | | | 6.400 | 7.528 | MN | 208,975 | 1,635,456 | 05/22/2009 | 05/15/2038 |
| 20030N-AZ-4 | Comcast Corp | | | | 2FE | 15,268,450 | 121.8440 | 18,276,615 | 15,000,000 | 15,191,759 | | (23,982) | | | 5.700 | 5.464 | JJ | 427,500 | 855,000 | 07/09/2009 | 07/01/2019 |
| 202795-FJ-4 | COMMONWEALTH EDISON | | | | 1FE | 10,813,273 | 101.9940 | 8,791,848 | 8,620,000 | 8,698,877 | | (266,756) | | | 7.625 | 4.388 | AO | 138,758 | 657,275 | 07/10/2003 | 04/15/2013 |
| 205887-BD-3 | ConAgra Foods Inc | | | | 2FE | 2,313,629 | 115.4160 | 2,471,061 | 2,141,000 | 2,254,743 | | (22,584) | | | 5.819 | 4.490 | JD | 5,537 | 124,585 | 04/09/2010 | 06/15/2017 |
| 205887-BF-8 | ConAgra Foods Inc | | | | 2FE | 93,108,418 | 123.0930 | 106,746,510 | 86,720,000 | 91,214,679 | | (580,604) | | | 7.000 | 5.991 | AO | 1,281,529 | 6,070,400 | 08/06/2009 | 04/15/2019 |
| 207597-DR-3 | CONNECTICUT LIGHT AND POWER | | | | 1FE | 9,980,400 | 106.8260 | 10,682,570 | 10,000,000 | 9,995,959 | | 2,223 | | | 4.800 | 4.825 | MS | 141,333 | 480,000 | 09/13/2004 | 09/15/2014 |
| 20854P-AH-2 | CONSOL Energy Inc | | | 1 | 4FE | 13,567,099 | 102.5000 | 13,991,250 | 13,650,000 | 13,573,052 | | 5,953 | | | 6.375 | 6.465 | MS | 290,062 | 435,094 | 03/07/2012 | 03/01/2021 |
| 209111-EA-7 | CONSOLIDATED EDISON CO OF NEW | | | | 1FE | 21,881,789 | 100.3500 | 21,259,105 | 21,185,000 | 21,192,501 | | (88,742) | | | 4.875 | 4.441 | FA | 430,320 | 1,032,769 | 09/15/2004 | 02/01/2013 |
| 209111-EC-3 | CONSOLIDATED EDISON CO OF NEW | | | | 1FE | 14,980,200 | 101.5340 | 15,230,170 | 15,000,000 | 14,998,927 | | 2,293 | | | 3.850 | 3.866 | JD | 25,667 | 577,500 | 06/10/2003 | 06/15/2013 |
| 210518-B#-2 | CONSUMERS ENERGY COMPANY | | | | 1 | 17,000,000 | 105.3610 | 17,911,399 | 17,000,000 | 17,000,000 | | | | | 3.210 | 3.210 | AO | 115,203 | 545,700 | 10/12/2010 | 10/15/2017 |
| 210518-B@-4 | CONSUMERS ENERGY COMPANY | | | | 1 | 36,457,712 | 102.4860 | 37,099,957 | 36,200,000 | 36,396,613 | | (61,099) | | | 2.600 | 2.396 | AO | 198,698 | 941,200 | 01/24/2012 | 10/15/2015 |
| 210518-BD-7 | CONSUMERS ENERGY COMPANY | | | | 2FE | 4,043,700 | 125.0930 | 4,503,355 | 3,600,000 | 3,897,474 | | (49,271) | | | 6.875 | 5.038 | MS | 82,500 | 247,500 | 11/09/2009 | 03/01/2018 |
| 210518-BY-1 | CONSUMERS ENERGY COMPANY | | | | 1FE | 36,405,546 | 105.8830 | 36,196,069 | 34,185,000 | 34,767,083 | | (495,804) | | | 6.000 | 4.426 | FA | 774,860 | 2,051,100 | 07/09/2009 | 02/15/2014 |
| 210518-CE-4 | CONSUMERS ENERGY COMPANY | | | | 1FE | 3,736,075 | 115.4960 | 4,042,360 | 3,500,000 | 3,632,800 | | (33,166) | | | 5.500 | 4.356 | FA | 72,722 | 192,500 | 09/18/2009 | 08/15/2016 |
| 210518-CF-1 | CONSUMERS ENERGY COMPANY | | | | 1FE | 4,366,880 | 109.1380 | 4,365,504 | 4,000,000 | 4,209,602 | | (91,287) | | | 5.000 | 2.541 | MS | 58,889 | 200,000 | 03/31/2011 | 03/15/2015 |
| 210518-CG-9 | CONSUMERS ENERGY COMPANY | | | | 1FE | 12,532,173 | 115.9670 | 14,461,047 | 12,470,000 | 12,507,281 | | (8,007) | | | 5.150 | 5.068 | FA | 242,611 | 642,205 | 10/08/2009 | 02/15/2017 |
| 210518-CL-8 | CONSUMERS ENERGY COMPANY | | | | 1FE | 5,080,110 | 123.5060 | 6,290,176 | 5,093,000 | 5,083,837 | | 990 | | | 5.650 | 5.680 | AO | 60,748 | 287,755 | 06/18/2009 | 04/15/2020 |
| 210518-CQ-7 | CONSUMERS ENERGY COMPANY | | | | 1FE | 24,359,294 | 122.1850 | 30,197,899 | 24,715,000 | 24,478,663 | | 32,870 | | | 5.650 | 5.846 | MS | 411,161 | 1,396,398 | 07/21/2009 | 09/15/2018 |
| 210518-CS-3 | CONSUMERS ENERGY COMPANY | | | | 1FE | 32,598,753 | 130.0890 | 41,218,700 | 31,685,000 | 32,341,330 | | (78,803) | | | 6.700 | 6.310 | MS | 625,075 | 2,122,895 | 08/07/2009 | 09/15/2019 |
| 210518-CT-1 | CONSUMERS ENERGY COMPANY | | | 1 | 1FE | 13,048,826 | 103.3620 | 13,488,741 | 13,050,000 | 13,048,941 | | 116 | | | 2.850 | 2.851 | MN | 47,524 | 193,194 | 05/01/2012 | 05/15/2022 |
| 212015-AH-4 | CONTINENTAL RESOURCES INC | | | 1 | 3FE | 7,426,585 | 107.7500 | 7,921,780 | 7,352,000 | 7,423,635 | | (2,950) | | | 5.000 | 4.832 | MS | 108,238 | 190,948 | 08/16/2012 | 09/15/2022 |
| 21246*-AA-8 | CONVENIENCE RETAILERS LLC | | | | 1 | 10,500,000 | 103.1310 | 10,828,785 | 10,500,000 | 10,500,000 | | | | | 2.750 | 2.750 | MN | 31,281 | 288,750 | 11/18/2011 | 11/22/2016 |
| 22818T-AB-8 | CROWN AMER/CAP CORP II | | | 1 | 3FE | 1,783,564 | 105.6250 | 1,848,437 | 1,750,000 | 1,768,511 | | (6,932) | | | 7.625 | 7.132 | MN | 17,050 | 133,438 | 09/09/2010 | 05/15/2017 |
| 22818V-AB-3 | CROWN AMERICAS LLC/CROWN AMERI | | | 1 | 3FE | 18,384,071 | 109.6250 | 20,072,337 | 18,310,000 | 18,374,805 | | (8,401) | | | 6.250 | 6.179 | FA | 476,823 | 1,144,375 | 11/08/2012 | 02/01/2021 |
| 233331-AM-9 | DTE Energy Co | | | | 2FE | 29,671,417 | 116.1910 | 37,268,167 | 32,075,000 | 30,794,292 | | 312,102 | | | 6.350 | 7.692 | JD | 169,730 | 2,036,763 | 03/30/2011 | 06/01/2016 |
| 233331-AN-7 | DTE Energy Co | | | | 2FE | 40,184,440 | 109.1830 | 42,253,898 | 38,700,000 | 39,162,580 | | (312,279) | | | 7.625 | 6.698 | MN | 377,056 | 2,950,875 | 09/01/2009 | 05/15/2014 |
| 240019-BQ-1 | DAYTON POWER AND LIGHT COMPANY | | | | 2FE | 55,946,457 | 103.3030 | 57,570,873 | 55,730,000 | 55,753,989 | | (30,706) | | | 5.125 | 5.066 | AO | 714,041 | 2,856,163 | 06/29/2005 | 10/01/2013 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 241738-AA-7 | DE US INC | | | | 2 | 25,000,000 | 102.9740 | 25,743,382 | 25,000,000 | 25,000,000 | | | | | 3.600 | 3.600 | MN | 115,000 | 342,500 | 07/02/2012 | 05/15/2019 |
| 244217-BK-0 | JOHN DEERE CAPITAL CORPORATION | | | | 1FE | 11,980,320 | 100.1450 | 12,017,416 | 12,000,000 | 11,999,904 | | 2,424 | | | 5.100 | 5.121 | JJ | 282,200 | 612,000 | 01/07/2003 | 01/15/2013 |
| 24713E-AC-1 | DELPHI CORP | | | 1 | 3FE | 14,491,385 | 107.2500 | 15,579,135 | 14,526,000 | 14,492,973 | | 1,588 | | | 5.875 | 5.906 | MN | 109,046 | 853,403 | 05/14/2012 | 05/15/2019 |
| 250847-DV-9 | DETROIT EDISON | | | | 1FE | 3,357,391 | 106.9200 | 3,704,784 | 3,465,000 | 3,430,885 | | 19,869 | | | 5.400 | 6.061 | FA | 77,962 | 187,110 | 12/15/2008 | 08/01/2014 |
| 250847-EA-4 | DETROIT EDISON | | | | 1FE | 4,814,710 | 126.4690 | 6,841,967 | 5,410,000 | 4,844,992 | | 8,916 | | | 5.700 | 6.558 | AO | 77,092 | 308,370 | 06/16/2009 | 10/01/2037 |
| 250847-EB-2 | DETROIT EDISON | | | | 1FE | 21,460,898 | 140.1520 | 28,239,226 | 20,149,000 | 21,385,350 | | (24,110) | | | 6.625 | 6.124 | JD | 111,239 | 1,334,871 | 08/12/2009 | 06/01/2036 |
| 250847-EE-6 | DETROIT EDISON | | | | 1FE | 3,122,700 | 104.2870 | 3,128,601 | 3,000,000 | 3,021,476 | | (27,392) | | | 6.400 | 5.411 | AO | 48,000 | 192,000 | 12/23/2008 | 10/01/2013 |
| 251799-AA-0 | Devon Energy Corp | | | | 2FE | 10,949,575 | 147.9460 | 13,463,077 | 9,100,000 | 10,807,360 | | (44,695) | | | 7.950 | 6.261 | AO | 152,728 | 723,450 | 07/13/2009 | 04/15/2032 |
| 25179M-AH-6 | Devon Energy Corp | | | | 2FE | 22,172,580 | 124.0930 | 24,818,560 | 20,000,000 | 21,557,334 | | (217,556) | | | 6.300 | 4.799 | JJ | 581,000 | 1,260,000 | 04/06/2010 | 01/15/2019 |
| 25179M-AK-9 | Devon Energy Corp | | | 1 | 2FE | 9,732,086 | 110.6420 | 10,842,867 | 9,800,000 | 9,740,451 | | 5,728 | | | 4.000 | 4.085 | JJ | 180,756 | 395,267 | 07/05/2011 | 07/15/2021 |
| 25179S-AD-2 | DEVON FINANCING CORP | | | | 2FE | 8,507,850 | 145.4420 | 10,180,926 | 7,000,000 | 8,388,489 | | (38,906) | | | 7.875 | 6.086 | MS | 139,344 | 551,250 | 09/15/2009 | 09/30/2031 |
| 25459H-AN-5 | DIRECTV HOLDINGS LLC | | | | 2FE | 7,085,190 | 105.1960 | 7,363,692 | 7,000,000 | 7,041,902 | | (18,042) | | | 3.550 | 3.266 | MS | 73,169 | 248,500 | 07/07/2010 | 03/15/2015 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC | | | | 2FE | 42,559,800 | 113.4810 | 45,392,560 | 40,000,000 | 42,019,249 | | (233,760) | | | 5.200 | 4.375 | MS | 612,444 | 2,080,000 | 08/06/2010 | 03/15/2020 |
| 25459H-AV-7 | DIRECTV HOLDINGS LLC/DIRECTV F | | | | 2FE | 29,902,600 | 104.7230 | 31,416,930 | 30,000,000 | 29,942,280 | | 17,301 | | | 3.125 | 3.190 | FA | 354,167 | 937,500 | 08/27/2010 | 02/15/2016 |
| 25459H-AW-5 | DIRECTV HOLDINGS LLC/DIRECTV F | | | | 2FE | 41,256,706 | 108.2540 | 44,275,927 | 40,900,000 | 41,189,765 | | (29,133) | | | 4.600 | 4.495 | FA | 710,751 | 1,881,400 | 08/17/2010 | 02/15/2021 |
| 25459H-BA-2 | DIRECTV HOLDINGS LLC | | | | 2FE | 25,151,800 | 112.1780 | 28,044,500 | 25,000,000 | 25,129,553 | | (12,618) | | | 5.000 | 4.922 | MS | 416,667 | 1,250,000 | 03/14/2011 | 03/01/2021 |
| 25470X-AE-5 | DISH DBS CORP | | | | 3FE | 11,070,000 | 114.0000 | 12,465,900 | 10,935,000 | 11,058,665 | | (10,851) | | | 6.750 | 6.571 | JD | 61,509 | 738,113 | 12/08/2011 | 06/01/2021 |
| 25470X-AJ-4 | DISH DBS CORP | | | | 3FE | 4,170,000 | 107.5000 | 4,300,000 | 4,000,000 | 4,169,331 | | (669) | | | 5.875 | 5.295 | JJ | 146,875 | | 12/06/2012 | 07/15/2022 |
| 256882-AD-3 | DPL Inc | | | 1 | 3FE | 2,918,258 | 107.0000 | 2,983,160 | 2,788,000 | 2,916,157 | | (2,101) | | | 7.250 | 6.540 | AO | 42,672 | | 10/23/2012 | 10/15/2021 |
| 257469-AJ-5 | Dominion Resources Inc/VA | | | | 2FE | 18,839,450 | 114.0090 | 21,661,748 | 19,000,000 | 18,866,551 | | 3,512 | | | 5.250 | 5.306 | FA | 415,625 | 997,500 | 07/21/2003 | 08/01/2033 |
| 25746U-AR-0 | Dominion Resources Inc/VA | | | | 2FE | 2,735,525 | 111.5120 | 2,787,795 | 2,500,000 | 2,656,212 | | (48,363) | | | 5.200 | 3.032 | JJ | 59,944 | 130,000 | 04/29/2011 | 01/15/2016 |
| 25746U-BD-0 | Dominion Resources Inc/VA | | | | 2FE | 7,812,240 | 141.8390 | 11,347,112 | 8,000,000 | 7,821,801 | | 2,412 | | | 7.000 | 7.192 | JD | 24,889 | 560,000 | 03/10/2009 | 06/15/2038 |
| 25746U-BG-3 | Dominion Resources Inc/VA | | | | 2FE | 104,767,726 | 136.8680 | 125,371,271 | 91,600,000 | 100,877,143 | | (1,232,901) | | | 8.875 | 6.780 | JJ | 3,748,603 | 8,129,500 | 05/14/2010 | 01/15/2019 |
| 260543-CC-5 | Dow Chemical Co/The | | | 1 | 2FE | 65,386,550 | 111.1710 | 73,928,914 | 66,500,000 | 65,553,535 | | 95,933 | | | 4.250 | 4.463 | MN | 361,132 | 2,826,250 | 03/24/2011 | 11/15/2020 |
| 26138E-AG-4 | Dr Pepper Snapple Group Inc | | | | 2FE | 3,814,980 | 101.8440 | 3,971,932 | 3,900,000 | 3,892,291 | | 22,257 | | | 6.120 | 6.733 | MN | 39,780 | 238,680 | 03/17/2009 | 05/01/2013 |
| 26138E-AH-2 | Dr Pepper Snapple Group Inc | | | | 2FE | 98,931,816 | 125.9940 | 126,921,417 | 100,736,000 | 99,570,373 | | 166,874 | | | 6.820 | 7.078 | MN | 1,145,033 | 6,870,195 | 01/19/2010 | 05/01/2018 |
| 26138E-AJ-8 | Dr Pepper Snapple Group Inc | | | | 2FE | 25,947,082 | 145.6110 | 40,047,448 | 27,503,000 | 26,014,551 | | 17,880 | | | 7.450 | 7.949 | MN | 341,496 | 2,048,974 | 04/22/2009 | 05/01/2038 |
| 263901-AA-8 | DUKE ENERGY INDIANA INC - PSI | | | | 1FE | 4,961,000 | 131.0010 | 6,550,025 | 5,000,000 | 4,963,133 | | 559 | | | 6.350 | 6.409 | FA | 119,944 | 317,500 | 08/19/2008 | 08/15/2038 |
| 264399-EQ-5 | Duke Energy Corp | | | | 2FE | 7,134,681 | 105.9450 | 7,416,122 | 7,000,000 | 7,033,560 | | (29,239) | | | 6.300 | 5.836 | FA | 183,750 | 441,000 | 04/09/2009 | 02/01/2014 |
| 26441C-AB-1 | Duke Energy Corp | | | | 2FE | 4,427,323 | 122.3260 | 4,678,977 | 3,825,000 | 4,305,047 | | (78,080) | | | 6.250 | 3.689 | JD | 10,625 | 239,063 | 05/25/2011 | 06/15/2018 |
| 26442C-AG-9 | DUKE ENERGY CAROLINAS LLC | | | | 1FE | 21,242,103 | 130.8670 | 27,416,574 | 20,950,000 | 21,143,898 | | (26,382) | | | 7.000 | 6.805 | MN | 187,386 | 1,466,500 | 12/17/2008 | 11/15/2018 |
| 266228-C*-4 | DUQUESNE LIGHT CO | | | | 2 | 9,000,000 | 104.9830 | 9,448,478 | 9,000,000 | 9,000,000 | | | | | 6.570 | 6.570 | FA | 223,380 | 591,300 | 03/02/2009 | 02/15/2014 |
| 26882P-AS-1 | ERAC USA FINANCE COMPANY | | | | 2FE | 26,167,300 | 109.4610 | 28,459,782 | 26,000,000 | 26,048,308 | | (18,935) | | | 5.600 | 5.514 | MN | 242,667 | 1,456,000 | 10/11/2005 | 05/01/2015 |
| 26882P-BB-7 | ERAC USA FINANCE COMPANY | | | | 2FE | 36,632,023 | 120.7800 | 41,971,011 | 34,750,000 | 36,074,652 | | (245,953) | | | 6.375 | 5.438 | AO | 467,677 | 2,215,313 | 09/03/2010 | 10/15/2017 |
| 26882P-BE-1 | ERAC USA FINANCE COMPANY | | | | 2FE | 41,150,054 | 126.9830 | 50,285,228 | 39,600,000 | 41,112,075 | | (27,625) | | | 7.000 | 6.672 | AO | 585,200 | 2,772,000 | 11/12/2010 | 10/15/2037 |
| 26884A-AQ-6 | ERP OPERATING LP | | | | 2FE | 51,270,172 | 101.0460 | 51,255,381 | 50,725,000 | 50,746,176 | | (82,674) | | | 5.200 | 5.029 | AO | 659,425 | 2,637,700 | 06/17/2005 | 04/01/2013 |
| 26884T-AA-0 | ERAC USA FINANCE COMPANY | | | | 2FE | 11,925,960 | 115.0670 | 13,808,037 | 12,000,000 | 11,939,711 | | 6,140 | | | 5.250 | 5.330 | AO | 157,500 | 630,000 | 06/24/2010 | 10/01/2020 |
| 278058-E#-5 | Eaton Corp | | | | 1 | 25,000,000 | 104.0660 | 26,016,452 | 25,000,000 | 25,000,000 | | | | | 3.470 | 3.470 | JD | 38,556 | 402,424 | 06/27/2012 | 06/28/2021 |
| 27876G-AY-4 | DISH DBS CORP | | | | 3FE | 8,477,000 | 107.5000 | 9,739,500 | 9,060,000 | 8,847,446 | | 106,738 | | | 6.625 | 8.079 | AO | 150,056 | 600,225 | 12/08/2009 | 10/01/2014 |
| 27876G-BE-7 | DISH DBS CORP | | | | 3FE | 2,050,000 | 112.0000 | 2,240,000 | 2,000,000 | 2,030,546 | | (8,673) | | | 7.125 | 6.570 | FA | 59,375 | 142,500 | 08/18/2010 | 02/01/2016 |
| 27965#-AB-8 | EDENS & AVANT INVESTMENTS LIMI | | | | 2 | 7,000,000 | 112.3000 | 7,860,977 | 7,000,000 | 7,000,000 | | | | | 5.720 | 5.720 | FA | 166,833 | 400,400 | 07/30/2007 | 08/01/2017 |
| 27965#-AF-9 | EDENS & AVANT INVESTMENTS LIMI | | | | 2 | 40,229,800 | 111.5390 | 44,615,602 | 40,000,000 | 40,190,491 | | (28,885) | | | 5.300 | 5.201 | MS | 706,667 | 2,120,000 | 08/11/2011 | 09/01/2018 |
| 28336L-BM-0 | El Paso LLC | | | | 3FE | 1,584,000 | 107.0790 | 1,884,594 | 1,760,000 | 1,704,033 | | 34,415 | | | 6.875 | 9.262 | JD | 5,378 | 121,000 | 01/12/2009 | 06/15/2014 |
| 28336L-BR-9 | El Paso LLC | | | | 3FE | 6,344,800 | 115.5000 | 8,131,200 | 7,040,000 | 6,572,558 | | 64,842 | | | 7.250 | 8.818 | JD | 42,533 | 510,400 | 01/26/2009 | 06/01/2018 |
| 283695-AZ-7 | EL PASO NATURAL GAS | | | | 2FE | 7,253,750 | 137.5610 | 9,629,270 | 7,000,000 | 7,206,370 | | (14,962) | | | 8.625 | 8.158 | JJ | 278,396 | 603,750 | 05/28/2009 | 01/15/2022 |
| 283695-BP-8 | EL PASO NATURAL GAS | | | | 2FE | 9,172,627 | 115.6170 | 10,991,746 | 9,507,000 | 9,367,242 | | 22,296 | | | 5.950 | 6.294 | AO | 119,418 | 565,667 | 01/04/2012 | 04/15/2017 |
| 29078E-AA-3 | Embarq Corp | | | | 2FE | 37,146,467 | 110.4520 | 38,044,121 | 34,444,000 | 37,055,080 | | (41,523) | | | 7.995 | 7.313 | JD | 229,483 | 2,753,798 | 10/27/2010 | 06/01/2036 |
| 29078E-AB-1 | Embarq Corp | | | | 2FE | 96,479,767 | 117.1580 | 103,039,377 | 87,949,000 | 93,721,969 | | (1,529,308) | | | 7.082 | 4.958 | JD | 519,046 | 6,228,548 | 12/21/2011 | 06/01/2016 |
| 29266R-D#-2 | Energizer Holdings Inc /PVT | | | | 2 | 20,185,350 | 100.8070 | 20,161,474 | 20,000,000 | 20,037,281 | | (73,477) | | | 4.250 | 3.868 | JD | 2,361 | 1,168,750 | 12/13/2010 | 06/30/2013 |
| 29266R-J*-0 | Energizer Holdings Inc | | | | 2 | 6,515,580 | 104.9020 | 6,294,106 | 6,000,000 | 6,288,820 | | (186,262) | | | 6.130 | 2.824 | JD | 1,022 | 367,800 | 10/07/2011 | 06/30/2014 |
| 29266R-L#-3 | Energizer Holdings Inc | | | | 2 | 20,000,000 | 114.6190 | 22,923,878 | 20,000,000 | 20,000,000 | | | | | 6.550 | 6.550 | AO | 276,556 | 1,310,000 | 10/10/2007 | 10/15/2017 |
| 29266R-L@-5 | Energizer Holdings Inc | | | | 2 | 5,000,000 | 112.1980 | 5,609,914 | 5,000,000 | 5,000,000 | | | | | 6.480 | 6.480 | AO | 68,400 | 324,000 | 10/10/2007 | 10/15/2016 |
| 293791-AN-9 | ENTERPRISE PRODUCTS OPERATING | | | | 2FE | 5,848,550 | 108.2560 | 5,737,547 | 5,300,000 | 5,565,417 | | (142,958) | | | 5.600 | 2.712 | AO | 62,658 | 296,800 | 12/22/2010 | 10/15/2014 |
| 29379V-AA-1 | ENTERPRISE PRODUCTS OPERATING | | | | 2FE | 8,131,282 | 120.9630 | 8,673,054 | 7,170,000 | 7,873,731 | | (133,463) | | | 6.300 | 3.991 | MS | 133,003 | 451,710 | 01/07/2011 | 09/15/2017 |
| 29379V-AS-2 | ENTERPRISE PRODUCTS OPERATING | | | | 2FE | 39,188,177 | 105.6640 | 41,303,940 | 39,090,000 | 39,152,699 | | (19,101) | | | 3.200 | 3.145 | FA | 521,200 | 1,250,880 | 01/27/2011 | 02/01/2016 |
| 30215*-AL-2 | EXPLORER PIPELINE COMPANY | | | 2 | 2 | 1,818,182 | 109.4430 | 1,989,878 | 1,818,182 | 1,818,182 | | | | | 6.760 | 6.760 | JJ | 51,554 | 122,909 | 07/29/2002 | 07/31/2017 |
| 30215*-AM-0 | EXPLORER PIPELINE COMPANY | | | 2 | 2 | 3,636,364 | 119.8110 | 4,356,747 | 3,636,364 | 3,636,364 | | | | | 7.010 | 7.011 | JJ | 106,920 | 254,909 | 07/29/2002 | 07/31/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 302182-AE-0 | Express Scripts Holding Co | | | | 2FE | 41,701,160 | 128.2390 | 51,026,150 | 39,790,000 | 41,160,117 | | (165,936) | | | 7.250 | 6.586 | JD | 128,212 | 2,884,775 | 06/18/2009 | 06/15/2019 |
| 31428X-AR-7 | FedEx Corp | | | | 2FE | 81,415,054 | 131.7950 | 101,158,273 | 76,754,000 | 79,989,310 | | (417,757) | | | 8.000 | 7.127 | JJ | 2,831,370 | 6,140,320 | 07/01/2009 | 01/15/2019 |
| 341099-CC-1 | FLORIDA POWER CORP | | | | 1FE | 60,953,060 | 100.6970 | 60,468,284 | 60,050,000 | 60,068,941 | | (111,608) | | | 4.800 | 4.607 | MS | 960,800 | 2,882,400 | 01/29/2004 | 03/01/2013 |
| 341099-CH-0 | FLORIDA POWER CORP | | | | 1FE | 10,048,500 | 134.2760 | 13,427,550 | 10,000,000 | 10,045,008 | | (753) | | | 6.350 | 6.314 | MS | 186,972 | 635,000 | 09/20/2007 | 09/15/2037 |
| 341099-CL-1 | FLORIDA POWER CORP | | | | 1FE | 34,333,958 | 134.6900 | 42,444,891 | 31,513,000 | 34,209,597 | | (45,924) | | | 6.400 | 5.755 | JD | 89,637 | 2,016,832 | 01/27/2010 | 06/15/2038 |
| 341099-CN-7 | FLORIDA POWER CORP | | | | 1FE | 17,790,510 | 125.2090 | 22,537,625 | 18,000,000 | 17,798,695 | | 2,997 | | | 5.650 | 5.731 | AO | 254,250 | 1,017,000 | 03/24/2010 | 04/01/2040 |
| 346091-BE-0 | Forest Oil Corp | | | | 4FE | 3,409,562 | 106.0000 | 3,710,000 | 3,500,000 | 3,471,709 | | 22,934 | | | 8.500 | 9.276 | FA | 112,389 | 297,500 | 01/25/2010 | 02/15/2014 |
| 35802X-AF-0 | FRESENIUS MEDICAL CARE US FINA | | | | 3FE | 3,774,500 | 108.5000 | 3,906,000 | 3,600,000 | 3,769,054 | | (5,446) | | | 5.875 | 5.213 | JJ | 88,712 | 78,497 | 12/12/2012 | 01/31/2022 |
| 35803Q-AA-5 | FRESENIUS MEDICAL CARE US FINA | | | | 3FE | 16,265,287 | 107.5000 | 17,624,625 | 16,395,000 | 16,285,983 | | 10,316 | | | 5.750 | 5.854 | FA | 356,136 | 942,713 | 01/19/2012 | 02/15/2021 |
| 369604-AY-9 | General Electric Co | | | | 1FE | 42,713,819 | 100.3550 | 42,299,739 | 42,150,000 | 42,155,861 | | (69,373) | | | 5.000 | 4.830 | FA | 878,125 | 2,107,500 | 06/09/2003 | 02/01/2013 |
| 36962G-4B-7 | GENERAL ELECTRIC CAP CORP | | | | 1FE | 34,042,200 | 135.9300 | 40,778,970 | 30,000,000 | 33,906,543 | | (62,463) | | | 6.875 | 5.891 | JJ | 979,688 | 2,062,500 | 11/03/2010 | 01/10/2039 |
| 36962G-4J-0 | GENERAL ELECTRIC CAP CORP | | | | 1FE | 21,595,800 | 118.1290 | 23,625,783 | 20,000,000 | 21,252,250 | | (149,197) | | | 5.500 | 4.451 | JJ | 528,611 | 1,100,000 | 09/01/2010 | 01/08/2020 |
| 36962G-4R-2 | GENERAL ELECTRIC CAP CORP | | | | 1FE | 21,837,354 | 111.6050 | 24,469,309 | 21,925,000 | 21,853,108 | | 7,544 | | | 4.375 | 4.425 | MS | 279,772 | 959,219 | 06/21/2011 | 09/16/2020 |
| 36962G-4T-8 | GENERAL ELECTRIC CAP CORP | | | | 1FE | 4,799,850 | 103.2720 | 5,163,575 | 5,000,000 | 4,878,980 | | 39,908 | | | 2.250 | 3.143 | MN | 16,250 | 112,500 | 12/21/2010 | 11/09/2015 |
| 370334-BH-6 | General Mills Inc | | | | 2FE | 51,916,782 | 121.5820 | 59,976,302 | 49,330,000 | 51,133,712 | | (247,338) | | | 5.650 | 4.949 | FA | 1,052,921 | 2,787,145 | 12/09/2010 | 02/15/2019 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC | | | | 2FE | 9,754,019 | 118.9630 | 11,735,739 | 9,865,000 | 9,770,505 | | 9,403 | | | 5.400 | 5.552 | MN | 88,785 | 532,710 | 03/31/2011 | 11/01/2020 |
| 374689-AC-1 | GIBRALTAR INDUSTRIES | | | 1 | 4FE | 5,935,050 | 101.2500 | 6,069,937 | 5,995,000 | 5,971,527 | | 6,872 | | | 8.000 | 8.154 | JD | 39,967 | 479,600 | 09/19/2006 | 12/01/2015 |
| 381416-DB-7 | Goldman Sachs Group Inc/The | | | | 1FE | 1,002,392 | 101.1690 | 1,214,024 | 1,200,000 | 1,002,392 | | | | | 5.250 | 7.649 | AO | 15,750 | 63,000 | 04/29/2003 | 04/01/2013 |
| 38141G-DK-7 | Goldman Sachs Group Inc/The | | | | 1FE | 24,024,000 | 102.0640 | 29,190,385 | 28,600,000 | 24,024,000 | | | | | 4.750 | 7.002 | JJ | 626,419 | 1,358,500 | 07/09/2003 | 07/15/2013 |
| 38141G-DQ-4 | Goldman Sachs Group Inc/The | | | | 1FE | 15,120,000 | 103.4050 | 18,612,909 | 18,000,000 | 15,120,000 | | | | | 5.250 | 7.564 | AO | 199,500 | 945,000 | 10/22/2003 | 10/15/2013 |
| 397624-AE-7 | GREIF BROS. CORPORATION | | | | 3FE | 5,162,875 | 111.5000 | 5,742,250 | 5,150,000 | 5,156,709 | | (1,386) | | | 6.750 | 6.713 | FA | 144,844 | 347,625 | 06/15/2007 | 02/01/2017 |
| 402740-AA-2 | GULFSTREAM NATURAL GAS SYSTEM | | | | 2FE | 7,267,013 | 110.9000 | 7,682,071 | 6,927,000 | 7,116,481 | | (63,339) | | | 5.560 | 4.503 | MN | 64,190 | 385,141 | 11/12/2010 | 11/01/2015 |
| 402740-AC-8 | GULFSTREAM NATURAL GAS SYSTEM | | | | 2FE | 10,898,495 | 117.6310 | 10,998,517 | 9,350,000 | 10,315,406 | | (261,517) | | | 6.950 | 3.697 | JD | 54,152 | 649,825 | 11/12/2010 | 06/01/2016 |
| 404119-BK-4 | HCA Inc | | | 1 | 3FE | 18,878,877 | 110.7500 | 20,582,887 | 18,585,000 | 18,796,583 | | (35,068) | | | 7.250 | 6.973 | MS | 396,738 | 1,347,413 | 06/10/2010 | 09/15/2020 |
| 404121-AC-9 | HCA Inc | | | | 3FE | 5,004,940 | 112.5000 | 5,608,125 | 4,985,000 | 5,002,510 | | (1,790) | | | 6.500 | 6.438 | FA | 122,409 | 336,626 | 07/27/2011 | 02/15/2020 |
| 404121-AF-2 | HCA Inc | | | | 3FE | 3,036,250 | 101.7500 | 3,052,500 | 3,000,000 | 3,036,091 | | (159) | | | 4.750 | 4.602 | MN | 26,917 | | 12/05/2012 | 05/01/2023 |
| 406216-AW-1 | Halliburton Co | | | | 1FE | 10,030,100 | 139.3780 | 13,937,828 | 10,000,000 | 10,028,681 | | (414) | | | 6.700 | 6.677 | MS | 197,278 | 670,000 | 09/10/2008 | 09/15/2038 |
| 41163G-AF-8 | HARCOURT GENERAL INC | | | | 2FE | 9,550,977 | 106.1380 | 10,613,843 | 10,000,000 | 9,651,123 | | 12,323 | | | 7.200 | 7.596 | FA | 300,000 | 720,000 | 02/08/2001 | 08/01/2027 |
| 423074-AP-8 | HJ Heinz Co | | | 1 | 2FE | 7,592,734 | 101.8490 | 7,814,881 | 7,673,000 | 7,597,589 | | 4,855 | | | 2.850 | 2.973 | MS | 72,893 | 108,733 | 05/01/2012 | 03/01/2022 |
| 42307T-AH-1 | HEINZ H.J. FINANCE CO | | | | 2FE | 123,616,822 | 138.0330 | 156,253,582 | 113,200,000 | 123,177,853 | | (142,352) | | | 7.125 | 6.427 | FA | 3,360,625 | 8,065,500 | 10/21/2009 | 08/01/2039 |
| 42809H-AB-3 | Hess Corp | | | | 2FE | 43,565,094 | 131.7070 | 48,994,922 | 37,200,000 | 41,708,955 | | (606,448) | | | 8.125 | 5.733 | FA | 1,141,833 | 3,022,500 | 10/15/2009 | 02/15/2019 |
| 42809H-AC-1 | Hess Corp | | | | 2FE | 41,859,840 | 121.9940 | 51,237,312 | 42,000,000 | 41,868,962 | | 1,899 | | | 6.000 | 6.024 | JJ | 1,162,000 | 2,520,000 | 12/09/2009 | 01/15/2040 |
| 42809H-AD-9 | Hess Corp | | | | 2FE | 45,317,850 | 117.7300 | 52,978,617 | 45,000,000 | 45,308,362 | | (4,811) | | | 5.600 | 5.551 | FA | 952,000 | 2,520,000 | 09/03/2010 | 02/15/2041 |
| 428300-B*-7 | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-1B | | | | 4FE | 654,582 | 100.1880 | 770,293 | 768,848 | 707,479 | | 20,276 | | | 4.000 | 5.828 | | 3,161 | 31,559 | 01/27/2010 | 05/05/2015 |
| 42951T-AA-5 | HIDDEN RIDGE FACILITY TRUSTEE | | | | 2FE | 12,500,000 | 107.0000 | 13,375,000 | 12,500,000 | 12,500,000 | | | | | 5.750 | 5.750 | JJ | 359,375 | 718,750 | 06/22/2010 | 01/01/2021 |
| 42951T-AB-3 | HIDDEN RIDGE FACILITY TRUSTEE | | | 2 | 2FE | 10,028,688 | 107.0000 | 10,730,696 | 10,028,688 | 10,028,688 | | | | | 5.650 | 5.650 | JJ | 283,310 | 566,621 | 06/22/2010 | 01/01/2022 |
| 437076-AS-1 | Home Depot Inc/The | | | | 1FE | 36,326,020 | 131.4200 | 48,625,548 | 37,000,000 | 36,382,710 | | 11,118 | | | 5.875 | 6.007 | JD | 90,573 | 2,173,750 | 06/19/2007 | 12/16/2036 |
| 437076-AU-6 | Home Depot Inc/The | | | 1 | 1FE | 9,991,050 | 124.5930 | 12,459,293 | 10,000,000 | 9,991,444 | | 131 | | | 5.400 | 5.406 | MS | 159,000 | 540,000 | 09/07/2010 | 09/15/2040 |
| 437076-AW-2 | Home Depot Inc/The | | | 1 | 1FE | 14,973,600 | 117.9390 | 17,690,835 | 15,000,000 | 14,977,453 | | 2,221 | | | 4.400 | 4.422 | AO | 165,000 | 660,000 | 03/28/2011 | 04/01/2021 |
| 44107T-AK-2 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 3,597,006 | 110.0000 | 4,077,700 | 3,707,000 | 3,609,801 | | 9,405 | | | 6.000 | 6.433 | FA | 92,675 | 222,420 | 08/26/2011 | 11/01/2020 |
| 44107T-AM-8 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 6,948,272 | 109.0000 | 7,630,000 | 7,000,000 | 6,954,135 | | 5,863 | | | 5.875 | 5.999 | JD | 18,278 | 411,250 | 01/18/2012 | 06/15/2019 |
| 446413-AD-8 | Huntington Ingalls Industries | | | 1 | 3FE | 2,874,089 | 108.7500 | 3,028,687 | 2,785,000 | 2,865,209 | | (8,880) | | | 7.125 | 6.553 | MS | 58,427 | 198,431 | 02/10/2012 | 03/15/2021 |
| 454889-AK-2 | INDIANA MICHIGAN POWER | | | | 2FE | 6,901,720 | 107.1790 | 7,502,509 | 7,000,000 | 6,977,075 | | 11,374 | | | 5.050 | 5.236 | MN | 45,169 | 353,500 | 03/11/2005 | 11/15/2014 |
| 454889-AM-8 | INDIANA MICHIGAN POWER | | | | 2FE | 25,408,526 | 121.4600 | 36,689,332 | 30,207,000 | 25,648,503 | | 64,328 | | | 6.050 | 7.390 | MS | 538,104 | 1,827,524 | 03/04/2009 | 03/15/2037 |
| 454889-AN-6 | INDIANA MICHIGAN POWER | | | | 2FE | 23,524,474 | 126.3400 | 29,510,538 | 23,358,000 | 23,476,654 | | (15,787) | | | 7.000 | 6.895 | MS | 481,434 | 1,635,060 | 07/16/2009 | 03/15/2019 |
| 459506-B@-9 | International Flavors & Fragra | | | | 2 | 28,000,000 | 114.6160 | 32,092,418 | 28,000,000 | 28,000,000 | | | | | 6.250 | 6.250 | MS | 456,944 | 1,750,000 | 09/24/2007 | 09/27/2017 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT CO | | | | 2FE | 36,710,116 | 131.1780 | 46,983,845 | 35,817,000 | 36,672,009 | | (12,820) | | | 6.250 | 6.068 | JJ | 1,032,226 | 2,238,563 | 03/26/2010 | 07/15/2039 |
| 46625H-AT-7 | JPMORGAN CHASE & CO | | | | 1FE | 13,122,960 | 100.0000 | 12,000,000 | 12,000,000 | 12,000,399 | | (141,900) | | | 5.750 | 4.527 | JJ | 343,083 | 690,000 | 06/27/2003 | 01/02/2013 |
| 471109-AE-8 | Jarden Corp | | | 1 | 3FE | 14,201,375 | 108.1250 | 15,088,844 | 13,955,000 | 14,189,438 | | (15,248) | | | 6.125 | 5.675 | MN | 109,217 | 670,994 | 12/04/2012 | 11/15/2022 |
| 476556-DA-0 | JERSEY CENTRAL POWER & LIGHT C | | | | 2FE | 5,160,600 | 127.7320 | 6,386,595 | 5,000,000 | 5,112,218 | | (14,415) | | | 7.350 | 6.892 | FA | 153,125 | 367,500 | 04/02/2009 | 02/01/2019 |
| 478165-AF-0 | JOHNSON - SC & SON | | | | 1FE | 9,773,600 | 120.2340 | 12,023,420 | 10,000,000 | 9,810,853 | | 4,802 | | | 5.750 | 5.912 | FA | 217,222 | 575,000 | 02/06/2003 | 02/15/2033 |
| 485260-BH-5 | KANSAS GAS & ELECT | | | 1 | 1FE | 10,740,347 | 110.6950 | 11,889,049 | 10,740,347 | 10,740,347 | | | | | 5.647 | 5.646 | MS | 154,996 | 606,507 | 11/16/2005 | 03/29/2021 |
| 485260-BJ-1 | KANSAS GAS & ELECT | | | | 1FE | 8,970,500 | 140.2190 | 14,021,910 | 10,000,000 | 9,015,050 | | 13,452 | | | 6.530 | 7.401 | JD | 29,022 | 653,000 | 05/26/2009 | 12/15/2037 |
| 485260-BL-6 | KANSAS GAS & ELECT | | | | 1FE | 35,159,304 | 127.2930 | 42,107,318 | 33,079,000 | 34,564,180 | | (187,356) | | | 6.700 | 5.848 | JD | 98,502 | 2,216,293 | 04/13/2011 | 06/15/2019 |
| 487836-BE-7 | Kellogg Co | | | | 2FE | 7,058,651 | 108.9300 | 7,298,337 | 6,700,000 | 7,016,002 | | (42,649) | | | 3.250 | 2.314 | MN | 24,194 | 217,750 | 03/14/2012 | 05/21/2018 |
| 49228R-AE-3 | KERN RIVER FUNDING CORP | | | 2 | 1FE | 17,743,835 | 109.0320 | 19,343,972 | 17,741,500 | 17,742,025 | | (84) | | | 4.893 | 4.942 | MON | 75,550 | 877,672 | 04/29/2003 | 04/30/2018 |
| 492386-AU-1 | KERR-MCGEE CORP | | | | 2FE | 16,775,000 | 126.6950 | 27,872,834 | 22,000,000 | 17,453,389 | | 203,817 | | | 6.950 | 10.017 | JJ | 764,500 | 1,529,000 | 03/23/2009 | 07/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 494460-BC-4 | Kimco Realty Corp | | | | 2FE | 31,625,777 | 105.1810 | 33,395,031 | 31,750,000 | 31,727,347 | | 15,966 | | | 4.820 | 4.876 | AO | 382,588 | 1,530,350 | 06/21/2005 | 06/01/2014 |
| 494550-AR-7 | KINDER MORGAN ENERGY PARTNERS | | | | 2FE | 19,610,580 | 103.7810 | 20,756,160 | 20,000,000 | 19,953,749 | | 46,036 | | | 5.000 | 5.251 | JD | 44,444 | 1,000,000 | 12/03/2003 | 12/15/2013 |
| 494550-AU-0 | KINDER MORGAN ENERGY PARTNERS | | | | 2FE | 10,224,314 | 116.8010 | 10,856,634 | 9,295,000 | 9,953,782 | | (145,403) | | | 6.000 | 4.097 | FA | 232,375 | 557,700 | 02/04/2011 | 02/01/2017 |
| 494550-AY-2 | KINDER MORGAN ENERGY PARTNERS | | | | 2FE | 21,967,429 | 119.7310 | 23,942,668 | 19,997,000 | 21,495,856 | | (256,429) | | | 5.950 | 4.304 | FA | 449,488 | 1,189,822 | 02/17/2011 | 02/15/2018 |
| 49456A-AA-1 | KINDER MORGAN FINANCE CO LLC | | | | 3FE | 11,064,225 | 109.6250 | 12,130,006 | 11,065,000 | 11,064,985 | | 2 | | | 6.000 | 6.000 | JJ | 306,132 | 663,900 | 12/06/2010 | 01/15/2018 |
| 50075N-AS-3 | Mondelez International Inc | | | | 2FE | 21,359,557 | 122.0300 | 22,659,677 | 18,569,000 | 20,614,654 | | (398,187) | | | 6.500 | 3.867 | FA | 469,383 | 1,206,985 | 02/16/2011 | 08/11/2017 |
| 50075N-AU-8 | Mondelez International Inc | | | | 2FE | 21,450,416 | 121.6770 | 23,821,943 | 19,578,000 | 20,948,484 | | (235,540) | | | 6.125 | 4.562 | FA | 499,647 | 1,199,153 | 03/03/2011 | 02/01/2018 |
| 50075N-BA-1 | Mondelez International Inc | | | | 2FE | 29,658,935 | 120.7260 | 29,896,611 | 24,764,000 | 29,498,037 | | (107,189) | | | 5.375 | 2.413 | FA | 521,334 | 256,065 | 11/14/2012 | 02/10/2020 |
| 50076Q-AP-1 | Kraft Foods Group Inc | | | | 2FE | 37,568,507 | 136.9270 | 48,358,487 | 35,317,000 | 37,551,490 | | (17,017) | | | 6.875 | 6.368 | JJ | 1,045,408 | 53,957 | 07/18/2012 | 01/26/2039 |
| 50076Q-AS-5 | Kraft Foods Group Inc | | | | 2FE | 12,529,075 | 121.0450 | 13,265,312 | 10,959,000 | 12,506,394 | | (22,681) | | | 5.375 | 3.120 | FA | 230,710 | 17,199 | 12/20/2012 | 02/10/2020 |
| 50076Q-AV-8 | Kraft Foods Group Inc | | | | 2FE | 72,942,017 | 122.7780 | 84,897,069 | 69,147,000 | 72,691,790 | | (250,227) | | | 6.125 | 5.064 | FA | 1,505,868 | 411,761 | 07/18/2012 | 08/23/2018 |
| 501044-CH-2 | Kroger Co/The | | | | 2FE | 48,379,396 | 121.8500 | 52,252,978 | 42,883,000 | 47,257,069 | | (520,826) | | | 6.150 | 4.443 | JJ | 1,216,090 | 2,637,305 | 01/14/2011 | 01/15/2020 |
| 502413-BA-4 | L-3 COMMUNICATIONS CORP | | | 1 | 2FE | 64,301,556 | 112.8310 | 71,209,648 | 63,112,000 | 64,232,095 | | (61,032) | | | 4.950 | 4.672 | FA | 1,180,194 | 2,849,146 | 07/11/2012 | 02/15/2021 |
| 502413-BB-2 | L-3 COMMUNICATIONS CORP | | | | 2FE | 26,634,389 | 108.1270 | 27,761,505 | 25,675,000 | 26,555,076 | | (78,833) | | | 3.950 | 2.992 | MN | 129,587 | 842,587 | 10/16/2012 | 11/15/2016 |
| 53219L-AK-5 | LifePoint Hospitals Inc | | | 1 | 3FE | 9,708,650 | 108.0000 | 9,957,600 | 9,220,000 | 9,677,691 | | (30,286) | | | 6.625 | 5.433 | AO | 152,706 | 418,700 | 12/14/2012 | 10/01/2020 |
| 539830-AF-6 | Lockheed Martin Corp | | | | 1FE | 9,833,783 | 141.4400 | 14,144,020 | 10,000,000 | 9,876,146 | | 5,103 | | | 7.750 | 7.902 | MN | 129,167 | 775,000 | 10/18/2000 | 05/01/2026 |
| 539830-AX-7 | Lockheed Martin Corp | | | | 1FE | 29,010,130 | 103.6100 | 30,140,062 | 29,090,000 | 29,027,586 | | 16,379 | | | 2.125 | 2.186 | MS | 182,015 | 628,465 | 12/06/2011 | 09/15/2016 |
| 539830-AY-5 | Lockheed Martin Corp | | | | 1FE | 21,059,067 | 105.6760 | 21,780,798 | 20,611,000 | 21,057,492 | | (1,574) | | | 3.350 | 3.060 | MS | 203,305 | 222,624 | 12/17/2012 | 09/15/2021 |
| 554273-A*-3 | MACDERMID INC TERM LOAN B | | | | 4FE | 1,852,534 | 99.8960 | 2,085,688 | 2,087,859 | 2,017,370 | | 50,569 | | | 2.209 | 6.643 | | 6,801 | 47,731 | 08/11/2011 | 04/12/2014 |
| 564759-QB-7 | MANUFACTURERS & TRADERS TRUST | | | 1 | 1FE | 2,977,380 | 102.3940 | 3,071,823 | 3,000,000 | 2,989,304 | | 2,373 | | | 5.629 | 5.732 | JD | 14,072 | 168,870 | 05/04/2007 | 12/01/2016 |
| 565849-AD-8 | Marathon Oil Corp | | | | 2FE | 17,211,900 | 120.1950 | 18,029,310 | 15,000,000 | 16,555,208 | | (295,187) | | | 6.000 | 3.605 | AO | 225,000 | 900,000 | 09/17/2010 | 10/01/2017 |
| 565849-AF-3 | Marathon Oil Corp | | | | 2FE | 35,530,245 | 120.9660 | 42,943,101 | 35,500,000 | 35,594,824 | | (35,012) | | | 5.900 | 5.795 | MS | 616,714 | 2,094,500 | 06/21/2010 | 03/15/2018 |
| 565849-AJ-5 | Marathon Oil Corp | | | | 2FE | 10,024,300 | 100.0810 | 10,008,060 | 10,000,000 | 10,022,943 | | (1,357) | | | 0.900 | 0.818 | MN | 15,500 | | 10/25/2012 | 11/01/2015 |
| 56585A-AD-4 | Marathon Petroleum Corp | | | | 2FE | 19,224,816 | 117.6840 | 22,359,960 | 19,000,000 | 19,204,291 | | (19,002) | | | 5.125 | 4.963 | MS | 324,583 | 973,750 | 11/22/2011 | 03/01/2021 |
| 56585A-AE-2 | Marathon Petroleum Corp | | | | 2FE | 51,635,811 | 106.4510 | 54,317,636 | 51,026,000 | 51,491,556 | | (135,726) | | | 3.500 | 3.194 | MS | 595,303 | 1,785,910 | 01/06/2012 | 03/01/2016 |
| 570506-AN-5 | MarkWest Energy Partners LP | | | 1 | 3FE | 10,197,480 | 109.2500 | 10,959,960 | 10,032,000 | 10,178,197 | | (18,463) | | | 6.500 | 6.210 | FA | 246,341 | 652,080 | 12/12/2011 | 08/15/2021 |
| 570506-AQ-8 | MARKWEST ENERGY PARTNERS LP/MA | | | 1 | 3FE | 1,963,440 | 108.5000 | 1,972,530 | 1,818,000 | 1,962,397 | | (1,043) | | | 5.500 | 4.139 | FA | 39,163 | | 12/05/2012 | 02/15/2023 |
| 57169*-AQ-0 | MARS INC | | | | 1Z | 50,000,000 | 99.6720 | 49,835,849 | 50,000,000 | 50,000,000 | | | | | 2.720 | 2.720 | AO | 302,222 | | 10/09/2012 | 10/11/2019 |
| 581557-AV-7 | McKesson Corp | | | | 1FE | 13,475,340 | 118.1390 | 15,741,968 | 13,325,000 | 13,415,273 | | (18,805) | | | 5.700 | 5.516 | MS | 253,175 | 759,525 | 07/24/2009 | 03/01/2017 |
| 581557-AX-3 | McKesson Corp | | | | 1FE | 15,365,559 | 130.2000 | 18,006,660 | 13,830,000 | 14,905,168 | | (141,918) | | | 7.500 | 5.964 | FA | 391,850 | 1,037,250 | 07/27/2009 | 02/15/2019 |
| 581557-AD-5 | McKesson Corp | | | | 1FE | 12,482,150 | 116.1460 | 14,518,225 | 12,500,000 | 12,484,836 | | 1,481 | | | 4.750 | 4.768 | MS | 197,917 | 593,750 | 02/23/2011 | 03/01/2021 |
| 58405U-AF-9 | Medco Health Solutions Inc | | | | 2FE | 26,975,860 | 104.4960 | 28,213,841 | 27,000,000 | 26,982,612 | | 6,059 | | | 2.750 | 2.775 | MS | 218,625 | 742,500 | 03/25/2011 | 09/15/2015 |
| 58405U-AG-7 | Medco Health Solutions Inc | | | | 2FE | 18,141,657 | 109.2910 | 20,389,348 | 18,656,000 | 18,221,770 | | 46,245 | | | 4.125 | 4.486 | MS | 226,593 | 769,560 | 03/25/2011 | 09/15/2020 |
| 591894-BU-3 | METROPOLITAN EDISON | | | | 2FE | 16,292,754 | 100.8370 | 16,350,703 | 16,215,000 | 16,217,497 | | (11,886) | | | 4.950 | 4.873 | MS | 236,334 | 802,643 | 07/14/2005 | 03/15/2013 |
| 591894-BW-9 | METROPOLITAN EDISON | | | | 2FE | 59,873,932 | 104.7790 | 63,396,421 | 60,505,000 | 60,403,423 | | 76,871 | | | 4.875 | 5.015 | AO | 737,405 | 2,949,619 | 07/05/2005 | 04/01/2014 |
| 591894-BX-7 | METROPOLITAN EDISON | | | | 2FE | 34,055,451 | 127.6900 | 42,029,229 | 32,915,000 | 33,729,889 | | (108,115) | | | 7.700 | 7.178 | JJ | 1,168,665 | 2,534,455 | 04/06/2010 | 01/15/2019 |
| 594457-BT-9 | MICHIGAN CONSOLIDATED GAS | | | | 1FE | 25,117,200 | 116.9180 | 29,229,600 | 25,000,000 | 25,099,313 | | (2,604) | | | 5.700 | 5.667 | MS | 419,583 | 1,425,000 | 03/14/2003 | 03/15/2033 |
| 594457-C@-0 | MICHIGAN CONSOLIDATED GAS | | | | 1 | 8,000,000 | 117.5570 | 9,404,555 | 8,000,000 | 8,000,000 | | | | | 6.040 | 6.040 | AO | 102,009 | 483,200 | 04/09/2008 | 04/15/2018 |
| 594457-D@-9 | MICHIGAN CONSOLIDATED GAS | | | | 1 | 25,000,000 | 110.0980 | 27,524,455 | 25,000,000 | 25,000,000 | | | | | 5.940 | 5.940 | MS | 495,000 | 1,485,000 | 08/18/2008 | 09/01/2015 |
| 59562V-AM-9 | MIDAMERICAN ENERGY HLDGS | | | | 2FE | 23,753,154 | 126.2340 | 30,074,012 | 23,824,000 | 23,758,782 | | 844 | | | 6.125 | 6.146 | AO | 364,805 | 1,459,220 | 07/13/2009 | 04/01/2036 |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIPELINE | | | | 2FE | 2,689,550 | 104.7620 | 2,619,045 | 2,500,000 | 2,621,955 | | (67,595) | | | 5.450 | 2.509 | MS | 40,118 | 136,250 | 01/04/2012 | 09/15/2014 |
| 598326-A*-7 | MIDWEST INDEPENDENT TRANSMISSI /PVT | | | 2 | 1 | 500,000 | 100.4210 | 502,105 | 500,000 | 500,000 | | | | | 4.620 | 4.620 | FA | 7,892 | 23,100 | 02/25/2003 | 02/28/2013 |
| 598326-A@-5 | MIDWEST INDEPENDENT TRANSMISSI /PVT | | | 2 | 1 | 2,857,143 | 101.0720 | 2,887,771 | 2,857,143 | 2,857,143 | | | | | 4.490 | 4.490 | JJ | 58,798 | 128,286 | 01/14/2004 | 01/16/2014 |
| 615394-AF-0 | Moog Inc | | | 1 | 4FE | 11,716,000 | 100.0800 | 11,609,280 | 11,600,000 | 11,600,699 | | (17,679) | | | 6.250 | 6.090 | JJ | 334,306 | 725,000 | 01/05/2005 | 01/15/2015 |
| 617446-HR-3 | Morgan Stanley | | | | 1FE | 85,899,895 | 100.6770 | 85,575,730 | 85,000,000 | 85,019,609 | | (115,263) | | | 5.300 | 5.158 | MS | 1,501,667 | 4,505,000 | 10/22/2003 | 03/01/2013 |
| 63534P-AD-9 | NATIONAL CITY BANK | | | | 1FE | 41,467,630 | 101.2800 | 42,031,351 | 41,500,000 | 41,498,652 | | 3,939 | | | 4.625 | 4.635 | MN | 319,896 | 1,919,375 | 05/05/2003 | 05/01/2013 |
| 637071-AH-4 | National Oilwell Varco Inc | | | 1 | 1FE | 1,533,750 | 100.9950 | 1,514,926 | 1,500,000 | 1,504,494 | | (6,919) | | | 6.125 | 5.627 | FA | 34,708 | 91,875 | 04/21/2008 | 08/15/2015 |
| 63946B-AE-0 | NBC UNIVERSAL MEDIA LLC | | | | 2FE | 17,428,040 | 112.3340 | 20,220,156 | 18,000,000 | 17,494,253 | | 48,950 | | | 4.375 | 4.791 | AO | 196,875 | 787,500 | 08/26/2011 | 04/01/2021 |
| 641423-BK-3 | NEVADA POWER COMPANY | | | | 2FE | 6,023,633 | 110.1060 | 6,802,342 | 6,178,000 | 6,117,335 | | 26,375 | | | 5.875 | 6.391 | JJ | 167,364 | 362,958 | 07/01/2009 | 01/15/2015 |
| 641423-BM-9 | NEVADA POWER COMPANY | | | | 2FE | 27,349,384 | 114.6420 | 28,947,004 | 25,250,000 | 27,013,567 | | (443,968) | | | 5.950 | 3.568 | MS | 442,366 | 1,502,375 | 02/23/2012 | 03/15/2016 |
| 641423-BS-6 | NEVADA POWER COMPANY | | | | 2FE | 9,781,259 | 124.7160 | 10,724,294 | 8,599,000 | 9,559,318 | | (159,542) | | | 6.500 | 4.133 | MN | 71,419 | 558,935 | 12/16/2011 | 05/15/2018 |
| 641423-BU-1 | NEVADA POWER COMPANY | | | | 2FE | 1,731,632 | 138.7030 | 2,982,106 | 2,150,000 | 1,748,763 | | 4,676 | | | 6.750 | 8.584 | JJ | 72,562 | 145,125 | 02/13/2009 | 07/01/2037 |
| 641423-BW-7 | NEVADA POWER COMPANY | | | | 2FE | 9,161,777 | 125.9340 | 11,728,245 | 9,313,000 | 9,249,772 | | 5,450 | | | 6.500 | 6.616 | FA | 252,227 | 605,345 | 12/15/2011 | 08/01/2018 |
| 641423-BX-5 | NEVADA POWER COMPANY | | | | 2FE | 36,999,630 | 106.8080 | 39,519,108 | 37,000,000 | 37,000,009 | | (8) | | | 7.375 | 7.375 | JJ | 1,258,257 | 2,728,750 | 01/07/2009 | 01/15/2014 |
| 641423-BY-3 | NEVADA POWER COMPANY | | | | 2FE | 43,767,789 | 128.2200 | 55,019,245 | 42,910,000 | 43,520,459 | | (77,735) | | | 7.125 | 6.838 | MS | 900,216 | 3,057,338 | 06/18/2009 | 03/15/2019 |
| 650094-CJ-2 | VERIZON NEW YORK INC | | | | 1FE | 12,521,913 | 113.8780 | 15,088,848 | 13,250,000 | 12,597,333 | | 23,231 | | | 6.500 | 7.031 | AO | 181,819 | 861,250 | 07/21/2009 | 04/15/2028 |
| 651290-AK-4 | Newfield Exploration Co | | | 1 | 3FE | 2,810,875 | 105.5000 | 2,980,375 | 2,825,000 | 2,814,783 | | 1,510 | | | 7.125 | 7.207 | MN | 25,719 | 201,281 | 06/17/2010 | 05/15/2018 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 651290-AQ-1 | Newfield Exploration Co | | | | 3FE | 1,533,750 | 108.0000 | 1,620,000 | 1,500,000 | 1,532,727 | | (1,023) | | | 5.625 | 5.368 | JJ | 43,359 | | 06/22/2012 | 07/01/2024 |
| 652478-AQ-1 | NEWS AMERICA HOLDINGS INC | | | | 2FE | 9,960,307 | 131.0080 | 13,100,840 | 10,000,000 | 9,981,951 | | 2,441 | | | 8.250 | 8.291 | FA | 323,125 | 825,000 | 10/18/2000 | 08/10/2018 |
| 652478-BC-1 | NEWS AMERICA HOLDINGS INC | | | | 2FE | 4,623,800 | 130.4330 | 6,521,655 | 5,000,000 | 4,668,534 | | 12,633 | | | 7.430 | 8.245 | AO | 92,875 | 371,500 | 02/04/2009 | 10/01/2026 |
| 652478-BY-3 | NEWS AMERICA HOLDINGS INC | | | | 2FE | 19,853,371 | 136.1750 | 27,173,681 | 19,955,000 | 19,861,572 | | 1,251 | | | 8.150 | 8.195 | AO | 334,302 | 1,626,333 | 02/04/2009 | 10/17/2036 |
| 652482-BG-4 | NEWS AMERICA INC | | | | 2FE | 36,239,245 | 108.6870 | 39,344,766 | 36,200,000 | 36,210,403 | | (4,933) | | | 5.300 | 5.284 | JD | 85,271 | 1,918,600 | 04/12/2005 | 12/15/2014 |
| 652482-BL-3 | NEWS AMERICA INC | | | | 2FE | 25,664,448 | 124.1350 | 34,040,272 | 27,422,000 | 25,768,864 | | 26,931 | | | 6.400 | 6.921 | JD | 78,000 | 1,755,008 | 04/24/2009 | 12/15/2035 |
| 652482-BN-9 | NEWS AMERICA INC | | | | 2FE | 10,665,200 | 122.7270 | 12,272,650 | 10,000,000 | 10,638,294 | | (12,143) | | | 6.150 | 5.662 | MS | 205,000 | 615,000 | 09/03/2010 | 03/01/2037 |
| 652482-BQ-2 | NEWS AMERICA INC | | | | 2FE | 16,889,340 | 129.2190 | 22,613,377 | 17,500,000 | 16,912,605 | | 3,822 | | | 6.650 | 6.906 | MN | 148,701 | 1,163,750 | 06/16/2010 | 11/15/2037 |
| 652482-CB-4 | NEWS AMERICA INC | | | | 2FE | 42,004,982 | 114.2450 | 47,982,690 | 42,000,000 | 42,004,932 | | (400) | | | 4.500 | 4.498 | FA | 714,000 | 1,890,000 | 08/29/2011 | 02/15/2021 |
| 654090-AZ-5 | NIELSEN FINANCE LLC | | | 1 | 3FE | 11,458,750 | 99.5000 | 11,442,500 | 11,500,000 | 11,459,475 | | 725 | | | 4.500 | 4.548 | AO | 127,937 | | 12/04/2012 | 10/01/2020 |
| 65410*-AA-5 | NIELSEN FINANCE LLC TERM LOAN A | | | | 3FE | 5,130 | 99.9690 | 5,980 | 5,982 | 5,863 | | 195 | | | 2.213 | 8.340 | | 345 | 140 | 11/19/2008 | 08/09/2013 |
| 654730-AK-9 | NISOURCE FINANCE CORPORATION | | | | 2FE | 5,673,224 | 100.8300 | 5,401,474 | 5,357,000 | 5,364,027 | | (41,252) | | | 6.150 | 5.342 | MS | 109,818 | 329,456 | 10/03/2003 | 03/01/2013 |
| 654730-AL-7 | NISOURCE FINANCE CORPORATION | | | | 2FE | 20,983,232 | 107.0900 | 21,744,677 | 20,305,000 | 20,435,181 | | (79,504) | | | 5.400 | 4.962 | JJ | 505,595 | 1,096,470 | 10/19/2004 | 07/15/2014 |
| 654730-AQ-6 | NISOURCE FINANCE CORPORATION | | | | 2FE | 24,348,074 | 115.3410 | 31,398,239 | 27,222,000 | 25,414,698 | | 300,607 | | | 5.250 | 6.883 | MS | 420,807 | 1,429,155 | 12/22/2011 | 09/15/2017 |
| 654730-AR-4 | NISOURCE FINANCE CORPORATION | | | | 2FE | 14,205,948 | 117.5100 | 17,285,692 | 14,710,000 | 14,327,772 | | 34,675 | | | 5.450 | 5.852 | MS | 236,055 | 801,695 | 09/03/2010 | 09/15/2020 |
| 654730-AS-2 | NISOURCE FINANCE CORPORATION | | | | 2FE | 56,452,817 | 120.5480 | 64,882,712 | 53,823,000 | 55,813,824 | | (353,392) | | | 6.400 | 5.526 | MS | 1,014,265 | 3,444,672 | 09/03/2010 | 03/15/2018 |
| 654730-AT-0 | NISOURCE FINANCE CORPORATION | | | | 2FE | 20,457,580 | 122.7100 | 26,306,527 | 21,438,000 | 20,742,900 | | 86,062 | | | 6.800 | 7.468 | JJ | 672,200 | 1,457,784 | 08/07/2009 | 01/15/2019 |
| 655044-AF-2 | Noble Energy Inc | | | 1 | 2FE | 10,950,994 | 110.3940 | 10,975,371 | 9,942,000 | 10,944,744 | | (6,251) | | | 4.150 | 2.835 | JD | 18,337 | 102,547 | 12/20/2012 | 12/15/2021 |
| 655844-AE-8 | Norfolk Southern Corp | | | | 2FE | 31,652,250 | 126.2250 | 31,556,125 | 25,000,000 | 30,541,090 | | (1,111,160) | | | 7.700 | 2.337 | MN | 245,972 | 1,925,000 | 01/20/2012 | 05/15/2017 |
| 655844-AZ-1 | Norfolk Southern Corp | | | | 2FE | 23,740,407 | 119.4260 | 25,163,037 | 21,070,000 | 23,099,217 | | (344,902) | | | 5.750 | 3.711 | AO | 302,881 | 1,211,525 | 03/29/2011 | 04/01/2018 |
| 655844-BC-1 | Norfolk Southern Corp | | | | 2FE | 30,384,566 | 121.8930 | 34,934,419 | 28,660,000 | 30,012,053 | | (118,963) | | | 5.900 | 5.019 | JD | 75,153 | 1,631,940 | 11/30/2012 | 06/15/2019 |
| 655844-BJ-6 | Norfolk Southern Corp | | | 1 | 2FE | 12,419,074 | 102.5740 | 13,067,966 | 12,740,000 | 12,440,712 | | 21,638 | | | 3.000 | 3.297 | AO | 95,550 | 208,087 | 03/15/2012 | 04/01/2022 |
| 666807-BA-9 | Northrop Grumman Corp | | | | 2FE | 56,451,791 | 116.7230 | 65,102,197 | 55,775,000 | 56,256,597 | | (60,681) | | | 5.050 | 4.895 | FA | 1,173,599 | 2,816,638 | 08/06/2009 | 08/01/2019 |
| 666807-BC-5 | Northrop Grumman Corp | | | | 2FE | 8,319,362 | 102.6790 | 8,419,703 | 8,200,000 | 8,292,507 | | (26,855) | | | 1.850 | 1.448 | MN | 19,384 | 151,700 | 02/16/2012 | 11/15/2015 |
| 666807-BE-1 | Northrop Grumman Corp | | | | 2FE | 25,539,100 | 106.6360 | 26,658,925 | 25,000,000 | 25,499,274 | | (39,826) | | | 3.500 | 3.221 | MS | 257,639 | 437,500 | 03/29/2012 | 03/15/2021 |
| 667748-AM-9 | NORTHWEST PIPELINE | | | | 2FE | 46,151,830 | 118.3280 | 50,620,547 | 42,780,000 | 44,805,707 | | (534,315) | | | 7.000 | 5.454 | JD | 133,093 | 2,994,600 | 12/22/2011 | 06/15/2016 |
| 667748-AP-2 | NORTHWEST PIPELINE | | | | 2FE | 18,227,700 | 116.4980 | 20,055,118 | 17,215,000 | 18,228,215 | | (104,475) | | | 5.950 | 4.360 | AO | 216,240 | 762,641 | 06/12/2012 | 04/15/2017 |
| 667752-AB-5 | NORTHWEST PIPELINE | | | | 2FE | 58,464,604 | 121.5850 | 71,491,921 | 58,800,000 | 58,813,136 | | (39,607) | | | 6.050 | 5.986 | JD | 158,107 | 3,557,400 | 03/16/2012 | 06/15/2018 |
| 677415-CD-1 | OHIO POWER CO | | | | 2FE | 3,756,550 | 100.5820 | 3,520,366 | 3,500,000 | 3,503,932 | | (31,635) | | | 5.500 | 4.560 | FA | 72,722 | 192,500 | 05/07/2003 | 02/15/2013 |
| 677415-CG-4 | OHIO POWER CO | | | | 2FE | 54,353,361 | 104.1040 | 55,393,704 | 53,210,000 | 53,825,935 | | (583,861) | | | 4.850 | 3.697 | JJ | 1,189,983 | 2,580,685 | 12/21/2011 | 01/15/2014 |
| 678026-AE-5 | Oil States International Inc | | | 1 | 3FE | 2,645,500 | 101.3750 | 2,635,750 | 2,600,000 | 2,645,317 | | (184) | | | 5.125 | 4.837 | JJ | 3,701 | | 12/18/2012 | 01/15/2023 |
| 68233D-AL-1 | ONCOR ELECTRIC DELIVERY CO | | | | 2FE | 88,763,102 | 110.3620 | 87,412,064 | 79,205,000 | 83,488,013 | | (1,908,661) | | | 6.375 | 3.581 | JJ | 2,328,297 | 4,310,934 | 02/02/2012 | 01/15/2015 |
| 68233D-AR-8 | ONCOR ELECTRIC DELIVERY CO | | | | 2FE | 18,074,285 | 127.0990 | 20,947,186 | 16,481,000 | 17,547,896 | | (79,055) | | | 7.000 | 6.103 | MS | 384,557 | 1,153,670 | 07/14/2009 | 09/01/2022 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY CO | | | | 2FE | 3,996,325 | 127.1460 | 5,111,249 | 4,020,000 | 3,997,814 | | 317 | | | 7.000 | 7.048 | MN | 46,900 | 281,400 | 06/17/2009 | 05/01/2032 |
| 68233J-AD-6 | ONCOR ELECTRIC DELIVERY CO | | | | 2FE | 1,792,365 | 124.0180 | 1,860,273 | 1,500,000 | 1,768,354 | | (24,011) | | | 6.800 | 3.311 | MS | 34,000 | 51,000 | 06/05/2012 | 09/01/2018 |
| 69073T-AP-8 | OWENS-BROCKWAY GLASS CONTAINER | | | | 3FE | 3,067,500 | 114.0000 | 3,420,000 | 3,000,000 | 3,042,072 | | (10,621) | | | 7.375 | 6.906 | FA | 92,188 | 221,250 | 06/07/2010 | 05/15/2016 |
| 693627-AX-9 | DUKE ENERGY INDIANA INC - PSI | | | | 2FE | 46,721,058 | 103.1260 | 48,675,525 | 47,200,000 | 47,156,634 | | 58,957 | | | 5.000 | 5.135 | MS | 694,889 | 2,360,000 | 07/27/2004 | 09/15/2013 |
| 69362B-AN-2 | PSEG POWER | | | | 2FE | 6,738,786 | 111.6400 | 7,507,765 | 6,725,000 | 6,729,305 | | (1,327) | | | 5.500 | 5.476 | JD | 30,823 | 369,875 | 12/17/2003 | 12/01/2015 |
| 69362B-AS-1 | PSEG POWER | | | | 2FE | 55,477,702 | 112.9300 | 58,619,853 | 51,908,000 | 54,670,636 | | (654,627) | | | 5.320 | 3.751 | MS | 813,110 | 2,761,506 | 01/24/2012 | 09/15/2016 |
| 69362B-AW-2 | PSEG POWER | | | | 2FE | 30,232,129 | 115.2470 | 34,660,505 | 30,075,000 | 30,206,780 | | (14,911) | | | 5.125 | 5.052 | AO | 325,395 | 1,541,344 | 12/16/2010 | 04/15/2020 |
| 693656-AA-8 | PVH Corp | | | 1 | 3FE | 4,044,688 | 101.0000 | 4,040,000 | 4,000,000 | 4,044,541 | | (146) | | | 4.500 | 4.333 | JD | 5,500 | | 12/12/2012 | 12/15/2022 |
| 693659-AC-8 | ARIZONA PUB SERVICE | | | 2 | 2FE | 4,016,000 | 105.2320 | 4,226,117 | 4,016,000 | 4,016,000 | | | | | 8.000 | 7.997 | JD | 892 | 321,280 | 10/18/2000 | 12/30/2015 |
| 694308-GD-3 | Pacific Gas & Electric Co | | | | 1FE | 38,147,535 | 104.7790 | 40,182,631 | 38,350,000 | 38,319,860 | | 24,527 | | | 4.800 | 4.870 | MS | 613,600 | 1,840,800 | 10/27/2004 | 03/01/2014 |
| 694308-GE-1 | Pacific Gas & Electric Co | | | | 1FE | 3,004,751 | 128.8400 | 4,676,903 | 3,630,000 | 3,045,475 | | 10,930 | | | 6.050 | 7.591 | MS | 73,205 | 219,615 | 11/17/2008 | 03/01/2034 |
| 694308-GM-3 | Pacific Gas & Electric Co | | | | 1FE | 5,037,313 | 131.9610 | 7,891,292 | 5,980,000 | 5,080,533 | | 11,513 | | | 6.350 | 7.714 | FA | 143,454 | 379,730 | 11/13/2008 | 02/15/2038 |
| 694308-GN-1 | Pacific Gas & Electric Co | | | | 1FE | 33,340,573 | 135.7390 | 39,752,543 | 29,286,000 | 32,025,987 | | (387,304) | | | 8.250 | 6.281 | AO | 510,065 | 2,416,095 | 06/18/2009 | 10/15/2018 |
| 694308-GT-8 | Pacific Gas & Electric Co | | | 1 | 1FE | 4,650,192 | 109.6110 | 5,261,342 | 4,800,000 | 4,671,413 | | 13,961 | | | 3.500 | 3.904 | AO | 42,000 | 168,000 | 06/21/2011 | 10/01/2020 |
| 694308-GV-3 | Pacific Gas & Electric Co | | | 1 | 1FE | 14,987,850 | 114.7950 | 17,219,220 | 15,000,000 | 14,989,534 | | 1,021 | | | 4.250 | 4.260 | MN | 81,458 | 637,500 | 05/10/2011 | 05/15/2021 |
| 695114-BW-7 | PACIFICORP | | | | 1FE | 14,161,824 | 103.3690 | 13,990,981 | 13,535,000 | 13,599,379 | | (87,852) | | | 5.450 | 4.755 | MS | 217,199 | 737,658 | 09/15/2005 | 09/15/2013 |
| 695114-BX-5 | PACIFICORP | | | | 1FE | 5,527,610 | 126.9110 | 6,980,110 | 5,500,000 | 5,524,782 | | (559) | | | 5.900 | 5.863 | FA | 122,589 | 324,500 | 03/21/2006 | 08/15/2034 |
| 695114-BZ-0 | PACIFICORP | | | | 1FE | 4,586,350 | 118.0090 | 5,900,425 | 5,000,000 | 4,631,775 | | 7,792 | | | 5.250 | 5.843 | JD | 11,667 | 262,500 | 03/21/2006 | 06/15/2035 |
| 695114-CG-1 | PACIFICORP | | | | 1FE | 3,995,000 | 134.5090 | 5,380,359 | 4,000,000 | 3,995,480 | | 75 | | | 6.250 | 6.259 | AO | 52,778 | 250,000 | 09/28/2007 | 10/15/2037 |
| 695114-CJ-5 | PACIFICORP | | | | 1FE | 7,821,940 | 136.7020 | 10,936,171 | 8,000,000 | 7,832,048 | | 2,517 | | | 6.350 | 6.520 | JJ | 234,244 | 508,000 | 07/17/2008 | 07/15/2038 |
| 698455-AA-0 | PANHANDLE EASTERN PIPELINE | | | | 2FE | 64,284,181 | 119.6610 | 73,090,380 | 61,081,000 | 63,492,711 | | (448,535) | | | 6.200 | 5.238 | MN | 631,170 | 3,787,022 | 12/06/2011 | 11/01/2017 |
| 698455-AB-8 | PANHANDLE EASTERN PIPELINE | | | | 2FE | 20,925,319 | 121.8470 | 25,273,588 | 20,742,000 | 20,949,272 | | (38,163) | | | 7.000 | 6.734 | JD | 64,531 | 1,451,940 | 02/10/2012 | 06/15/2018 |
| 698455-AC-6 | PANHANDLE EASTERN PIPELINE | | | | 2FE | 17,545,000 | 125.0710 | 20,686,776 | 16,540,000 | 17,264,858 | | (90,192) | | | 8.125 | 7.238 | JD | 111,990 | 1,343,875 | 10/05/2009 | 06/01/2019 |
| 698465-BJ-9 | PANHANDLE EASTERN PIPELINE | | | | 2FE | 13,756,450 | 102.9900 | 14,315,540 | 13,900,000 | 13,876,602 | | 35,826 | | | 6.050 | 6.331 | FA | 317,692 | 840,950 | 06/04/2009 | 08/15/2013 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 704549-AH-7 | Peabody Energy Corp | | | | 3FE | 8,000,000 | 107.2500 | 8,580,000 | 8,000,000 | 8,000,000 | | | | | 6.500 | 6.500 | MS | 153,111 | 520,000 | 08/11/2010 | 09/15/2020 |
| 704549-AK-0 | Peabody Energy Corp | | | | 3FE | 8,256,012 | 106.2500 | 8,797,500 | 8,280,000 | 8,256,841 | | 829 | | | 6.000 | 6.056 | MN | 63,480 | 248,400 | 10/30/2012 | 11/15/2018 |
| 704549-AM-6 | Peabody Energy Corp | | | | 3FE | 8,029,210 | 106.2500 | 8,234,375 | 7,750,000 | 8,025,365 | | (3,845) | | | 6.250 | 6.250 | MN | 61,892 | 242,188 | 10/30/2012 | 11/15/2021 |
| 717081-DB-6 | Pfizer Inc | | | | 1FE | 24,489,648 | 126.3980 | 28,824,973 | 22,805,000 | 23,975,545 | | (156,061) | | | 6.200 | 5.221 | MS | 416,318 | 1,413,910 | 06/18/2009 | 03/15/2019 |
| 718172-AG-4 | Philip Morris International In | | | | 1FE | 10,495,019 | 107.6760 | 10,929,094 | 10,150,000 | 10,239,283 | | (69,078) | | | 6.875 | 6.109 | MS | 201,590 | 697,813 | 12/12/2008 | 03/17/2014 |
| 718507-BH-8 | PHILLIPS PETROLEUM COMPANY | | | | 1FE | 1,389,286 | 126.8460 | 1,495,512 | 1,179,000 | 1,344,022 | | (26,280) | | | 6.650 | 3.822 | JJ | 36,153 | 78,404 | 03/28/2011 | 07/15/2018 |
| 718546-AG-9 | Phillips 66 | | | | 2FE | 30,059,782 | 105.9840 | 31,334,081 | 29,565,000 | 29,987,887 | | (71,895) | | | 2.950 | 2.599 | MN | 145,361 | 554,795 | 03/13/2012 | 05/01/2017 |
| 723787-AF-4 | Pioneer Natural Resources Co | | | | 2FE | 2,045,000 | 121.6590 | 2,433,172 | 2,000,000 | 2,032,415 | | (4,941) | | | 6.875 | 6.510 | MN | 22,917 | 137,500 | 04/14/2010 | 05/01/2018 |
| 723787-AJ-6 | Pioneer Natural Resources Co | | | | 2FE | 9,408,576 | 126.6250 | 12,016,712 | 9,490,000 | 9,426,302 | | 6,624 | | | 7.500 | 7.625 | JJ | 328,196 | 711,750 | 11/09/2009 | 01/15/2020 |
| 72650R-AB-8 | PLAINS ALL AMERICAN PIPELINE L | | | | 2FE | 2,806,860 | 104.8670 | 2,752,764 | 2,625,000 | 2,713,281 | | (90,578) | | | 5.625 | 2.052 | JD | 6,562 | 147,656 | 12/14/2011 | 12/15/2013 |
| 72650R-AF-9 | PLAINS ALL AMERICAN PIPELINE L | | | | 2FE | 2,276,660 | 111.7600 | 2,235,200 | 2,000,000 | 2,228,073 | | (48,587) | | | 5.875 | 2.558 | FA | 44,389 | 58,750 | 03/02/2012 | 08/15/2016 |
| 72650R-AW-2 | PLAINS ALL AMERICAN PIPELINE L | | | | 2FE | 10,665,800 | 120.8700 | 12,087,010 | 10,000,000 | 10,543,424 | | (63,439) | | | 5.750 | 4.830 | JJ | 265,139 | 575,000 | 01/05/2011 | 01/15/2020 |
| 72650R-AX-0 | PLAINS ALL AMERICAN PIPELINE L | | | | 2FE | 5,202,350 | 107.7520 | 5,387,585 | 5,000,000 | 5,118,727 | | (41,510) | | | 3.950 | 3.029 | MS | 58,153 | 197,500 | 12/08/2010 | 09/15/2015 |
| 72650R-AY-8 | Plains All American Pipeline L | | | | 2FE | 46,345,771 | 115.8350 | 53,180,032 | 45,910,000 | 46,280,994 | | (36,779) | | | 5.000 | 4.878 | FA | 956,458 | 2,295,500 | 05/25/2011 | 02/01/2021 |
| 72650R-AZ-5 | Plains All American Pipeline L | | | 1 | 2FE | 32,747,713 | 105.8640 | 34,993,477 | 33,055,000 | 32,769,668 | | 21,955 | | | 3.650 | 3.759 | JD | 100,542 | 834,501 | 03/23/2012 | 06/01/2022 |
| 73102Q-AA-4 | POLAR TANKERS INC | | | | 1FE | 38,459,716 | 120.0630 | 48,937,732 | 40,760,000 | 38,573,504 | | 33,169 | | | 5.951 | 6.379 | MN | 343,631 | 2,425,628 | 11/04/2009 | 05/10/2037 |
| 737662-BP-0 | POTOMAC EDISON | | | | 2FE | 10,677,080 | 107.9250 | 11,197,177 | 10,375,000 | 10,479,324 | | (52,179) | | | 5.350 | 4.781 | MN | 70,925 | 555,063 | 07/10/2009 | 11/15/2014 |
| 737679-DC-1 | POTOMAC ELECTRIC | | | | 1FE | 38,884,861 | 161.3820 | 56,176,962 | 34,810,000 | 38,703,563 | | (54,463) | | | 7.900 | 6.957 | JD | 122,222 | 2,749,990 | 07/14/2009 | 12/15/2038 |
| 7425AO-A5-9 | PRINCIPAL LIFE GLOBAL FUNDING | | | | 1FE | 3,000,270 | 100.1610 | 3,004,842 | 3,000,000 | 3,000,003 | | (88) | | | 5.250 | 5.247 | JJ | 72,625 | 157,500 | 12/12/2007 | 01/15/2013 |
| 743263-AL-9 | Progress Energy Inc | | | | 2FE | 3,678,587 | 113.1230 | 3,631,239 | 3,210,000 | 3,564,101 | | (112,199) | | | 5.625 | 1.874 | JJ | 83,259 | 180,563 | 12/21/2011 | 01/15/2016 |
| 743263-AM-7 | Progress Energy Inc | | | | 2FE | 16,771,531 | 106.1300 | 17,718,437 | 16,695,000 | 16,715,518 | | (15,979) | | | 6.050 | 5.943 | MS | 297,403 | 1,010,048 | 03/16/2009 | 03/15/2014 |
| 743263-AP-0 | Progress Energy Inc | | | | 2FE | 55,977,448 | 121.0570 | 68,179,077 | 56,320,000 | 55,996,339 | | 4,709 | | | 6.000 | 6.043 | JD | 281,600 | 3,379,200 | 01/11/2010 | 12/01/2039 |
| 744448-BX-8 | PUB SERV CO OF COLORADO | | | | 1FE | 4,912,308 | 106.0640 | 5,038,026 | 4,750,000 | 4,774,296 | | (18,394) | | | 5.500 | 5.072 | AO | 65,313 | 261,250 | 10/29/2003 | 04/01/2014 |
| 744448-BY-6 | PUB SERV CO OF COLORADO | | | | 1FE | 11,252,614 | 100.7150 | 11,048,414 | 10,970,000 | 10,976,698 | | (39,459) | | | 4.875 | 4.500 | MS | 178,263 | 534,788 | 11/10/2004 | 03/01/2013 |
| 74456Q-AL-0 | PUBLIC SERVICE ELEC & GAS | | | | 1FE | 38,795,095 | 103.2120 | 38,114,017 | 36,928,000 | 37,093,978 | | (240,104) | | | 5.375 | 4.681 | MS | 661,627 | 1,984,880 | 10/29/2004 | 09/01/2013 |
| 74456Q-AN-6 | PUBLIC SERVICE ELEC & GAS | | | | 1FE | 17,835,752 | 107.1500 | 18,762,000 | 17,510,000 | 17,574,998 | | (37,696) | | | 5.000 | 4.759 | FA | 330,744 | 875,500 | 10/27/2004 | 08/15/2014 |
| 74733V-AB-6 | QEP Resources Inc | | | 1 | 3FE | 9,457,275 | 107.5000 | 10,028,675 | 9,329,000 | 9,449,869 | | (7,406) | | | 5.375 | 5.201 | AO | 125,358 | 292,503 | 02/27/2012 | 10/01/2022 |
| 74913G-AG-0 | QWEST CORP | | | | 2FE | 15,099,750 | 109.4490 | 16,034,278 | 14,650,000 | 14,855,324 | | (109,504) | | | 7.500 | 6.631 | AO | 274,688 | 1,098,750 | 06/07/2010 | 10/01/2014 |
| 74913G-AK-1 | QWEST CORP | | | | 2FE | 8,580,041 | 113.1110 | 9,506,996 | 8,405,000 | 8,463,201 | | (20,934) | | | 7.625 | 7.312 | JD | 28,484 | 640,881 | 02/10/2006 | 06/15/2015 |
| 74955D-AA-9 | ROCKPORT GENERATING STATION | | | 2 | 2FE | 724,299 | 118.5190 | 858,432 | 724,299 | 724,299 | | | | | 9.810 | 9.807 | JD | 4,737 | 71,054 | 10/21/1998 | 12/07/2021 |
| 74955E-AA-7 | RGS I&M FUNDING CORP | | | 2 | 2FE | 724,299 | 118.5190 | 858,432 | 724,299 | 724,299 | | | | | 9.810 | 9.807 | JD | 4,737 | 71,054 | 10/21/1998 | 12/07/2021 |
| 75281A-AM-1 | Range Resources Corp | | | 1 | 3FE | 16,149,060 | 107.0000 | 17,204,530 | 16,079,000 | 16,138,932 | | (7,501) | | | 5.750 | 5.680 | JD | 77,045 | 924,543 | 08/12/2011 | 06/01/2021 |
| 75281A-AN-9 | Range Resources Corp | | | 1 | 3FE | 3,808,813 | 104.5000 | 3,892,625 | 3,725,000 | 3,801,458 | | (7,354) | | | 5.000 | 4.658 | FA | 70,361 | 80,708 | 02/24/2012 | 08/15/2022 |
| 755111-BX-8 | Raytheon Co | | | | 1FE | 28,971,566 | 98.6420 | 28,813,387 | 29,210,000 | 28,972,030 | | 464 | | | 2.500 | 2.593 | JD | 54,769 | | 12/19/2012 | 12/15/2022 |
| 75737#-AD-0 | REDFIRE INC. | | | | 2 | 22,000,000 | 105.4900 | 23,207,866 | 22,000,000 | 22,000,000 | | | | | 6.830 | 6.830 | JD | 58,434 | 1,502,600 | 06/11/2009 | 06/17/2014 |
| 758202-AG-0 | REED ELSEVIER CAPITAL | | | | 2FE | 27,544,239 | 128.9390 | 29,108,070 | 22,575,000 | 26,061,254 | | (473,842) | | | 8.625 | 5.577 | JJ | 897,827 | 1,947,094 | 09/21/2009 | 01/15/2019 |
| 758202-AH-8 | REED ELSEVIER CAPITAL | | | 1 | 2FE | 32,256,646 | 98.3830 | 31,981,481 | 32,507,000 | 32,257,545 | | 899 | | | 3.125 | 3.217 | AO | 211,634 | | 12/20/2012 | 10/15/2022 |
| 760761-AB-2 | Republic Services Inc | | | | 2FE | 28,049,590 | 118.5070 | 32,364,366 | 27,310,000 | 27,886,927 | | (70,613) | | | 5.500 | 5.123 | MS | 442,270 | 1,502,050 | 08/04/2010 | 09/15/2019 |
| 76169#-AG-8 | REYES HOLDINGS LLC | | | | 3 | 19,000,000 | 98.4210 | 18,699,946 | 19,000,000 | 19,000,000 | | | | | 5.130 | 5.130 | JJ | 389,880 | | 08/03/2012 | 07/31/2022 |
| 761735-AG-4 | REYNOLDS GROUP ISSUER INC / RE | | | 1 | 4FE | 2,034,752 | 111.2500 | 2,225,000 | 2,000,000 | 2,032,383 | | (2,369) | | | 7.875 | 7.454 | FA | 59,500 | 78,750 | 07/26/2012 | 08/15/2019 |
| 761735-AK-5 | REYNOLDS GROUP ISSUER INC / RE | | | 1 | 4FE | 13,454,155 | 107.7500 | 14,147,575 | 13,130,000 | 13,426,414 | | (27,741) | | | 7.125 | 6.443 | AO | 197,497 | 496,387 | 07/26/2012 | 04/15/2019 |
| 771196-AS-1 | ROCHE HOLDINGS INC | | | | 1FE | 52,372,800 | 124.4790 | 61,928,452 | 49,750,000 | 51,571,886 | | (244,015) | | | 6.000 | 5.296 | MS | 995,000 | 2,985,000 | 06/18/2009 | 03/01/2019 |
| 771196-AU-6 | ROCHE HOLDINGS INC | | | | 1FE | 13,846,070 | 150.6740 | 21,094,304 | 14,000,000 | 13,852,617 | | 1,799 | | | 7.000 | 7.088 | MS | 326,667 | 980,000 | 02/19/2009 | 03/01/2039 |
| 771367-C@-6 | ROCHESTER GAS AND ELECTRIC COR | | | | 1 | 8,250,000 | 109.1240 | 9,002,751 | 8,250,000 | 8,250,000 | | | | | 4.100 | 4.100 | JJ | 155,971 | 325,096 | 07/27/2011 | 07/29/2021 |
| 78412F-AL-8 | SESI LLC | | | 1 | 3FE | 9,308,695 | 107.0000 | 9,854,700 | 9,210,000 | 9,292,599 | | (15,487) | | | 6.375 | 6.136 | MN | 97,856 | 587,138 | 12/15/2011 | 05/01/2019 |
| 784635-AP-9 | SPX Corp | | | | 3FE | 8,295,749 | 111.5000 | 8,920,000 | 8,000,000 | 8,237,785 | | (42,880) | | | 6.875 | 6.132 | MS | 183,333 | 550,000 | 08/17/2011 | 09/01/2017 |
| 786514-BR-9 | Safeway Inc | | | | 2FE | 57,506,171 | 107.5880 | 61,540,508 | 57,200,000 | 57,418,986 | | (27,387) | | | 5.000 | 4.931 | FA | 1,080,444 | 2,860,000 | 08/03/2009 | 08/15/2019 |
| 786514-BT-5 | Safeway Inc | | | | 2FE | 10,414,600 | 103.2720 | 10,327,170 | 10,000,000 | 10,344,717 | | (69,883) | | | 3.400 | 2.471 | JD | 28,333 | 336,222 | 02/22/2012 | 12/01/2016 |
| 811065-AA-9 | SCRIPPS NETWORK INTERACTIVE | | | | 2FE | 13,048,992 | 104.7190 | 13,822,855 | 13,200,000 | 13,079,646 | | 28,471 | | | 2.700 | 2.946 | JD | 15,840 | 370,260 | 11/29/2011 | 12/15/2016 |
| 812007-AE-2 | OCEAN ENERGY INC | | | | 2FE | 5,405,320 | 146.8820 | 7,020,960 | 4,780,000 | 5,338,938 | | (22,627) | | | 7.500 | 6.271 | MS | 105,558 | 358,500 | 11/02/2009 | 09/15/2027 |
| 816851-AF-6 | Sempra Energy | | | | 2FE | 35,007,913 | 100.4280 | 32,618,852 | 32,480,000 | 32,508,477 | | (336,310) | | | 6.000 | 4.922 | FA | 812,000 | 1,948,800 | 03/10/2005 | 02/01/2013 |
| 826418-BD-6 | SIERRA PACIFIC PWR | | | | 2FE | 37,838,745 | 115.7320 | 45,364,747 | 39,198,000 | 38,561,190 | | 153,862 | | | 6.000 | 6.527 | MN | 300,518 | 2,351,880 | 12/06/2011 | 05/15/2016 |
| 826418-BE-4 | SIERRA PACIFIC PWR | | | | 2FE | 26,180,015 | 138.3200 | 39,905,349 | 28,850,000 | 26,303,639 | | 33,954 | | | 6.750 | 7.540 | JJ | 973,688 | 1,947,375 | 02/13/2009 | 07/01/2037 |
| 826418-BH-7 | SIERRA PACIFIC PWR | | | | 2FE | 4,916,397 | 103.2160 | 5,122,615 | 4,963,000 | 4,955,203 | | 11,189 | | | 5.450 | 5.694 | MS | 90,161 | 270,484 | 04/15/2009 | 09/01/2013 |
| 827048-AP-4 | Silgan Holdings Inc | | | 1 | 3FE | 14,789,500 | 103.7500 | 15,165,138 | 14,617,000 | 14,785,777 | | (3,723) | | | 5.000 | 4.746 | AO | 182,713 | 264,166 | 12/06/2012 | 04/01/2020 |
| 828807-BM-8 | SIMON PROPERTY GROUP L.P. | | | | 1FE | 15,960,066 | 110.1520 | 17,624,272 | 16,000,000 | 15,988,493 | | 4,292 | | | 5.100 | 5.132 | JD | 36,267 | 816,000 | 09/08/2005 | 06/15/2015 |
| 832696-AB-4 | JM SMUCKER CO/THE | | | | 2FE | 39,325,142 | 106.2480 | 40,368,852 | 37,995,000 | 39,227,876 | | (97,265) | | | 3.500 | 3.076 | AO | 280,741 | 1,318,743 | 03/13/2012 | 10/15/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 83367#-AB-5 | COMMONWEALTH EDISON | | | 2 | 2 | 55,241 | 100.1850 | 55,343 | 55,241 | 55,241 | | | | | 7.340 | 7.338 | JJ | 1,712 | 4,055 | 10/18/2000 | 01/29/2013 |
| 837004-BW-9 | SOUTH CAROLINA E&G | | | | 1FE | 11,961,240 | 122.5430 | 14,705,209 | 12,000,000 | 11,967,565 | | 838 | | | 5.800 | 5.823 | JJ | 320,933 | 696,000 | 01/15/2003 | 01/15/2033 |
| 842400-ER-0 | SOUTHERN CA EDISON | | | | 1FE | 9,175,572 | 104.4530 | 9,567,922 | 9,160,000 | 9,162,287 | | (2,095) | | | 5.000 | 4.975 | JJ | 211,189 | 458,000 | 03/09/2005 | 01/15/2014 |
| 842400-FC-2 | SOUTHERN CA EDISON | | | | 1FE | 19,012,895 | 126.5500 | 25,942,770 | 20,500,000 | 19,161,212 | | 25,753 | | | 5.625 | 6.159 | FA | 480,469 | 1,153,125 | 04/20/2006 | 02/01/2036 |
| 843452-AZ-6 | SOUTHERN NATURAL GAS | | | | 2FE | 27,412,065 | 142.5930 | 38,217,829 | 26,802,000 | 27,365,548 | | (16,656) | | | 8.000 | 7.772 | MS | 714,720 | 2,144,160 | 09/02/2009 | 03/01/2032 |
| 843452-BC-6 | SOUTHERN NATURAL GAS | | | | 2FE | 109,021,856 | 117.5020 | 122,249,497 | 104,040,000 | 108,053,156 | | (866,767) | | | 5.900 | 4.852 | AO | 1,534,590 | 6,138,360 | 01/05/2012 | 04/01/2017 |
| 843830-AD-2 | SOUTHERN STAR CENTRAL CORP | | | 1 | 3FE | 5,437,625 | 101.7500 | 5,647,125 | 5,550,000 | 5,504,044 | | 12,544 | | | 6.750 | 7.046 | MS | 124,875 | 374,625 | 10/05/2006 | 03/01/2016 |
| 843830-AA-1 | SOUTHERN STAR CENTRAL GAS PIPE | | | | 2FE | 14,168,300 | 110.8550 | 14,636,186 | 13,203,000 | 13,980,837 | | (207,252) | | | 6.000 | 4.106 | JD | 66,015 | 792,180 | 01/06/2012 | 06/01/2016 |
| 84611#-AC-5 | Sovran Self Storage Inc | | | | 2 | 12,000,000 | 111.0280 | 13,323,366 | 12,000,000 | 12,000,000 | | | | | 6.380 | 6.380 | AO | 138,233 | 765,600 | 04/04/2006 | 04/26/2016 |
| 84611#-AD-3 | Sovran Self Storage Inc | | | | 2 | 20,000,000 | 113.8750 | 22,774,966 | 20,000,000 | 20,000,000 | | | | | 5.540 | 5.540 | FA | 449,356 | 1,108,000 | 08/03/2011 | 08/05/2021 |
| 847788-AQ-9 | Speedway Motorsports Inc | | | 1 | 3FE | 9,521,174 | 106.0000 | 9,937,500 | 9,375,000 | 9,485,671 | | (23,031) | | | 6.750 | 6.417 | FA | 263,672 | 632,813 | 05/17/2011 | 02/01/2019 |
| 852060-AD-4 | SPRINT CAPITAL CORP GTY | | | | 4FE | 27,183,900 | 104.0000 | 26,000,000 | 25,000,000 | 26,764,578 | | (64,165) | | | 6.875 | 6.171 | MN | 219,618 | 1,718,750 | 01/25/2005 | 11/15/2028 |
| 85590A-AN-4 | Starwood Hotels & Resorts Worl | | | | 2FE | 6,755,961 | 123.5000 | 8,552,375 | 6,925,000 | 6,796,055 | | 13,786 | | | 7.150 | 7.500 | JD | 41,261 | 495,138 | 11/05/2009 | 12/01/2019 |
| 85915#-AD-3 | STERICYCLE INC. | | | | 2 | 27,916,690 | 106.5640 | 29,678,072 | 27,850,000 | 27,902,379 | | (9,893) | | | 3.890 | 3.846 | AO | 228,710 | 1,083,365 | 06/29/2011 | 10/15/2017 |
| 85915#-AE-1 | STERICYCLE INC. | | | | 2 | 2,884,343 | 109.8720 | 3,131,365 | 2,850,000 | 2,879,898 | | (3,169) | | | 4.470 | 4.310 | AO | 26,895 | 127,395 | 06/29/2011 | 10/15/2020 |
| 85915#-AF-8 | STERICYCLE INC. | | | | 2Z | 8,000,000 | 98.5170 | 7,881,363 | 8,000,000 | 8,000,000 | | | | | 2.680 | 2.680 | JD | 11,316 | | 12/06/2012 | 12/12/2019 |
| 867363-A#-0 | SUNGARD DATA TERM LOAN B - EXTENDED | | | | 4FE | 1,850,569 | 100.1780 | 2,093,156 | 2,089,436 | 1,970,925 | | 32,233 | | | 3.864 | 6.750 | | 8,300 | 88,835 | 11/19/2008 | 02/28/2016 |
| 867363-AE-3 | SUNGARD DATA | | | | 4FE | 2,984,225 | 103.1250 | 3,526,875 | 3,420,000 | 3,350,045 | | 62,840 | | | 4.875 | 6.951 | JJ | 76,879 | 166,725 | 11/21/2006 | 01/15/2014 |
| 872312-AA-1 | TCM SUB LLC | | | | 2FE | 40,524,416 | 104.9430 | 41,867,031 | 39,895,000 | 40,200,293 | | (143,896) | | | 3.550 | 3.158 | JJ | 653,059 | 1,416,273 | 12/14/2010 | 01/15/2015 |
| 872778-AC-5 | TPF GENERATION HOLDINGS LLC TERM LOAN LC | | | | 4FE | 73,130 | 99.7500 | 76,090 | 76,281 | 75,726 | | 583 | | | 2.362 | 3.339 | | 3,483 | 815 | 05/06/2008 | 12/15/2013 |
| 875127-AW-2 | TAMPA ELECTRIC CO | | | | 1FE | 2,874,771 | 135.6790 | 3,663,328 | 2,700,000 | 2,865,612 | | (3,093) | | | 6.150 | 5.682 | MN | 21,218 | 166,050 | 10/21/2009 | 05/15/2037 |
| 875127-AX-0 | TAMPA ELECTRIC CO | | | | 1FE | 9,768,083 | 124.4150 | 11,110,224 | 8,930,000 | 9,530,319 | | (98,176) | | | 6.100 | 4.654 | MN | 69,604 | 544,730 | 11/22/2010 | 05/15/2018 |
| 875127-AZ-5 | TAMPA ELECTRIC CO | | | | 1FE | 46,712,855 | 123.0750 | 53,659,513 | 43,599,000 | 46,289,301 | | (259,323) | | | 5.400 | 4.507 | MN | 300,833 | 2,354,346 | 05/04/2011 | 05/15/2021 |
| 87612E-AF-3 | Target Corp | | | | 1FE | 14,849,072 | 139.4220 | 19,226,280 | 13,790,000 | 14,655,959 | | (23,825) | | | 7.000 | 6.416 | JJ | 445,111 | 965,300 | 01/30/2002 | 07/15/2031 |
| 880451-AV-1 | KINDER MORGAN ENERGY PARTNERS | | | | 2FE | 62,153,581 | 136.6460 | 95,242,471 | 69,700,000 | 62,839,786 | | 208,908 | | | 7.000 | 8.117 | AO | 1,030,011 | 4,879,000 | 06/01/2009 | 10/15/2028 |
| 880451-AY-5 | KINDER MORGAN ENERGY PARTNERS | | | | 2FE | 10,591,168 | 118.9240 | 11,963,795 | 10,060,000 | 10,339,190 | | (78,609) | | | 8.000 | 6.984 | FA | 335,333 | 804,800 | 06/29/2009 | 02/01/2016 |
| 882440-AS-9 | TEXAS GAS TRANSMISSION CORP 144A | | | | 2FE | 15,634,400 | 108.1770 | 16,767,497 | 15,500,000 | 15,576,748 | | (30,213) | | | 4.600 | 4.379 | JD | 59,417 | 713,000 | 01/19/2011 | 06/01/2015 |
| 882587-AY-4 | TEXAS-NEW MEXICO PWR COMPANY | | | | 2FE | 28,358,960 | 134.0770 | 38,882,243 | 29,000,000 | 28,533,147 | | 51,970 | | | 9.500 | 9.851 | AO | 688,750 | 2,755,000 | 03/27/2009 | 04/01/2019 |
| 887315-AK-5 | HISTORIC TW INC | | | | 2FE | 7,939,682 | 100.2740 | 8,021,904 | 8,000,000 | 7,999,701 | | 7,491 | | | 9.125 | 9.226 | JJ | 336,611 | 730,000 | 10/18/2000 | 01/15/2013 |
| 887317-AG-0 | Time Warner Inc | | | | 2FE | 86,080,200 | 113.8450 | 96,768,335 | 85,000,000 | 85,879,038 | | (90,155) | | | 4.700 | 4.544 | JJ | 1,842,139 | 3,995,000 | 09/03/2010 | 01/15/2021 |
| 887317-AH-8 | Time Warner Inc | | | | 2FE | 20,461,150 | 121.0720 | 24,214,360 | 20,000,000 | 20,446,673 | | (6,393) | | | 6.100 | 5.934 | JJ | 562,556 | 1,220,000 | 07/28/2010 | 07/15/2040 |
| 887317-AK-1 | Time Warner Inc | | | | 2FE | 29,682,900 | 114.9210 | 34,476,330 | 30,000,000 | 29,727,943 | | 26,236 | | | 4.750 | 4.885 | MS | 364,167 | 1,425,000 | 03/29/2011 | 03/29/2021 |
| 88732J-AL-2 | Time Warner Cable Inc | | | | 2FE | 48,286,790 | 124.9180 | 57,833,425 | 46,297,000 | 47,669,603 | | (206,203) | | | 6.750 | 6.104 | JJ | 1,562,524 | 3,125,048 | 07/25/2011 | 07/01/2018 |
| 88732J-AS-7 | Time Warner Cable Inc | | | | 2FE | 77,918,686 | 133.0740 | 97,343,412 | 73,150,000 | 76,519,798 | | (418,957) | | | 8.250 | 7.311 | AO | 1,508,719 | 6,034,875 | 05/12/2009 | 04/01/2019 |
| 88732J-AU-2 | Time Warner Cable Inc | | | | 2FE | 5,379,275 | 127.1880 | 6,995,346 | 5,500,000 | 5,383,929 | | 1,511 | | | 6.750 | 6.925 | JD | 16,500 | 371,250 | 06/24/2009 | 06/15/2039 |
| 88732J-AW-8 | Time Warner Cable Inc | | | | 2FE | 19,965,500 | 116.4730 | 23,294,635 | 20,000,000 | 19,974,691 | | 2,910 | | | 5.000 | 5.021 | FA | 416,667 | 1,000,000 | 06/10/2010 | 02/01/2020 |
| 889175-BD-6 | TOLEDO EDISON COMPANY | | | | 2FE | 20,854,900 | 124.7090 | 24,941,820 | 20,000,000 | 20,823,816 | | (15,103) | | | 6.150 | 5.831 | MN | 157,167 | 1,230,000 | 11/12/2010 | 05/15/2037 |
| 889175-BE-4 | TOLEDO EDISON COMPANY | | | | 2FE | 18,428,791 | 127.1170 | 22,556,841 | 17,745,000 | 18,256,553 | | (52,425) | | | 7.250 | 6.745 | MN | 214,419 | 1,286,513 | 05/19/2009 | 05/01/2020 |
| 893570-BW-0 | TRANS CONTINENTAL GAS PIPELINE | | | | 2FE | 44,783,933 | 115.7570 | 48,719,848 | 42,088,000 | 44,027,847 | | (560,480) | | | 6.400 | 4.822 | AO | 568,656 | 2,693,632 | 12/20/2011 | 04/15/2016 |
| 893570-BY-6 | TRANS CONTINENTAL GAS PIPELINE | | | | 2FE | 22,293,195 | 122.4570 | 24,517,016 | 20,021,000 | 21,868,977 | | (277,046) | | | 6.050 | 4.123 | JD | 53,834 | 1,211,271 | 03/16/2012 | 06/15/2018 |
| 90321N-AA-0 | UR FINANCING ESCROW CORP | | | 1 | 3FE | 13,576,389 | 107.7500 | 14,154,040 | 13,136,000 | 13,527,538 | | (48,851) | | | 5.750 | 5.000 | JJ | 348,286 | 234,175 | 10/16/2012 | 07/15/2018 |
| 907818-CX-4 | Union Pacific Corp | | | | 2FE | 9,265,550 | 130.5540 | 13,055,370 | 10,000,000 | 9,305,865 | | 11,092 | | | 6.150 | 6.734 | MN | 102,500 | 615,000 | 02/17/2009 | 05/01/2037 |
| 907818-CZ-9 | Union Pacific Corp | | | | 2FE | 1,231,714 | 119.8930 | 1,318,827 | 1,100,000 | 1,198,658 | | (18,152) | | | 5.750 | 3.720 | MN | 8,082 | 63,250 | 02/18/2011 | 11/15/2017 |
| 907818-DA-3 | Union Pacific Corp | | | | 2FE | 1,114,700 | 121.3630 | 1,213,628 | 1,000,000 | 1,089,287 | | (13,943) | | | 5.700 | 3.915 | FA | 21,533 | 57,000 | 02/18/2011 | 08/15/2018 |
| 907818-DB-1 | Union Pacific Corp | | | | 2FE | 9,595,360 | 129.7580 | 11,029,455 | 8,500,000 | 9,262,827 | | (101,792) | | | 7.875 | 6.077 | JJ | 308,656 | 669,375 | 06/18/2009 | 01/15/2019 |
| 907818-DD-7 | Union Pacific Corp | | | | 2FE | 32,150,241 | 125.2680 | 40,586,735 | 32,400,000 | 32,219,223 | | 19,581 | | | 6.125 | 6.223 | FA | 749,700 | 1,984,500 | 02/19/2009 | 02/15/2020 |
| 907818-DG-0 | Union Pacific Corp | | | 1 | 2FE | 9,465,840 | 112.1050 | 10,089,459 | 9,000,000 | 9,429,474 | | (36,366) | | | 4.000 | 3.304 | FA | 150,000 | 180,000 | 03/20/2012 | 02/01/2021 |
| 909279-R#-0 | UNITED AIR LINES INC TERM LOAN B | | | | 4FE | 1,758,599 | 99.6670 | 1,765,987 | 1,771,888 | 1,766,937 | | 4,355 | | | 2.250 | 2.577 | | 7,863 | 39,800 | 01/12/2011 | 02/01/2014 |
| 911684-AD-0 | United States Cellular Corp | | | | 2FE | 76,424,319 | 104.9240 | 86,062,944 | 82,024,000 | 76,782,663 | | 96,802 | | | 6.700 | 7.291 | JD | 244,249 | 5,495,608 | 07/17/2009 | 12/15/2033 |
| 912909-AF-5 | United States Steel Corp | | | | 3FE | 4,584,138 | 106.0000 | 4,642,800 | 4,380,000 | 4,550,566 | | (17,780) | | | 7.375 | 6.688 | AO | 80,756 | 323,025 | 03/31/2011 | 04/01/2020 |
| 913017-BV-0 | United Technologies Corp | | | | 1FE | 9,992,300 | 105.8990 | 10,589,880 | 10,000,000 | 9,992,687 | | 387 | | | 3.100 | 3.109 | JD | 25,833 | 155,000 | 05/24/2012 | 06/01/2022 |
| 91324P-AM-4 | UnitedHealth Group Inc | | | | 1FE | 40,155,772 | 108.9810 | 44,142,552 | 40,505,000 | 40,412,910 | | 38,526 | | | 4.875 | 4.985 | MS | 581,416 | 1,974,619 | 07/21/2005 | 03/15/2015 |
| 91324P-AW-2 | UnitedHealth Group Inc | | | | 1FE | 16,784,332 | 119.9400 | 21,349,356 | 17,800,000 | 17,168,117 | | 117,329 | | | 6.000 | 6.940 | JD | 47,467 | 1,068,000 | 06/05/2009 | 06/15/2017 |
| 91324P-BJ-0 | UnitedHealth Group Inc | | | | 1FE | 23,096,400 | 121.7190 | 24,343,700 | 20,000,000 | 22,278,413 | | (399,015) | | | 6.000 | 3.548 | FA | 453,333 | 1,200,000 | 12/07/2010 | 02/15/2018 |
| 91324P-BK-7 | UnitedHealth Group Inc | | | | 1FE | 6,106,023 | 137.3150 | 8,650,832 | 6,300,000 | 6,117,745 | | 2,565 | | | 6.875 | 7.124 | FA | 163,625 | 433,125 | 04/07/2008 | 02/15/2038 |
| 91324P-BN-1 | UnitedHealth Group Inc | | | 1 | 1FE | 2,208,570 | 121.1970 | 2,697,836 | 2,226,000 | 2,209,120 | | 243 | | | 5.700 | 5.755 | AO | 26,786 | 126,882 | 11/12/2010 | 10/15/2040 |
| 914908-AN-8 | UNIVISION COMMUNICATIONS INC TERM LOAN - EXTENDED | | | | 4FE | 1,574,305 | 98.2660 | 1,716,807 | 1,747,102 | 1,624,448 | | 24,146 | | | 4.556 | 6.466 | | 15,841 | 74,465 | 11/01/2010 | 03/31/2017 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 918790-AK-5 | Vail Resorts Inc | | | 1 | 3FE | 14,355,412 | 107.6250 | 15,212,794 | 14,135,000 | 14,319,591 | | (35,111) | | | 6.500 | 6.151 | MN | 153,129 | 918,775 | 12/23/2011 | 05/01/2019 |
| 91913Y-AR-1 | Valero Energy Corp | | | | 2FE | 20,607,300 | 121.5990 | 23,103,715 | 19,000,000 | 20,342,144 | | (154,887) | | | 6.125 | 4.931 | FA | 484,896 | 1,163,750 | 03/29/2011 | 02/01/2020 |
| 92343V-AM-6 | Verizon Communications Inc | | | | 1FE | 6,031,250 | 122.9590 | 6,147,935 | 5,000,000 | 5,911,458 | | (119,792) | | | 6.100 | 2.408 | AO | 64,389 | 305,000 | 03/28/2012 | 04/15/2018 |
| 92343V-AP-9 | Verizon Communications Inc | | | | 1FE | 39,893,100 | 142.1170 | 56,846,957 | 40,000,000 | 39,900,821 | | 1,418 | | | 6.900 | 6.921 | AO | 582,667 | 2,760,000 | 03/03/2009 | 04/15/2038 |
| 92343V-AV-6 | Verizon Communications Inc | | | | 1FE | 17,474,250 | 126.3790 | 18,956,775 | 15,000,000 | 17,054,569 | | (285,567) | | | 6.350 | 3.862 | AO | 238,125 | 952,500 | 06/30/2011 | 04/01/2019 |
| 92343V-BD-5 | Verizon Communications Inc | | | | 1FE | 5,031,850 | 103.4940 | 5,174,675 | 5,000,000 | 5,025,599 | | (6,251) | | | 2.000 | 1.861 | MN | 16,667 | 99,444 | 01/03/2012 | 11/01/2016 |
| 92344X-AB-5 | VERIZON NEW YORK INC | | | | 1FE | 8,387,484 | 132.4960 | 10,305,531 | 7,778,000 | 8,363,422 | | (15,676) | | | 7.375 | 6.663 | AO | 143,407 | 573,628 | 04/04/2011 | 04/01/2032 |
| 927804-EU-4 | VIRGINIA ELEC & PWR CO | | | | 1FE | 6,186,840 | 100.7080 | 6,042,474 | 6,000,000 | 6,003,915 | | (23,073) | | | 4.750 | 4.350 | MS | 95,000 | 285,000 | 07/10/2003 | 03/01/2013 |
| 927804-FB-5 | VIRGINIA ELEC & PWR CO | | | | 1FE | 4,720,080 | 131.4330 | 7,885,950 | 6,000,000 | 4,779,690 | | 16,245 | | | 6.000 | 7.892 | MN | 46,000 | 360,000 | 11/14/2008 | 05/15/2037 |
| 92964#-AA-5 | WY TENNESSEE HOLDINGS LLC /PVT | | | | 1 | 7,000,000 | 111.0430 | 7,772,976 | 7,000,000 | 7,000,000 | | | | | 5.810 | 5.810 | JD | 15,816 | 406,700 | 12/16/2003 | 12/17/2018 |
| 92964*-AA-9 | WY CAROLINA HOLDINGS LLC /PVT | | | | 1 | 12,000,000 | 110.1130 | 13,213,532 | 12,000,000 | 12,000,000 | | | | | 5.640 | 5.640 | JD | 15,040 | 676,800 | 12/19/2003 | 12/01/2018 |
| 929766-AB-7 | WACHOVIA BANK NA | | | | 1FE | 16,637,436 | 107.3350 | 18,038,787 | 16,806,000 | 16,768,770 | | 18,964 | | | 4.800 | 4.928 | MN | 134,448 | 806,688 | 11/08/2004 | 11/01/2014 |
| 929903-AJ-1 | Wachovia Corp | | | | 1FE | 56,077,600 | 106.6340 | 58,648,700 | 55,000,000 | 55,211,892 | | (125,617) | | | 5.250 | 4.994 | FA | 1,203,125 | 2,887,500 | 10/05/2004 | 08/01/2014 |
| 931142-BF-9 | Wal-Mart Stores Inc | | | | 1FE | 24,639,984 | 147.1260 | 31,484,900 | 21,400,000 | 23,971,157 | | (81,015) | | | 7.550 | 6.386 | FA | 610,376 | 1,615,700 | 10/17/2001 | 02/15/2030 |
| 93933W-AA-4 | WASHINGTON MUTUAL BANK HENDERS | | | | 6 | 4,797 | 0.2000 | 95,940 | 47,970,000 | 4,797 | | | | | 0.000 | 136.572 | JD | | | 03/26/2004 | 06/15/2011 |
| 94106*-AC-0 | Waste Connections Inc | | | | 2 | 17,672,575 | 102.0140 | 17,852,420 | 17,500,000 | 17,636,799 | | (35,776) | | | 3.300 | 3.044 | AO | 144,375 | 577,500 | 01/13/2012 | 04/01/2016 |
| 94106*-AD-8 | Waste Connections Inc | | | | 2FE | 11,000,000 | 104.7520 | 11,522,729 | 11,000,000 | 11,000,000 | | | | | 4.000 | 4.000 | AO | 110,000 | 440,000 | 03/29/2011 | 04/01/2018 |
| 94106L-AS-8 | Waste Management Inc | | | | 2FE | 16,813,639 | 120.6660 | 18,763,547 | 15,550,000 | 16,419,628 | | (143,573) | | | 6.100 | 4.870 | MS | 279,295 | 948,550 | 04/07/2010 | 03/15/2018 |
| 94106L-AT-6 | Waste Management Inc | | | | 2FE | 1,969,536 | 111.8370 | 1,929,180 | 1,725,000 | 1,873,303 | | (65,139) | | | 6.375 | 2.332 | MS | 33,602 | 109,969 | 06/30/2011 | 03/11/2015 |
| 94106L-AU-3 | Waste Management Inc | | | | 2FE | 64,959,857 | 127.1550 | 80,887,301 | 63,613,000 | 64,570,812 | | (122,588) | | | 7.375 | 7.067 | MS | 1,433,501 | 4,691,459 | 10/09/2009 | 03/11/2019 |
| 94106L-AV-1 | Waste Management Inc | | | | 2FE | 11,050,690 | 127.1560 | 13,987,165 | 11,000,000 | 11,048,984 | | (713) | | | 6.125 | 6.091 | MN | 58,017 | 673,750 | 11/13/2009 | 11/30/2039 |
| 94106L-AW-9 | Waste Management Inc | | | | 2FE | 25,014,840 | 114.2130 | 28,256,395 | 24,740,000 | 24,968,441 | | (25,284) | | | 4.750 | 4.602 | JD | 3,264 | 1,175,150 | 07/06/2011 | 06/30/2020 |
| 947074-AK-6 | WEATHERFORD INTL INC | | | | 2FE | 1,566,942 | 113.3470 | 2,436,956 | 2,150,000 | 1,585,754 | | 5,669 | | | 6.800 | 9.603 | JD | 6,498 | 146,200 | 04/22/2009 | 06/15/2037 |
| 94973V-AS-6 | WellPoint Inc | | | | 2FE | 32,360,460 | 110.4180 | 35,333,876 | 32,000,000 | 32,288,773 | | (31,691) | | | 4.350 | 4.210 | FA | 525,867 | 1,392,000 | 09/01/2010 | 08/15/2020 |
| 94978#-AQ-0 | Burlington Northern Santa Fe L | | | 2 | 2 | 16,205,069 | 122.2700 | 19,813,863 | 16,205,069 | 16,204,207 | | 439 | | | 25.467 | 6.645 | MON | 343,907 | 1,072,940 | 06/21/2002 | 08/01/2022 |
| 95709T-AA-8 | Westar Energy Inc | | | | 1FE | 2,164,528 | 107.0870 | 2,173,860 | 2,030,000 | 2,056,211 | | (16,407) | | | 6.000 | 5.095 | JJ | 60,900 | 121,800 | 03/09/2005 | 07/01/2014 |
| 95709T-AB-6 | Westar Energy Inc | | | | 1FE | 7,368,975 | 112.7900 | 8,459,243 | 7,500,000 | 7,446,078 | | 11,792 | | | 5.150 | 5.352 | JJ | 193,125 | 386,250 | 04/12/2005 | 01/01/2017 |
| 95709T-AG-5 | Westar Energy Inc | | | | 1FE | 30,102,000 | 135.6530 | 40,695,810 | 30,000,000 | 30,069,924 | | (9,127) | | | 8.625 | 8.573 | JD | 215,625 | 2,587,500 | 11/25/2008 | 12/01/2018 |
| 960386-AG-5 | Wabtec Corp/DE | | | | 3FE | 15,124,363 | 102.7500 | 15,407,363 | 14,995,000 | 15,005,347 | | (16,967) | | | 6.875 | 6.752 | JJ | 432,408 | 1,030,906 | 05/10/2005 | 07/31/2013 |
| 971860-A*-5 | WILSHIRE COLORADO COLORADO | | | 2 | 2 | 13,334 | 105.0060 | 13,986 | 13,319 | 13,320 | | (10) | | | 10.517 | 10.465 | | 237 | 1,401 | 04/19/2002 | 03/11/2014 |
| 97381W-AF-1 | Windstream Corp | | | 1 | 3FE | 9,272,594 | 102.2500 | 9,422,338 | 9,215,000 | 9,235,046 | | (8,156) | | | 7.000 | 6.892 | MS | 189,931 | 645,050 | 05/15/2007 | 03/15/2019 |
| 97381W-AJ-3 | Windstream Corp | | | | 3FE | 4,559,517 | 112.5000 | 5,186,250 | 4,610,000 | 4,575,595 | | 5,623 | | | 7.875 | 8.065 | MN | 60,506 | 363,038 | 02/26/2010 | 11/01/2017 |
| 976656-BX-5 | WISCONSIN ELECTRIC POWER COMPA | | | | 1FE | 24,650,320 | 101.4820 | 24,355,752 | 24,000,000 | 24,029,298 | | (76,791) | | | 4.500 | 4.165 | MN | 138,000 | 1,080,000 | 07/03/2003 | 05/15/2013 |
| 98385X-AC-0 | XTO Energy Inc | | | | 1FE | 1,042,500 | 101.6940 | 1,067,783 | 1,050,000 | 1,049,706 | | 982 | | | 6.250 | 6.350 | AO | 13,854 | 65,625 | 08/13/2003 | 04/15/2013 |
| 98385X-AD-8 | XTO Energy Inc | | | | 1FE | 42,520,353 | 105.0410 | 45,205,550 | 43,036,000 | 42,955,703 | | 69,818 | | | 4.900 | 5.079 | FA | 878,652 | 2,108,764 | 12/02/2008 | 02/01/2014 |
| 98385X-AN-6 | XTO Energy Inc | | | | 1FE | 2,778,990 | 101.7870 | 3,053,610 | 3,000,000 | 2,974,328 | | 53,851 | | | 4.625 | 6.565 | JD | 6,167 | 138,750 | 01/05/2009 | 06/15/2013 |
| 98385X-AQ-9 | XTO Energy Inc | | | | 1FE | 14,405,190 | 146.5550 | 24,914,333 | 17,000,000 | 14,511,906 | | 28,575 | | | 6.375 | 7.677 | JD | 48,167 | 1,083,750 | 11/17/2008 | 06/15/2038 |
| 98385X-AS-5 | XTO Energy Inc | | | | 1FE | 4,823,450 | 105.2180 | 5,260,900 | 5,000,000 | 4,961,335 | | 38,003 | | | 5.750 | 6.599 | JD | 12,778 | 287,500 | 01/06/2009 | 12/15/2013 |
| 98389B-AM-2 | Xcel Energy Inc | | | 1 | 2FE | 6,202,738 | 116.9430 | 6,483,337 | 5,544,000 | 6,144,922 | | (57,816) | | | 4.700 | 2.946 | MN | 33,295 | 260,568 | 03/30/2012 | 05/15/2020 |
| 98849B-AC-5 | Yum! Brands Inc | | | | 2FE | 55,685,405 | 121.5710 | 65,848,878 | 54,165,000 | 55,177,926 | | (163,756) | | | 6.250 | 5.826 | MS | 996,786 | 3,385,313 | 06/04/2010 | 03/15/2018 |
| 98849B-AD-3 | Yum! Brands Inc | | | | 2FE | 21,719,734 | 136.5450 | 27,265,346 | 19,968,000 | 21,637,157 | | (27,687) | | | 6.875 | 6.211 | MN | 175,413 | 1,372,800 | 10/09/2009 | 11/15/2037 |
| 98849B-AF-8 | Yum! Brands Inc | | | | 2FE | 28,484,600 | 116.8620 | 30,676,170 | 26,250,000 | 28,223,196 | | (251,529) | | | 5.300 | 3.999 | MS | 409,646 | 1,391,250 | 01/03/2012 | 09/15/2019 |
| 98978#-AA-6 | ZUFFA LLC TERM LOAN - INITIAL | | | | 3FE | 1,893,310 | 98.8000 | 1,940,218 | 1,963,783 | 1,924,991 | | 14,801 | | | 2.250 | 3.178 | | 6,505 | 45,232 | 07/11/2011 | 06/19/2015 |
| BAX0V4-3M-7 | MEDIACOM LLC TERM LOAN C | | | | 4FE | 1,788,765 | 99.6250 | 2,081,140 | 2,088,973 | 1,975,158 | | 50,171 | | | 1.690 | 7.632 | | 3,727 | 40,046 | 11/19/2008 | 01/31/2015 |
| BAX17D-CE-0 | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-4B | | | | 4FE | 290,354 | 98.1250 | 301,891 | 307,660 | 300,250 | | 2,400 | | | 4.125 | 8.925 | | 3,372 | 13,261 | 05/27/2008 | 05/05/2015 |
| BAX1FN-7X-3 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW | | | | 3FE | 827,752 | 100.2080 | 864,623 | 862,828 | 850,955 | | 9,693 | | | 1.862 | 5.207 | | 6,980 | 17,296 | 10/19/2010 | 03/05/2014 |
| BAX1FW-8Y-0 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW | | | | 3FE | 229,235 | 100.2080 | 239,439 | 238,942 | 235,665 | | 2,679 | | | 1.862 | 5.196 | | 3,240 | 4,790 | 10/19/2010 | 03/05/2014 |
| BAX1FW-8Z-7 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW | | | | 3FE | 332,496 | 100.2080 | 343,173 | 342,461 | 339,424 | | 2,460 | | | 1.862 | 6.220 | | 4,644 | 6,865 | 10/19/2010 | 03/05/2014 |
| BAX1L9-JZ-9 | MILLENIUM CHEMICALS TERM LOAN - 1ST LIEN | | | | 3FE | 635,453 | 99.9380 | 636,412 | 636,807 | 635,959 | | 504 | | | 2.612 | 2.934 | | 7,408 | 9,842 | 01/25/2012 | 05/15/2014 |
| BAX1PV-FU-1 | CENGAGE LEARNING (THOMSON) TERM LOAN | | | | 5FE | 695,286 | 78.7500 | 748,125 | 950,000 | 868,935 | | 47,819 | | | 2.710 | 13.186 | | 4,680 | 24,221 | 11/19/2008 | 07/03/2014 |
| BAX2XG-HL-1 | ALLISON TRANSMISSION INC TERM LOAN | | | | 4FE | 495,166 | 100.3540 | 496,957 | 495,204 | 495,177 | | 20 | | | 2.710 | 3.013 | | 6,531 | 13,194 | 02/01/2011 | 08/07/2014 |
| BAX373-FE-5 | NIELSEN FINANCE LLC TERM LOAN B | | | | 3FE | 1,306,744 | 100.3570 | 1,494,701 | 1,489,384 | 1,387,583 | | 25,847 | | | 3.963 | 4.456 | | 7,921 | 60,684 | 07/20/2009 | 05/02/2016 |
| BAX392-QK-9 | YELL FINANCE B.V. TERM LOAN B1 | | | | 6FE | 1,359,311 | 21.9000 | 348,444 | 1,591,068 | 348,444 | (102,184) | 57,334 | | | 0.000 | 7.977 | | | 48,658 | 12/28/2009 | 07/31/2014 |
| BAX393-0T-6 | SuperMedia Inc TERM LOAN | | | | 5FE | 66,349 | 71.5420 | 91,412 | 127,774 | 71,429 | 78,315 | (873) | 64,586 | | 11.000 | 2.278 | | 2,577 | 16,454 | 01/11/2010 | 12/31/2015 |
| BAX393-KW-7 | Dex One Corp TERM LOAN | | | | 5FE | 150,140 | 68.1000 | 242,954 | 356,761 | 177,118 | | 20,709 | 213,977 | | 9.000 | 4.018 | | 4,281 | 32,680 | 02/02/2010 | 10/24/2014 |
| BAX395-4A-8 | ARAMARK CORP TERM LOAN LC-2 EXTENDING | | | | 4FE | 97,851 | 100.0530 | 105,029 | 104,973 | 100,798 | | 1,047 | | | 3.461 | 4.766 | | 5,291 | 1,928 | 04/13/2010 | 07/26/2016 |
| BAX395-4E-0 | ARAMARK CORP TERM LOAN - US B EXTENDING | | | | 4FE | 1,487,426 | 100.0530 | 1,597,032 | 1,596,186 | 1,529,726 | | 16,398 | | | 3.459 | 4.833 | | 7,983 | 67,892 | 04/13/2010 | 07/26/2016 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BAX395-M8-3 | CHARTER COMMUNICATIONS OPERATI TERM LOAN C | | | | 3FE | 1,324,731 | 100.3620 | 1,483,931 | 1,478,578 | 1,381,315 | | 22,452 | | | 3.460 | 4.474 | | 5,127 | 65,052 | 01/03/2011 | 09/06/2016 |
| BAX395-MM-2 | Weight Watchers International TERM LOAN D | | | | 3FE | 170,520 | 99.8130 | 172,543 | 172,866 | 171,475 | | 367 | | | 2.625 | 2.841 | | 2,032 | 8,302 | 04/29/2010 | 06/30/2016 |
| BAX395-WP-4 | Live Nation Entertainment Inc TERM LOAN B | | | | 4FE | 744,346 | 101.0000 | 755,568 | 748,087 | 744,630 | | 284 | | | 4.500 | 4.655 | | 8,697 | 1,309 | 08/15/2012 | 11/07/2016 |
| BAX396-WR-8 | HILLMAN GROUP INC TERM LOAN | | | | 4FE | 1,473,692 | 100.4170 | 1,491,020 | 1,484,828 | 1,475,939 | | 2,153 | | | 5.000 | 4.496 | | 18,767 | 60,091 | 12/12/2011 | 05/28/2016 |
| BAX398-9F-6 | Dean Foods Co TERM LOAN B - EXTENDING | | | | 4FE | 2,736,583 | 99.8250 | 2,868,229 | 2,873,258 | 2,790,322 | | 22,735 | | | 3.210 | 4.489 | | 12,843 | 113,807 | 07/16/2010 | 04/02/2016 |
| BAX399-F6-7 | TOYS R US DELAWARE INC TERM LOAN B | | | | 4FE | 649,915 | 96.4580 | 636,442 | 659,813 | 653,032 | | 1,429 | | | 6.000 | 6.359 | | 4,839 | 40,249 | 08/20/2010 | 09/01/2016 |
| BAX399-HC-2 | NIELSEN FINANCE LLC TERM LOAN C | | | | 3FE | 597,872 | 100.4220 | 662,197 | 659,415 | 620,494 | | 10,069 | | | 3.463 | 6.040 | | 2,688 | 23,504 | 08/24/2010 | |
| BAX399-TS-4 | VENETIAN CASINO RESORT LLC TERM LOAN B - EXTENDED | | | | 3FE | 860,229 | 100.1380 | 895,922 | 894,687 | 871,134 | | 5,479 | | | 2.710 | 3.780 | | 5,721 | 28,379 | 01/04/2011 | 11/23/2016 |
| BAX399-TU-9 | VENETIAN CASINO RESORT LLC TERM LOAN - EXT DELAYED DRAW | | | | 3FE | 138,990 | 100.1380 | 145,189 | 144,989 | 140,969 | | 948 | | | 2.710 | 3.817 | | 3,128 | 4,599 | 01/04/2011 | 11/23/2016 |
| BAX399-TY-1 | EVERTEC INC TERM LOAN B1 | | | | 4FE | 350,465 | 100.5000 | 363,111 | 361,304 | 353,982 | | 1,632 | | | 5.500 | 6.202 | | 3,698 | 18,219 | 08/31/2010 | 09/01/2016 |
| BAX39B-77-9 | CELANESE HOLDINGS LLC DOLLAR TERM LOAN C | | | | 3FE | 2,036,125 | 100.9000 | 2,146,396 | 2,127,251 | 2,064,943 | | 14,255 | | | 3.109 | 4.303 | | 17,799 | 72,215 | 08/25/2011 | 10/31/2016 |
| BAX39B-JN-1 | ALASKA COMM SYS HLDGS TERM LOAN | | | | 4FE | 2,327,220 | 93.7080 | 2,215,722 | 2,364,496 | 2,335,913 | | 5,906 | | | 5.500 | 5.884 | | 34,679 | 123,420 | 11/14/2011 | 10/21/2016 |
| BAX39C-1D-0 | OMNOVA Solutions Inc TERM LOAN - NEW | | | | 4FE | 926,497 | 101.0000 | 964,931 | 955,377 | 932,010 | | 4,240 | | | 5.500 | 4.944 | | 5,692 | 54,828 | 08/25/2011 | 05/31/2017 |
| BAX39C-ZV-3 | SPORTS AUTHORITY TERM LOAN | | | | 4FE | 2,072,246 | 100.5000 | 2,154,649 | 2,143,929 | 2,085,875 | | 8,497 | | | 7.500 | 8.252 | | 42,879 | 153,128 | 01/24/2012 | 11/12/2017 |
| BAX39D-6Z-4 | Hanger Inc TERM LOAN C | | | | 4FE | 1,118,695 | 100.0000 | 1,124,317 | 1,124,317 | 1,120,009 | | 651 | | | 4.000 | 4.141 | | 7,762 | 45,838 | 11/18/2010 | 11/18/2017 |
| BAX39E-06-2 | BRESNAN BROADBAND HOLDINGS LLC TERM LOAN B | | | | 4FE | 656,556 | 100.3960 | 665,814 | 663,188 | 658,121 | | 756 | | | 4.500 | 4.697 | | 3,813 | 33,662 | 12/06/2010 | 12/14/2017 |
| BAX39E-NT-7 | ADVANTAGE SALES & MARKETING TERM LOAN - FIRST LIEN | | | | 4FE | 488,794 | 100.6000 | 494,198 | 491,250 | 489,292 | | 202 | | | 5.250 | 5.374 | | 4,800 | 28,417 | 12/17/2010 | 12/18/2017 |
| BAX39E-Y5-7 | TW TELECOM (TIME WARNER) TERM LOAN B2 | | | | 3FE | 1,978,297 | 100.5000 | 2,104,641 | 2,094,171 | 2,013,645 | | 17,527 | | | 3.460 | 5.138 | | 8,675 | 74,501 | 12/02/2010 | 12/30/2016 |
| BAX39F-00-2 | AMC ENTERTAINMENT INC TERM LOAN B2 | | | | 4FE | 2,421,966 | 100.5830 | 2,572,443 | 2,557,532 | 2,465,284 | | 22,326 | | | 1.963 | 4.564 | | 55,796 | 56,159 | 11/30/2010 | 12/15/2016 |
| BAX39F-BK-6 | NUVEEN INVESTMENTS INC TERM LOAN B - EXTENDED | | | | 4FE | 452,231 | 100.3750 | 469,352 | 467,598 | 456,211 | | 2,040 | | | 5.840 | 6.484 | | 6,188 | 31,686 | 01/07/2011 | 05/13/2017 |
| BAX39G-UQ-0 | DEL MONTE CORP TERM LOAN - INITIAL | | | | 4FE | 2,979,948 | 100.0630 | 3,045,978 | 3,044,061 | 2,991,094 | | 8,021 | | | 4.500 | 4.898 | | 41,856 | 174,336 | 08/25/2011 | 03/08/2018 |
| BAX39G-VW-6 | Rovi Corp TERM LOAN A | | | | 3FE | 283,219 | 99.9380 | 284,823 | 285,000 | 283,842 | | 339 | | | 2.720 | 2.958 | | 840 | 9,378 | 02/04/2011 | 02/07/2016 |
| BAX39G-VZ-9 | WEATHER CHANNEL INTERACTIVE IN TERM LOAN B | | | | 4FE | 853,826 | 100.9290 | 861,758 | 853,826 | 853,826 | | | | | 4.250 | 3.578 | | 12,600 | 30,600 | 02/04/2011 | 02/11/2017 |
| BAX39H-0A-6 | Interactive Data Corp TERM LOAN B | | | | 4FE | 1,628,692 | 100.3950 | 1,635,126 | 1,628,692 | 1,628,692 | | | | | 4.500 | 4.780 | | 23,412 | 74,106 | 02/08/2011 | 02/11/2018 |
| BAX39H-42-0 | J Crew Group Inc TERM LOAN B | | | | 4FE | 1,255,875 | 100.2380 | 1,258,864 | 1,255,875 | 1,255,875 | | | | | 4.500 | 4.782 | | 11,033 | 57,914 | 02/09/2011 | 03/07/2018 |
| BAX39H-43-8 | ROCKWOOD SPECIALTIES CORP TERM LOAN B | | | | 3FE | 880,875 | 100.7680 | 887,640 | 880,875 | 880,875 | | | | | 3.500 | 3.770 | | 3,083 | 33,161 | 02/09/2011 | 02/09/2018 |
| BAX39H-44-6 | TRANS UNION LLC TERM LOAN B | | | | 4FE | 1,997,878 | 101.3330 | 2,102,072 | 2,074,420 | 2,010,805 | | 9,741 | | | 5.500 | 5.462 | | 30,425 | 106,271 | 08/25/2011 | 02/10/2018 |
| BAX39H-81-8 | SEDGWICK CMS HOLDINGS INC TERM LOAN B1 | | | | 4FE | 989,231 | 100.2070 | 991,278 | 989,231 | 989,231 | | | | | 5.000 | 3.833 | | 13,190 | 50,011 | 02/11/2011 | 12/31/2016 |
| BAX39H-F9-3 | TRANSDIGM INC TERM LOAN | | | | 4FE | 2,337,863 | 100.4660 | 2,374,569 | 2,363,554 | 2,343,356 | | 4,220 | | | 4.000 | 4.792 | | 29,413 | 95,593 | 08/09/2011 | 02/14/2017 |
| BAX39H-WS-2 | REGAL CINEMAS CORP TERM LOAN B | | | | 4FE | 957,938 | 100.3040 | 960,850 | 957,938 | 957,938 | | | | | 3.240 | 3.578 | | 3,191 | 37,230 | 02/23/2011 | 08/23/2017 |
| BAX39H-Y3-5 | CARESTREAM HEALTH TERM LOAN | | | | 4FE | 2,222,796 | 99.5310 | 2,223,489 | 2,233,966 | 2,225,267 | | 1,417 | | | 5.000 | 5.134 | | 12,721 | 113,651 | 02/23/2011 | 02/25/2017 |
| BAX39H-Y4-3 | Cedar Fair LP TERM LOAN 1 - US | | | | 3FE | 1,674,840 | 100.8540 | 1,725,762 | 1,711,149 | 1,681,316 | | 5,072 | | | 4.000 | 4.410 | | 7,795 | 69,676 | 08/25/2011 | 12/15/2017 |
| BAX39H-Y6-8 | MICHAEL FOODS INC TERM LOAN B | | | | 4FE | 2,160,101 | 100.5000 | 2,221,485 | 2,210,433 | 2,168,953 | | 6,593 | | | 4.250 | 4.679 | | 8,872 | 123,750 | 08/25/2011 | 02/25/2018 |
| BAX39H-YE-1 | NBTY Inc TERM LOAN B1 | | | | 4FE | 3,743,556 | 100.8870 | 3,856,545 | 3,822,638 | 3,758,541 | | 11,164 | | | 4.250 | 4.662 | | 35,200 | 163,435 | 08/25/2011 | 10/01/2017 |
| BAX39H-ZY-6 | NEXEO SOLUTIONS LLC TERM LOAN B | | | | 4FE | 2,900,555 | 98.0630 | 3,001,182 | 3,060,463 | 2,930,356 | | 22,418 | | | 5.000 | 5.611 | | 30,180 | 170,380 | 08/25/2011 | 09/03/2017 |
| BAX39H-ZZ-3 | UNIVAR INC TERM LOAN B | | | | 4FE | 3,503,563 | 99.5800 | 3,488,848 | 3,503,563 | 3,503,563 | | | | | 5.000 | 5.036 | | 26,763 | 171,308 | 02/25/2011 | 06/30/2017 |
| BAX39J-0K-0 | PETCO ANIMAL SUPPLIES INC TERM LOAN | | | | 4FE | 3,001,560 | 100.6610 | 3,023,704 | 3,003,848 | 3,001,786 | | 86 | | | 4.500 | 4.542 | | 17,648 | 140,846 | 07/06/2011 | 11/24/2017 |
| BAX39J-2K-8 | VISANT CORP TERM LOAN | | | | 4FE | 901,130 | 90.6250 | 816,649 | 901,130 | 901,130 | | | | | 5.250 | 5.286 | | 12,616 | 47,924 | 02/28/2011 | 12/22/2016 |
| BAX39J-AV-5 | Calpine Corp TERM LOAN | | | | 4FE | 1,542,646 | 100.8580 | 1,617,159 | 1,603,402 | 1,553,480 | | 7,781 | | | 4.500 | 5.200 | | 19,241 | 72,955 | 08/09/2011 | 04/01/2018 |
| BAX39J-AW-3 | CB RICHARD ELLIS SERVICES INC TERM LOAN - INCR | | | | 3FE | 687,794 | 99.9500 | 690,904 | 691,250 | 688,594 | | 390 | | | 3.459 | 3.646 | | 10,755 | 24,561 | 03/04/2011 | 03/04/2018 |
| BAX39J-AX-1 | HERTZ CORPORATION - THE TERM LOAN B | | | | 4FE | 1,715,131 | 100.2290 | 1,727,697 | 1,723,750 | 1,716,875 | | 990 | | | 3.750 | 3.852 | | 8,080 | 65,718 | 03/04/2011 | 03/11/2018 |
| BAX39J-AY-9 | HERTZ CORPORATION - THE TERM LOAN - LC | | | | 4FE | 1,389,375 | 97.7500 | 1,392,938 | 1,425,000 | 1,398,166 | | 5,191 | | | 3.750 | 3.150 | | 50,320 | 14,408 | 03/04/2011 | 03/11/2018 |
| BAX39J-L3-5 | Armstrong World Industries Inc TERM LOAN B1 | | | | 4FE | 1,080,723 | 100.6560 | 1,094,097 | 1,086,967 | 1,081,681 | | 684 | | | 4.000 | 4.122 | | 11,594 | 37,034 | 03/21/2012 | 03/10/2018 |
| BAX39J-MF-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN B - EXTENDED | | | | 3FE | 1,574,959 | 99.9690 | 1,664,149 | 1,664,665 | 1,598,272 | | 13,327 | | | 2.757 | 3.797 | | 4,122 | 49,976 | 03/17/2011 | 04/19/2017 |
| BAX39J-TQ-6 | WARNER CHILCOTT CORP TERM LOAN A | | | | 4FE | 175,000 | 100.1250 | 175,219 | 175,000 | 175,000 | | | | | 3.750 | 3.767 | | 1,896 | 6,125 | 03/14/2011 | 03/17/2016 |
| BAX39J-XN-8 | Jo-Ann Stores Inc TERM LOAN | | | | 4FE | 1,074,102 | 100.2710 | 1,087,892 | 1,084,952 | 1,076,289 | | 1,244 | | | 4.750 | 4.950 | | 8,876 | 52,570 | 03/15/2011 | 03/16/2018 |
| BAX39K-08-4 | METROPCS WIRELESS INC TERM LOAN B3 | | | | 4FE | 123,123 | 100.0940 | 123,239 | 123,123 | 123,123 | | | | | 4.000 | 4.080 | | 1,135 | 5,042 | 05/09/2011 | 03/19/2018 |
| BAX39K-09-2 | WASTE INDUSTRIES INC TERM LOAN B | | | | 4FE | 1,980,665 | 100.2500 | 1,996,562 | 1,991,583 | 1,982,807 | | 1,477 | | | 4.750 | 4.893 | | 8,934 | 95,260 | 08/09/2011 | 03/15/2017 |
| BAX39K-EB-2 | Huntington Ingalls Industries TERM LOAN | | | | 3FE | 595,238 | 100.0000 | 601,250 | 601,250 | 597,190 | | 1,151 | | | 2.750 | 3.035 | | 4,455 | 16,951 | 03/23/2011 | 03/30/2016 |
| BAX39K-JM-3 | DIGITAL CINEMA (KASIMA) TERM LOAN - INCR | | | | 2FE | 882,068 | 100.0000 | 886,500 | 886,500 | 883,102 | | 530 | | | 5.000 | 5.128 | | 11,820 | 44,817 | 03/25/2011 | 03/31/2017 |
| BAX39K-JN-1 | PILOT TRAVEL CENTERS LLC TERM LOAN B | | | | 3FE | 2,804,631 | 100.5210 | 2,904,878 | 2,889,822 | 2,819,739 | | 11,229 | | | 3.750 | 4.794 | | 9,633 | 122,536 | 08/25/2011 | 04/01/2018 |
| BAX39K-QF-0 | Isle of Capri Casinos Inc TERM LOAN | | | | 4FE | 835,125 | 101.0500 | 843,894 | 835,125 | 835,125 | | | | | 4.750 | 4.777 | | 10,578 | 40,118 | 03/18/2011 | 03/25/2017 |
| BAX39M-E0-2 | Jarden Corp TERM LOAN B | | | | 3FE | 862,757 | 100.4380 | 866,958 | 863,178 | 862,801 | | 44 | | | 3.209 | 3.323 | | 3,157 | 26,977 | 02/21/2012 | 03/31/2018 |
| BAX39N-5H-3 | Ameristar Casinos Inc TERM LOAN B | | | | 4FE | 684,589 | 100.5540 | 690,107 | 686,305 | 684,859 | | 175 | | | 4.000 | 4.062 | | 4,728 | 24,180 | 04/11/2011 | 04/16/2018 |
| BAX39N-5J-9 | REYNOLDS (DEALER COMPUTER) TERM LOAN A | | | | 3FE | 160,431 | 99.7480 | 160,428 | 160,833 | 160,561 | | 74 | | | 2.709 | 4.321 | | 2,330 | 4,513 | 04/08/2011 | 04/21/2016 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BAX39N-5K-6 | REYNOLDS (DEALER COMPUTER) TERM LOAN B | | | | 3FE | 1,719,624 | 100.2500 | 1,801,581 | 1,797,088 | 1,732,951 | | 10,144 | | | 3.750 | 4.666 | | 7,488 | 69,005 | 08/25/2011 | 04/21/2018 |
| BAX39N-96-3 | HUBBARD RADIO TERM LOAN | | | | 4FE | 1,223,718 | 100.7500 | 1,285,949 | 1,276,376 | 1,233,982 | | 7,929 | | | 5.250 | 6.162 | | 6,887 | 68,127 | 08/25/2011 | 04/28/2017 |
| BAX39N-H6-4 | MoneyGram International Inc TERM LOAN | | | | 4FE | 500,029 | 99.8000 | 500,279 | 501,282 | 500,246 | | 137 | | | 4.250 | 4.575 | | 3,018 | 22,022 | 04/15/2011 | 05/16/2017 |
| BAX39N-NZ-3 | Delta Air Lines Inc TERM LOAN | | | | 4FE | 1,750,838 | 100.8120 | 1,791,933 | 1,777,500 | 1,757,093 | | 3,636 | | | 5.500 | 5.836 | | 19,281 | 100,127 | 04/15/2011 | 04/20/2017 |
| BAX39N-U6-9 | FIRST DATA CORP DOLLAR TERM LOAN 2018 | | | | 4FE | 1,690,234 | 94.9890 | 1,692,193 | 1,781,462 | 1,709,074 | | 11,496 | | | 4.211 | 5.185 | | 13,123 | 76,463 | 05/03/2011 | 03/24/2018 |
| BAX39P-74-5 | ENERGY FUTURE HOLDINGS CORP TERM LOAN - NON-EXTENDED | | | | 5FE | 2,378,949 | 75.2190 | 1,965,334 | 2,612,816 | 2,483,412 | | 64,265 | | | 3.746 | 6.738 | | 9,238 | 97,108 | 04/28/2011 | 10/10/2014 |
| BAX39P-AS-8 | IASIS HEALTHCARE CORP TERM LOAN B | | | | 4FE | 3,332,255 | 100.1560 | 3,354,224 | 3,349,000 | 3,335,033 | | 1,827 | | | 5.000 | 5.120 | | 44,653 | 140,937 | 04/29/2011 | 05/03/2018 |
| BAX39P-AT-6 | Verint Systems Inc TERM LOAN | | | | 4FE | 514,539 | 100.4690 | 519,550 | 517,125 | 515,042 | | 297 | | | 4.500 | 4.618 | | 4,396 | 23,699 | 04/29/2011 | 10/27/2017 |
| BAX39P-HT-9 | FTS INTERNATIONAL (FRAC TECH) TERM LOAN | | | | 4FE | 1,688,941 | 82.8000 | 1,435,617 | 1,733,837 | 1,699,085 | | 7,119 | | | 8.500 | 6.956 | | 30,956 | 125,405 | 08/25/2011 | 05/06/2016 |
| BAX39P-HW-2 | TASC INC TERM LOAN B | | | | 4FE | 1,277,435 | 99.6880 | 1,329,387 | 1,333,548 | 1,292,777 | | 11,577 | | | 4.500 | 5.616 | | 16,003 | 60,676 | 08/25/2011 | 12/31/2015 |
| BAX39P-SH-3 | AEROFLEX INC TERM LOAN B | | | | 4FE | 520,123 | 100.5210 | 525,461 | 522,737 | 520,505 | | 190 | | | 5.750 | 5.884 | | 5,344 | 27,031 | 05/06/2011 | 05/09/2018 |
| BAX39P-SJ-9 | SPRINGLEAF FINANCE INC (AGFS) TERM LOAN - INITIAL | | | | 5FE | 2,437,750 | 99.3390 | 2,433,806 | 2,450,000 | 2,439,993 | | 1,479 | | | 5.500 | 5.644 | | 14,598 | 141,862 | 05/06/2011 | 05/10/2017 |
| BAX39P-ZM-4 | HCA Inc TERM LOAN B3 | | | | 4FE | 2,223,540 | 100.2080 | 2,354,052 | 2,349,166 | 2,248,983 | | 15,751 | | | 3.459 | 4.418 | | 8,583 | 98,087 | 05/11/2011 | 05/01/2018 |
| BAX39Q-09-9 | SENSATA TECHNOLOGIES BV TERM LOAN | | | | 3FE | 884,306 | 100.4270 | 892,545 | 888,750 | 885,124 | | 516 | | | 3.750 | 4.105 | | 5,086 | 36,188 | 05/10/2011 | 05/13/2018 |
| BAX39Q-3B-1 | NEIMAN MARCUS GROUP INC TERM LOAN | | | | 4FE | 3,143,956 | 100.0250 | 3,304,333 | 3,303,507 | 3,173,339 | | 18,722 | | | 4.750 | 5.609 | | 13,948 | 159,532 | 05/24/2011 | 05/16/2018 |
| BAX39Q-8J-9 | DELPHI AUTOMOTIVE SYSTEMS LLC TERM LOAN B | | | | 3FE | 507,281 | 100.4170 | 510,673 | 508,553 | 507,545 | | 173 | | | 3.500 | 3.565 | | 1,780 | 18,541 | 05/13/2011 | 03/31/2017 |
| BAX39Q-BB-2 | KAR Auction Services Inc TERM LOAN | | | | 4FE | 367,777 | 100.9250 | 373,044 | 369,625 | 368,133 | | 228 | | | 5.000 | 5.134 | | 2,105 | 18,793 | 05/16/2011 | 05/19/2017 |
| BAX39Q-HV-2 | SELECT MEDICAL CORP TERM LOAN B | | | | 4FE | 684,338 | 100.3000 | 693,324 | 691,250 | 685,551 | | 731 | | | 5.500 | 5.714 | | 10,138 | 38,897 | 05/18/2011 | 06/01/2018 |
| BAX39Q-N4-5 | Asurion Corp TERM LOAN | | | | 4FE | 3,011,079 | 100.9250 | 3,073,304 | 3,045,136 | 3,016,303 | | 3,750 | | | 5.500 | 5.737 | | 48,849 | 133,879 | 04/10/2012 | 05/24/2018 |
| BAX39Q-N9-4 | TOYS R US DELAWARE INC TERM LOAN B2 | | | | 4FE | 316,924 | 94.9380 | 303,920 | 320,125 | 317,457 | | 340 | | | 5.250 | 4.194 | | 1,896 | 17,087 | 05/20/2011 | 05/25/2018 |
| BAX39Q-SG-3 | SYMPHONY GRP (INFO RESOURCES) TERM LOAN B | | | | 4FE | 933,434 | 100.0830 | 938,904 | 938,125 | 934,299 | | 592 | | | 5.003 | 5.120 | | 13,814 | 40,021 | 05/23/2011 | 11/30/2017 |
| BAX39Q-V1-2 | JBS USA LLC TERM LOAN | | | | 3FE | 1,391,613 | 99.6250 | 1,451,100 | 1,456,563 | 1,402,642 | | 8,125 | | | 4.250 | 5.051 | | 16,508 | 63,084 | 08/25/2011 | 05/25/2018 |
| BAX39Q-WR-4 | AES Corp/VA TERM LOAN - INITIAL | | | | 3FE | 974,576 | 100.9840 | 989,111 | 979,473 | 975,415 | | 517 | | | 4.250 | 4.357 | | 5,782 | 44,340 | 05/25/2011 | 05/28/2018 |
| BAX39Q-WS-2 | infoGROUP Inc TERM LOAN | | | | 4FE | 1,685,071 | 88.7500 | 1,524,923 | 1,718,223 | 1,689,380 | | 3,290 | | | 5.750 | 5.031 | | 22,659 | 93,638 | 03/08/2012 | 05/26/2018 |
| BAX39Q-ZG-5 | SPRINGS INDUSTRIES INC TERM LOAN | | | | 4FE | 575,576 | 99.6670 | 585,367 | 587,323 | 578,138 | | 1,650 | | | 6.000 | 6.450 | | 12,236 | 38,662 | 05/26/2011 | 05/31/2017 |
| BAX39R-NQ-4 | Endo Health Solutions Inc TERM LOAN B | | | | 3FE | 160,550 | 100.7740 | 161,793 | 160,550 | 160,550 | | | | | 4.000 | 4.022 | | 1,267 | 7,602 | 06/07/2011 | 06/18/2018 |
| BAX39R-VF-9 | Calpine Corp TERM LOAN B2 | | | | 4FE | 661,563 | 100.8580 | 672,282 | 666,563 | 662,476 | | 560 | | | 4.500 | 4.655 | | 7,999 | 30,329 | 06/10/2011 | 04/01/2018 |
| BAX39R-YJ-8 | NRG Energy Inc TERM LOAN B | | | | 3FE | 1,699,179 | 100.9770 | 1,720,080 | 1,703,438 | 1,699,731 | | 362 | | | 4.000 | 2.101 | | 7,192 | 69,423 | 06/10/2011 | 07/01/2018 |
| BAX39S-0F-1 | IMG WORLDWIDE INC TERM LOAN | | | | 4FE | 2,147,974 | 100.2500 | 2,177,931 | 2,172,500 | 2,153,963 | | 4,167 | | | 5.500 | 5.807 | | 31,863 | 121,011 | 09/30/2011 | 06/16/2016 |
| BAX39S-ES-8 | Penn National Gaming Inc TERM LOAN B | | | | 3FE | 2,681,833 | 100.2190 | 2,746,314 | 2,740,313 | 2,691,228 | | 7,371 | | | 3.750 | 4.126 | | 26,547 | 105,380 | 08/25/2011 | 07/15/2018 |
| BAX39S-RL-9 | Dole Food Co Inc TERM LOAN B2 | | | | 4FE | 561,853 | 100.0780 | 579,373 | 578,922 | 564,475 | | 2,030 | | | 5.036 | 5.584 | | 3,158 | 30,572 | 08/25/2011 | 07/08/2018 |
| BAX39S-RM-7 | Dole Food Co Inc TERM LOAN C2 | | | | 4FE | 1,006,013 | 100.0780 | 1,036,775 | 1,035,967 | 1,010,620 | | 3,538 | | | 5.021 | 5.580 | | 5,202 | 56,375 | 08/25/2011 | 07/08/2018 |
| BAX39S-RN-5 | SBA Communications Corp TERM LOAN B | | | | 4FE | 663,213 | 100.3540 | 667,229 | 664,875 | 663,489 | | 139 | | | 3.750 | 3.808 | | 6,649 | 31,182 | 06/27/2011 | 06/30/2018 |
| BAX39T-1T-8 | Alere Inc TERM LOAN | | | | 4FE | 980,323 | 100.3210 | 993,178 | 990,000 | 981,732 | | 1,261 | | | 4.750 | 4.729 | | 4,180 | 48,574 | 01/25/2012 | 06/30/2017 |
| BAX39T-DU-2 | CELLULAR SOUTH (TELEPAK) TERM LOAN | | | | 4FE | 2,094,096 | 100.1670 | 2,126,671 | 2,123,125 | 2,099,658 | | 4,162 | | | 4.501 | 4.791 | | 24,951 | 96,852 | 08/09/2011 | 07/27/2017 |
| BAX39T-Q7-9 | Ashland Inc TERM LOAN | | | | 3FE | 1,754,137 | 101.0000 | 1,786,401 | 1,768,714 | 1,756,411 | | 1,775 | | | 3.750 | 3.904 | | 8,659 | 68,742 | 08/25/2011 | 08/23/2018 |
| BAX39U-JY-5 | Endo Health Solutions Inc TERM LOAN A | | | | 3FE | 1,270,361 | 99.9580 | 1,273,828 | 1,274,363 | 1,271,059 | | 698 | | | 2.000 | 2.838 | | 7,381 | 19,956 | 01/26/2012 | 06/17/2016 |
| BAX39U-QQ-4 | ACADEMY LTD TERM LOAN - INITIAL | | | | 4FE | 2,307,704 | 100.5180 | 2,419,280 | 2,406,813 | 2,323,034 | | 12,078 | | | 4.750 | 6.804 | | 10,162 | 144,676 | 08/25/2011 | 08/11/2018 |
| BAX39U-TZ-1 | OM Group Inc TERM LOAN B | | E | | 3FE | 465,548 | 100.6000 | 473,072 | 470,250 | 466,381 | | 595 | | | 5.750 | 5.996 | | 4,957 | 25,854 | 07/28/2011 | 08/08/2017 |
| BAX39V-UB-0 | ROC FINANCE LLC (ROCK OHIO) TERM LOAN | | | 1 | 4FE | 436,500 | 103.0000 | 463,500 | 450,000 | 438,686 | | 1,658 | | | 8.500 | 9.266 | | 6,588 | 37,294 | 08/11/2011 | 08/19/2017 |
| BAX39W-R1-4 | Ameristar Casinos Inc TERM LOAN A | | | | 4FE | 1,801,814 | 99.7500 | 1,945,125 | 1,950,000 | 1,840,160 | | 30,179 | | | 2.812 | 4.949 | | 9,324 | 48,286 | 08/25/2011 | 04/14/2016 |
| BAX3B8-QD-9 | OPENLINK FINANCIAL INC TERM LOAN B | | | | 4FE | 389,060 | 99.2500 | 394,023 | 397,000 | 390,219 | | 963 | | | 7.750 | 8.258 | | 5,641 | 31,150 | 10/26/2011 | 10/28/2017 |
| BAX3EA-V8-6 | MoneyGram International Inc TERM LOAN B1 | | | | 4FE | 291,060 | 99.8000 | 296,406 | 297,000 | 291,986 | | 846 | | | 4.250 | 3.121 | | 1,297 | 13,085 | 11/18/2011 | 11/18/2017 |
| BAX3G2-W0-8 | LAMAR MEDIA CORP TERM LOAN A1 | | | | 3FE | 960,811 | 99.8750 | 971,757 | 972,973 | 963,737 | | 2,809 | | | 3.000 | 3.649 | | 3,000 | 28,019 | 12/13/2011 | 12/31/2015 |
| BAX3GF-65-7 | SIX FLAGS THEME PARKS INC TERM LOAN B | | | | 4FE | 485,890 | 100.3570 | 492,550 | 490,798 | 486,468 | | 2,910 | | | 4.255 | 4.439 | | 5,563 | 29,414 | 12/16/2011 | 12/20/2018 |
| BAX3GK-29-2 | ARIZONA CHEMICAL COMPANY TERM LOAN | | | | 4FE | 324,553 | 100.9580 | 337,796 | 334,591 | 325,779 | | 3,923 | | | 7.250 | 7.962 | | 4,447 | 22,700 | 12/19/2011 | 12/22/2017 |
| BAX3GK-2C-5 | VERIFONE INC TERM LOAN B | | | | 3FE | 246,554 | 99.9500 | 247,669 | 247,793 | 246,661 | | 1,741 | | | 4.250 | 4.599 | | 1,960 | 18,144 | 12/20/2011 | 12/28/2018 |
| BAX3JG-J3-3 | CROWN CASTLE OPERATING CO TERM LOAN B | | | | 4FE | 1,965,150 | 100.4580 | 1,994,091 | 1,985,000 | 1,967,191 | | 2,041 | | | 4.000 | 4.187 | | 8,161 | 65,284 | 01/25/2012 | 01/31/2019 |
| BAX3JP-CS-5 | Alere Inc TERM LOAN - INCR | | | | 4FE | 979,724 | 100.3210 | 995,686 | 992,500 | 981,421 | | 1,697 | | | 4.753 | 4.339 | | 4,453 | 50,869 | 01/25/2012 | 06/30/2017 |
| BAX3KS-SE-1 | CEQUEL COMMUNICATIONS LLC TERM LOAN | | | | 4FE | 1,083,555 | 100.3970 | 1,098,845 | 1,094,500 | 1,084,642 | | 1,087 | | | 4.003 | 4.439 | | 8,027 | 27,758 | 02/10/2012 | 02/14/2019 |
| BAX3KY-12-3 | GRIFOLS INC TERM LOAN - US B | | | | 3FE | 812,908 | 100.8610 | 824,027 | 816,993 | 813,460 | | 552 | | | 4.500 | 4.630 | | 9,804 | 21,038 | 02/13/2012 | 06/01/2017 |
| BAX3LM-58-1 | NORANDA ALUMINUM INC TERM LOAN B | | | | 4FE | 1,431,929 | 100.5000 | 1,449,964 | 1,442,750 | 1,432,731 | | 801 | | | 5.750 | 5.925 | | 7,835 | 61,758 | 02/24/2012 | 02/28/2019 |
| BAX3LR-KB-6 | Contech Engineered Solutions L TERM LOAN - 2ND LIEN | | | | 3Z | 236,869 | 99.6670 | 236,080 | 236,869 | 236,869 | | | | | 13.000 | 5.288 | | 2,737 | 25,389 | 12/03/2012 | 02/07/2017 |
| BAX3LW-60-5 | CATALENT PHARMA SOLUTIONS INC TERM LOAN - EXT DOLLAR | | | | 4FE | 1,405,213 | 100.4170 | 1,576,952 | 1,570,404 | 1,431,409 | | 26,196 | | | 4.209 | 7.217 | | 6,797 | 51,173 | 02/27/2012 | 09/15/2016 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BAX3MO-WS-4 | ARAMARK CORP TERM LOAN LC-3 | | | | 4FE | 56,105 | 100.0530 | 58,306 | 58,276 | 56,467 | | 362 | | | 3.461 | 4.685 | | 185 | 538 | 03/14/2012 | 07/26/2016 |
| BAX3MO-WD-7 | ARAMARK CORP TERM LOAN C | | | | 4FE | 1,119,472 | 100.0530 | 1,149,007 | 1,148,398 | 1,124,200 | | 4,728 | | | 3.515 | 4.295 | | 2,851 | 16,967 | 12/17/2012 | 07/26/2016 |
| BAX3M2-NU-5 | GO DADDY OPERATING CO LLC TERM LOAN B1 | | | | 4FE | 793,985 | 100.1670 | 795,311 | 793,985 | 793,985 | | | | | 5.500 | 5.539 | | 4,488 | 31,660 | 03/06/2012 | 12/17/2018 |
| BAX3M3-B9-3 | NUVEEN INVESTMENTS INC TERM LOAN - ADDITIONAL | | | | 4FE | 390,742 | 100.3500 | 401,589 | 400,189 | 392,005 | | 1,263 | | | 5.841 | 6.302 | | 5,360 | 18,312 | 03/05/2012 | 05/13/2017 |
| BAX3MB-3D-5 | CommScope Inc TERM LOAN 1 | | | | 4FE | 710,952 | 100.4580 | 717,396 | 714,125 | 711,309 | | 357 | | | 4.250 | 4.358 | | 6,025 | 20,387 | 03/07/2012 | 01/14/2018 |
| BAX3MB-R8-0 | HUNTSMAN INTERNATIONAL LLC TERM LOAN - SERIES 2 | | | | 3FE | 2,020,990 | 99.9690 | 2,051,633 | 2,052,270 | 2,025,430 | | 4,441 | | | 3.010 | 3.811 | | 11,082 | 42,653 | 03/06/2012 | 04/19/2017 |
| BAX3MC-AF-0 | SINCLAIR TELEVISION GROUP INC TERM LOAN B | | | | 3FE | 2,896,121 | 100.4240 | 2,963,312 | 2,950,801 | 2,905,368 | | 9,248 | | | 4.000 | 4.458 | | 10,492 | 90,163 | 02/09/2012 | 10/29/2016 |
| BAX3MD-U5-8 | WCA Waste Corp TERM LOAN | | | | 4FE | 443,273 | 100.5000 | 449,989 | 447,750 | 443,708 | | 436 | | | 5.500 | 5.731 | | 4,515 | 14,251 | 03/09/2012 | 03/27/2018 |
| BAX3MJ-CK-2 | AVIS BUDGET CAR RENTAL LLC TERM LOAN C | | | | 4FE | 886,545 | 100.6000 | 900,873 | 895,500 | 887,398 | | 853 | | | 4.250 | 4.437 | | 10,149 | 19,558 | 03/13/2012 | 03/20/2019 |
| BAX3MJ-U1-4 | Weight Watchers International TERM LOAN F | | | | 3FE | 897,981 | 100.6810 | 912,047 | 905,878 | 898,759 | | 778 | | | 4.000 | 4.163 | | 9,663 | 19,577 | 03/15/2012 | 03/15/2019 |
| BAX3ML-J4-6 | YANKEE ACQUISITION CORP TERM LOAN B | | | | 4FE | 1,385,019 | 100.8440 | 1,410,816 | 1,399,009 | 1,386,077 | | 1,058 | | | 5.250 | 5.458 | | 7,345 | 49,284 | 03/14/2012 | 04/04/2019 |
| BAX3MR-S1-9 | MONITRONICS INTERNATIONAL INC TERM LOAN | | | | 4FE | 886,545 | 100.9580 | 904,079 | 895,500 | 887,445 | | 900 | | | 5.500 | 5.734 | | 9,030 | 27,225 | 03/16/2012 | 03/23/2018 |
| BAX3MX-P5-0 | Energy Transfer Equity LP TERM LOAN | | | | 3FE | 514,500 | 100.6500 | 528,413 | 525,000 | 515,943 | | 1,443 | | | 3.750 | 4.211 | | 4,156 | 11,813 | 03/21/2012 | 03/23/2017 |
| BAX3N2-1V-6 | COVANTA ENERGY CORP TERM LOAN | | | | 3FE | 866,272 | 100.9380 | 878,791 | 870,625 | 866,622 | | 350 | | | 4.000 | 4.103 | | 3,483 | 23,417 | 03/23/2012 | 03/01/2019 |
| BAX3N2-20-3 | LPL HOLDINGS INC TERM LOAN B | | | | 3FE | 965,274 | 100.7500 | 977,401 | 970,125 | 965,657 | | 383 | | | 4.000 | 4.103 | | 3,665 | 25,870 | 03/23/2012 | 03/06/2019 |
| BAX3N8-03-6 | Rovi Corp TERM LOAN B2 | | | | 3FE | 691,424 | 99.6250 | 691,286 | 693,889 | 691,569 | | 145 | | | 5.000 | 4.078 | | 3,084 | 18,552 | 03/29/2012 | 03/28/2019 |
| BAX3NC-HJ-4 | Infor US Inc TERM LOAN B | | | | 4FE | 1,160,342 | 100.8210 | 1,181,685 | 1,172,063 | 1,161,580 | | 1,239 | | | 5.250 | 6.498 | | 17,841 | 34,389 | 03/30/2012 | 04/06/2018 |
| BAX3NE-4W-5 | TOYS R US DELAWARE INC TERM LOAN B3 | | | | 4FE | 780,080 | 95.5630 | 760,681 | 796,000 | 781,575 | | 1,495 | | | 5.250 | 5.674 | | 4,179 | 26,815 | 04/02/2012 | 05/25/2018 |
| BAX3NK-GT-5 | ASCEND PERFORMANCE MATERIALS L TERM LOAN B | | | | 4FE | 1,987,078 | 99.3750 | 2,002,282 | 2,014,875 | 1,989,697 | | 2,619 | | | 6.750 | 7.091 | | 36,268 | 57,858 | 05/04/2012 | 04/10/2018 |
| BAX3NK-GV-0 | CHARTER COMMUNICATIONS OPERATI TERM LOAN D | | | | 3FE | 1,732,544 | 100.7750 | 1,754,745 | 1,741,250 | 1,733,255 | | 711 | | | 4.000 | 4.103 | | 12,769 | 38,114 | 04/04/2012 | 04/11/2019 |
| BAX3NS-K7-1 | Dollar General Corp TERM LOAN C | | | | 3FE | 1,933,451 | 100.5340 | 2,010,680 | 2,000,000 | 1,941,456 | | 8,005 | | | 5.021 | 3.933 | | 7,004 | 40,610 | 03/30/2012 | 07/06/2017 |
| BAX3NX-AY-2 | Spirit Aerosystems Holdings In TERM LOAN | | | | 3FE | 1,361,284 | 100.4790 | 1,374,678 | 1,368,125 | 1,361,789 | | 505 | | | 3.750 | 3.850 | | 4,560 | 33,358 | 04/12/2012 | 04/16/2019 |
| BAX3P1-XL-3 | Goodyear Tire & Rubber Co/The TERM LOAN - 2ND | | | | 3FE | 1,739,500 | 100.5470 | 1,784,709 | 1,775,000 | 1,742,361 | | 2,861 | | | 4.750 | 5.119 | | 17,331 | 41,219 | 04/16/2012 | 04/30/2019 |
| BAX3P9-1D-9 | CCM MERGER CORP TERM LOAN | | | | 4FE | 927,955 | 100.1230 | 929,096 | 927,955 | 927,955 | | | | | 6.000 | 6.037 | | 14,847 | 23,044 | 04/19/2012 | 03/01/2017 |
| BAX3PB-VD-1 | Syniverse Holdings Inc TERM LOAN | | | | 4FE | 987,525 | 100.7500 | 1,004,981 | 997,500 | 988,233 | | 708 | | | 5.000 | 5.201 | | 9,144 | 24,596 | 04/20/2012 | 04/19/2019 |
| BAX3PB-VE-9 | WENDYS ARBYS RESTAURANTS LLC TERM LOAN B | | | | 4FE | 1,939,155 | 100.9690 | 1,968,896 | 1,950,000 | 1,939,851 | | 696 | | | 4.750 | 4.873 | | 9,005 | 42,118 | 07/16/2012 | 05/15/2019 |
| BAX3PP-UT-6 | INEOS HOLDINGS LTD TERM LOAN - CASH DOLLAR | | E | | 4FE | 1,307,881 | 100.9720 | 1,331,190 | 1,318,375 | 1,308,576 | | 696 | | | 6.500 | 6.718 | | 8,331 | 46,166 | 05/16/2012 | 05/04/2018 |
| BAX3PS-Z7-3 | On Assignment Inc TERM LOAN B | | | | 3FE | 702,270 | 101.1250 | 717,344 | 709,364 | 702,691 | | 421 | | | 5.000 | 5.204 | | 3,547 | 16,946 | 05/01/2012 | 05/19/2019 |
| BAX3PZ-XW-4 | AFFINITY GAMING LLC TERM LOAN - INITIAL | | | | 4FE | 640,283 | 100.8750 | 652,409 | 646,750 | 640,874 | | 591 | | | 5.500 | 4.953 | | 3,162 | 20,675 | 05/04/2012 | 11/11/2017 |
| BAX3Q0-SE-6 | HUB INTERNATIONAL HOLDINGS INC TERM LOAN - 2017 INITIAL | | | | 4FE | 640,283 | 100.5280 | 650,165 | 646,750 | 640,905 | | 622 | | | 4.709 | 5.223 | | 3,047 | 15,586 | 05/16/2012 | 06/13/2017 |
| BAX309-5K-8 | BAUSCH & LOMB INC TERM LOAN | | | | 4FE | 1,185,030 | 100.7140 | 1,205,547 | 1,197,000 | 1,185,922 | | 892 | | | 5.250 | 5.455 | | 16,409 | 21,297 | 05/10/2012 | 05/16/2019 |
| BAX3QD-LJ-4 | Arch Coal Inc TERM LOAN | | | | 4FE | 1,135,963 | 100.8910 | 1,157,661 | 1,147,438 | 1,136,873 | | 910 | | | 5.750 | 5.990 | | 16,033 | 21,066 | 11/16/2012 | 05/16/2018 |
| BAX3QF-S6-0 | ATTACHMATE CORP TERM LOAN | | | | 4FE | 1,328,725 | 100.7500 | 1,366,011 | 1,355,842 | 1,331,020 | | 2,294 | | | 7.264 | 7.769 | | 19,118 | 40,807 | 05/17/2012 | 11/22/2017 |
| BAX3QF-S8-6 | EMERALD PERFORMANCE MATERIALS TERM LOAN | | | | 4FE | 641,891 | 100.0000 | 648,375 | 648,375 | 642,447 | | 556 | | | 6.750 | 7.009 | | 11,671 | 25,683 | 05/15/2012 | 05/14/2018 |
| BAX3QZ-TM-0 | ROOFING SUPPLY GROUP LLC TERM LOAN B | | | | 4FE | 1,806,936 | 100.4580 | 1,827,457 | 1,819,125 | 1,807,727 | | 791 | | | 5.000 | 6.671 | | 20,081 | 24,184 | 11/06/2012 | 05/30/2019 |
| BAX3R9-SG-1 | GENERAC ACQUISITION CORP TERM LOAN | | | | 4FE | 769,335 | 102.0830 | 789,165 | 773,063 | 769,661 | | 326 | | | 6.250 | 6.392 | | 12,884 | 16,642 | 05/30/2012 | 05/30/2018 |
| BAX3RB-7R-5 | ALIX PARTNERS TERM LOAN B2 | | | | 4FE | 982,538 | 101.1250 | 1,008,722 | 997,500 | 983,451 | | 914 | | | 6.500 | 6.819 | | 14,408 | 15,129 | 05/31/2012 | 06/28/2019 |
| BAX3RK-DQ-0 | US FOODSERVICE TERM LOAN B - EXTENDED | | | | 4FE | 1,016,951 | 99.9060 | 1,053,179 | 1,054,170 | 1,017,497 | | 546 | | | 5.750 | 6.738 | | 4,378 | | 12/06/2012 | 03/31/2017 |
| BAX3SB-MA-4 | EQUIPOWER RESOURCES HOLDINGS L TERM LOAN | | | | 3FE | 225,000 | 101.0830 | 227,437 | 225,000 | 225,000 | | | | | 5.500 | 6.549 | | 1,969 | | 11/08/2012 | 12/29/2018 |
| BAX3SR-36-9 | LSP MADISON FUNDING TERM LOAN | | | | 3FE | 680,794 | 101.4380 | 708,291 | 698,250 | 681,850 | | 1,057 | | | 5.500 | 5.973 | | 10,028 | 9,085 | 06/28/2012 | 06/28/2019 |
| BAX3U0-3Z-1 | PARTY CITY (AAH HOLDINGS) TERM LOAN | | | | 4FE | 965,250 | 101.0150 | 984,896 | 975,000 | 965,674 | | 424 | | | 5.750 | 5.967 | | 7,319 | 15,531 | 07/23/2012 | 07/27/2019 |
| BAX3U5-YN-3 | Pantry Inc/The TERM LOAN B | | | | 4FE | 1,287,000 | 101.2500 | 1,316,250 | 1,300,000 | 1,287,479 | | 479 | | | 5.750 | 5.968 | | 6,852 | 21,802 | 07/26/2012 | 08/03/2019 |
| BAX3UQ-D1-8 | Blue Buffalo Co Ltd TERM LOAN | | | | 4FE | 637,000 | 100.5420 | 653,523 | 650,000 | 637,610 | | 610 | | | 6.500 | 6.912 | | 10,915 | 4,929 | 08/07/2012 | 08/10/2019 |
| BAX3UQ-D4-2 | ESSENTIAL POWER LLC TERM LOAN | | | | 3FE | 1,213,816 | 101.3750 | 1,249,245 | 1,232,301 | 1,214,703 | | 887 | | | 5.500 | 5.799 | | 17,509 | 8,802 | 08/07/2012 | 08/08/2019 |
| BAX3UT-TN-7 | SELECT MEDICAL CORP TERM LOAN - 1ST | | | | 4FE | 217,704 | 100.3000 | 225,111 | 224,438 | 218,065 | | 360 | | | 5.501 | 6.154 | | 4,012 | 754 | 08/09/2012 | 06/01/2018 |
| BAX3UT-VN-4 | WEST CORP TERM LOAN B6 | | | | 4FE | 1,212,773 | 101.4240 | 1,239,338 | 1,221,938 | 1,213,121 | | 348 | | | 5.750 | 5.943 | | 6,441 | 14,498 | 08/10/2012 | 06/30/2018 |
| BAX3V0-V0-6 | MCC IOWA LLC TERM LOAN G | | | | 4FE | 1,803,750 | 99.9580 | 1,849,223 | 1,850,000 | 1,805,231 | | 1,481 | | | 4.000 | 4.419 | | 6,783 | 14,800 | 08/15/2012 | 01/22/2020 |
| BAX3V5-ZB-7 | PINNACLE FOODS FINANCE LLC/PIN TERM LOAN F | | | | 4FE | 767,265 | 100.8120 | 779,340 | 773,063 | 767,494 | | 230 | | | 4.750 | 4.921 | | 3,366 | 8,976 | 08/17/2012 | 10/17/2018 |
| BAX3VA-0A-6 | DaVita HealthCare Partners Inc TERM LOAN B2 | | | | 3FE | 468,686 | 100.5310 | 477,522 | 475,000 | 468,797 | | 111 | | | 4.000 | 4.750 | | 1,689 | 1,161 | 08/21/2012 | 10/24/2019 |
| BAX3VA-JR-9 | FIRST DATA CORP TERM LOAN 2017 | | | | 4FE | 183,376 | 98.0780 | 185,940 | 189,584 | 183,824 | | 448 | | | 5.211 | 6.287 | | 1,728 | 3,120 | 08/16/2012 | 03/24/2017 |
| BAX3WB-8T-4 | WARNER CHILCOTT CO LLC TERM LOAN B5 | | | | 4FE | 41,458 | 99.7920 | 41,580 | 41,667 | 41,471 | | 13 | | | 3.261 | 3.517 | | 432 | 160 | 08/15/2012 | 08/15/2017 |
| BAX3WL-HG-0 | Par Pharmaceutical Cos Inc TERM LOAN B | | | | 4FE | 1,064,250 | 99.8130 | 1,072,990 | 1,075,000 | 1,064,619 | | 369 | | | 5.000 | 5.185 | | 13,587 | | 09/18/2012 | 09/30/2019 |
| BAX3WN-4L-9 | SERTA SIMMONS HOLDINGS LLC TERM LOAN | | | | 4FE | 940,500 | 100.0830 | 950,789 | 950,000 | 940,832 | | 332 | | | 5.000 | 5.200 | | 10,951 | | 09/19/2012 | 10/01/2019 |
| BAX3WR-FC-8 | BJ's Wholesale Club Inc TERM LOAN | | | | 4FE | 1,386,000 | 101.1810 | 1,416,534 | 1,400,000 | 1,386,619 | | 619 | | | 5.750 | 5.451 | | 20,125 | 19,678 | 09/20/2012 | 09/24/2019 |
| BAX3WT-T2-1 | SBA Communications Corp TERM LOAN INCR | | | | 4FE | 773,063 | 100.3750 | 777,906 | 775,000 | 773,164 | | 102 | | | 3.750 | 3.806 | | 7,104 | | 09/21/2012 | 09/28/2019 |
| BAX3WX-0N-7 | ADS WASTE HOLDINGS INC TERM LOAN | | | | 4FE | 767,250 | 101.1250 | 783,719 | 775,000 | 767,440 | | 190 | | | 5.250 | 5.456 | | 3,353 | 6,668 | 09/25/2012 | 10/03/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BAX3WX-0Q-0 | ALLISON TRANSMISSION INC TERM LOAN B3 | | | | 4FE | 624,219 | 100.7340 | 629,588 | 625,000 | 624,233 | | 15 | | | 4.250 | 4.293 | | 2,361 | 2,951 | 09/25/2012 | 08/23/2019 |
| BAX3WX-0S-6 | CANNERY CASINO RESORTS LLC TERM LOAN | | | | 4FE | 1,608,750 | 100.0830 | 1,626,349 | 1,625,000 | 1,609,356 | | 606 | | | 6.000 | 6.245 | | 22,750 | | 09/25/2012 | 10/01/2018 |
| BAX3WZ-TA-9 | Pep Boys-Manny Moe & Jack/The TERM LOAN B | | | | 4FE | 1,439,125 | 100.5630 | 1,458,164 | 1,450,000 | 1,439,385 | | 260 | | | 5.000 | 5.176 | | 9,667 | | 09/27/2012 | 10/11/2018 |
| BAX3X2-ZX-4 | REYNOLDS GROUP DL ESCROW INC TERM LOAN - US INCR | | | | 4FE | 1,498,625 | 101.0880 | 1,518,710 | 1,502,365 | 1,498,793 | | 168 | | | 3.935 | 4.821 | | 18,101 | | 09/28/2012 | 09/28/2018 |
| BAX3X7-2H-4 | CRICKET COMMUNICATIONS INC. TERM LOAN | | | | 4FE | 569,250 | 100.4170 | 577,398 | 575,000 | 569,420 | | 170 | | | 4.750 | 4.033 | | 4,704 | 2,200 | 10/03/2012 | 10/09/2019 |
| BAX3X7-2P-6 | GETTY IMAGES INC TERM LOAN - INITIAL | | | | 4FE | 1,683,000 | 100.0000 | 1,700,000 | 1,700,000 | 1,683,441 | | 441 | | | 4.750 | 4.946 | | 15,701 | | 10/03/2012 | 10/24/2019 |
| BAX3X7-8P-0 | GENERAL NUTRITION INC TERM LOAN - AMENDED TRANCHE 1 | | | | 4FE | 2,717,874 | 100.1230 | 2,777,150 | 2,773,739 | 2,720,094 | | 2,220 | | | 3.750 | 4.178 | | 9,246 | 17,047 | 10/02/2012 | 03/02/2018 |
| BAX3XB-20-2 | DAVIDS BRIDAL TERM LOAN - INITIAL | | | | 4FE | 1,707,750 | 100.1670 | 1,727,881 | 1,725,000 | 1,708,246 | | 496 | | | 5.000 | 4.286 | | 18,103 | | 10/05/2012 | 10/12/2019 |
| BAX3XG-GR-7 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.75 | | | | 2FE | 1,665,797 | 100.7500 | 1,685,513 | 1,672,966 | 1,666,098 | | 301 | | | 3.500 | 3.599 | | 12,687 | 15 | 10/04/2012 | 05/09/2018 |
| BAX3XG-GU-0 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 5.25 | | | | 2FE | 368,285 | 100.4380 | 370,653 | 369,037 | 368,333 | | 49 | | | 3.250 | 3.315 | | 2,932 | 234 | 10/04/2012 | 11/09/2016 |
| BAX3XH-YS-3 | LESLIES POOLMART INC TERM LOAN B | | | | 4FE | 2,139,078 | 100.7000 | 2,165,050 | 2,150,000 | 2,139,311 | | 233 | | | 5.150 | 5.363 | | 13,100 | 6,923 | 10/31/2012 | 10/18/2019 |
| BAX3XJ-ED-4 | BIOMET TERM LOAN B1 | | | | 4FE | 895,299 | 100.4860 | 954,736 | 950,119 | 897,693 | | 2,395 | | | 3.958 | 5.483 | | 3,343 | 4,186 | 10/04/2012 | 07/25/2017 |
| BAX3XK-UD-3 | Gray Television Inc TERM LOAN | | | | 4FE | 1,368,125 | 100.5830 | 1,383,016 | 1,375,000 | 1,368,208 | | 83 | | | 4.750 | 4.864 | | 6,168 | 49 | 10/11/2012 | 10/16/2019 |
| BAX3XK-V6-7 | iStar Financial Inc TERM LOAN | | | | 4FE | 2,361,897 | 100.6670 | 2,401,795 | 2,385,881 | 2,362,505 | | 608 | | | 5.750 | 6.028 | | 15,624 | 13,425 | 10/11/2012 | 10/16/2017 |
| BAX3XS-TD-8 | Delta Air Lines Inc TERM LOAN B2 | | | | 4FE | 1,188,000 | 100.2810 | 1,203,372 | 1,200,000 | 1,188,631 | | 631 | | | 4.250 | 4.582 | | 9,917 | | 10/16/2012 | 04/18/2016 |
| BAX3XT-WA-8 | CONSOLIDATED CONTAINERS TERM LOAN | | | | 4FE | 1,793,920 | 100.0830 | 1,801,494 | 1,800,000 | 1,794,080 | | 160 | | | 5.000 | 5.090 | | 17,010 | | 10/23/2012 | 07/03/2019 |
| BAX3Y2-PF-3 | OSI RESTAURANT PARTNERS INC TERM LOAN B | | | | 4FE | 1,237,500 | 100.9160 | 1,261,450 | 1,250,000 | 1,237,734 | | 234 | | | 4.750 | 3.996 | | 5,278 | 9,236 | 10/23/2012 | 10/30/2019 |
| BAX3Y4-FT-0 | BWAY CORP TERM LOAN | | | | 4FE | 1,343,250 | 100.7000 | 1,359,450 | 1,350,000 | 1,343,423 | | 173 | | | 4.500 | 4.641 | | 5,400 | 4,556 | 10/24/2012 | 08/31/2017 |
| BAX3Y4-FY-9 | MRC Global Inc TERM LOAN | | | | 4FE | 1,014,750 | 100.2500 | 1,027,563 | 1,025,000 | 1,014,828 | | 78 | | | 6.253 | 6.479 | | 3,916 | | 10/24/2012 | 11/08/2019 |
| BAX3Y4-K7-2 | WILSONART - ILLINOIS TOOL TERM LOAN B | | | | 4FE | 1,806,750 | 100.6250 | 1,836,406 | 1,825,000 | 1,807,070 | | 320 | | | 5.500 | 5.712 | | 8,922 | 7,807 | 10/24/2012 | 10/31/2019 |
| BAX3YC-2X-7 | IG Investments Holdings INC TERM LOAN | | | | 4FE | 866,250 | 100.7500 | 881,563 | 875,000 | 866,389 | | 139 | | | 6.000 | 5.267 | | 4,667 | 3,500 | 10/26/2012 | 10/31/2019 |
| BAX3YJ-Y5-8 | PQ CORP TERM LOAN | | | | 4FE | 1,736,875 | 100.4860 | 1,758,505 | 1,750,000 | 1,737,246 | | 371 | | | 5.250 | 5.473 | | 11,995 | | 11/01/2012 | 05/01/2017 |
| BAX3YS-MD-4 | TOMKINS AIR DISTRIBUTION TERM LOAN B | | | | 4FE | 1,113,750 | 100.8130 | 1,134,146 | 1,125,000 | 1,113,947 | | 197 | | | 4.250 | 5.227 | | 6,773 | | 11/05/2012 | 11/09/2018 |
| BAX3ZA-47-5 | METALS USA INC. TERM LOAN B | | | | 4FE | 1,064,250 | 99.1250 | 1,065,594 | 1,075,000 | 1,064,301 | | 51 | | | 6.250 | 6.476 | | 2,426 | | 11/14/2012 | 12/15/2019 |
| BAX3ZE-DE-2 | BASS PRO GROUP LLC TERM LOAN B | | | | 4FE | 897,750 | 100.0620 | 900,558 | 900,000 | 897,775 | | 25 | | | 4.000 | 4.061 | | 2,600 | | 11/16/2012 | 11/20/2019 |
| BAX3ZE-M9-3 | ARDENT MEDICAL SERVICES INC TERM LOAN B | | | | 4FE | 1,485,000 | 100.7500 | 1,511,250 | 1,500,000 | 1,485,000 | | | | | 6.750 | 7.036 | | | | 11/19/2012 | 05/02/2018 |
| BAX3ZK-A1-9 | NATIONAL CINEMEDIA LLC TERM LOAN B | | | | 3FE | 843,625 | 99.8750 | 848,938 | 850,000 | 843,683 | | 58 | | | 3.460 | 3.598 | | 2,043 | | 11/20/2012 | 11/30/2019 |
| BAX3ZK-A2-7 | Tempur-Pedic International Inc TERM LOAN B | | | | 4FE | 841,500 | 101.1430 | 859,716 | 850,000 | 841,500 | | | | | 5.000 | 5.206 | | | | 11/20/2012 | 11/20/2019 |
| BAX3ZP-VU-1 | ENTERCOM RADIO LLC TERM LOAN B1 | | | | 4FE | 975,000 | 100.5940 | 980,792 | 975,000 | 975,000 | | | | | 5.000 | 5.030 | | 3,521 | 356 | 11/21/2012 | 11/30/2018 |
| BAX401-SN-0 | SIRIUS COMPUTER SOLUTIONS INC TERM LOAN B | | | | 4FE | 742,500 | 100.6250 | 754,688 | 750,000 | 742,584 | | 84 | | | 7.000 | 7.261 | | 3,063 | | 11/30/2012 | 12/07/2018 |
| BAX401-SP-5 | WINDSOR FINANCING LLC TERM LOAN B | | | | 3FE | 544,500 | 100.1250 | 550,688 | 550,000 | 544,561 | | 61 | | | 6.250 | 6.533 | | 2,005 | | 11/30/2012 | 12/07/2017 |
| BAX407-0L-1 | ALLIANT HOLDINGS I INC TERM LOAN B | | | | 4FE | 422,875 | 100.1000 | 425,425 | 425,000 | 422,884 | | 9 | | | 5.000 | 5.100 | | 826 | | 12/07/2012 | 12/20/2019 |
| BAX40F-LK-2 | CINEMARK USA INC TERM LOAN | | | | 4FE | 1,318,375 | 99.8960 | 1,323,622 | 1,325,000 | 1,318,401 | | 26 | | | 3.210 | 3.401 | | 1,310 | | 12/13/2012 | 12/18/2019 |
| BAX40F-LL-0 | HOUGHTON INTERNATIONAL INC TERM LOAN B | | | | 4FE | 2,128,500 | 100.8130 | 2,167,480 | 2,150,000 | 2,128,553 | | 53 | | | 5.250 | 5.457 | | 2,508 | | 12/13/2012 | 12/21/2019 |
| BAX40F-LU-0 | Riverbed Technology Inc TERM LOAN B | | | | 3FE | 746,250 | 100.7920 | 755,940 | 750,000 | 746,258 | | 8 | | | 4.000 | 4.103 | | 667 | | 12/13/2012 | 12/18/2019 |
| BAX40J-K7-4 | USI HOLDINGS CORP TERM LOAN B | | | | 4FE | 1,268,625 | 99.6670 | 1,270,754 | 1,275,000 | 1,268,637 | | 12 | | | 5.250 | 5.368 | | 1,116 | | 12/14/2012 | 12/27/2019 |
| BAX40Q-B3-7 | Cumulus Media Inc TERM LOAN B | | | | 4FE | 2,681,761 | 100.2190 | 2,719,399 | 2,713,456 | 2,681,922 | | 160 | | | 4.250 | 4.503 | | 3,844 | | 12/20/2012 | 09/16/2018 |
| BAX40W-LZ-2 | LIN TELEVISION CORP TERM LOAN B | | | | 4FE | 418,044 | 99.5000 | 419,703 | 421,813 | 418,056 | | 12 | | | 5.000 | 5.204 | | 469 | | 12/24/2012 | 12/21/2018 |
| BRS1ZX-9Y-4 | AFFINION GROUP INC TERM LOAN B | | | | 4FE | 465,472 | 91.5940 | 427,413 | 466,639 | 465,672 | | 57 | | | 6.500 | 3.880 | | 6,980 | 23,714 | 02/10/2011 | 07/16/2015 |
| BRS1ZX-SD-9 | METROPCS WIRELESS INC TERM LOAN B2 | | | | 4FE | 1,676,393 | 100.3750 | 1,733,850 | 1,727,372 | 1,694,064 | | 7,524 | | | 4.071 | 4.572 | | 7,032 | 77,895 | 07/21/2010 | 11/03/2016 |
| BRS26K-3M-4 | CSC HOLDINGS INC TERM LOAN - B2 INCR | | | | 3FE | 2,121,902 | 100.4530 | 2,165,106 | 2,155,343 | 2,137,979 | | 4,926 | | | 1.959 | 2.324 | | 4,697 | 41,238 | 06/08/2011 | 03/29/2016 |
| BRS26K-6L-3 | VANGUARD HEALTH SYSTEMS TERM LOAN | | | | 4FE | 961,836 | 100.9170 | 984,223 | 975,279 | 967,150 | | 2,205 | | | 5.000 | 4.045 | | 13,004 | 49,306 | 06/29/2010 | 01/29/2016 |
| BRS2ZU-LW-8 | Colfax Corp TERM LOAN B | | | | 3FE | 710,338 | 100.6090 | 723,945 | 719,563 | 711,344 | | 1,076 | | | 4.500 | 4.742 | | 3,238 | 29,067 | 11/30/2011 | 01/10/2019 |
| BRS2ZU-RU-6 | Acxiom Corp TERM LOAN - TRANCHE 2 | | | | 3FE | 297,310 | 100.3750 | 298,425 | 297,310 | 297,310 | | | | | 3.313 | 3.331 | | 2,652 | 10,195 | 07/13/2010 | 03/15/2015 |
| BRS4QJ-J7-7 | DaVita HealthCare Partners Inc TERM LOAN B | | | | 3FE | 1,490,821 | 100.5180 | 1,506,074 | 1,498,313 | 1,492,940 | | 1,033 | | | 4.500 | 4.626 | | 7,866 | 68,548 | 10/19/2010 | 10/20/2016 |
| BRS4QJ-LV-1 | Health Management Associates I TERM LOAN B | | | | 4FE | 638,674 | 100.7020 | 649,654 | 645,125 | 639,453 | | 734 | | | 4.500 | 4.696 | | 3,548 | 28,005 | 11/16/2011 | 11/18/2018 |
| BRS4QJ-RJ-2 | Pharmaceutical Product Develop TERM LOAN B | | | | 4FE | 488,806 | 101.4820 | 503,604 | 496,250 | 489,610 | | 753 | | | 6.250 | 6.572 | | 5,686 | 28,173 | 11/18/2011 | 12/05/2018 |
| BRS4QJ-WK-3 | Windstream Corp TERM LOAN B2 | | | | 3FE | 2,740,966 | 100.4380 | 2,873,764 | 2,861,231 | 2,792,859 | | 20,746 | | | 3.090 | 4.152 | | 16,209 | 89,000 | 05/26/2010 | 12/17/2015 |
| N4050#-AA-0 | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-2B | | | | 4FE | 297,497 | 100.1880 | 349,938 | 349,281 | 321,436 | | 9,128 | | | 4.125 | 5.813 | | 6,431 | 15,009 | 01/27/2010 | 05/05/2015 |
| 136375-BH-4 | Canadian National Railway Co | | A | | 1FE | 24,888,435 | 100.8030 | 25,170,496 | 24,970,000 | 24,967,072 | | 13,919 | | | 4.400 | 4.458 | MS | 323,500 | 1,098,680 | 09/28/2007 | 03/15/2013 |
| 136375-BR-2 | Canadian National Railway Co | | A | | 1FE | 1,168,914 | 120.1430 | 1,343,198 | 1,118,000 | 1,151,797 | | (5,378) | | | 5.550 | 4.903 | MN | 7,928 | 62,049 | 08/07/2009 | 05/15/2018 |
| 136385-AJ-0 | Canadian Natural Resources Ltd | | A | | 2FE | 12,725,017 | 129.6990 | 15,635,263 | 12,055,000 | 12,696,060 | | (11,506) | | | 6.500 | 6.077 | FA | 296,017 | 783,575 | 03/26/2010 | 02/15/2037 |
| 136385-AL-5 | Canadian Natural Resources Ltd | | A | | 2FE | 24,311,560 | 128.8300 | 31,563,399 | 24,500,000 | 24,333,256 | | (5,411) | | | 6.250 | 6.271 | MS | 450,868 | 1,531,250 | 09/03/2010 | 03/15/2038 |
| 136385-AM-3 | Canadian Natural Resources Ltd | | A | | 2FE | 12,977,740 | 100.3510 | 14,049,084 | 14,000,000 | 13,976,306 | | 277,621 | | | 5.150 | 7.256 | FA | 300,417 | 721,000 | 03/20/2009 | 02/01/2013 |
| 136385-AN-1 | Canadian Natural Resources Ltd | | A | | 2FE | 11,410,781 | 120.4230 | 12,180,827 | 10,115,000 | 11,033,955 | | (160,948) | | | 5.900 | 3.908 | FA | 248,660 | 596,785 | 09/01/2010 | 02/01/2018 |
| 136385-AP-6 | Canadian Natural Resources Ltd | | A | | 2FE | 26,669,391 | 134.2530 | 40,003,270 | 29,797,000 | 26,778,935 | | 26,929 | | | 6.750 | 7.619 | FA | 838,041 | 2,011,298 | 03/25/2010 | 02/01/2039 |

# 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 13643E-AG-0 | Canadian Oil Sands Ltd | | A | | 2FE | 14,669,957 | 109.1060 | 15,798,607 | 14,480,000 | 14,658,586 | | (11,371) | | | 4.500 | 4.337 | AO | 162,900 | 329,420 | 03/30/2012 | 04/01/2022 |
| 13645R-AF-1 | CANADIAN PACIFIC RAILWAY COMPA | | A | | 2FE | 3,910,920 | 120.9170 | 4,836,688 | 4,000,000 | 3,915,451 | | 1,479 | | | 5.950 | 6.118 | MN | 30,411 | 238,000 | 01/13/2010 | 05/15/2037 |
| 13645R-AH-7 | CANADIAN PACIFIC RAILWAY COMPA | | A | | 2FE | 40,449,770 | 121.2780 | 43,249,090 | 35,661,000 | 39,224,746 | | (548,396) | | | 6.500 | 4.376 | MN | 296,184 | 2,250,658 | 07/11/2012 | 05/15/2018 |
| 13645R-AJ-3 | CANADIAN PACIFIC RAILWAY COMPA | | A | | 2FE | 49,970,088 | 124.8150 | 58,519,419 | 46,885,000 | 49,089,637 | | (285,533) | | | 7.250 | 6.320 | MN | 434,337 | 3,399,163 | 10/08/2009 | 05/15/2019 |
| 13645R-AK-0 | CANADIAN PACIFIC RAILWAY COMPA | | A | 1 | 2FE | 19,398,450 | 110.8380 | 21,059,201 | 19,000,000 | 19,406,921 | | 3,605 | | | 4.450 | 4.173 | MS | 248,953 | 667,500 | 12/20/2012 | 03/15/2023 |
| 13645R-AL-8 | CANADIAN PACIFIC RAILWAY COMPA | | A | 2 | 2 | 6,677,902 | 101.3750 | 6,769,732 | 6,677,902 | 6,677,902 | | | | | 3.880 | 3.880 | AO | 52,540 | 259,103 | 10/14/2011 | 10/18/2026 |
| 13645R-AM-6 | CANADIAN PACIFIC RAILWAY COMPA | | A | 2 | 2 | 3,899,505 | 101.3750 | 3,953,128 | 3,899,505 | 3,899,505 | | | | | 3.880 | 3.880 | JD | 10,927 | 151,301 | 12/01/2011 | 12/05/2026 |
| 15135U-AD-1 | Cenovus Energy Inc | | A | | 2FE | 8,506,987 | 121.2660 | 9,701,248 | 8,000,000 | 8,392,942 | | (47,863) | | | 5.700 | 4.842 | AO | 96,267 | 456,000 | 07/08/2010 | 10/15/2019 |
| 15135U-AF-6 | Cenovus Energy Inc | | A | | 2FE | 63,723,015 | 135.3690 | 80,510,772 | 59,475,000 | 63,584,627 | | (63,047) | | | 6.750 | 6.210 | MN | 512,972 | 4,014,563 | 09/03/2010 | 11/15/2039 |
| 292505-AB-0 | Encana Corp | | A | | 2FE | 64,824,645 | 103.1370 | 67,812,272 | 65,750,000 | 65,659,640 | | 109,845 | | | 4.750 | 4.930 | AO | 659,326 | 3,123,125 | 11/03/2003 | 10/15/2013 |
| 292505-AE-4 | Encana Corp | | A | | 2FE | 716,511 | 127.4850 | 835,023 | 655,000 | 713,379 | | (1,030) | | | 6.625 | 5.932 | FA | 16,393 | 43,394 | 09/11/2009 | 08/15/2037 |
| 292505-AG-9 | Encana Corp | | A | | 2FE | 12,362,840 | 125.0750 | 20,011,936 | 16,000,000 | 12,501,446 | | 38,108 | | | 6.500 | 8.644 | FA | 433,333 | 1,040,000 | 01/02/2009 | 02/01/2038 |
| 292505-AH-7 | Encana Corp | | A | | 2FE | 40,229,809 | 123.4310 | 47,243,292 | 38,275,000 | 39,729,059 | | (188,653) | | | 6.500 | 5.769 | MN | 317,895 | 2,487,875 | 06/07/2010 | 05/15/2019 |
| 292506-AA-0 | ENCANA HOLDINGS FINANCE CORP. | | A | | 2FE | 13,942,500 | 106.2990 | 15,944,820 | 15,000,000 | 14,700,653 | | 206,284 | | | 5.800 | 7.401 | MN | 145,000 | 870,000 | 01/02/2009 | 05/01/2014 |
| 65334H-AE-2 | Nexen Inc | | A | | 2FE | 2,964,947 | 123.6170 | 4,770,380 | 3,859,000 | 3,010,134 | | 13,603 | | | 5.875 | 8.011 | MS | 69,904 | 226,716 | 05/12/2009 | 03/10/2035 |
| 65334H-AG-7 | Nexen Inc | | A | | 2FE | 35,877,435 | 129.2800 | 61,555,474 | 47,614,000 | 36,324,993 | | 129,782 | | | 6.400 | 8.770 | MN | 389,377 | 3,047,296 | 05/18/2009 | 05/15/2037 |
| 65334H-AK-8 | Nexen Inc | | A | | 2FE | 9,810,341 | 122.8060 | 10,744,332 | 8,749,000 | 9,616,700 | | (111,254) | | | 6.200 | 4.445 | JJ | 227,523 | 542,438 | 03/17/2011 | 07/30/2019 |
| 669771-AS-6 | NOVA GAS TRANSMISSION LTD | | A | | 1FE | 16,681,250 | 135.3630 | 23,011,625 | 17,000,000 | 16,805,031 | | 11,889 | | | 7.875 | 8.041 | AO | 334,688 | 1,338,750 | 03/25/1993 | 04/01/2023 |
| 71644E-AG-7 | Petro-Canada | | A | | 2FE | 2,830,891 | 123.1540 | 5,049,306 | 4,100,000 | 2,888,937 | | 16,406 | | | 5.950 | 9.051 | MN | 31,171 | 243,950 | 02/02/2009 | 05/15/2035 |
| 71644E-AH-5 | Petro-Canada | | A | | 2FE | 10,479,848 | 121.6120 | 14,566,649 | 11,978,000 | 10,994,925 | | 123,940 | | | 6.050 | 7.825 | MN | 92,597 | 724,669 | 08/30/2010 | 05/15/2018 |
| 71644E-AJ-1 | Petro-Canada | | A | | 2FE | 69,195,568 | 136.3790 | 118,345,431 | 86,777,000 | 69,745,655 | | 154,532 | | | 6.800 | 8.698 | MN | 753,996 | 5,900,836 | 02/05/2009 | 05/15/2038 |
| 740212-AC-9 | Precision Drilling Corp | | A | 1 | 3FE | 8,419,033 | 107.5000 | 8,745,125 | 8,135,000 | 8,370,640 | | (32,565) | | | 6.625 | 6.032 | MN | 68,865 | 538,944 | 06/21/2011 | 11/15/2020 |
| 740212-AE-5 | Precision Drilling Corp | | A | 1 | 3FE | 2,991,000 | 106.5000 | 3,185,415 | 2,991,000 | 2,991,000 | | | | | 6.500 | 6.500 | JD | 8,641 | 194,415 | 04/16/2012 | 12/15/2021 |
| 77509N-AF-0 | ROGERS CABLE SYSTEMS | | A | | 2FE | 5,542,800 | 153.7110 | 7,147,543 | 4,650,000 | 5,480,780 | | (19,758) | | | 8.750 | 7.044 | MN | 67,813 | 406,875 | 07/14/2009 | 05/01/2032 |
| 77509N-AH-6 | ROGERS CABLE SYSTEMS 144A | | A | | 2FE | 9,761,030 | 102.5760 | 9,862,721 | 9,615,000 | 9,623,948 | | (18,909) | | | 6.250 | 6.040 | JD | 26,708 | 600,938 | 01/12/2004 | 06/15/2013 |
| 775109-AK-7 | Rogers Communications Inc | | A | | 2FE | 111,741,294 | 126.7940 | 139,330,643 | 109,887,000 | 111,166,267 | | (209,168) | | | 6.800 | 6.530 | FA | 2,822,875 | 7,472,316 | 10/22/2009 | 08/15/2018 |
| 775109-AL-5 | Rogers Communications Inc | | A | | 2FE | 22,519,000 | 145.8550 | 29,170,960 | 20,000,000 | 22,401,013 | | (38,529) | | | 7.500 | 6.516 | FA | 566,667 | 1,500,000 | 09/25/2009 | 08/15/2038 |
| 77531Q-AD-0 | Rogers Communications Inc | | A | | 2FE | 5,440,628 | 106.5370 | 5,714,629 | 5,364,000 | 5,375,911 | | (9,572) | | | 6.375 | 6.175 | MS | 113,985 | 341,955 | 07/12/2004 | 03/01/2014 |
| 86722T-AB-8 | Suncor Energy Inc | | A | | 2FE | 35,936,913 | 136.9820 | 61,436,617 | 44,850,000 | 36,216,264 | | 78,046 | | | 6.850 | 8.713 | JD | 256,019 | 3,072,225 | 12/19/2008 | 06/01/2039 |
| 884903-AT-2 | Thomson Reuters Corp | | A | | 1FE | 20,909,280 | 102.4140 | 21,506,982 | 21,000,000 | 20,992,912 | | 10,940 | | | 5.250 | 5.306 | FA | 416,500 | 1,102,500 | 08/05/2003 | 08/15/2013 |
| 884903-AZ-8 | Thomson Reuters Corp | | A | | 1FE | 30,579,308 | 108.1040 | 32,971,751 | 30,500,000 | 30,637,190 | | (76,322) | | | 5.700 | 5.418 | AO | 434,625 | 1,738,500 | 01/04/2012 | 10/01/2014 |
| 884903-BA-2 | Thomson Reuters Corp | | A | | 1FE | 17,500,984 | 102.8130 | 19,020,313 | 18,500,000 | 18,364,335 | | 238,400 | | | 5.950 | 7.365 | JJ | 507,568 | 1,100,750 | 01/08/2009 | 07/15/2013 |
| 884903-BB-0 | Thomson Reuters Corp | | A | | 1FE | 21,859,010 | 124.9700 | 28,743,146 | 23,000,000 | 22,240,628 | | 102,474 | | | 6.500 | 7.213 | JJ | 689,361 | 1,495,000 | 07/06/2009 | 07/15/2018 |
| 884903-BH-7 | Thomson Reuters Corp | | A | | 1FE | 28,716,300 | 123.7430 | 36,504,038 | 29,500,000 | 28,745,417 | | 10,695 | | | 5.850 | 6.042 | AO | 364,325 | 1,725,750 | 03/24/2010 | 04/15/2040 |
| 89346D-AC-1 | TransAlta Corp | | A | | 2FE | 26,148,709 | 114.9370 | 26,356,249 | 22,931,000 | 25,340,847 | | (384,763) | | | 6.650 | 4.423 | MN | 194,850 | 1,524,912 | 02/10/2012 | 05/15/2018 |
| 89346D-AD-9 | TransAlta Corp | | A | | 2FE | 24,364,942 | 105.8460 | 24,778,532 | 23,410,000 | 23,863,365 | | (212,060) | | | 4.750 | 3.750 | JJ | 512,744 | 1,111,975 | 09/02/2010 | 01/15/2015 |
| 89346D-AE-7 | TransAlta Corp | | A | | 2FE | 9,375,570 | 103.5850 | 9,322,677 | 9,000,000 | 9,366,112 | | (5,095) | | | 6.500 | 6.189 | MS | 172,250 | 585,000 | 11/12/2010 | 03/15/2040 |
| 893526-BY-8 | TRANSCANADA PIPELINES LTD | | A | | 1FE | 12,003,915 | 147.9520 | 15,505,401 | 10,480,000 | 11,387,421 | | (77,066) | | | 9.875 | 8.369 | JJ | 517,450 | 1,034,900 | 10/18/2000 | 01/01/2021 |
| 89352H-AA-7 | TRANSCANADA PIPELINES LTD | | A | | 1FE | 10,923,770 | 101.6120 | 11,177,287 | 11,000,000 | 10,995,825 | | 8,907 | | | 4.000 | 4.085 | JD | 19,556 | 440,000 | 06/09/2003 | 06/15/2013 |
| 92658T-AQ-1 | VIDEOTRON - LE GRPE LTD | | A | | 3FE | 11,160,995 | 104.8750 | 11,622,248 | 11,082,000 | 11,158,364 | | (2,631) | | | 5.000 | 4.908 | JJ | 255,502 | | 07/23/2012 | 07/15/2022 |
| BAX39J-MT-7 | NOVELIS INC/GA TERM LOAN B | | A | | 4FE | 2,109,099 | 100.8500 | 2,140,339 | 2,122,299 | 2,111,982 | | 1,874 | | | 4.000 | 4.235 | | 15,564 | 65,769 | 03/08/2012 | 03/10/2017 |
| BAX39K-07-6 | MEG Energy Corp TERM LOAN - INITIAL | | I | | 3FE | 519,750 | 100.7290 | 523,539 | 519,750 | 519,750 | | | | | 6.250 | 4.019 | | 6,035 | 21,021 | 03/16/2011 | 03/18/2018 |
| BAX3FH-NO-6 | NOVELIS INC/GA TERM LOAN B2 | | A | | 4FE | 96,525 | 100.8130 | 99,805 | 99,000 | 96,987 | | 439 | | | 4.000 | 4.294 | | 1,727 | 3,161 | 12/02/2011 | 03/10/2017 |
| BAX3N3-ZW-5 | TELESAT CANADA TERM LOAN B | | A | | 4FE | 1,662,458 | 100.7000 | 1,682,508 | 1,670,812 | 1,663,243 | | 785 | | | 4.250 | 4.860 | | 18,936 | 33,138 | 03/26/2012 | 04/02/2019 |
| BAX3RO-37-7 | GIBSON ENERGY ULC TERM LOAN B | | A | | 3FE | 668,226 | 101.3750 | 683,588 | 674,315 | 668,775 | | 549 | | | 4.750 | 4.947 | | 8,541 | 19,396 | 05/24/2012 | 06/15/2018 |
| BAX3X7-EQ-1 | Valeant Pharmaceuticals Intern TERM LOAN B | | A | | 3FE | 910,562 | 100.5530 | 926,282 | 921,188 | 910,895 | | 332 | | | 4.250 | 4.478 | | 3,480 | 7,186 | 10/03/2012 | 02/13/2019 |
| C4862#-AA-0 | ISLAND TIMBERLANDS FINANCE COR | | | | 2 | 9,000,000 | 103.7240 | 9,335,158 | 9,000,000 | 9,000,000 | | | | | 5.570 | 5.570 | MS | 167,100 | 501,300 | 08/25/2005 | 08/30/2015 |
| 03523T-AN-8 | ANHEUSER-BUSCH INBEV WORLDWIDE | | F | | 1FE | 6,007,356 | 121.7030 | 7,302,204 | 6,000,000 | 6,007,152 | | (378) | | | 5.375 | 5.354 | JJ | 148,708 | 322,500 | 02/09/2010 | 01/15/2020 |
| 03523T-BE-7 | ANHEUSER-BUSCH INBEV WORLDWIDE | | F | | 1FE | 29,621,991 | 133.5620 | 37,397,220 | 28,000,000 | 29,323,825 | | (172,741) | | | 7.750 | 6.781 | JJ | 1,000,611 | 2,170,000 | 03/15/2011 | 01/15/2019 |
| 03523T-BF-4 | ANHEUSER-BUSCH INBEV WORLDWIDE | | F | | 1FE | 7,144,208 | 164.2270 | 11,495,911 | 7,000,000 | 7,142,671 | | (1,537) | | | 8.200 | 8.012 | JJ | 264,678 | 574,000 | 03/15/2011 | 01/15/2039 |
| 03523T-BH-0 | ANHEUSER-BUSCH INBEV WORLDWIDE | | F | | 1FE | 61,211,933 | 131.3100 | 80,099,039 | 61,000,000 | 61,183,097 | | (20,907) | | | 6.875 | 6.819 | MN | 535,868 | 4,193,750 | 03/14/2011 | 11/15/2019 |
| 03938L-AF-1 | ArcelorMittal | | F | | 3FE | 20,883,912 | 101.3500 | 21,094,989 | 20,814,000 | 20,865,598 | | (7,834) | | | 6.125 | 6.071 | JD | 106,238 | 1,274,858 | 06/14/2010 | 06/01/2018 |
| 03938L-AQ-7 | ArcelorMittal | | F | | 3FE | 72,148,637 | 100.2010 | 72,991,491 | 72,845,000 | 72,284,451 | | 54,246 | | | 5.750 | 5.372 | FA | 1,698,705 | 3,915,419 | 11/08/2010 | 08/05/2020 |
| 055451-AA-6 | BHP BILLITON | | F | | 1FE | 20,974,255 | 101.2920 | 20,764,780 | 20,500,000 | 20,516,898 | | (57,160) | | | 4.800 | 4.508 | AO | 207,733 | 984,000 | 07/14/2003 | 04/15/2013 |
| 05567L-3Q-8 | BNP Paribas SA | | F | | 1FE | 37,536,000 | 103.3850 | 38,861,275 | 37,589,000 | 37,553,672 | | 17,159 | | | 3.059 | 3.362 | MJSD | 38,328 | 1,230,863 | 12/20/2011 | 12/20/2014 |
| 067316-AB-5 | BACARDI LIMITED | | F | | 2FE | 48,056,774 | 129.1000 | 53,647,422 | 41,555,000 | 46,314,983 | | (618,912) | | | 8.200 | 5.964 | AO | 851,878 | 3,407,510 | 07/12/2010 | 04/01/2019 |
| 067316-AC-3 | BACARDI LIMITED | | F | | 2FE | 35,108,565 | 111.7710 | 39,139,013 | 35,017,000 | 35,095,978 | | (8,151) | | | 4.500 | 4.466 | JJ | 726,603 | 1,575,765 | 12/14/2011 | 01/15/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 111013-AG-3 | British Sky Broadcasting Group | | F | | 2FE | 54,560,632 | 119.4890 | 60,905,933 | 50,972,000 | 53,464,430 | | (427,526) | | | 6.100 | 4.991 | FA | 1,174,621 | 3,109,292 | 08/27/2010 | 02/15/2018 |
| 111013-AK-4 | British Sky Broadcasting Group | | F | | 2FE | 11,547,578 | 99.6520 | 11,519,771 | 11,560,000 | 11,547,682 | | 104 | | | 3.125 | 3.138 | MN | 35,122 | | 11/20/2012 | 11/26/2022 |
| 117788-AA-0 | BSKYB FINANCE UK PLC | | F | | 2FE | 15,123,801 | 111.9430 | 16,466,815 | 14,710,000 | 15,060,121 | | (117,939) | | | 5.625 | 4.679 | AO | 174,681 | 827,438 | 01/04/2012 | 10/15/2015 |
| 126578-AA-7 | CALITTUM HTCE I CV | | F | 2 | 1 | 8,777,708 | 105.8640 | 9,292,458 | 8,777,708 | 8,777,708 | | | | | 4.130 | 4.151 | JAJO | 90,630 | 185,247 | 03/28/2012 | 04/01/2027 |
| 25156P-AF-0 | DEUTSCHE TELEKOM INTERNATIONAL | | F | | 2FE | 29,738,350 | 102.5540 | 30,766,120 | 30,000,000 | 29,980,149 | | 34,156 | | | 5.250 | 5.372 | JJ | 695,625 | 1,575,000 | 07/26/2004 | 07/22/2013 |
| 25156P-AL-7 | DEUTSCHE TELEKOM INTERNATIONAL | | F | | 2FE | 32,432,591 | 124.1720 | 36,350,199 | 29,274,000 | 31,432,956 | | (321,889) | | | 6.750 | 5.222 | FA | 719,043 | 1,975,995 | 10/16/2009 | 08/20/2018 |
| 25156P-AN-3 | DEUTSCHE TELEKOM INTERNATIONAL | | F | | 2FE | 33,658,160 | 121.9530 | 40,244,457 | 33,000,000 | 33,470,158 | | (58,822) | | | 6.000 | 5.733 | JJ | 951,500 | 1,980,000 | 07/13/2009 | 07/08/2019 |
| 25156P-AP-8 | DEUTSCHE TELEKOM INTERNATIONAL | | F | | 2FE | 47,073,396 | 105.7740 | 49,652,431 | 46,942,000 | 47,039,959 | | (28,458) | | | 3.125 | 3.057 | AO | 325,986 | 1,466,938 | 08/25/2011 | 04/11/2016 |
| 25243Y-AP-4 | DIAGEO CAPITAL PLC | | F | | 1FE | 12,750,912 | 117.7260 | 14,244,882 | 12,100,000 | 12,702,959 | | (26,505) | | | 4.828 | 4.036 | JJ | 269,376 | 482,800 | 12/20/2012 | 07/15/2020 |
| 35177P-AT-4 | France Telecom SA | | F | | 1FE | 24,938,480 | 117.2090 | 28,950,672 | 24,700,000 | 24,869,037 | | (21,246) | | | 5.375 | 5.250 | JJ | 637,998 | 1,327,625 | 06/30/2009 | 07/08/2019 |
| 40052V-AA-2 | Grupo Bimbo SAB de CV | | F | | 2FE | 27,964,300 | 112.7130 | 31,559,523 | 28,000,000 | 27,971,945 | | 3,023 | | | 4.875 | 4.891 | JD | 3,792 | 1,365,000 | 07/15/2010 | 06/30/2020 |
| 423012-A*-4 | Heineken NV | | F | | 2 | 25,000,000 | 109.8630 | 27,465,833 | 25,000,000 | 25,000,000 | | | | | 5.860 | 5.860 | FA | 553,444 | 1,465,000 | 08/12/2008 | 08/15/2015 |
| 423012-AA-1 | Heineken NV | | F | | 2FE | 83,990,118 | 104.3070 | 85,870,573 | 82,325,000 | 83,987,442 | | (2,676) | | | 3.400 | 3.143 | AO | 699,763 | 754,062 | 12/19/2012 | 04/01/2022 |
| 449786-AA-0 | ING BANK NV | | F | | 2FE | 81,685,870 | 104.5220 | 84,145,798 | 80,505,000 | 80,793,296 | | (114,138) | | | 5.125 | 4.960 | MN | 687,647 | 4,125,881 | 07/15/2003 | 05/01/2015 |
| 552081-AD-3 | LyondellBasell Industries NV | | F | 1 | 3FE | 15,736,534 | 117.2500 | 18,028,360 | 15,376,000 | 15,724,481 | | (12,053) | | | 6.000 | 5.666 | MN | 117,883 | 461,280 | 07/19/2012 | 11/15/2021 |
| 552081-AK-7 | LyondellBasell Industries NV | | F | 1 | 3FE | 5,897,856 | 117.5000 | 6,820,875 | 5,805,000 | 5,895,599 | | (2,257) | | | 5.750 | 5.558 | AO | 70,466 | 172,457 | 07/19/2012 | 04/15/2024 |
| 65504L-AB-3 | NOBLE HOLDING INTERNATIONAL LT | | F | | 2FE | 1,380,449 | 105.3780 | 1,384,660 | 1,314,000 | 1,363,819 | | (16,630) | | | 3.450 | 1.938 | FA | 18,889 | 22,667 | 02/07/2012 | 08/01/2015 |
| 65504L-AH-0 | NOBLE HOLDING INTERNATIONAL LT | | F | | 2FE | 6,363,691 | 103.2040 | 6,565,819 | 6,362,000 | 6,363,524 | | (167) | | | 2.500 | 2.494 | MS | 46,831 | 94,988 | 03/19/2012 | 03/15/2017 |
| 74932#-AB-0 | RC CEMENT CO INC | | F | 2 | 3 | 5,666,666 | 100.6490 | 5,703,437 | 5,666,666 | 5,666,666 | | | | | 6.920 | 6.920 | MN | 34,856 | 462,967 | 05/28/2002 | 05/29/2013 |
| 74935*-AA-3 | Buzzi Unicem SpA | | F | | 3 | 10,000,000 | 99.1590 | 9,915,890 | 10,000,000 | 10,000,000 | | | | | 4.900 | 4.900 | AO | 122,500 | 615,000 | 03/26/2010 | 04/01/2016 |
| 761655-A@-8 | Rexam PLC | | F | | 2Z | 18,000,000 | 103.1370 | 18,564,666 | 18,000,000 | 18,000,000 | | | | | 4.150 | 4.150 | JD | 26,975 | | 12/14/2012 | 12/18/2020 |
| 780097-AL-5 | Royal Bank of Scotland Group P | | F | | 3FE | 60,368,245 | 102.7510 | 60,109,277 | 58,500,000 | 58,858,424 | | (192,520) | | | 5.000 | 4.631 | AO | 731,250 | 2,925,000 | 07/15/2003 | 10/01/2014 |
| 780097-AN-1 | Royal Bank of Scotland Group P | | F | | 3FE | 48,693,740 | 101.8510 | 49,906,770 | 49,000,000 | 48,967,086 | | 36,406 | | | 5.000 | 5.081 | MN | 333,472 | 2,450,000 | 11/06/2003 | 11/12/2013 |
| 78572M-AE-5 | SABMiller PLC | | F | | 2FE | 33,804,951 | 105.1560 | 37,049,613 | 35,233,000 | 34,892,972 | | 305,583 | | | 5.700 | 6.677 | JJ | 926,041 | 2,008,281 | 03/30/2009 | 01/15/2014 |
| 78572M-AF-2 | SABMiller PLC | | F | | 2FE | 112,855,122 | 124.2940 | 128,549,760 | 103,424,000 | 110,640,632 | | (1,157,939) | | | 6.500 | 5.001 | JJ | 3,099,847 | 6,722,560 | 02/09/2011 | 07/15/2018 |
| 786584-A*-3 | SAFRAN | | F | | 1 | 30,000,000 | 104.7240 | 31,417,283 | 30,000,000 | 30,000,000 | | | | | 3.700 | 3.700 | FA | 437,833 | 555,000 | 02/07/2012 | 02/09/2019 |
| 80932R-AG-0 | SCOTLAND INTL FIN NO 2 BV 144A | | F | | 2FE | 103,531,610 | 101.0110 | 106,566,892 | 105,500,000 | 105,398,918 | | 248,122 | | | 4.250 | 4.499 | MN | 473,285 | 4,483,750 | 10/23/2003 | 05/23/2013 |
| 83239*-AA-7 | Smiths Group PLC /PVT | | F | | 2 | 10,000,000 | 100.2430 | 10,024,348 | 10,000,000 | 10,000,000 | | | | | 5.450 | 5.450 | JJ | 231,625 | 545,000 | 01/23/2003 | 01/28/2013 |
| 87927V-AE-8 | TELECOM ITALIA CAPITAL | | F | | 2FE | 55,436,232 | 102.7500 | 56,656,350 | 55,140,000 | 55,173,474 | | (37,051) | | | 5.250 | 5.178 | MN | 369,898 | 2,894,850 | 10/18/2004 | 11/15/2013 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL | | F | | 2FE | 9,698,600 | 100.7500 | 10,075,000 | 10,000,000 | 9,732,703 | | 5,830 | | | 6.375 | 6.613 | MN | 81,458 | 637,500 | 03/16/2006 | 11/15/2033 |
| 87938W-AH-6 | TELEFONICA EMISIONES SAU | | F | | 2FE | 53,521,949 | 109.2500 | 56,527,043 | 51,741,000 | 53,030,687 | | (161,547) | | | 5.877 | 5.417 | JJ | 1,402,155 | 3,040,819 | 03/23/2010 | 07/15/2019 |
| 87938W-AJ-2 | TELEFONICA EMISIONES SAU | | F | | 2FE | 10,487,300 | 104.7500 | 10,475,000 | 10,000,000 | 10,262,291 | | (121,849) | | | 4.949 | 3.603 | JJ | 228,204 | 494,900 | 02/10/2011 | 01/15/2015 |
| 87938W-AM-5 | TELEFONICA EMISIONES SAU | | F | | 2FE | 29,350,000 | 105.1250 | 30,854,188 | 29,350,000 | 29,350,000 | | | | | 5.134 | 5.134 | AO | 267,881 | 1,506,829 | 04/12/2010 | 04/27/2020 |
| 87938W-AP-8 | TELEFONICA EMISIONES SAU | | F | | 2FE | 9,964,200 | 106.8070 | 10,680,689 | 10,000,000 | 9,969,523 | | 2,905 | | | 5.462 | 5.509 | FA | 204,825 | 546,200 | 02/10/2011 | 02/16/2021 |
| 893830-AS-8 | TRANSOCEAN INC | | F | | 2FE | 47,307,919 | 115.9790 | 51,626,848 | 44,514,000 | 46,357,861 | | (302,684) | | | 6.000 | 5.084 | MS | 786,414 | 2,670,840 | 09/25/2009 | 03/15/2018 |
| 92857W-AD-2 | Vodafone Group PLC | | F | | 1FE | 5,353,200 | 109.3930 | 5,469,665 | 5,000,000 | 5,077,412 | | (34,701) | | | 5.375 | 4.586 | JJ | 112,726 | 268,750 | 05/20/2003 | 01/30/2015 |
| 92857W-AE-0 | Vodafone Group PLC | | F | | 1FE | 46,657,060 | 115.5210 | 55,450,272 | 48,000,000 | 47,362,210 | | 97,518 | | | 4.625 | 4.901 | JJ | 1,023,667 | 2,220,000 | 08/01/2005 | 07/15/2018 |
| 92857W-AV-2 | Vodafone Group PLC | | F | | 1FE | 19,750,400 | 115.7030 | 23,140,640 | 20,000,000 | 19,786,866 | | 21,012 | | | 4.375 | 4.532 | MS | 255,208 | 875,000 | 03/30/2011 | 03/16/2021 |
| 947075-AB-3 | WEATHERFORD INTERNATIONAL LTD | | F | | 2FE | 5,843,580 | 111.3580 | 6,681,468 | 6,000,000 | 5,851,774 | | 2,530 | | | 6.500 | 6.710 | FA | 162,500 | 390,000 | 11/09/2009 | 08/01/2036 |
| 947075-AE-7 | WEATHERFORD INTERNATIONAL LTD | | F | | 2FE | 15,501,700 | 115.4280 | 23,085,600 | 20,000,000 | 15,643,419 | | 42,199 | | | 7.000 | 9.238 | MS | 412,222 | 1,400,000 | 05/05/2009 | 03/15/2038 |
| 947075-AF-4 | WEATHERFORD INTERNATIONAL LTD | | F | | 2FE | 33,860,416 | 130.4640 | 42,061,432 | 32,240,000 | 33,384,467 | | (134,511) | | | 9.625 | 8.865 | MS | 1,034,367 | 3,103,100 | 01/14/2009 | 03/01/2019 |
| 947075-AG-2 | WEATHERFORD INTERNATIONAL LTD | | F | | 2FE | 15,460,000 | 140.1390 | 21,020,820 | 15,000,000 | 15,451,294 | | (3,828) | | | 9.875 | 9.560 | MS | 493,750 | 1,481,250 | 04/24/2009 | 03/01/2039 |
| 94707V-AC-4 | WEATHERFORD INTERNATIONAL LTD | | F | 1 | 2FE | 11,982,600 | 106.1260 | 12,735,108 | 12,000,000 | 11,983,819 | | 1,219 | | | 4.500 | 4.518 | AO | 114,000 | 286,500 | 03/30/2012 | 04/15/2022 |
| 980236-AD-5 | WOODSIDE FINANCE | | F | | 2FE | 18,332,945 | 103.3100 | 19,112,369 | 18,500,000 | 18,481,935 | | 19,783 | | | 5.000 | 5.116 | MN | 118,194 | 925,000 | 11/03/2003 | 11/15/2013 |
| 980236-AE-3 | WOODSIDE FINANCE | | F | | 2FE | 19,739,870 | 131.4860 | 21,918,733 | 16,670,000 | 19,006,598 | | (305,080) | | | 8.750 | 5.997 | MS | 486,208 | 1,458,625 | 06/22/2010 | 03/01/2019 |
| 980236-AJ-2 | WOODSIDE FINANCE | | F | | 2FE | 33,761,600 | 105.7710 | 35,433,298 | 33,500,000 | 33,606,262 | | (53,879) | | | 4.500 | 4.320 | MN | 213,563 | 1,507,500 | 06/01/2010 | 11/10/2014 |
| BAX394-6H-4 | Freescale Semiconductor Ltd TERM LOAN -EXTENDING | | R | | 4FE | 1,656,453 | 97.7500 | 1,978,357 | 2,023,895 | 1,762,805 | | 52,308 | | | 4.464 | 8.332 | | 8,028 | 92,999 | 08/25/2011 | 12/01/2016 |
| BAX39H-0C-2 | STYRON CORP TERM LOAN | | F | | 4FE | 2,079,372 | 97.2660 | 2,091,775 | 2,150,572 | 2,090,231 | | 9,286 | | | 8.000 | 6.743 | | 15,293 | 147,591 | 08/25/2011 | 08/02/2017 |
| BAX39H-NL-7 | Tomkins Ltd TERM LOAN B | | R | | 3FE | 1,932,852 | 100.4790 | 2,008,811 | 1,999,234 | 1,949,231 | | 11,846 | | | 4.250 | 4.992 | | 48,148 | 71,346 | 08/08/2011 | 09/29/2016 |
| BAX39K-4F-4 | Warner Chilcott PLC TERM LOAN B1 | | R | | 4FE | 557,023 | 100.7920 | 562,455 | 558,035 | 557,075 | | 52 | | | 4.250 | 4.310 | | 4,875 | 17,640 | 08/15/2012 | 03/14/2018 |
| BAX39K-4G-2 | Warner Chilcott PLC TERM LOAN B2 | | R | | 4FE | 278,512 | 100.7920 | 281,227 | 279,018 | 278,537 | | 26 | | | 4.250 | 4.308 | | 2,438 | 8,820 | 08/15/2012 | 03/17/2018 |
| BAX39K-4H-0 | Warner Chilcott PLC TERM LOAN B3 | | R | | 4FE | 382,953 | 100.7920 | 386,688 | 383,649 | 382,988 | | 35 | | | 4.250 | 4.306 | | 3,352 | 12,127 | 08/15/2012 | 03/17/2018 |
| BAX3KG-H8-2 | Tronox Ltd TERM LOAN - DELAYED DRAW | | R | | 3FE | 160,313 | 100.9380 | 161,816 | 160,313 | 160,313 | | | | | 4.250 | 4.262 | | 3,920 | 2,068 | 02/03/2012 | 02/10/2018 |
| BAX3KG-J0-7 | Tronox Ltd TERM LOAN B | | R | | 3FE | 580,331 | 100.9380 | 593,326 | 587,813 | 581,233 | | 902 | | | 4.250 | 4.515 | | 6,944 | 14,497 | 02/03/2012 | 02/10/2018 |
| BAX3VO-V5-5 | Warner Chilcott PLC TERM LOAN B4 | | R | | 4FE | 207,292 | 99.7920 | 207,900 | 208,333 | 207,357 | | 65 | | | 3.261 | 4.380 | | 1,986 | 801 | 08/15/2012 | 08/20/2017 |
| BAX3VJ-LH-9 | Warner Chilcott PLC TERM LOAN B1 ADDITIONAL | | R | | 4FE | 211,535 | 100.7920 | 213,597 | 211,919 | 211,553 | | 19 | | | 4.250 | 3.727 | | 1,551 | 1,625 | 08/20/2012 | 03/15/2018 |
| BAX3WC-1K-8 | CONTINENTAL RUBBER OF AMERICA | | F | 1 | 3FE | 3,067,500 | 102.0000 | 3,060,000 | 3,000,000 | 3,066,807 | | (693) | | | 4.500 | 3.976 | MS | 36,375 | | 12/06/2012 | 09/15/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BAX3WX-70-0 | INTELSAT JACKSON HOLDINGS LTD TERM LOAN B1 | | F | | 4FE | 2,949,982 | 100.7710 | 2,985,341 | 2,962,500 | 2,950,532 | | 550 | | | 4.500 | 4.612 | | 28,884 | 3,333 | 10/02/2012 | 04/02/2018 |
| BAX404-K1-0 | SILVER II BORROWER / SILVER II TERM LOAN B | | F | | 4FE | 1,089,000 | 100.8750 | 1,109,625 | 1,100,000 | 1,089,056 | | 56 | | | 5.000 | 5.202 | | 2,292 | | 12/05/2012 | 12/13/2019 |
| D2736#-AF-6 | FRITZ DRAXLMAIER GMGH & CO KG | | F | | 2 | 15,000,000 | 104.2700 | 15,640,463 | 15,000,000 | 15,000,000 | | | | | 4.820 | 4.820 | AO | 180,750 | 723,000 | 09/16/2010 | 10/01/2015 |
| D2736#-AG-4 | FRITZ DRAXLMAIER GMGH & CO KG | | F | | 2 | 10,000,000 | 108.6720 | 10,867,206 | 10,000,000 | 10,000,000 | | | | | 5.520 | 5.520 | AO | 138,000 | 552,000 | 09/16/2010 | 10/01/2017 |
| D9493#-AA-5 | Vossloh AG | | F | | 2 | 15,000,000 | 104.0640 | 15,609,662 | 15,000,000 | 15,000,000 | | | | | 5.900 | 5.900 | JD | 17,208 | 885,000 | 06/23/2004 | 06/24/2014 |
| F0164#-AB-8 | AIR LIQUIDE FINANCE | | F | | 1Z | 31,500,000 | 100.2570 | 31,581,082 | 31,500,000 | 31,500,000 | | | | | 3.110 | 3.110 | MS | 293,895 | | 09/11/2012 | 09/13/2022 |
| F3166#-AA-2 | ESSILOR INTERNATIONALE | | F | | 1 | 7,500,000 | 102.1320 | 7,659,911 | 7,500,000 | 7,500,000 | | | | | 2.650 | 2.650 | MS | 58,521 | 99,375 | 03/14/2012 | 03/15/2017 |
| F9731#-AD-9 | VICAT SA | | F | | 2 | 20,000,000 | 103.8950 | 20,779,087 | 20,000,000 | 20,000,000 | | | | | 5.240 | 5.240 | JD | 87,333 | 1,048,000 | 12/17/2010 | 12/01/2017 |
| G1108#-AB-4 | British Land Co PLC /PVT | | F | | 1 | 20,000,000 | 111.0650 | 22,212,938 | 20,000,000 | 20,000,000 | | | | | 6.300 | 6.300 | AO | 315,000 | 1,260,000 | 10/01/2003 | 10/01/2015 |
| G1591#-AA-0 | Britvic PLC | | F | | 2 | 29,590,940 | 104.1830 | 30,213,058 | 29,000,000 | 29,233,873 | | (199,972) | | | 5.800 | 5.055 | FA | 612,061 | 1,682,000 | 03/09/2011 | 02/20/2014 |
| G1591#-AE-2 | Britvic PLC | | F | | 2 | 7,616,490 | 118.0650 | 8,264,565 | 7,000,000 | 7,495,171 | | (68,258) | | | 6.000 | 4.661 | FA | 152,833 | 420,000 | 03/09/2011 | 02/20/2019 |
| G1591#-AG-7 | Britvic PLC | | F | | 2 | 2,109,200 | 103.7720 | 2,075,432 | 2,000,000 | 2,064,328 | | (31,673) | | | 4.070 | 2.381 | JD | 3,166 | 81,400 | 07/27/2011 | 12/17/2014 |
| G1591#-AH-5 | Britvic PLC | | F | | 2 | 7,073,460 | 109.0230 | 7,631,634 | 7,000,000 | 7,055,304 | | (12,875) | | | 4.770 | 4.546 | JD | 12,985 | 333,900 | 07/27/2011 | 12/17/2016 |
| G1696#-AY-2 | BUNZL FINANCE PLC | | F | | 2Z | 6,000,000 | 100.0110 | 6,000,663 | 6,000,000 | 6,000,000 | | | | | 2.930 | 2.930 | JD | 6,348 | | 12/14/2012 | 01/15/2020 |
| G1910#-AE-6 | Cobham PLC | | F | | 2 | 18,000,000 | 104.5520 | 18,819,323 | 18,000,000 | 18,000,000 | | | | | 6.040 | 6.040 | MS | 314,080 | 1,087,200 | 03/12/2009 | 03/17/2014 |
| G2044@-AW-5 | Compass Group PLC | | F | | 2 | 20,000,000 | 103.8510 | 20,770,104 | 20,000,000 | 20,000,000 | | | | | 3.310 | 3.310 | AO | 165,500 | 693,261 | 09/09/2011 | 10/01/2018 |
| G2978#-AB-9 | ELECTRICITY SUPPLY BOARD /PVT | | F | | 2 | 23,000,000 | 101.0270 | 23,236,321 | 23,000,000 | 23,000,000 | | | | | 5.040 | 5.040 | JD | 51,520 | 1,159,200 | 12/12/2003 | 12/15/2013 |
| G5241#-AB-3 | KERRY GROUP FINANCIAL SERVICES /PVT | | F | | 2 | 14,000,000 | 100.6810 | 14,095,360 | 14,000,000 | 14,000,000 | | | | | 4.990 | 4.990 | AO | 118,374 | 698,600 | 04/28/2003 | 04/01/2013 |
| G7815@-AA-9 | SAP IRELAND US FINANCIAL SERVI | | F | | 1 | 10,000,000 | 101.2210 | 10,122,066 | 10,000,000 | 10,000,000 | | | | | 2.340 | 2.340 | AO | 50,050 | 234,000 | 10/11/2010 | 10/14/2015 |
| G7815@-AC-5 | SAP IRELAND US FINANCIAL SERVI | | F | | 1 | 28,000,000 | 102.5930 | 28,726,058 | 28,000,000 | 28,000,000 | | | | | 2.770 | 2.770 | JD | 64,633 | 775,600 | 05/26/2011 | 06/01/2016 |
| G7815@-AE-1 | SAP IRELAND US FINANCIAL SERVI | | F | | 1Z | 10,000,000 | 99.5430 | 9,954,260 | 10,000,000 | 10,000,000 | | | | | 2.130 | 2.130 | MN | 27,217 | | 11/13/2012 | 11/15/2017 |
| G7895#-AC-6 | SCOTTISH & NEWCASTLE PLC 144A | | F | | 2 | 15,000,000 | 106.9240 | 16,038,552 | 15,000,000 | 15,000,000 | | | | | 5.570 | 5.570 | JD | 69,625 | 835,500 | 12/04/2002 | 12/01/2014 |
| G9158*-AB-0 | UTi Worldwide Inc | | F | 2 | 2 | 11,000,000 | 102.9700 | 11,326,741 | 11,000,000 | 11,000,000 | | | | | 8.060 | 8.063 | FA | 349,714 | 886,600 | 07/07/2009 | 08/09/2014 |
| H2194#-AA-8 | ELSEVIER FINANCE SA /PVT | | F | | 2 | 30,000,000 | 102.9140 | 30,874,328 | 30,000,000 | 30,000,000 | | | | | 5.050 | 5.050 | JJ | 643,875 | 1,515,000 | 01/26/2004 | 01/28/2014 |
| L0714#-AB-6 | BARILLA FINANCE S.A. /PVT B | | F | | 2 | 18,000,000 | 102.6700 | 18,480,596 | 18,000,000 | 18,000,000 | | | | | 5.550 | 5.550 | JD | 61,050 | 999,000 | 12/05/2003 | 12/01/2013 |
| N0060#-AC-2 | ADIDAS-SALOMON AG | | F | | 2 | 14,800,200 | 100.2100 | 15,031,538 | 15,000,000 | 14,997,296 | | 41,599 | | | 5.340 | 5.630 | JJ | 349,325 | 801,000 | 08/15/2007 | 01/24/2013 |
| W0805#-AK-4 | ASSA ABLOY FINANCIAL SERVICES | | F | | 1 | 17,035,500 | 112.9950 | 16,949,235 | 15,000,000 | 16,929,361 | | (106,139) | | | 5.370 | 3.002 | MN | 100,688 | 402,750 | 08/20/2012 | 12/21/2018 |
| W0805#-AL-2 | ASSA ABLOY FINANCIAL SERVICES | | F | | 1 | 5,000,000 | 98.9510 | 4,947,552 | 5,000,000 | 5,000,000 | | | | | 2.940 | 2.941 | MN | 18,375 | 39,608 | 08/07/2012 | 08/09/2019 |
| X4761*-AB-1 | LANDSBANKI ISLANDS HF | | F | | 6* | 0.0000 | | | 9,000,000 | | | | | | 5.740 | 8,888.000 | MS | | | 03/17/2006 | 12/30/2009 |
| X4761*-AC-9 | LANDSBANKI ISLANDS HF | | F | | 6* | 0.0000 | | | 18,000,000 | | | | | | 5.760 | 1,346.056 | MS | | | 03/17/2006 | 03/30/2011 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 13,554,502,718 | XXX | 15,416,722,264 | 13,426,900,634 | 13,481,169,726 | (23,869) | (32,252,545) | 278,563 | | XXX | XXX | XXX | 206,909,590 | 723,147,397 | XXX | XXX |
| 02660T-AW-3 | AHM_04-2 04-2 2A | | | 2 | 1FM | 4,151,009 | 97.6680 | 6,222,253 | 6,370,853 | 4,405,231 | | 214,520 | | | 2.361 | 28.038 | MON | 12,535 | 161,250 | 12/22/2008 | 02/25/2044 |
| 03072S-A9-6 | AMERIQUEST AMSI_05-R3 05-R3 A1A | | | 2 | 1FM | 326,207 | 99.6920 | 325,100 | 326,105 | 326,113 | | (8) | | | 0.410 | 0.402 | MON | 22 | 1,459 | 12/20/2005 | 05/25/2035 |
| 03072S-P7-4 | AMERIQUEST AMSI_05-R9 05-R9 AF3 | | | 2 | 1FM | 1,170,084 | 102.7150 | 1,201,851 | 1,170,084 | 1,170,084 | | | | | 4.943 | 4.925 | MON | 4,820 | 58,210 | 10/21/2005 | 11/25/2035 |
| 03072S-QR-9 | AMSI_04-FR1 2004-02 M1 | | | 2 | 3FM | 6,862,903 | 69.4630 | 4,767,170 | 6,862,903 | 6,862,903 | | | | | 4.909 | 4.929 | MON | 28,075 | 336,484 | 04/02/2004 | 05/25/2034 |
| 05531W-AB-2 | BCAP_09-RR1 09-RR1 1A2 | | | 2 | 1FM | 5,108,888 | 107.3120 | 6,831,743 | 6,366,216 | 5,865,399 | | (146,522) | | | 5.772 | 11.802 | MON | 30,621 | 368,556 | 03/02/2009 | 07/26/2037 |
| 05531W-AM-8 | BCAP_09-RR1 09-RR1 4A1 | | | 2 | 1FM | 3,543,987 | 105.0870 | 4,597,843 | 4,375,292 | 4,012,213 | | 90,905 | | | 5.997 | 16.153 | MON | 21,866 | 262,327 | 03/12/2009 | 10/26/2036 |
| 05532E-AV-7 | BCAP LLC TRUST BCAP_09-RR10 09-RR10 11A2 | | | 2 | 1FM | 18,234,494 | 102.1040 | 18,985,979 | 18,594,768 | 18,405,194 | | 46,197 | | | 5.158 | 5.606 | MON | 79,921 | 963,075 | 09/15/2009 | 10/26/2035 |
| 05533C-FV-5 | BCAP_10-RR6 10-RR6 11A6 | | | 2 | 1FM | 5,307,610 | 94.4670 | 5,071,000 | 5,368,000 | 5,324,836 | | 9,464 | | | 5.000 | 5.260 | MON | 22,368 | 268,914 | 02/08/2011 | 03/26/2035 |
| 05533D-AF-3 | BCAP_10-RR7 10-RR7 1A6 | | | 2 | 1FM | 10,817,914 | 93.8590 | 10,269,078 | 10,941,000 | 10,852,559 | | 18,821 | | | 5.000 | 5.258 | MON | 45,590 | 548,030 | 02/08/2011 | 04/26/2035 |
| 05533D-DN-3 | BCAP_10-RR7 10-RR7 8A1 | | | 2 | 1FM | 6,905,720 | 99.5380 | 6,692,270 | 6,723,338 | 6,766,682 | | (38,935) | | | 5.500 | 3.498 | MON | 30,815 | 369,624 | 06/25/2010 | 05/26/2035 |
| 05533E-AV-6 | BCAP_10-RR8 10-RR8 3A2 | | | 2 | 1FM | 25,267,000 | 101.6620 | 25,686,929 | 25,267,000 | 25,267,000 | | | | | 5.000 | 4.957 | MON | 105,279 | 1,263,219 | 07/23/2010 | 05/26/2035 |
| 05540F-BD-3 | BCAP_12-RR2 12-RR2 4A3 | | | 2 | 1FM | 20,369,489 | 101.3000 | 20,531,646 | 20,268,149 | 20,354,577 | | (14,912) | | | 2.627 | 2.486 | MON | 44,367 | 443,625 | 02/22/2012 | 06/26/2035 |
| 05570W-AB-4 | BNPP_09-1 09-1 A2 | | | 2 | 1FM | 10,112,609 | 104.6570 | 14,111,458 | 13,483,479 | 11,431,665 | | 330,153 | | | 6.000 | 17.527 | MON | 67,417 | 812,783 | 04/15/2009 | 08/27/2037 |
| 05946X-B8-5 | BAFC_05-G 05-G A1 | | | 2 | 1FM | 10,535,226 | 99.6450 | 11,536,042 | 11,577,171 | 10,578,491 | | 11,295 | | | 5.055 | 7.119 | MON | 48,769 | 592,707 | 01/20/2009 | 10/20/2035 |
| 05946X-C3-5 | BAFC_05-G 05-G A3 | | | 2 | 2FM | 4,035,066 | 99.0650 | 4,262,387 | 4,302,637 | 4,049,138 | | 1,523 | | | 5.202 | 6.452 | MON | 18,642 | 223,841 | 04/24/2008 | 10/20/2035 |
| 05948K-HM-4 | BOAA_03-10 03-10 5A1 | | | 2 | 1FM | 1,563,315 | 100.7290 | 1,774,318 | 1,761,482 | 1,620,346 | | 15,271 | | | 4.500 | 7.997 | MON | 6,606 | 79,267 | 01/08/2009 | 12/25/2018 |
| 05948X-WD-9 | BOAMS_03-8 03-8 1A13 | | | 2 | 1FM | 9,092,907 | 102.9550 | 9,361,638 | 9,092,907 | 9,092,907 | | | | | 5.500 | 5.348 | MON | 41,676 | 500,110 | 11/20/2009 | 11/25/2033 |
| 05949A-LM-0 | BOAMS_04G 04-G 4A1 | | | 2 | 1FM | 4,167,726 | 98.8620 | 4,927,088 | 4,983,827 | 4,202,092 | | 16,248 | | | 3.123 | 7.176 | MON | 12,970 | 149,662 | 12/23/2008 | 08/25/2034 |
| 05955G-AP-3 | BAFC_09-R7 09-R7 3A1 | | | 2 | 1FM | 14,278,190 | 96.3910 | 15,957,035 | 16,554,423 | 14,982,633 | | 87,521 | | | 2.881 | 7.223 | MON | 39,739 | 442,253 | 07/16/2009 | 11/26/2035 |
| 05955G-AR-9 | BAFC_09-R7 09-R7 4A1 | | | 2 | 1FM | 23,274,904 | 102.0100 | 24,115,788 | 23,640,594 | 23,375,364 | | 12,832 | | | 5.331 | 5.800 | MON | 105,025 | 1,262,806 | 07/28/2009 | 08/26/2035 |
| 07384M-4E-9 | BSARM 04-10 04-10 I3A1 | | | 2 | 2FM | 8,281,360 | 92.2060 | 7,597,652 | 8,239,839 | 8,275,912 | | (1,346) | | | 2.848 | 2.740 | MON | 19,574 | 225,736 | 06/22/2005 | 01/25/2035 |
| 07386H-UL-3 | BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1 | | | 2 | 4FM | 11,680,841 | 84.7520 | 9,783,588 | 11,543,759 | 11,660,739 | | (5,890) | | | 5.339 | 5.173 | MON | 51,362 | 615,508 | 07/20/2005 | 07/25/2035 |
| 07386H-VX-6 | BALTA_05-7 05-7 26A1 | | | 2 | 4FM | 8,201,081 | 76.0820 | 7,085,842 | 9,313,427 | 8,201,081 | | | 537,573 | | 5.379 | 0.000 | MON | | | 10/27/2005 | 09/25/2035 |
| 07387A-BW-4 | BSARM_05-4 05-4 B1 | | | 2 | 5FM | 715,179 | 4.2490 | 558,983 | 13,155,148 | 715,179 | 1,737,378 | | 1,882,151 | | 4.981 | 0.000 | MON | | 43,097 | 07/08/2005 | 08/25/2035 |

# 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12545B-AA-0 | CWHL_08-3R 08-3R 1A1 | | | 2 | 1FM | 6,847,815 | 89.2680 | 12,225,753 | 13,695,630 | 7,699,438 | | 71,527 | | | 6.000 | 30.522 | MON | 68,478 | 827,419 | 11/20/2008 | 08/25/2037 |
| 12639M-DP-7 | CSMC_10-15R 10-15R 3A5 | | | 2 | 1FM | 12,651,329 | 99.1980 | 12,660,679 | 12,763,006 | 12,661,136 | | 9,806 | | | 3.112 | 3.412 | MON | 33,106 | 360,888 | 02/16/2012 | 01/26/2037 |
| 12640X-AN-8 | CSMC_09-1 09-1R 4A1 | | | 2 | 1FM | 3,976,189 | 100.5860 | 5,160,642 | 5,130,567 | 4,576,001 | | 173,239 | | | 3.663 | 14.954 | MON | 15,659 | 211,854 | 03/12/2009 | 07/20/2035 |
| 12641N-AU-3 | CSMC_09-4R 09-4R 1A1 | | | 2 | 1FM | 21,812,955 | 102.2450 | 24,643,790 | 24,102,713 | 22,586,991 | | 4,169 | | | 2.520 | 5.562 | MON | 50,613 | 598,164 | 04/22/2009 | 04/25/2036 |
| 12641T-CB-0 | CSMC_09-5R 09-5R 3A1 | | | 2 | 1FM | 19,055,949 | 95.3390 | 19,595,408 | 20,553,411 | 19,455,918 | | 52,413 | | | 2.592 | 4.473 | MON | 44,402 | 516,150 | 06/23/2009 | 07/26/2049 |
| 12641T-CQ-7 | CSMC_09-5R 09-5R 4A3 | | | 2 | 1FM | 18,510,788 | 93.1750 | 19,379,172 | 20,798,638 | 19,114,111 | | 84,424 | | | 2.592 | 5.604 | MON | 44,932 | 522,308 | 11/01/2012 | 07/26/2049 |
| 12642N-CG-1 | CSMC_09-15R 09-15R 4A1 | | | 2 | 1FM | 15,752,009 | 107.0510 | 17,054,499 | 15,931,236 | 15,814,304 | | 23,694 | | | 6.000 | 6.254 | MON | 79,656 | 955,721 | 12/21/2009 | 06/26/2037 |
| 12642N-DS-4 | CSMC_09-15R 09-15R 5A1 | | | 2 | 1FM | 9,033,351 | 107.7330 | 9,842,585 | 9,136,132 | 9,068,232 | | 4,064 | | | 6.000 | 6.278 | MON | 45,681 | 547,939 | 12/21/2009 | 07/26/2037 |
| 12642N-FC-7 | CSMC_09-15R 09-15R 6A1 | | | 2 | 1FM | 24,754,939 | 108.0280 | 27,046,586 | 25,036,601 | 24,851,502 | | 19,785 | | | 6.000 | 6.271 | MON | 125,183 | 1,501,674 | 12/21/2009 | 07/26/2037 |
| 12642N-GN-2 | CSMC_09-15R 09-15R 7A1 | | | 2 | 1FM | 11,506,089 | 108.1180 | 12,581,665 | 11,637,005 | 11,546,703 | | 22,845 | | | 6.000 | 6.266 | MON | 58,185 | 698,098 | 12/21/2009 | 07/26/2037 |
| 12642Y-EK-6 | CSMC_09-16R 09-16R 7A1 | | | 2 | 1FM | 22,686,781 | 106.5480 | 24,478,270 | 22,973,956 | 22,773,727 | | 9,779 | | | 5.500 | 5.831 | MON | 105,297 | 1,263,490 | 12/21/2009 | 03/26/2036 |
| 12644T-AY-9 | CSMC_10-13R 10-13R 2A2 | | | 2 | 1FM | 29,053,661 | 103.8510 | 29,293,588 | 28,207,438 | 28,586,016 | | (109,738) | | | 5.500 | 4.325 | MON | 129,284 | 1,551,233 | 06/21/2010 | 11/26/2035 |
| 12645B-CB-5 | CSMC_10-17R 10-17R 4A5 | | | 2 | 1FM | 12,456,757 | 101.7620 | 12,676,189 | 12,456,757 | 12,456,757 | | | | | 2.065 | 1.989 | MON | 30,170 | 347,361 | 02/15/2012 | 11/26/2035 |
| 12645Y-CY-5 | CSMC_11-16R 11-16R 7A3 | | | 2 | 1FM | 14,856,221 | 102.4030 | 15,213,265 | 14,856,221 | 14,856,221 | | | | | 3.500 | 3.517 | MON | 7,222 | 567,043 | 11/21/2011 | 12/27/2036 |
| 126670-CL-0 | CWL_05-11 2005-11 AF6 | | | 2 | 3FM | 10,517,779 | 95.6880 | 10,064,247 | 10,517,811 | 10,509,517 | | 2,378 | | | 5.050 | 5.074 | MON | 44,262 | 531,150 | 09/12/2005 | 02/25/2036 |
| 126673-3W-0 | CWHEL_05-1M1 05-1M1 A2 | | | 2 | 1FM | 428,362 | 98.9990 | 424,074 | 428,362 | 428,362 | | | | | 0.490 | 0.490 | MON | 41 | 2,264 | 07/22/2005 | 11/25/2035 |
| 12667F-PB-5 | CWA_04-17CB 04-17CB M | | | 2 | 1FM | 5,829 | 0.0160 | 74 | 636,211 | 74 | (5,755) | | 202,293 | | 2.954 | 0.000 | MON | | | 06/16/2005 | 09/25/2034 |
| 12667G-5U-3 | CWALT_05-43 05-43 1A | | | 2 | 1FM | 12,935,684 | 76.3720 | 11,496,115 | 15,052,819 | 12,935,684 | | | 294,088 | | 2.915 | 0.000 | MON | | | 07/15/2005 | 10/25/2035 |
| 12667G-M3-4 | CWALT_05-27 05-27 1A5 | | | 2 | 4FM | 3,261,519 | 77.2540 | 2,494,710 | 3,229,227 | 3,257,899 | | 1,155 | | | 1.810 | 1.630 | MON | 4,871 | 59,401 | 06/24/2005 | 08/25/2035 |
| 12667G-R6-2 | CWALT_05-41 05-41 1A1 | | | 2 | 5FM | 2,882,033 | 67.0040 | 1,933,754 | 2,886,034 | 2,882,033 | 1,591,156 | | 4,001 | | 0.540 | 0.000 | MON | | 16,017 | 07/14/2005 | 09/25/2035 |
| 12668S-AD-8 | CWHEL_05-C 05-C 2A | | | 2 | 5FM | 3,615,860 | 79.2490 | 2,866,616 | 3,615,860 | 3,615,860 | | | | | 0.389 | 0.389 | MON | 586 | 15,615 | 07/11/2005 | 07/15/2035 |
| 126685-BT-2 | CWHEL_05-M 05-M A1 | | | 2 | 5FM | 2,330,627 | 63.3680 | 1,476,866 | 2,330,627 | 2,330,627 | | | | | 0.449 | 0.449 | MON | 436 | 11,494 | 12/16/2005 | 02/15/2036 |
| 12668A-GW-9 | CWALT_05-56 05-56 3A1 | | | 2 | 1FM | 2,927,784 | 62.1980 | 1,902,745 | 3,059,192 | 1,902,745 | 670,619 | | 131,408 | | 0.500 | 0.000 | MON | | 16,487 | 09/23/2005 | 11/25/2035 |
| 12668A-VL-6 | CWALT_05-61 05-61 A1 | | | 2 | 1FM | 175,836 | 80.4870 | 201,460 | 250,301 | 185,360 | | 5,558 | | | 0.470 | 3.264 | MON | 20 | 1,272 | 06/18/2008 | 12/25/2035 |
| 12668A-VL-6 | CWALT_05-61 05-61 A1 | | | 2 | 3FM | 2,740,315 | 80.4870 | 2,205,601 | 2,740,315 | 2,740,315 | | | | | 0.470 | 0.470 | MON | 215 | 13,926 | 10/20/2005 | 12/25/2035 |
| 12668A-XF-7 | CWALT_05-63 05-63 3A1 | | | 2 | 4FM | 8,163,396 | 68.7140 | 7,177,171 | 10,444,923 | 8,163,396 | 4,745,237 | | 2,663,993 | | 5.456 | 0.000 | MON | | | 09/29/2005 | 11/25/2035 |
| 126694-A4-0 | CWALT_06-0A1 06-0A1 2A3A | | | 2 | 5FM | 862,297 | 17.1240 | 902,477 | 5,270,199 | 862,297 | 643,029 | | 335,891 | | 0.521 | 0.000 | MON | | | 02/08/2006 | 03/20/2046 |
| 12669E-F4-3 | CWHL_03-49 2003-49 A7 | | | 2 | 1FM | 14,386,034 | 98.8090 | 15,315,389 | 15,500,000 | 15,218,272 | | 137,639 | | | 4.577 | 5.457 | MON | 59,162 | 709,334 | 08/08/2003 | 12/19/2033 |
| 12669F-3A-9 | CWHL_04-HYB5 04-HY5 2A1 | | | 2 | 1FM | 2,146,256 | 99.6530 | 2,586,621 | 2,595,623 | 2,165,851 | | 1,675 | | | 2.908 | 7.347 | MON | 6,314 | 72,152 | 01/13/2009 | 04/20/2035 |
| 12669G-K6-7 | CWHL_05-14 05-14 A2 | | | 2 | 1FM | 8,660,091 | 99.3690 | 11,768,082 | 11,842,860 | 8,775,097 | | 36,864 | | | 5.500 | 13.211 | MON | 54,280 | 652,567 | 11/12/2008 | 07/25/2035 |
| 12669G-KH-3 | CWHL_04-25 04-25 2A3 | | | 2 | 4FM | 6,127,760 | 72.6950 | 4,448,318 | 6,119,155 | 6,125,706 | | (888) | | | 0.580 | 0.571 | MON | 591 | 38,295 | 10/12/2005 | 02/25/2035 |
| 12669G-PL-9 | CWHL_05-7 05-7 3A2 | | | 2 | 4FM | 13,837,691 | 70.9800 | 10,646,899 | 14,999,885 | 13,930,873 | | 15,478 | | | 2.717 | 4.028 | MON | 33,966 | 430,484 | 01/30/2008 | 03/25/2035 |
| 161630-AS-7 | CHASE_07-A1 07-A1 6A1 | | | 2 | 1FM | 7,039,586 | 97.1000 | 7,971,334 | 8,209,430 | 7,086,579 | | 10,069 | | | 3.032 | 6.764 | MON | 20,741 | 233,969 | 01/06/2009 | 02/25/2037 |
| 17307G-BU-1 | CMLTI_03-1 03-1 3A5 | | | 2 | 1FM | 1,996,606 | 104.2060 | 2,255,372 | 2,164,342 | 2,002,148 | | 1,166 | | | 5.250 | 7.828 | MON | 9,469 | 113,628 | 04/16/2009 | 09/25/2033 |
| 17307G-CK-2 | CMLTI_03-1 03-1 WA2 | | | 2 | 1FM | 4,299,441 | 105.3600 | 4,806,265 | 4,561,741 | 4,309,724 | | 1,877 | | | 6.500 | 9.141 | MON | 24,709 | 296,513 | 01/08/2009 | 06/25/2031 |
| 17307G-RH-3 | CMLTI_05-2 05-2 1B1 | | | 2 | 4FM | 10,704,951 | 14.0810 | 2,977,840 | 21,147,976 | 2,977,840 | 2,358,198 | | 3,833,844 | | 3.111 | 0.000 | MON | | | 11/10/2005 | 05/25/2035 |
| 17307G-TH-1 | CMLTI_05-3 05-3 | | | 2 | 2FM | 4,731,927 | 85.5690 | 4,274,636 | 4,995,540 | 4,731,927 | | | 149,212 | | 2.689 | 0.000 | MON | | | 07/18/2005 | 08/25/2035 |
| 173097-AA-4 | CMLTI_09-12 09-12 1A1 | | | 2 | 1FM | 151,293 | 99.9640 | 150,487 | 150,540 | 150,027 | | (476) | | | 5.750 | 5.174 | MON | 721 | 8,658 | 11/24/2009 | 11/25/2035 |
| 173097-AC-0 | CMLTI_09-12 09-12 2A1 | | | 2 | 1FM | 5,440,088 | 105.7080 | 5,736,281 | 5,426,522 | 5,428,254 | | (2,749) | | | 5.500 | 5.335 | MON | 24,872 | 298,443 | 12/03/2009 | 04/25/2036 |
| 173097-AE-6 | CMLTI_09-12 09-12 3A1 | | | 2 | 1FM | 8,336,160 | 104.4520 | 8,696,450 | 8,325,753 | 8,317,616 | | (4,800) | | | 5.500 | 5.344 | MON | 38,160 | 457,904 | 12/17/2009 | 05/25/2037 |
| 173097-AG-1 | CMLTI_09-12 09-12 4A1 | | | 2 | 1FM | 1,952,976 | 103.4260 | 2,022,418 | 1,955,421 | 1,950,605 | | (857) | | | 5.500 | 5.444 | MON | 8,962 | 107,541 | 12/18/2009 | 11/25/2035 |
| 173140-AA-5 | CMLTI_09-1 09-11 1A1 | | | 2 | 1FM | 6,055,168 | 101.0030 | 6,185,470 | 6,124,063 | 6,069,734 | | 1,656 | | | 3.003 | 3.276 | MON | 15,324 | 178,495 | 11/09/2009 | 02/25/2037 |
| 17315A-AA-9 | CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1 | | | 2 | 1FM | 7,029,385 | 100.9100 | 9,212,147 | 9,129,071 | 8,007,084 | | 164,781 | | | 5.138 | 16.487 | MON | 39,089 | 492,345 | 01/30/2009 | 04/25/2036 |
| 17315A-AG-6 | CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1 | | | 2 | 1FM | 2,850,883 | 100.7940 | 3,157,716 | 3,132,839 | 3,085,611 | | 64,942 | | | 5.500 | 10.912 | MON | 14,359 | 172,302 | 02/05/2009 | 03/25/2036 |
| 17315C-AL-1 | CMLTI_09-3 09-3-4A2 4A2 | | | 2 | 1FM | 15,699,391 | 98.9210 | 19,404,967 | 19,616,576 | 17,872,352 | | 463,780 | | | 2.508 | 6.825 | MON | 40,997 | 482,463 | 03/13/2009 | 10/25/2033 |
| 17315E-AA-1 | CMLTI_09-4 09-4 1A1 | | | 2 | 1FM | 4,410,517 | 99.5280 | 4,904,712 | 4,927,952 | 4,651,756 | | 29,786 | | | 3.029 | 7.420 | MON | 12,439 | 140,059 | 03/31/2009 | 07/25/2035 |
| 17315E-AC-7 | CMLTI_09-4 09-4 2A1 | | | 2 | 1FM | 12,220,700 | 100.1350 | 13,521,736 | 13,503,536 | 12,681,787 | | 86,310 | | | 2.698 | 5.912 | MON | 30,364 | 363,978 | 04/01/2009 | 03/25/2035 |
| 17315E-AE-3 | CMLTI_09-4 09-4 3A1 | | | 2 | 1FM | 11,386,625 | 98.9630 | 13,911,715 | 14,057,562 | 12,287,291 | | 68,286 | | | 2.639 | 9.138 | MON | 6,184 | 361,419 | 04/01/2009 | 11/25/2035 |
| 17315E-AN-3 | CMLTI_09-4 09-4 6A2 | | | 2 | 1FM | 17,365,934 | 92.5410 | 23,040,312 | 24,897,396 | 21,783,891 | | 1,237,276 | | | 0.590 | 8.147 | MON | 2,447 | 154,639 | 04/02/2009 | 10/25/2035 |
| 17315E-AQ-6 | CMLTI_09-4 09-4 7A1 | | | 2 | 1FM | 11,715,262 | 107.2670 | 15,290,194 | 14,254,311 | 12,726,296 | | (53,370) | | | 5.500 | 12.219 | MON | 65,332 | 783,987 | 04/06/2009 | 05/25/2035 |
| 17315E-AR-4 | CMLTI_09-4 09-4 7A2 | | | 2 | 1FM | 6,281,667 | 104.3590 | 8,140,302 | 7,800,285 | 6,872,642 | | (30,414) | | | 5.250 | 12.750 | MON | 34,126 | 409,515 | 04/06/2009 | 05/25/2035 |
| 17315E-AS-2 | CMLTI_09-4 09-4 7A3 | | | 2 | 1FM | 7,785,657 | 105.0180 | 9,507,333 | 9,053,090 | 8,253,780 | | (53,983) | | | 5.500 | 11.148 | MON | 41,493 | 497,920 | 04/07/2009 | 05/25/2035 |
| 17315E-AT-0 | CMLTI_09-4 09-4 7A4 | | | 2 | 1FM | 7,891,997 | 103.2170 | 9,101,563 | 8,817,873 | 8,262,088 | | 24,499 | | | 5.000 | 9.504 | MON | 36,741 | 439,682 | 04/16/2009 | 05/25/2035 |
| 17315E-AZ-6 | CMLTI_09-4 09-4 8A1 | | | 2 | 1FM | 7,591,080 | 100.9120 | 8,626,793 | 8,548,814 | 7,933,569 | | 66,523 | | | 2.965 | 6.762 | MON | 21,122 | 255,034 | 04/06/2009 | 07/25/2035 |
| 17315E-BB-8 | CMLTI_09-4 09-4 9A1 | | | 2 | 1FM | 9,115,754 | 97.3880 | 10,514,830 | 10,796,819 | 9,866,457 | | 113,380 | | | 2.644 | 9.759 | MON | 23,787 | 381,511 | 04/08/2009 | 03/25/2036 |
| 17315E-BD-4 | CMLTI_09-4 09-4 10A1 | | | 2 | 1FM | 1,039,906 | 100.4670 | 1,214,842 | 1,209,193 | 1,193,504 | | 46,608 | | | 5.500 | 14.717 | MON | 5,542 | 63,387 | 04/09/2009 | 02/25/2036 |
| 17315E-BH-5 | CMLTI_09-4 09-4 12A1 | | | 2 | 1FM | 9,850,705 | 99.4630 | 10,451,041 | 10,507,418 | 10,147,983 | | 112,248 | | | 2.922 | 5.246 | MON | 25,586 | 493,024 | 04/15/2009 | 12/25/2035 |

# 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17315E-BK-8 | CMLTI_09-4 09-4 13A1 | | | 2 | 1FM | 4,233,827 | 95.9810 | 4,752,845 | 4,951,845 | 4,415,686 | | 8,082 | | | 2.662 | 6.620 | MON | 10,986 | 131,232 | 04/21/2009 | 10/25/2035 |
| 17315E-BL-6 | CMLTI_09-4 09-4 13A2 | | | 2 | 1FM | 3,495,212 | 97.4220 | 3,982,567 | 4,087,967 | 3,648,862 | | 12,172 | | | 2.627 | 6.633 | MON | 8,949 | 107,607 | 04/21/2009 | 10/25/2035 |
| 17315G-AC-2 | CMLTI_09-5 09-5 2A1 | | | 2 | 1FM | 4,570,022 | 98.8240 | 5,313,244 | 5,376,496 | 5,041,586 | | 102,472 | | | 2.875 | 10.632 | MON | 12,881 | 157,879 | 04/24/2009 | 03/25/2035 |
| 17315G-AE-8 | CMLTI_09-5 09-5 3A1 | | | 2 | 1FM | 9,701,842 | 105.9070 | 11,229,450 | 10,603,107 | 10,004,550 | | 70,007 | | | 5.500 | 8.508 | MON | 48,598 | 583,171 | 04/24/2009 | 06/25/2036 |
| 17315G-AG-3 | CMLTI_09-5 09-5 4A1 | | | 2 | 1FM | 19,781,108 | 106.6180 | 23,433,577 | 21,979,009 | 20,463,940 | | 97,414 | | | 6.000 | 9.533 | MON | 109,895 | 1,323,053 | 04/24/2009 | 03/25/2037 |
| 17315J-AE-2 | CMLTI_09-6 09-6 3A1 | | | 2 | 1FM | 11,266,496 | 103.7860 | 11,548,675 | 11,127,404 | 11,215,307 | | (21,708) | | | 5.487 | 4.898 | MON | 50,853 | 593,332 | 06/25/2010 | 11/19/2035 |
| 17315M-AG-0 | CMLTI_09-7 09-7 4A1 | | | 2 | 1FM | 18,837,896 | 102.7860 | 21,046,512 | 20,475,974 | 19,323,190 | | 57,902 | | | 2.614 | 4.965 | MON | 44,606 | 539,698 | 07/13/2009 | 09/25/2035 |
| 17315Q-AR-7 | CMLTI_10-4 10-4 4A1 | | | 2 | 1FM | 57,788,312 | 105.1160 | 58,233,527 | 55,399,220 | 57,526,241 | | (258,815) | | | 5.000 | 3.241 | MON | 230,830 | 2,769,099 | 12/20/2011 | 10/25/2035 |
| 17315X-AB-7 | CMLTI_09-9 09-9 1A2 | | | 2 | 1FM | 11,889,819 | 102.4250 | 12,239,301 | 11,949,567 | 11,901,815 | | 517 | | | 4.958 | 5.059 | MON | 49,371 | 590,598 | 08/24/2009 | 04/25/2034 |
| 17315X-AP-6 | CMLTI_09-9 09-9 6A2 | | | 2 | 1FM | 15,205,872 | 102.8270 | 16,678,044 | 16,219,597 | 15,764,216 | | 118,233 | | | 5.198 | 6.858 | MON | 70,260 | 849,617 | 09/04/2009 | 10/25/2035 |
| 17317E-AG-6 | CMLTI_10-7 10-7 3A2 | | | 2 | 1FM | 42,590,833 | 104.6970 | 44,591,405 | 42,590,833 | 42,590,833 | | | | | 5.000 | 4.951 | MON | 177,462 | 2,129,608 | 07/20/2010 | 12/25/2035 |
| 17317H-AG-9 | CMLTI_10-8 10-8 2A1 | | | 2 | 2FM | 13,469,266 | 103.4790 | 13,507,340 | 13,053,196 | 13,307,933 | | (70,087) | | | 5.487 | 4.202 | MON | 59,654 | 696,018 | 08/13/2010 | 11/19/2035 |
| 17320F-AA-1 | CMLTI_12-AA 12-A A | | | 2 | 2Z | 7,890,719 | 99.0000 | 7,900,695 | 7,980,500 | 7,890,774 | | 54 | | | 2.500 | 2.580 | MON | 16,626 | | 12/10/2012 | 06/25/2051 |
| 226819-C*-9 | CROCKER NATL BANK | | | 2 | 1FE | 259,857 | 114.8590 | 366,641 | 319,209 | 296,447 | | 2,440 | | | 7.375 | 9.668 | MON | 1,962 | 17,652 | 07/28/1988 | 03/25/2020 |
| 22943Y-FD-6 | CSMC_09-3R 09-3R 9A1 | | | 2 | 1FM | 15,441,044 | 105.6590 | 17,903,791 | 16,944,905 | 16,023,550 | | 99,487 | | | 6.000 | 9.408 | MON | 84,725 | 1,016,694 | 04/24/2009 | 10/27/2036 |
| 22944F-AW-9 | CSMC_09-2R 09-2R 1A11 | | | 2 | 1FM | 25,941,419 | 99.7740 | 30,766,933 | 30,836,754 | 27,908,144 | | 377,868 | | | 2.626 | 8.870 | MON | 67,484 | 818,746 | 03/26/2009 | 09/26/2034 |
| 22944N-BL-5 | CSMC_11-17R 11-17R 2A1 | | | 2 | 1FM | 14,224,613 | 103.1620 | 14,701,947 | 14,251,334 | 14,223,220 | | (1,390) | | | 3.400 | 3.403 | MON | 40,379 | 484,452 | 12/05/2011 | 12/27/2037 |
| 251568-AB-7 | DEUTSCHE MORTGAGE SECURITIES I 09-RS A2 | | | 2 | 1FM | 13,796,937 | 105.0370 | 18,899,112 | 17,992,875 | 16,093,307 | | 512,950 | | | 6.000 | 14.769 | MON | 89,964 | 1,069,735 | 03/02/2009 | 09/26/2037 |
| 25158E-AA-4 | DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1 | | | 2 | 1FM | 8,022,059 | 101.6700 | 9,666,425 | 9,507,626 | 8,633,643 | | 127,159 | | | 5.791 | 13.242 | MON | 45,879 | 552,922 | 04/22/2009 | 09/26/2036 |
| 33848D-AA-6 | FSTAR_05-1 05-1 A | | | 2 | 1FM | 2,484,742 | 88.4550 | 2,197,874 | 2,484,742 | 2,484,742 | | | | | 0.440 | 0.440 | MON | 212 | 11,872 | 12/01/2005 | 06/25/2018 |
| 35729P-JX-9 | FHLT_05-B 05-B M3 | | | 2 | 1FM | 5,981,705 | 97.3910 | 6,247,370 | 6,414,697 | 6,335,602 | | 26,279 | | | 0.640 | 4.125 | MON | 684 | 47,181 | 12/11/2009 | 04/25/2035 |
| 36190D-AA-3 | GSMSC_09-2R 09-2R 1A1 | | | 2 | 1FM | 25,170,250 | 100.4910 | 29,157,148 | 29,014,697 | 26,838,647 | | 242,776 | | | 2.468 | 7.626 | MON | 59,670 | 670,181 | 04/07/2009 | 02/26/2036 |
| 36190D-AE-5 | GSMSC_09-2R 09-2 3A1 | | | 2 | 1FM | 14,121,830 | 101.5330 | 16,480,816 | 16,231,989 | 14,887,368 | | 92,243 | | | 3.055 | 7.337 | MON | 41,327 | 466,806 | 04/13/2009 | 11/26/2035 |
| 36228F-XX-9 | GSR_03-10 03-10 1A1 | | | 2 | 1FM | 2,890,276 | 100.0690 | 2,908,179 | 2,906,169 | 2,890,482 | | 43 | | | 4.648 | 4.810 | MON | 11,257 | 135,009 | 06/30/2005 | 10/25/2033 |
| 36228F-YE-0 | GSR_03-10 2003-10 1A8 | | | 2 | 1FM | 21,918,649 | 100.6660 | 22,659,547 | 22,509,524 | 22,090,253 | | 21,954 | | | 4.648 | 4.875 | MON | 87,187 | 1,045,706 | 01/15/2004 | 10/25/2033 |
| 362290-AC-2 | GSR_07-AR1 07-AR1 2A1 | | | 2 | 4FM | 5,756,245 | 77.3020 | 4,865,097 | 6,293,630 | 5,756,245 | | | 305,158 | | 2.856 | 0.000 | MON | | | 04/10/2008 | 03/25/2047 |
| 362341-WZ-8 | GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1 | | | 2 | 1FM | 4,727,808 | 96.0910 | 4,832,998 | 5,029,583 | 4,749,344 | | 5,256 | | | 2.621 | 3.653 | MON | 10,986 | 133,130 | 04/04/2008 | 11/25/2035 |
| 362525-AA-5 | GS MORTGAGE SECURITIES CORPORA 09-1R 1A1 | | | 2 | 1FM | 15,673,731 | 104.7710 | 19,147,457 | 18,275,463 | 16,963,815 | | 253,830 | | | 5.221 | 12.246 | MON | 79,507 | 958,634 | 03/06/2009 | 11/25/2035 |
| 39538W-BY-3 | GPMF_05-AR4 05-AR4 4A1 | | | 2 | 5FM | 4,208,391 | 64.2850 | 2,705,362 | 4,208,391 | 4,208,391 | 2,056,241 | | | | 0.520 | 0.520 | MON | 365 | 25,640 | 07/25/2005 | 10/25/2045 |
| 41161P-JL-8 | HVMLT_2004-10 04-10 3A1A | | | 2 | 1FM | 3,781,406 | 87.8190 | 3,335,369 | 3,798,022 | 3,781,677 | | (195) | | | 3.071 | 3.183 | MON | 9,717 | 108,882 | 01/04/2008 | 01/19/2035 |
| 41161P-RQ-8 | HVMLT_05-8 05-8 2A2A | | | 2 | 5FM | 6,146,698 | 69.0580 | 4,647,855 | 6,730,373 | 6,146,698 | 3,044,185 | 8,545 | 635,123 | | 1.660 | 0.000 | MON | | 56,450 | 07/01/2005 | 09/19/2035 |
| 41161P-SK-0 | HVMLT_05-9 05-9 2A2A | | | 2 | 1FM | 3,292,892 | 93.3280 | 3,073,195 | 3,292,892 | 3,292,892 | | | | | 0.551 | 0.551 | MON | 604 | 19,473 | 07/21/2005 | 06/20/2035 |
| 41161P-XH-1 | HVMLT_05-15 05-15 2A1A1 | | | 2 | 4FM | 3,803,310 | 77.6420 | 2,952,957 | 3,803,310 | 3,803,310 | | | | | 0.481 | 0.481 | MON | 609 | 19,761 | 10/21/2005 | 10/20/2045 |
| 45660L-RX-9 | INDX_05-AR14 05-AR14 2A1A | | | 2 | 2FM | 300,179 | 79.5750 | 259,640 | 326,282 | 304,579 | | 2,895 | | | 0.510 | 1.132 | MON | 28 | 1,791 | 12/18/2007 | 07/25/2035 |
| 45660L-RX-9 | INDX_05-AR14 05-AR14 2A1A | | | 2 | 4FM | 7,315,737 | 79.5750 | 5,821,517 | 7,315,737 | 7,315,737 | | | | | 0.510 | 0.510 | MON | 621 | 40,146 | 06/24/2005 | 07/25/2035 |
| 466247-K7-7 | JPMMT_06-A2 06-A2 5A1 | | | 2 | 1FM | 11,861,584 | 102.0400 | 13,485,804 | 13,216,250 | 11,925,536 | | 12,364 | | | 2.908 | 6.032 | MON | 32,027 | 360,425 | 02/03/2009 | 11/25/2033 |
| 46630G-AV-7 | JPMMT_07-A1 07-A1 5A5 | | | 2 | 1FM | 6,640,276 | 101.5840 | 7,185,567 | 7,073,530 | 6,655,605 | | 4,513 | | | 3.028 | 4.517 | MON | 17,867 | 205,275 | 11/17/2009 | 07/25/2035 |
| 46633H-AA-8 | JPMRR_09-3 09-3 1A1 | | | 2 | 1FM | 5,596,106 | 100.2380 | 6,534,886 | 6,519,380 | 5,845,179 | | 19,415 | | | 2.613 | 6.526 | MON | 14,198 | 170,212 | 04/21/2009 | 02/26/2035 |
| 46633H-AC-4 | JPMRR_09-3 09-3 2A1 | | | 2 | 1FM | 160,853 | 100.0010 | 178,819 | 178,817 | 177,344 | | 6,762 | | | 5.500 | 12.111 | MON | 820 | 9,835 | 04/22/2009 | 02/26/2036 |
| 47232C-AA-2 | JMAC_09-R1 09-R1 1A1 | | | 2 | 1FM | 14,249,129 | 101.0600 | 15,652,311 | 15,488,183 | 14,642,114 | | 65,158 | | | 5.127 | 7.793 | MON | 66,170 | 795,449 | 01/29/2009 | 11/26/2035 |
| 47232C-AC-8 | JMAC_09-R1 09-R2 2A1 | | | 2 | 1FM | 253,294 | 99.8100 | 299,629 | 300,200 | 297,008 | | 12,951 | | | 5.750 | 15.965 | MON | 1,438 | 17,262 | 02/02/2009 | 04/26/2036 |
| 47232C-AE-4 | JMAC_09-R1 09-R2 3A1 | | | 2 | 1FM | 5,779,450 | 104.6820 | 7,310,542 | 6,983,570 | 6,229,079 | | 102,371 | | | 5.371 | 12.352 | MON | 31,258 | 377,975 | 02/03/2009 | 12/26/2036 |
| 47232C-AG-9 | JMAC_09-R2 09-R2 4A1 | | | 2 | 1FM | 18,368,800 | 99.1130 | 21,950,430 | 22,146,895 | 19,893,679 | | 318,886 | | | 5.451 | 12.768 | MON | 100,880 | 1,216,485 | 02/12/2009 | 06/21/2037 |
| 47232C-AJ-3 | JMAC_09-R1 09-R1 5A1 | | | 2 | 1FM | 4,768,956 | 104.2400 | 6,204,227 | 5,951,895 | 5,388,187 | | (80,483) | | | 4.964 | 14.509 | MON | 24,633 | 297,489 | 02/18/2009 | 05/21/2036 |
| 47232T-AG-2 | JMAC_09-R3 09-R3 2A1 | | | 2 | 1FM | 15,115,357 | 102.6460 | 18,146,577 | 17,678,780 | 15,985,661 | | 172,528 | | | 3.102 | 7.880 | MON | 45,697 | 505,481 | 03/24/2009 | 11/26/2034 |
| 47232T-AM-9 | JMAC_09-R3 09-R3 3A1 | | | 2 | 1FM | 13,107,471 | 106.1050 | 15,539,304 | 14,645,219 | 13,786,687 | | 133,978 | | | 5.243 | 9.713 | MON | 63,991 | 776,986 | 03/26/2009 | 11/26/2035 |
| 47232Y-AA-4 | JMAC_09-R6 09-R6 1A1 | | | 2 | 1FM | 3,316,038 | 105.1350 | 4,007,242 | 3,811,538 | 3,531,331 | | 50,745 | | | 5.019 | 10.882 | MON | 15,942 | 191,784 | 04/01/2009 | 03/26/2036 |
| 47232Y-AF-3 | JMAC_09-R6 09-R6 2A1 | | | 2 | 1FM | 3,894,796 | 105.6470 | 4,729,597 | 4,476,777 | 4,103,304 | | 35,458 | | | 5.158 | 10.314 | MON | 19,241 | 231,846 | 04/01/2009 | 10/26/2035 |
| 47232Y-AS-5 | JMAC_09-R6 09-R6 4A1 | | | 2 | 1FM | 11,830,415 | 102.3390 | 13,185,703 | 12,884,356 | 12,280,464 | | 107,118 | | | 4.838 | 8.191 | MON | 51,946 | 624,994 | 04/08/2009 | 04/26/2035 |
| 47232Y-AX-4 | JMAC_09-R6 09-R6 5A1 | | | 2 | 1FM | 4,192,820 | 105.4680 | 5,236,335 | 4,964,854 | 4,502,429 | | 65,665 | | | 5.019 | 11.958 | MON | 20,766 | 249,804 | 04/17/2009 | 03/26/2036 |
| 47232Y-BH-8 | JMAC_09-R6 09-R6 7A1 | | | 2 | 1FM | 11,632,386 | 100.5430 | 13,185,484 | 13,114,302 | 12,276,055 | | 97,967 | | | 3.132 | 7.791 | MON | 34,226 | 530,735 | 04/20/2009 | 08/26/2035 |
| 47233D-AL-5 | JMAC_09-R11 09-R11 2A12 | | | 2 | 1FM | 14,319,655 | 107.1530 | 15,677,049 | 14,630,554 | 14,466,866 | | 38,527 | | | 5.272 | 5.754 | MON | 64,281 | 757,748 | 08/12/2009 | 10/26/2035 |
| 47233P-AA-2 | JMAC_10-R5 10-R5 1A1 | | | 2 | 1FM | 8,707,950 | 100.7250 | 8,749,241 | 8,686,234 | 8,688,712 | | (5,721) | | | 4.250 | 4.025 | MON | 30,764 | 369,165 | 08/17/2010 | 04/21/2036 |
| 52525A-AA-2 | LEHMAN XS TRUST LXS_07-20N 07-20N A1 | | | 2 | 5FM | 22,056,990 | 66.7230 | 15,211,369 | 22,797,788 | 22,168,631 | 10,125,133 | 23,416 | | | 1.360 | 1.600 | MON | 5,166 | 303,476 | 10/25/2012 | 12/25/2037 |
| 55265K-W4-7 | MASTR_03-11 03-11 1A1 | | | 2 | 1FM | 6,219,831 | 104.4430 | 7,013,417 | 6,715,067 | 6,237,730 | | 866 | | | 5.250 | 7.353 | MON | 29,378 | 352,368 | 04/16/2009 | 12/25/2033 |
| 55265K-YZ-6 | MASTR_03-6 03-6 8A1 | | | 2 | 1FM | 2,860,157 | 104.5390 | 3,098,434 | 2,963,893 | 2,862,730 | | 653 | | | 5.500 | 6.795 | MON | 13,585 | 162,570 | 04/08/2008 | 07/25/2033 |
| 576434-FE-9 | MASTR ALTERNATIVE LOANS TRUST 03-5 3A1 | | | 2 | 1FM | 7,683,675 | 106.4320 | 9,073,958 | 8,525,576 | 7,716,457 | | 8,609 | | | 6.000 | 8.831 | MON | 42,628 | 511,525 | 01/14/2009 | 08/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59020U-LR-4 | MLMI_04-A4 04-A4 A2 | | | 2 | 1FM | 3,638,427 | 101.8790 | 4,107,263 | 4,031,498 | 3,656,339 | | 5,206 | | | 2.575 | 4.777 | MON | 8,661 | 104,727 | 07/15/2009 | 08/25/2034 |
| 590219-AJ-0 | MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 | | | 2 | 1FM | 4,324,219 | 37.3420 | 2,019,479 | 5,408,133 | 2,019,479 | 952,698 | (23,249) | 894,973 | | 2.890 | 0.000 | MON | | 96,833 | 04/24/2006 | 05/25/2036 |
| 61750P-AA-6 | MSM_06-13AX 06-13AX A1 | | | 2 | 1FM | 5,263,621 | 43.6700 | 3,182,128 | 7,286,714 | 3,182,128 | 1,585,619 | | 348,942 | | 0.300 | 0.000 | MON | | | 01/29/2008 | 10/25/2036 |
| 63860F-AB-9 | NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 | | | 2 | 1FM | 719,138 | 99.8240 | 745,841 | 747,157 | 746,086 | | 2,230 | | | 0.340 | 1.654 | MON | 42 | 3,068 | 01/10/2008 | 09/25/2036 |
| 65538Y-AA-7 | NMRR_10-2 10-2 1A1 | | | 2 | 1FM | 12,995,041 | 108.6900 | 13,830,411 | 12,724,642 | 12,867,552 | | (39,523) | | | 5.500 | 4.530 | MON | 58,321 | 699,855 | 06/03/2010 | 01/26/2036 |
| 68389F-JF-2 | OOMLT_05-4 05-4 A3 | | | 2 | 1FM | 3,857,296 | 97.7670 | 4,736,170 | 4,844,328 | 4,556,871 | | 89,169 | | | 0.470 | 9.127 | MON | 442 | 24,619 | 01/27/2009 | 11/25/2035 |
| 74160M-DK-5 | PRIME_04-CL1 04-CL1 1A1 | | | 2 | 1FM | 3,901,472 | 108.3770 | 4,556,758 | 4,204,539 | 3,911,699 | | 665 | | | 6.000 | 8.740 | MON | 21,023 | 252,233 | 12/03/2010 | 02/25/2034 |
| 743873-AY-7 | PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1 | | | 2 | 1FM | 7,901,193 | 90.9660 | 9,947,951 | 10,935,907 | 8,006,555 | | 22,920 | | | 0.500 | 8.058 | MON | 1,062 | 58,904 | 01/27/2009 | 05/25/2035 |
| 74924P-AD-4 | RFMSI_04-KS1 2004-KS1 AI4 | | | 2 | 1FM | 1,936,626 | 100.5290 | 1,946,925 | 1,936,676 | 1,931,998 | | 116 | | | 4.213 | 4.216 | MON | 6,799 | 81,592 | 01/13/2004 | 04/25/2032 |
| 74924Y-AF-0 | RASC_07-KS3 07-KS3 M1S | | | 2 | 6FE | 657,650 | 4.1000 | 614,961 | 15,000,000 | 614,961 | (55,007) | 12,318 | | | 0.590 | 28.282 | MON | 1,474 | 15,220 | 11/13/2012 | 04/25/2037 |
| 74927X-AG-7 | RBSGC_07-B 07-B 3A1 | | | 2 | 1FM | 5,914,648 | 102.2820 | 7,064,388 | 6,906,806 | 5,941,601 | | 1,770 | | | 5.256 | 10.115 | MON | 30,252 | 362,830 | 01/21/2009 | 07/25/2035 |
| 74928G-AM-0 | RBSSP_09-13 09-13 4A1 | | | 2 | 1FM | 2,512,543 | 100.9220 | 2,520,701 | 2,497,680 | 2,492,808 | | (8,916) | | | 5.500 | 4.939 | MON | 11,448 | 137,372 | 12/10/2009 | 10/26/2035 |
| 74928G-AV-0 | RBSSP_09-13 09-13 7A1 | | | 2 | 1FM | 6,579,276 | 107.3470 | 7,062,681 | 6,579,276 | 6,579,276 | | | | | 5.750 | 5.689 | MON | 31,526 | 378,308 | 12/07/2009 | 01/26/2036 |
| 74928W-AA-1 | RBSSP RESECURITIZATION TRUST R 09-5 1A1 | | | 2 | 1FM | 11,277,636 | 98.1220 | 12,193,766 | 12,427,147 | 11,799,054 | | 100,447 | | | 2.617 | 6.243 | MON | 27,096 | 499,781 | 03/17/2009 | 06/26/2036 |
| 74929G-AH-0 | RBSSP_10-5 10-5 2A3 | | | 2 | 1FM | 2,883,785 | 104.0950 | 2,994,381 | 2,876,594 | 2,875,453 | | (2,844) | | | 5.500 | 5.278 | MON | 12,745 | 158,213 | 05/27/2010 | 09/26/2037 |
| 75524M-AJ-9 | RBSSP_09-7 09-7 3A1 | | | 2 | 1FM | 15,187,125 | 106.5920 | 16,906,815 | 15,861,228 | 15,438,857 | | 50,110 | | | 6.000 | 7.593 | MON | 79,306 | 953,115 | 07/20/2009 | 03/26/2036 |
| 759950-FX-1 | RAMC_05-4 05-4 A3 | | | 2 | 4FM | 4,796,028 | 81.7200 | 3,919,304 | 4,796,028 | 4,796,028 | | | | | 5.565 | 5.555 | MON | 22,242 | 238,043 | 12/09/2005 | 02/25/2036 |
| 83613G-AA-7 | SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1 | | | 2 | 5FM | 5,433,012 | 89.3160 | 4,876,184 | 5,459,456 | 5,447,707 | | (708) | | | 1.710 | 1.830 | MON | 1,556 | 95,518 | 12/27/2011 | 02/25/2038 |
| 85171V-AA-3 | SLFMT_12-1 12-1A A | | | 2 | 1FM | 7,995,124 | 101.0650 | 8,080,331 | 7,995,216 | 7,991,794 | | (3,330) | | | 2.667 | 2.561 | MON | 17,769 | 159,924 | 04/11/2012 | 09/25/2057 |
| 863579-TA-6 | SARM_05-12 05-12 B1 | | | 2 | 6FM | 90,717 | 2.1910 | 88,662 | 4,046,783 | 88,662 | 94,084 | | 16,301 | | 3.590 | 0.000 | MON | | | 07/21/2005 | 06/25/2035 |
| 863579-US-5 | SARM_05-15 05-15 3A1 | | | 2 | 2FM | 5,403,960 | 85.9190 | 5,158,934 | 6,004,401 | 5,449,179 | | 18,722 | | | 2.910 | 4.518 | MON | 14,559 | 243,073 | 04/22/2008 | 07/25/2035 |
| 86359B-H9-5 | SASC_04-20 04-20 4A1 | | | 2 | 2FM | 4,982,403 | 101.0180 | 5,167,136 | 5,115,075 | 4,996,611 | | 9,476 | | | 6.000 | 6.307 | MON | 25,575 | 332,209 | 04/04/2008 | 11/25/2034 |
| 86359B-KA-8 | SARM_04-3AC 04-3AC A1 | | | 2 | 1FM | 5,652,071 | 99.0800 | 6,588,312 | 6,649,496 | 5,697,413 | | 10,701 | | | 2.745 | 6.766 | MON | 15,210 | 185,352 | 01/13/2009 | 03/25/2034 |
| 86359B-PQ-8 | STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1 | | | 2 | 1FM | 13,434,108 | 102.1110 | 17,153,450 | 16,798,867 | 13,579,132 | | 41,350 | | | 2.804 | 8.099 | MON | 39,251 | 456,548 | 01/06/2011 | 05/25/2034 |
| 86359B-UP-4 | SASC_04-12H 04-12H 1A | | | 2 | 1FM | 4,077,378 | 99.9460 | 4,895,121 | 4,897,751 | 4,109,706 | | 5,782 | | | 6.000 | 11.275 | MON | 24,489 | 293,865 | 01/05/2009 | 05/25/2034 |
| 86359B-WR-8 | SARM_04-8 2004-8 5A6 | | | 2 | 1FM | 22,302,453 | 98.4710 | 22,549,913 | 22,900,000 | 22,628,235 | | 38,832 | | | 2.919 | 3.164 | MON | 55,709 | 650,725 | 08/04/2004 | 07/25/2034 |
| 881561-ZA-5 | TMTS_05-16HE 05-16HE AF2 | | | 2 | 1FM | 4,361,361 | 97.4790 | 4,310,665 | 4,422,166 | 4,374,591 | | (5,393) | | | 4.401 | 4.666 | MON | 16,217 | 199,647 | 11/09/2009 | 09/25/2036 |
| 929227-3E-4 | WAMU_03-S5 03-S5 1A26 | | | 2 | 1FE | 3,112,016 | 102.9430 | 3,080,384 | 2,992,323 | 3,078,361 | | (22,618) | | | 5.500 | 2.908 | MON | 13,715 | 164,535 | 03/22/2011 | 06/25/2033 |
| 92922F-4M-7 | WAMU_05-AR13 05-AR13 A1A | | | 2 | 2FM | 11,284,955 | 94.0360 | 10,611,906 | 11,284,955 | 11,284,955 | | | | | 0.500 | 0.500 | MON | 1,096 | 60,965 | 09/27/2005 | 10/25/2045 |
| 92922F-5T-1 | WAMU_05-AR15 05-AR15 A1A | | | 2 | 3FM | 14,327,074 | 91.7730 | 13,148,380 | 14,327,074 | 14,327,074 | | | | | 0.470 | 0.470 | MON | 1,308 | 73,029 | 10/27/2005 | 11/25/2045 |
| 92922F-7P-7 | WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1 | | | 2 | 2FM | 6,451,577 | 92.4450 | 5,964,153 | 6,451,577 | 6,451,577 | | | | | 0.480 | 0.480 | MON | 602 | 33,541 | 11/23/2005 | 12/25/2045 |
| 92922F-W4-6 | WASHINGTON MUTUAL WAMU_05-AR10 05-AR10 1A3 | | | 2 | 2FM | 15,015,977 | 88.8470 | 13,326,985 | 15,000,000 | 14,996,438 | | (2,804) | | | 2.493 | 2.483 | MON | 31,177 | 373,452 | 07/08/2005 | 09/25/2035 |
| 92925C-BA-9 | WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1 | | | 2 | 2FM | 8,487,185 | 92.4620 | 7,847,417 | 8,487,185 | 8,487,185 | | | | | 0.480 | 0.480 | MON | 792 | 44,125 | 12/13/2005 | 12/25/2045 |
| 939336-X6-5 | WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1 | | | 2 | 2FM | 4,261,463 | 91.1890 | 3,885,979 | 4,261,463 | 4,261,463 | | | | | 0.550 | 0.550 | MON | 455 | 25,191 | 07/14/2005 | 01/25/2045 |
| 939336-Z6-3 | WAMU_05-AR3 05-AR3 B1 | | | 2 | 1FM | 2,243,251 | 18.6700 | 682,286 | 3,654,488 | 682,286 | 260,957 | | 175,383 | | 2.470 | 0.000 | MON | | | 02/04/2005 | 03/25/2035 |
| 949768-AP-0 | WFMBS_03-K 03-K 3A1 | | | 2 | 1FM | 1,903,723 | 100.9580 | 2,103,380 | 2,083,418 | 1,977,564 | | 32,524 | | | 4.490 | 8.833 | MON | 7,795 | 93,536 | 01/16/2009 | 11/25/2033 |
| 949781-AA-6 | WFMBS_05-AR1 AR1B 1A1 | | | 2 | 1FM | 3,728,345 | 99.4760 | 4,350,527 | 4,373,425 | 3,761,706 | | 8,484 | | | 2.611 | 5.903 | MON | 9,524 | 114,187 | 01/08/2009 | 02/25/2035 |
| 94980B-BC-2 | WFMBS_03-J 03-J 5A1 | | | 2 | 1FM | 9,551,642 | 101.3960 | 9,721,392 | 9,587,597 | 9,551,865 | | 44 | | | 4.502 | 4.568 | MON | 35,971 | 429,735 | 12/15/2009 | 10/25/2033 |
| 94980Y-AA-0 | WFMBS_03-16 03-16 1A1 | | | 2 | 1FM | 1,712,830 | 101.9640 | 1,851,628 | 1,815,972 | 1,738,821 | | 5,937 | | | 4.750 | 6.780 | MON | 7,188 | 86,261 | 07/22/2008 | 12/25/2018 |
| 94981A-AA-1 | WFMBS_03-14 03-14 1A1 | | | 2 | 1FM | 1,826,137 | 102.4670 | 1,954,874 | 1,907,815 | 1,847,639 | | 4,555 | | | 4.750 | 6.185 | MON | 7,552 | 90,524 | 06/12/2008 | 12/25/2018 |
| 94981J-AA-2 | WFMBS_05-AR6 05-AR6 A1 | | | 2 | 1FM | 2,529,745 | 101.8900 | 2,890,874 | 2,837,252 | 2,538,214 | | 1,657 | | | 5.002 | 8.460 | MON | 11,822 | 142,138 | 08/17/2010 | 04/25/2035 |
| 94981Q-AA-6 | WFMBS_05-AR16 05-AR16 1A1 | | | 2 | 1FM | 2,148,408 | 102.6960 | 2,678,389 | 2,608,082 | 2,162,740 | | 4,265 | | | 2.755 | 9.027 | MON | 5,992 | 71,584 | 01/21/2009 | 08/25/2033 |
| 94981U-AL-3 | WFMBS_05-AR2 05-AR2 B1 | | | 2 | 4FM | 1,878,771 | 6.5290 | 539,210 | 8,258,351 | 1,878,771 | 4,178,965 | | 2,673,839 | | 2.627 | 0.000 | MON | | | 01/28/2005 | 03/25/2035 |
| 949832-AP-4 | WFMBS_05-14 05-14 2A1 | | | 2 | 1FM | 10,186,041 | 104.2900 | 13,222,514 | 12,678,558 | 10,295,422 | | 21,050 | | | 5.500 | 10.146 | MON | 58,110 | 697,348 | 12/14/2009 | 12/25/2035 |
| 949835-AP-7 | WFMBS_05-AR15 05-AR15 B1 | | | 2 | 4FM | 93,682 | 2.1860 | 74,402 | 3,404,164 | 93,682 | | | 100,574 | | 2.616 | 0.000 | MON | | | 12/09/2005 | 09/25/2035 |
| 94983B-AS-8 | WFMBS_06-4 06-4 2A1 | | | 2 | 1FM | 15,965,609 | 98.9080 | 19,025,526 | 19,235,674 | 16,083,713 | | 28,939 | | | 6.000 | 10.145 | MON | 96,178 | 1,154,080 | 01/16/2009 | 04/25/2036 |
| 94983C-AJ-6 | WFMBS_05-AR10 05-AR10 2A6 | | | 2 | 1FM | 11,572,921 | 101.4990 | 14,752,124 | 14,534,280 | 12,004,862 | | 23,868 | | | 2.626 | 7.682 | MON | 31,804 | 383,594 | 01/12/2009 | 06/25/2035 |
| 94983E-AH-6 | WFMBS_05-AR12 05-AR12 2A5 | | | 2 | 1FM | 10,225,517 | 101.5340 | 11,377,934 | 11,206,046 | 10,574,399 | | 2,610 | | | 2.626 | 4.011 | MON | 24,534 | 294,982 | 04/08/2008 | 06/25/2035 |
| 94983F-AC-4 | WFMBS_06-1 06-1 A3 | | | 2 | 1FM | 690,580 | 103.0890 | 805,557 | 781,420 | 703,992 | | 2,474 | | | 5.000 | 9.799 | MON | 3,256 | 39,059 | 01/05/2009 | 03/25/2021 |
| 94983T-AN-0 | WFMBS_06-AR6 06-AR6 7A1 | | | 2 | 1FM | 1,433,651 | 100.4430 | 1,745,451 | 1,737,759 | 1,444,305 | | 1,816 | | | 5.019 | 9.966 | MON | 7,268 | 87,444 | 01/12/2009 | 03/25/2036 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 1,643,213,756 | XXX | 1,749,664,987 | 1,847,294,198 | 1,672,316,531 | 33,982,737 | 7,078,322 | 15,184,747 | | XXX | XXX | XXX | 5,553,190 | 68,550,307 | XXX | XXX |
| 05490A-AA-1 | BBUBS_12-TFT 12-TFT A | | | 2 | 1FM | 7,174,980 | 101.6680 | 7,116,767 | 7,000,000 | 7,173,367 | | (1,614) | | | 2.892 | 2.535 | MON | 16,871 | | 11/16/2012 | 06/05/2030 |
| 05524V-AA-5 | BAMLL_11-FSHN 11-FSHN A | | | 2 | 1FM | 20,023,828 | 115.8480 | 23,169,640 | 20,000,000 | 20,017,966 | | (4,033) | | | 4.420 | 4.430 | MON | 73,667 | 884,000 | 06/30/2011 | 07/11/2033 |
| 055359-AA-1 | BCRR_09-1 09-1 1A1 | | | 2 | 1FE | 7,432,156 | 117.2300 | 8,147,513 | 6,950,000 | 7,289,262 | | (76,029) | | | 5.791 | 4.492 | MON | 33,530 | 409,019 | 01/20/2011 | 08/17/2045 |
| 05538U-AA-1 | BXGNT_12-A 12-SHOW A | | | 2 | 1FM | 8,871,953 | 102.9830 | 8,753,532 | 8,500,000 | 8,869,515 | | (2,438) | | | 3.430 | 3.009 | MON | 24,297 | 14,293 | 12/13/2012 | 11/05/2036 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 05947U-C9-7 | BACM_05-1 05-1 A4 | | | 2 | 1FM | 4,295,843 | 101.9610 | 4,463,844 | 4,378,000 | 4,352,656 | | 11,294 | | | 5.077 | 5.617 | MON | 18,523 | 225,902 | 06/16/2010 | 11/10/2042 |
| 05947U-D2-1 | BACM_05-1 05-1 ASB | | | 2 | 1FM | 6,385,239 | 102.2870 | 6,993,203 | 6,836,844 | 6,671,303 | | 78,690 | | | 5.056 | 7.800 | MON | 28,806 | 351,341 | 03/25/2009 | 11/10/2042 |
| 05947U-D3-9 | BACM_05-1 05-1 A5 | | | 2 | 1FM | 17,322,104 | 109.1860 | 19,180,757 | 17,567,000 | 17,435,687 | | 39,761 | | | 5.173 | 5.538 | MON | 75,729 | 923,310 | 10/09/2009 | 11/10/2042 |
| 05947U-R7-5 | BACM_05-3 05-3 ASB | | | 2 | 1FM | 8,231,943 | 102.9180 | 8,429,807 | 8,190,839 | 8,188,765 | | (4,210) | | | 4.589 | 4.525 | MON | 31,323 | 375,878 | 12/15/2009 | 07/10/2043 |
| 05947U-R8-3 | BACM_05-3 05-3 A4 | | | 2 | 1FM | 20,041,591 | 108.7130 | 24,643,018 | 22,668,000 | 21,466,740 | | 443,459 | | | 4.668 | 7.230 | MON | 88,179 | 1,058,142 | 10/08/2009 | 07/10/2043 |
| 05947U-RD-2 | BACM_04-2 04-2 A4 | | | 2 | 1FM | 16,047,053 | 101.0760 | 16,377,738 | 16,203,390 | 16,165,127 | | 25,676 | | | 4.153 | 4.471 | MON | 56,077 | 672,927 | 10/29/2009 | 11/10/2038 |
| 05947U-XQ-6 | BACM_2004-5 04-5 A4 | | | 2 | 1FM | 5,025,052 | 106.3990 | 5,319,953 | 5,000,000 | 4,997,456 | | (5,653) | | | 4.936 | 4.899 | MON | 20,567 | 246,800 | 11/08/2004 | 11/10/2041 |
| 05955F-AA-8 | BALL_09-UB1 09-UB1 A4A | | | 2 | 1FE | 59,224,609 | 113.5200 | 82,869,600 | 73,000,000 | 65,421,050 | | 2,185,742 | | | 5.623 | 9.628 | MON | 342,095 | 4,127,017 | 12/15/2009 | 06/24/2050 |
| 07383F-3X-4 | BSCMS_05-PWR7 05-PWR7 A2 | | | 2 | 1FM | 1,480,261 | 99.8340 | 1,518,015 | 1,520,542 | 1,516,947 | | 1,633 | | | 4.945 | 6.466 | MON | 6,266 | 148,928 | 12/04/2009 | 02/11/2041 |
| 07383F-Q4-3 | BSCMS_2004-PWR5 04-PWR5 A4 | | | 2 | 1FM | 9,899,662 | 101.4710 | 10,301,229 | 10,151,919 | 10,104,713 | | 40,035 | | | 4.831 | 5.731 | MON | 40,870 | 490,439 | 01/26/2009 | 07/11/2042 |
| 07383F-X5-2 | BSCMS_2004-PWR6 04-PWR6 A6 | | | 2 | 1FM | 19,669,824 | 107.0350 | 27,311,153 | 25,516,000 | 23,518,433 | | 1,094,921 | | | 4.825 | 10.361 | MON | 102,596 | 1,231,147 | 10/16/2009 | 11/11/2041 |
| 07387B-AE-3 | BSCMS_05-PWR9 05-PWR9 A2 | | | 2 | 1FM | 9,670,935 | 101.2980 | 10,516,536 | 10,381,781 | 10,114,314 | | 99,702 | | | 4.735 | 6.957 | MON | 40,965 | 491,578 | 11/03/2009 | 09/11/2042 |
| 07387B-CK-7 | BSCMS_05-T20 05-T20 AAB | | | 2 | 1FM | 18,291,977 | 103.7270 | 20,333,534 | 19,602,857 | 19,193,191 | | 194,265 | | | 5.133 | 7.446 | MON | 83,853 | 1,024,201 | 03/04/2009 | 10/12/2042 |
| 07387B-CL-5 | BSCMS_05-T20 05-T20 A4A | | | 2 | 1FM | 10,189,063 | 110.9470 | 11,094,720 | 10,000,000 | 10,081,955 | | (32,359) | | | 5.149 | 4.779 | MON | 42,909 | 522,252 | 11/17/2009 | 10/12/2042 |
| 07388Q-AC-3 | BSCMS_07-PW17 07-PW17 A3 | | | 2 | 1FM | 25,446,500 | 104.0550 | 30,459,319 | 29,272,326 | 28,395,247 | | 757,726 | | | 5.736 | 9.716 | MON | 139,922 | 1,679,061 | 05/14/2010 | 06/11/2050 |
| 12513E-AF-1 | CD_05-C1 05-C1 ASB | | | 2 | 1FM | 5,896,919 | 103.7730 | 6,098,412 | 5,876,668 | 5,870,444 | | (2,565) | | | 5.219 | 5.183 | MON | 25,559 | 311,927 | 10/27/2005 | 07/15/2044 |
| 12527D-AR-1 | CFCRE_11-C2 11-C2 A4 | | | 2 | 1FM | 17,268,481 | 109.6750 | 18,644,781 | 17,000,000 | 17,240,584 | | (26,723) | | | 3.834 | 3.645 | MON | 54,319 | 651,831 | 12/13/2011 | 12/15/2047 |
| 126171-AE-7 | COMM_05-C6 05-C6 AAB | | | 2 | 1FM | 4,454,927 | 103.0620 | 5,084,733 | 4,933,645 | 4,802,271 | | 76,784 | | | 5.077 | 8.610 | MON | 20,873 | 250,481 | 04/13/2009 | 06/10/2044 |
| 126192-AD-5 | COMM_12-LC4 12-LC4 A4 | | | 2 | 1FM | 10,606,439 | 107.1960 | 11,257,745 | 10,502,000 | 10,598,427 | | (8,012) | | | 3.288 | 3.178 | MON | 28,775 | 258,979 | 03/01/2012 | 12/10/2044 |
| 173067-GR-4 | CGCMT_05-C3 05-C3 ASB | | | 2 | 1FM | 9,472,148 | 103.2590 | 9,732,243 | 9,425,116 | 9,417,240 | | (5,132) | | | 4.755 | 4.687 | MON | 37,347 | 476,091 | 06/15/2005 | 05/15/2043 |
| 20047M-AE-4 | COMM_06-CNL 06-CNL A2FX | | | 2 | 1FM | 8,812,699 | 100.4040 | 8,804,364 | 8,768,911 | 8,763,690 | | (10) | | | 5.449 | 5.408 | MON | 39,818 | 477,818 | 02/09/2006 | 02/05/2019 |
| 20047P-AD-9 | COMM_05-LP5 05-LP5 ASB | | | 2 | 1FM | 17,668,099 | 102.7040 | 19,674,459 | 19,156,423 | 18,685,417 | | 226,152 | | | 4.867 | 7.551 | MON | 77,695 | 932,343 | 05/08/2009 | 05/10/2043 |
| 201730-AD-0 | CMAT_99-C1 99-C1 A4 | | | 2 | 1FM | 12,570,779 | 100.4140 | 12,153,281 | 12,103,198 | 12,110,382 | | (82,637) | | | 6.975 | 5.658 | MON | 46,900 | 838,158 | 04/23/2009 | 01/17/2032 |
| 201730-AB-7 | GCCFC_07-GG9 07-GG9 A2 | | | 2 | 1FM | 15,384,246 | 103.1990 | 19,018,858 | 18,429,268 | 17,223,787 | | (749,022) | | | 5.381 | 11.024 | MON | 82,640 | 991,679 | 05/06/2009 | 03/10/2039 |
| 22541Q-DJ-8 | CSFBMSC_03-C3 03-C3 A5 | | | 2 | 1FM | 16,342,037 | 100.3010 | 17,164,951 | 17,113,406 | 17,035,900 | | 122,473 | | | 3.936 | 5.466 | MON | 56,132 | 682,983 | 07/28/2009 | 05/15/2038 |
| 22541S-AD-0 | CSFBMSC_2004-C1 04-C1 A4 | | | 2 | 1FM | 31,329,946 | 103.1660 | 33,658,471 | 32,625,704 | 32,357,200 | | 270,691 | | | 4.750 | 5.940 | MON | 129,143 | 1,559,882 | 10/28/2009 | 01/15/2037 |
| 225458-S6-6 | CSFB_05-C4 05-C4 A5 | | | 2 | 1FM | 18,480,469 | 109.1250 | 27,281,175 | 25,000,000 | 22,781,639 | | 1,333,336 | | | 5.104 | 12.103 | MON | 106,333 | 1,276,000 | 03/20/2009 | 08/15/2038 |
| 225470-AP-8 | CSFB_05-C5 05-C5 A4 | | | 2 | 1FM | 21,249,269 | 109.7320 | 26,560,580 | 24,205,000 | 23,066,409 | | 586,184 | | | 5.100 | 7.867 | MON | 102,871 | 1,234,455 | 08/11/2009 | 08/15/2038 |
| 233050-AC-7 | DB-UBS_11-LC1 11-LC1A A3 | | | 2 | 1FM | 24,285,887 | 119.1230 | 27,755,543 | 23,300,000 | 24,131,086 | | (98,244) | | | 5.002 | 4.448 | MON | 97,122 | 1,165,466 | 07/25/2011 | 11/10/2046 |
| 23305Y-AD-1 | DBUBS_11-LC3A 11-LC3 A4 | | | 2 | 1FM | 10,099,316 | 115.9470 | 11,594,654 | 10,000,000 | 10,086,784 | | (9,450) | | | 4.551 | 4.452 | MON | 37,925 | 455,100 | 08/11/2011 | 08/10/2044 |
| 23305Y-AU-3 | DBUBS_11-LC3A 11-LC3A PM1 | | | 2 | 1FM | 14,756,248 | 111.0000 | 16,218,201 | 14,610,992 | 14,735,342 | | (15,660) | | | 4.452 | 4.246 | MON | 54,207 | 650,481 | 08/15/2011 | 05/10/2044 |
| 350910-AN-5 | FTST_06-4TS 06-4TS A | | | 2 | 1FM | 88,712,559 | 119.9510 | 99,707,202 | 83,123,000 | 87,304,735 | | (605,005) | | | 5.401 | 4.473 | MON | 249,415 | 4,489,473 | 09/03/2010 | 12/13/2028 |
| 361849-J7-8 | GMACCMSI_2004-C3 04-C3 A4 | | | 2 | 1FM | 2,757,067 | 99.9490 | 2,953,209 | 2,954,722 | 2,903,439 | | 28,241 | | | 4.547 | 6.676 | MON | 11,196 | 148,140 | 05/18/2009 | 12/10/2041 |
| 361849-J9-4 | GMACCMSI_2004-C3 04-C3 A5 | | | 2 | 1FM | 28,420,320 | 106.6270 | 33,640,796 | 31,550,000 | 30,421,789 | | 563,481 | | | 4.864 | 7.076 | MON | 127,883 | 1,534,592 | 07/31/2009 | 12/10/2041 |
| 361849-YU-0 | GMACC_03-C2 03-C2 A2 | | | 2 | 1FM | 11,949,025 | 101.4620 | 14,561,424 | 14,351,575 | 14,119,237 | | 689,401 | | | 5.442 | 10.439 | MON | 65,108 | 795,939 | 03/16/2009 | 05/10/2040 |
| 36192H-AA-2 | GSMS_12-ALOH 12-ALOHA A | | | 2 | 1FM | 15,224,453 | 108.0230 | 16,203,450 | 15,000,000 | 15,211,553 | | (12,900) | | | 3.551 | 3.386 | MON | 44,388 | 310,713 | 05/02/2012 | 04/10/2034 |
| 36228C-TG-8 | GSMSC_2004-GG2 2004-GG2 A5 | | | 2 | 1FM | 10,696,155 | 101.6740 | 10,821,209 | 10,643,014 | 10,633,216 | | (12,512) | | | 5.279 | 5.244 | MON | 46,820 | 561,845 | 07/29/2004 | 08/10/2038 |
| 36228C-VR-1 | GSMS_05-GG4 05-GG4 A-ABA | | | 2 | 1FM | 11,388,771 | 100.9760 | 11,386,482 | 11,276,391 | 11,263,767 | | (24,537) | | | 4.680 | 4.513 | MON | 43,978 | 529,588 | 06/09/2005 | 07/10/2039 |
| 36228C-VU-4 | GSMS_05-GG4 05-GG4 A4A | | | 2 | 1FM | 39,579,909 | 107.8550 | 45,029,379 | 41,750,000 | 40,969,875 | | 498,726 | | | 4.751 | 5.985 | MON | 165,295 | 1,983,543 | 08/07/2009 | 07/10/2039 |
| 36248E-AA-3 | GSMS_10-C2 10-C2 A1 | | | 2 | 1FM | 9,596,665 | 109.4720 | 10,402,019 | 9,501,952 | 9,576,296 | | (10,169) | | | 3.849 | 3.641 | MON | 30,478 | 365,730 | 12/16/2010 | 12/10/2043 |
| 36248E-AB-1 | GSMS_10-C2 10-C2 A2 | | | 2 | 1FM | 42,841,419 | 122.0770 | 50,515,475 | 41,380,000 | 42,637,811 | | (136,088) | | | 5.162 | 4.723 | MON | 178,003 | 2,136,036 | 07/21/2011 | 12/10/2043 |
| 36248F-AG-7 | GSMS_11-GC3 11-GC3 A4 | | | 2 | 1FM | 58,913,395 | 117.2640 | 67,426,840 | 57,500,000 | 58,724,956 | | (132,895) | | | 4.753 | 4.458 | MON | 227,748 | 2,732,975 | 08/19/2011 | 03/10/2044 |
| 36828Q-HJ-8 | GMACCMSC_04-C2 2004C2 A4 | | | 2 | 1FM | 49,797,850 | 104.1870 | 54,865,032 | 52,660,000 | 51,938,149 | | 644,541 | | | 4.893 | 6.338 | MON | 214,721 | 2,576,654 | 12/16/2009 | 03/10/2040 |
| 36828Q-KR-6 | GECCMC_05-C1 05-C1 A5 | | | 2 | 1FM | 26,379,991 | 107.8370 | 28,889,425 | 26,790,000 | 26,606,449 | | 66,236 | | | 4.772 | 5.120 | MON | 106,535 | 1,278,419 | 06/01/2009 | 06/10/2048 |
| 36828Q-LX-2 | GECCMC_05-C1 05-C1 AAB | | | 2 | 1FM | 6,055,528 | 102.5140 | 6,206,948 | 6,054,738 | 6,048,775 | | (638) | | | 4.599 | 4.621 | MON | 23,205 | 278,457 | 07/11/2005 | 06/10/2048 |
| 36828Q-NU-6 | GECMC_05-C3 05-C3 A5 | | | 2 | 1FM | 7,903,381 | 99.9050 | 8,987,171 | 8,995,726 | 8,975,542 | | 108,644 | | | 4.979 | 9.176 | MON | 37,325 | 447,897 | 10/08/2009 | 07/10/2045 |
| 36828Q-PV-2 | GECMC_05-C3 05-C3 AAB | | | 2 | 1FM | 7,847,914 | 104.2380 | 8,140,178 | 7,809,253 | 7,808,651 | | (3,704) | | | 4.940 | 4.890 | MON | 32,148 | 385,777 | 08/12/2005 | 07/10/2045 |
| 396789-LL-1 | GCCFC_05-GG5 05-GG5 A5 | | | 2 | 1FM | 30,394,238 | 110.8240 | 31,598,213 | 28,512,000 | 29,539,357 | | (375,092) | | | 5.224 | 3.771 | MON | 124,122 | 1,489,467 | 08/25/2010 | 04/10/2037 |
| 46625M-5H-8 | JPMCCMSC_04-PNC1 04-PNC1 A3 | | | 2 | 1FM | 4,058,702 | 101.2950 | 4,896,801 | 4,834,202 | 4,671,695 | | 118,683 | | | 5.299 | 10.949 | MON | 21,347 | 256,010 | 02/19/2009 | 06/12/2041 |
| 46625M-TX-7 | JPMCCMSC_03-C1 03-C1 A2 | | | 2 | 1FM | 3,753,936 | 100.0020 | 3,641,923 | 3,641,850 | 3,639,407 | | (28,356) | | | 4.985 | 3.830 | MON | 15,129 | 181,546 | 11/09/2009 | 01/12/2037 |
| 46625M-WX-3 | JPMCCMSC_03-C1BC6 2003CB A2 | | | 2 | 1FM | 24,855,187 | 101.3400 | 26,940,239 | 26,583,987 | 26,378,798 | | 419,565 | | | 5.255 | 7.298 | MON | 116,416 | 1,396,988 | 06/16/2009 | 07/12/2037 |
| 46625Y-DD-2 | JPMCC_04-CBX 04-CBX A5 | | | 2 | 1FM | 10,017,300 | 101.3860 | 10,265,884 | 10,125,514 | 10,090,420 | | 17,887 | | | 4.654 | 5.022 | MON | 39,270 | 471,241 | 07/20/2010 | 01/12/2037 |
| 46625Y-GL-1 | JPMCC_05-LDP1 05-LDP1 A2 | | | 2 | 1FM | 6,098,358 | 100.1700 | 6,437,856 | 6,426,943 | 6,320,488 | | 61,052 | | | 4.625 | 6.742 | MON | 24,771 | 297,246 | 04/22/2009 | 03/15/2046 |
| 46625Y-NB-5 | JPMCC_05-LDP2 05-LDP2 A3 | | | 2 | 1FM | 22,027,796 | 100.3510 | 22,328,278 | 22,250,180 | 22,199,446 | | 24,113 | | | 4.697 | 4.969 | MON | 87,091 | 1,045,091 | 08/05/2009 | 07/15/2042 |
| 46625Y-NC-3 | JPMCC_05-LDP2 05-LDP2 A4 | | | 2 | 1FM | 47,662,476 | 108.8050 | 52,498,330 | 48,250,000 | 47,970,288 | | 128,657 | | | 4.738 | 5.087 | MON | 190,507 | 2,286,085 | 12/22/2009 | 07/15/2042 |
| 46625Y-QS-5 | JPMCCMSC_05-C1BC12 05-C1BC1 ASB | | | 2 | 1FM | 12,905,201 | 103.6810 | 13,314,446 | 12,841,741 | 12,837,218 | | (6,601) | | | 4.846 | 4.786 | MON | 51,859 | 622,311 | 07/20/2005 | 09/12/2037 |
| 46625Y-SK-0 | JPMCC_05-LDP3 05-LDP3 ASB | | | 2 | 1FM | 10,792,611 | 104.7500 | 11,187,884 | 10,680,608 | 10,719,187 | | (22,294) | | | 4.893 | 4.498 | MON | 43,550 | 564,289 | 12/17/2009 | 08/15/2042 |

# 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46625Y-UB-7 | JPMCCMSC_05-LDP4 05_LDP4 ASB | | | 2 | 1FM | 8,958,574 | 103.7440 | 9,247,785 | 8,914,009 | 8,907,405 | | (4,631) | | | 4.824 | 4.754 | MON | 35,834 | 430,012 | 09/22/2005 | 10/15/2042 |
| 46625Y-XM-0 | JPMCC_05-LDP5 05-LDP5 A2 | | | 2 | 1FM | 5,074,348 | 100.0490 | 5,046,084 | 5,043,613 | 5,043,613 | | (3,672) | | | 5.198 | 4.941 | MON | 21,847 | 262,160 | 10/08/2009 | 12/15/2044 |
| 46625Y-XP-3 | JPMCC_05-LDP5 05-LDP5 A4 | | | 2 | 1FM | 30,087,250 | 111.4340 | 40,366,952 | 36,225,000 | 33,368,448 | | 968,100 | | | 5.200 | 8.832 | MON | 156,963 | 1,913,783 | 05/14/2009 | 12/15/2044 |
| 46625Y-XQ-1 | JPMCC_05-LDP5 05-LDP5 ASB | | | 2 | 1FM | 7,360,894 | 104.1110 | 7,625,792 | 7,324,674 | 7,318,925 | | (4,233) | | | 5.190 | 5.123 | MON | 31,677 | 386,233 | 12/16/2005 | 12/15/2044 |
| 46630J-AB-5 | JPMCC_07-LDPX 07-LDPX A2 | | | 2 | 1FM | 15,204,395 | 112.8510 | 17,115,522 | 15,166,478 | 15,172,126 | | (9,226) | | | 5.434 | 5.361 | MON | 68,679 | 824,095 | 04/07/2010 | 01/15/2049 |
| 46630V-AE-2 | JPMCC-07-CB19 07-CB19 ASB | | | 2 | 1FM | 15,913,721 | 109.7160 | 16,290,061 | 14,847,520 | 15,441,262 | | (156,756) | | | 5.709 | 3.568 | MON | 70,656 | 902,846 | 12/07/2010 | 02/12/2049 |
| 46634G-AB-7 | JPMCC_09-IWST 09-IWST A2 | | | 2 | 1FM | 36,723,890 | 119.4890 | 43,016,170 | 36,000,000 | 36,617,898 | | (77,188) | | | 5.633 | 5.375 | MON | 168,990 | 2,009,103 | 01/05/2012 | 12/15/2027 |
| 46635T-CG-5 | JPMCC_11-C3A 11-C3 A4 | | | 2 | 1FM | 38,135,853 | 116.9420 | 43,407,660 | 37,119,000 | 38,022,765 | | (95,836) | | | 4.717 | 4.356 | MON | 145,912 | 1,695,907 | 02/09/2012 | 02/15/2046 |
| 46636A-AC-6 | JPMCC_10-CNTR 10-CNTR A2 | | | 2 | 1FM | 6,403,500 | 111.1410 | 7,335,308 | 6,600,000 | 6,434,527 | | 17,382 | | | 4.311 | 4.743 | MON | 23,710 | 284,526 | 07/26/2011 | 08/05/2032 |
| 46637E-AC-7 | JPMCC_11-PLSD 11-PLSD A2 | | | 2 | 1FM | 5,024,995 | 107.8170 | 5,390,860 | 5,000,000 | 5,019,700 | | (5,153) | | | 3.364 | 3.267 | MON | 10,278 | 168,190 | 12/02/2011 | 11/13/2044 |
| 48124W-AA-7 | JPMCC_09-RR1 09-RR1 A4A | | | 2 | 1FE | 110,311,675 | 115.7500 | 139,883,875 | 120,850,000 | 115,663,131 | | 1,693,887 | | | 5.639 | 7.528 | MON | 568,789 | 6,853,988 | 02/08/2012 | 03/18/2051 |
| 52108H-2U-7 | LBUBS_05-C1 A4 | | | 2 | 1FM | 18,716,756 | 106.6270 | 22,007,716 | 20,640,000 | 20,068,546 | | 461,081 | | | 4.742 | 7.033 | MON | 54,375 | 978,749 | 11/03/2009 | 02/15/2030 |
| 52108H-4U-5 | LBUBSCMT_05-C3 05-C3 AAB | | | 2 | 1FM | 8,711,999 | 101.9890 | 8,850,242 | 8,677,670 | 8,674,776 | | (571) | | | 4.664 | 4.652 | MON | 22,485 | 404,727 | 06/17/2009 | 07/15/2030 |
| 52108H-6W-9 | LBUBSCMT_05-C5 05-C5 A4 | | | 2 | 1FM | 48,985,164 | 109.2370 | 55,743,437 | 51,030,000 | 50,504,114 | | 452,531 | | | 4.954 | 5.768 | MON | 140,446 | 2,528,026 | 07/20/2010 | 09/15/2030 |
| 52108H-E3-4 | LBUBSCMT_04-C4 04-C4 A3 | | | 2 | 1FM | 6,977,505 | 101.9880 | 7,076,138 | 6,938,206 | 6,934,836 | | (16,458) | | | 5.392 | 5.151 | MON | 20,749 | 393,465 | 11/04/2009 | 06/15/2029 |
| 52108H-K7-8 | LBUBSCMT_2004-C6 2004-C6 A6 | | | 2 | 1FM | 15,074,003 | 105.3040 | 15,795,555 | 15,000,000 | 15,006,128 | | (9,675) | | | 5.020 | 5.000 | MON | 41,833 | 753,000 | 08/10/2004 | 08/15/2029 |
| 52108H-UL-6 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3 | | | 2 | 1FM | 12,211,796 | 99.9510 | 12,110,825 | 12,116,807 | 12,110,822 | | (3,970) | | | 4.559 | 4.485 | MON | 30,689 | 552,405 | 10/20/2009 | 09/15/2027 |
| 52108H-XL-3 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A3 | | | 2 | 1FM | 4,570,195 | 100.7550 | 4,582,009 | 4,547,656 | 4,546,116 | | (1,820) | | | 4.830 | 4.796 | MON | 12,203 | 219,652 | 11/12/2003 | 11/15/2027 |
| 52108H-XM-1 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A4 | | | 2 | 1FM | 21,445,469 | 102.2620 | 23,520,329 | 23,000,000 | 22,733,853 | | 384,385 | | | 5.124 | 7.036 | MON | 65,473 | 1,178,520 | 04/28/2009 | 11/15/2032 |
| 52108H-ZX-5 | LBUBS_04-C2 2004-C2 A3 | | | 2 | 1FM | 8,381,270 | 101.2690 | 9,084,887 | 8,971,076 | 8,874,761 | | 96,133 | | | 3.973 | 6.361 | MON | 19,801 | 359,796 | 03/03/2009 | 03/15/2029 |
| 52108H-ZY-3 | LBUBS_04-C2 2004-C2 A4 | | | 2 | 1FM | 7,083,105 | 103.5570 | 7,766,745 | 7,500,000 | 7,440,721 | | 50,829 | | | 4.367 | 5.156 | MON | 18,196 | 327,525 | 07/20/2004 | 03/15/2036 |
| 52108M-AF-0 | LBUBS_05-C7 05-C7 A4 | | | 2 | 1FM | 30,139,459 | 110.5120 | 37,516,478 | 33,948,000 | 32,158,931 | | 571,747 | | | 5.197 | 7.647 | MON | 98,015 | 1,764,278 | 06/26/2009 | 11/15/2030 |
| 59022H-HH-8 | MERRILL LYNCH MORTGAGE TRUST M 05-MCP1 ASB | | | 2 | 1FM | 11,642,912 | 100.2910 | 11,613,445 | 11,579,702 | 11,566,531 | | (14,158) | | | 4.674 | 4.594 | MON | 45,103 | 577,276 | 06/21/2005 | 06/12/2043 |
| 59022H-JH-6 | MLMT_05-CIP1 05-CIP1 A2 | | | 2 | 1FM | 8,086,495 | 101.8680 | 8,925,914 | 8,762,201 | 8,582,484 | | 114,374 | | | 4.960 | 7.887 | MON | 36,217 | 434,605 | 04/22/2009 | 07/12/2038 |
| 59022H-MU-3 | MERRILL LYNCH MORTGAGE TRUST M 05-CKI1 A6 | | | 2 | 1FM | 37,295,845 | 111.1480 | 50,338,793 | 45,290,000 | 42,292,032 | | 1,769,777 | | | 5.273 | 9.568 | MON | 198,616 | 2,407,519 | 03/24/2009 | 11/12/2037 |
| 617459-AD-4 | MORGAN STANLEY CAPITAL I MSC_1 11-C2 A4 | | | 2 | 1FM | 13,634,488 | 117.0570 | 15,802,749 | 13,500,000 | 13,613,821 | | (13,707) | | | 4.661 | 4.553 | MON | 52,436 | 629,235 | 06/09/2011 | 06/15/2044 |
| 61745M-5F-6 | MSCI_05-TOP19 05-TOP19 AAB | | | 2 | 1FM | 7,684,089 | 102.8840 | 8,377,070 | 8,142,232 | 8,016,818 | | 87,155 | | | 4.852 | 6.998 | MON | 32,922 | 395,061 | 07/27/2009 | 06/12/2047 |
| 61745M-T4-5 | MSCI_04-HQ4 04-HQ4 A7 | | | 2 | 1FM | 23,234,931 | 103.8210 | 27,807,494 | 26,784,000 | 25,897,480 | | 774,970 | | | 4.970 | 8.397 | MON | 110,930 | 1,331,165 | 09/10/2009 | 04/14/2040 |
| 61745M-W3-3 | MSCI_05-T17 05-T17 AAB | | | 2 | 1FM | 735,380 | 99.9310 | 811,524 | 812,084 | 809,592 | | 11,808 | | | 4.630 | 9.401 | MON | 3,133 | 37,599 | 03/26/2009 | 12/13/2041 |
| 61745M-W4-1 | MSC_05-T17 05-T17 A5 | | | 2 | 1FM | 23,438,737 | 107.4900 | 27,692,626 | 25,763,000 | 25,140,356 | | 424,529 | | | 4.780 | 7.139 | MON | 102,623 | 1,231,471 | 11/19/2009 | 12/13/2041 |
| 61745M-XB-4 | MSC_04-HQ3 04-HQ3 A4 | | | 2 | 1FM | 28,454,332 | 103.0850 | 34,122,582 | 33,101,468 | 32,319,839 | | 971,012 | | | 4.800 | 9.212 | MON | 132,406 | 1,588,870 | 04/16/2009 | 01/13/2041 |
| 61745M-ZA-4 | MSDWCI_2004-IQ7 2004-IQ7 A4 | | | 2 | 1FM | 14,111,144 | 104.0170 | 15,166,990 | 14,581,325 | 14,442,934 | | 132,869 | | | 5.396 | 6.554 | MON | 65,551 | 805,460 | 09/03/2009 | 06/15/2038 |
| 61758F-AA-0 | MSRR_09-GG10 09-GG10 A4A | | | 2 | 1FE | 114,877,266 | 116.6730 | 131,840,490 | 113,000,000 | 114,156,641 | | (283,292) | | | 5.791 | 5.530 | MON | 545,167 | 6,650,239 | 06/16/2010 | 08/12/2045 |
| 61759L-AA-6 | MSRR_10-GG10 10-GG10 A4A | | | 2 | 1FE | 79,090,039 | 116.6730 | 87,504,750 | 75,000,000 | 77,726,551 | | (608,517) | | | 5.791 | 4.825 | MON | 361,837 | 4,413,875 | 01/20/2011 | 08/15/2045 |
| 61760V-AP-8 | MSC_12-C4 12-C4 A4 | | | 2 | 1FM | 10,099,639 | 105.8550 | 10,585,531 | 10,000,000 | 10,092,004 | | (7,635) | | | 3.244 | 3.130 | MON | 27,033 | 243,300 | 03/09/2012 | 03/15/2045 |
| 67087M-AA-4 | OBP_10-OBP 10-OBP A | | | 2 | 1FM | 12,999,922 | 115.8360 | 15,058,662 | 13,000,000 | 12,995,046 | | (2,012) | | | 4.646 | 4.669 | MON | 50,334 | 604,006 | 06/25/2010 | 07/15/2045 |
| 74432G-AB-3 | PCMT_03-PWR1 03-PWR1 A2 | | | 2 | 1FM | 4,171,214 | 100.3000 | 4,640,653 | 4,626,787 | 4,611,351 | | 121,362 | | | 4.493 | 7.632 | MON | 17,323 | 207,881 | 03/24/2009 | 02/11/2036 |
| 87246A-AC-2 | TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A3 | | | 2 | 1FM | 7,127,570 | 105.6480 | 7,428,538 | 7,031,437 | 7,055,122 | | (22,081) | | | 5.553 | 5.246 | MON | 22,828 | 417,481 | 08/17/2009 | 08/15/2039 |
| 90268T-AC-8 | UBSC_11-C1 11-C1 A3 | | | 2 | 1FM | 12,179,671 | 109.8680 | 13,184,200 | 12,000,000 | 12,156,117 | | (23,513) | | | 3.595 | 3.373 | MON | 35,950 | 431,400 | 12/09/2011 | 01/10/2045 |
| 90269P-AA-9 | UBSBM_12-WRM 12-WRM A | | | 2 | 1FM | 7,649,501 | 106.8790 | 8,015,910 | 7,500,000 | 7,643,002 | | (6,499) | | | 3.663 | 3.439 | MON | 22,894 | 114,469 | 06/22/2012 | 06/10/2030 |
| 92903P-AA-7 | VF_10-VDO | | | 2 | 1FM | 22,358,576 | 106.2690 | 23,625,548 | 22,231,876 | 22,327,280 | | (12,720) | | | 2.970 | 2.866 | MON | 38,512 | 660,198 | 08/11/2010 | 09/13/2028 |
| 92903P-AC-3 | VF_10-VDO 10-VNO A2FX | | | 2 | 1FM | 25,437,271 | 112.9650 | 29,094,110 | 25,755,000 | 25,476,436 | | 28,825 | | | 4.004 | 4.198 | MON | 60,148 | 1,031,101 | 08/09/2011 | 09/13/2028 |
| 92935V-AG-3 | WFRBS_11-C3 11-C3 A4 | | | 2 | 1FM | 34,892,639 | 114.5340 | 40,086,813 | 35,000,000 | 34,896,958 | | 4,104 | | | 4.375 | 4.433 | MON | 127,604 | 1,531,250 | 07/25/2011 | 03/15/2044 |
| 92936Q-AG-3 | WFRBS_12-C6 12-C6 A4 | | | 2 | 1FM | 8,079,640 | 106.7120 | 8,536,956 | 8,000,000 | 8,073,529 | | (6,111) | | | 3.440 | 3.324 | MON | 22,933 | 183,467 | 03/16/2012 | 04/15/2045 |
| 929766-C2-7 | WBCMT_05-C17 05-C17 APB | | | 2 | 1FM | 6,422,212 | 101.1570 | 7,106,272 | 7,025,000 | 6,889,599 | | 124,937 | | | 5.037 | 8.474 | MON | 29,487 | 362,241 | 11/17/2009 | 03/15/2042 |
| 929766-LX-9 | WBCMT_03-C8 2003-C8 A3 | | | 2 | 1FM | 3,779,829 | 101.6470 | 3,823,010 | 3,761,060 | 3,755,845 | | (1,850) | | | 4.445 | 4.392 | MON | 13,932 | 167,179 | 11/14/2003 | 11/15/2035 |
| 929766-QV-8 | WBCMT_2004-C11 04-C11 A5 | | | 2 | 1FM | 21,841,758 | 105.0320 | 22,844,493 | 21,750,000 | 21,761,376 | | (25,879) | | | 5.215 | 5.124 | MON | 94,522 | 1,134,263 | 12/16/2009 | 01/15/2041 |
| 929766-R5-4 | WBCMT_05-C18 05-C18 A4 | | | 2 | 1FM | 31,891,779 | 108.4730 | 38,172,874 | 35,191,000 | 33,664,891 | | 562,139 | | | 4.935 | 7.039 | MON | 144,723 | 1,736,676 | 09/09/2009 | 04/15/2042 |
| 929766-X3-2 | WBCMT_05-C19 05-C19 APB | | | 2 | 1FM | 14,560,329 | 103.0390 | 14,928,678 | 14,488,323 | 14,477,841 | | (8,150) | | | 4.621 | 4.554 | MON | 55,792 | 669,505 | 06/22/2005 | 05/15/2044 |
| 92976B-FR-8 | WBCMT_06-C24 06-C24 A3 | | | 2 | 1FM | 34,270,471 | 113.2350 | 49,528,945 | 43,740,000 | 39,205,796 | | 1,779,830 | | | 5.558 | 10.535 | MON | 202,589 | 2,431,069 | 06/01/2009 | 03/15/2045 |
| 92977R-AC-0 | WBCMT_06-C26 06-C26 APB | | | 2 | 1FM | 8,716,466 | 107.7560 | 9,663,583 | 8,967,990 | 8,853,782 | | 26,530 | | | 5.997 | 6.743 | MON | 44,818 | 537,810 | 04/30/2009 | 06/15/2045 |
| 92978P-AE-9 | WBCMT_06-C29 06-C29 A4 | | | 2 | 1FM | 58,584,738 | 114.9940 | 75,777,267 | 65,897,000 | 61,755,099 | | 1,084,835 | | | 5.308 | 7.421 | MON | 291,484 | 3,497,813 | 07/28/2010 | 11/15/2048 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 2,252,877,388 | XXX | 2,591,435,322 | 2,359,018,419 | 2,325,710,397 | | 19,752,987 | | | XXX | XXX | XXX | 9,400,459 | 117,910,431 | XXX | XXX |
| 006346-AK-6 | AOALP_10-1 10-1 A | | | 2 | 1FE | 19,369,458 | 111.7810 | 21,651,451 | 19,369,458 | 19,369,458 | | | | | 5.438 | 5.500 | MON | 32,185 | 1,053,311 | 12/03/2010 | 12/20/2040 |
| 03064G-AC-5 | AMCAR_10-B 10-B A3 | | | 2 | 1FE | 14,296,927 | 101.8940 | 14,570,233 | 14,299,334 | 14,298,253 | | 420 | | | 2.490 | 2.508 | MON | 24,726 | 356,053 | 08/12/2010 | 11/06/2017 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 05565S-AA-2 | Burlington Northern Santa Fe L | | | 2 | 1FE | 10,942,748 | 116.1370 | 12,536,464 | 10,794,539 | 10,904,237 | | (8,222) | | | 5.629 | 5.402 | AO | 151,906 | 607,625 | 01/17/2007 | 04/01/2024 |
| 12189P-AH-5 | Burlington Northern Santa Fe L | | | 2 | 1FE | 6,401,376 | 117.2330 | 7,504,552 | 6,401,376 | 6,401,376 | | | | | 7.908 | 7.899 | JJ | 233,424 | 506,221 | 09/19/2000 | 01/15/2020 |
| 12189P-AJ-1 | Burlington Northern Santa Fe L | | | 2 | 1FE | 9,069,531 | 116.8800 | 10,600,472 | 9,069,531 | 9,069,531 | | | | | 6.727 | 6.726 | JJ | 281,327 | 610,107 | 06/22/2001 | 07/15/2022 |
| 125635-AC-6 | CLI FUNDING LLC CLIF_06-1 06-1 A | | | 2 | 1AM | 10,263,099 | 97.9140 | 13,033,748 | 13,311,409 | 11,448,984 | | (432,638) | | | 0.389 | 8.870 | MON | 2,014 | 54,268 | 02/15/2012 | 08/18/2021 |
| 126650-AW-0 | CVS PASS THROUGH TRUST | | | 2 | 2FE | 47,650,600 | 111.6590 | 57,889,420 | 51,844,886 | 48,142,199 | | (194,820) | | | 5.298 | 6.595 | MON | 160,227 | 2,746,742 | 10/21/2009 | 01/11/2027 |
| 126650-BP-4 | CVS PASS THROUGH TRUST | | | 2 | 2FE | 24,806,648 | 116.9270 | 30,994,227 | 26,507,331 | 25,426,846 | | (202,801) | | | 6.036 | 7.399 | MON | 93,332 | 1,599,983 | 11/18/2009 | 12/10/2028 |
| 126659-AA-9 | CVS PASS THROUGH TRUST | | | 2 | 2FE | 73,912,979 | 137.8830 | 99,686,037 | 72,297,554 | 73,728,877 | | (57,385) | | | 8.353 | 8.204 | MON | 352,276 | 6,039,015 | 09/15/2009 | 07/10/2031 |
| 151608-AB-2 | CPF_12-2 12-2 A | | | 2 | 2AM | 3,265,597 | 100.0020 | 3,266,110 | 3,266,045 | 3,265,604 | | (7) | | | 2.610 | 2.628 | MON | 2,605 | 7,104 | 11/20/2012 | 08/20/2021 |
| 15200W-AC-9 | CNP_12-1 12-1 A3 | | | 2 | 1FE | 13,999,901 | 106.5260 | 14,913,641 | 14,000,000 | 14,000,541 | | (640) | | | 3.028 | 3.027 | AO | 89,500 | 313,250 | 01/11/2012 | 10/15/2025 |
| 16151U-AG-1 | CEDLT_07-A 07-A B | | | 2 | 1FE | 9,082,125 | 70.5430 | 8,253,587 | 11,700,000 | 9,742,479 | | (244,073) | | | 0.530 | 3.194 | MJSD | 689 | 81,755 | 03/29/2010 | 06/28/2040 |
| 194262-BD-2 | COLLE_02-2 02-2 A27 | | | 2 | 1FE | 21,487,500 | 91.0000 | 26,071,500 | 28,650,000 | 23,881,416 | | (380,452) | | | 1.708 | 2.377 | | 37,457 | 364,474 | 06/09/2009 | 03/01/2042 |
| 194262-BN-0 | COLLE_03-1 03-1 A3 | | | 2 | 1FE | 8,640,000 | 91.0000 | 10,920,000 | 12,000,000 | 9,737,484 | | (176,194) | | | 1.706 | 2.456 | | 10,639 | 152,691 | 05/20/2009 | 03/01/2042 |
| 194262-BP-5 | COLLE_03-1 03-1 A4 | | | 2 | 1FE | 7,200,000 | 91.0000 | 9,100,000 | 10,000,000 | 8,154,476 | | (147,147) | | | 1.708 | 2.458 | | 9,806 | 127,126 | 05/15/2009 | 03/01/2042 |
| 22822R-AQ-3 | CROWN CASTLE TOWERS LLC 10 | | | 2 | 1FE | 5,171,040 | 114.0890 | 5,476,277 | 4,800,000 | 5,159,647 | | (10,686) | | | 5.495 | 4.724 | MON | 11,722 | 263,760 | 12/15/2011 | 01/15/2037 |
| 22822R-AX-8 | CROWN CASTLE TOWERS LLC | | | 2 | 1FE | 24,773,010 | 109.7370 | 26,885,565 | 24,500,000 | 24,690,598 | | (28,866) | | | 4.174 | 4.023 | MON | 45,450 | 1,022,630 | 09/13/2010 | 08/15/2017 |
| 22822R-AZ-3 | CROWN CASTLE TOWERS LLC CCI_10 10-1 B | | | 2 | 1FE | 48,500,630 | 112.8360 | 54,161,424 | 48,000,000 | 48,397,316 | | (46,296) | | | 4.883 | 4.780 | MON | 104,171 | 2,343,840 | 08/26/2010 | 08/15/2040 |
| 25755T-AC-4 | DPABS_12-1A 12-1 A2 | | | 2 | 2AM | 24,718,750 | 110.5410 | 27,324,405 | 24,718,750 | 24,718,750 | | | | | 5.216 | 5.251 | JAJO | 236,377 | 787,924 | 03/06/2012 | 01/25/2042 |
| 31331F-AQ-4 | FedEx Corp | | | 2 | 2FE | 4,345,311 | 105.2500 | 4,476,521 | 4,253,227 | 4,264,239 | | (7,810) | | | 7.850 | 7.460 | JJ | 140,043 | 333,878 | 06/11/2002 | 01/30/2015 |
| 31953*-AL-6 | Burlington Northern Santa Fe L | | | 2 | 1 | 4,264,163 | 120.3470 | 5,131,797 | 4,264,163 | 4,264,163 | | | | | 5.960 | 5.961 | MN | 32,474 | 254,144 | 10/15/2007 | 10/15/2027 |
| 31953*-AM-4 | Burlington Northern Santa Fe L | | | 2 | 1 | 428,533 | 120.3470 | 515,727 | 428,533 | 428,533 | | | | | 5.960 | 5.961 | MN | 3,264 | 25,541 | 10/15/2007 | 10/15/2027 |
| 31953*-AN-2 | Burlington Northern Santa Fe L | | | 2 | 1 | 2,673,490 | 120.3470 | 3,217,468 | 2,673,490 | 2,673,490 | | | | | 5.960 | 5.961 | MN | 20,360 | 159,340 | 10/15/2007 | 10/15/2027 |
| 31953*-AP-7 | Burlington Northern Santa Fe L | | | 2 | 1 | 1,083,367 | 120.3470 | 1,303,801 | 1,083,367 | 1,083,367 | | | | | 5.960 | 5.961 | MN | 8,250 | 64,569 | 10/15/2007 | 10/15/2027 |
| 31953*-AQ-5 | Burlington Northern Santa Fe L | | | 2 | 1 | 1,456,806 | 120.3470 | 1,753,224 | 1,456,806 | 1,456,806 | | | | | 5.960 | 5.961 | MN | 11,094 | 86,826 | 10/15/2007 | 10/15/2027 |
| 31953*-AR-3 | Burlington Northern Santa Fe L | | | 2 | 1 | 1,280,848 | 120.3470 | 1,541,463 | 1,280,848 | 1,280,848 | | | | | 5.960 | 5.961 | MN | 9,754 | 76,339 | 12/11/2007 | 12/13/2027 |
| 34486#-AA-6 | NFL FOOTBALL TRUST II /PVT | | | | 1 | 12,800,000 | 105.2730 | 13,474,891 | 12,800,000 | 12,800,000 | | | | | 5.050 | 4.990 | OCT | 158,009 | 657,173 | 04/02/2004 | 10/04/2014 |
| 34486@-AA-8 | NFL FOOTBALL TRUST III | | | | 1 | 10,000,000 | 108.4180 | 10,841,846 | 10,000,000 | 10,000,000 | | | | | 5.240 | 5.240 | OCT | 128,089 | 532,733 | 10/31/2005 | 10/05/2015 |
| 34487*-AA-9 | NFL FOOTBALL TRUST IV | | | | 1 | 25,000,000 | 118.4480 | 29,612,124 | 25,000,000 | 25,000,000 | | | | | 6.110 | 6.110 | OCT | 373,389 | 1,552,958 | 10/28/2008 | 10/05/2018 |
| 36192E-AB-7 | GTP_12-2 12-2 A | | | 2 | 1FE | 13,500,000 | 102.8130 | 13,879,715 | 13,500,000 | 13,500,000 | | | | | 4.336 | 4.375 | MON | 26,016 | 466,662 | 02/22/2012 | 03/15/2019 |
| 368288-AE-6 | GE SEACO FINANCE SRL GESEA_05- 05-1 | | E | 2 | 2AM | 4,375,000 | 97.1640 | 4,250,937 | 4,375,000 | 4,375,000 | | | | | 0.459 | 0.459 | MON | 834 | 21,787 | 11/21/2005 | 11/17/2020 |
| 42805R-AV-1 | HERTZ RENTAL CAR HVF_09-2 09-2 A2 | | | 2 | 1FE | 35,497,834 | 108.8450 | 38,640,042 | 35,500,000 | 35,499,043 | | (411) | | | 5.290 | 5.350 | MON | 31,299 | 1,877,950 | 10/16/2009 | 03/25/2016 |
| 46616M-AB-6 | HENDR_10-3A 10-3A B | | | 2 | 1FE | 6,999,793 | 111.3000 | 7,790,965 | 7,000,000 | 6,999,756 | | (5) | | | 6.850 | 6.949 | MON | 21,311 | 479,500 | 10/29/2010 | 12/15/2050 |
| 46616P-AA-1 | HENDR_11-1A 11-1 A | | | 2 | 1FE | 10,632,160 | 111.5500 | 11,863,218 | 10,634,936 | 10,632,259 | | (60) | | | 4.700 | 4.749 | MON | 22,215 | 499,842 | 06/08/2011 | 10/15/2056 |
| 46616Q-AA-9 | HENDR_11-2 11-2 A | | | 2 | 1FE | 7,745,186 | 106.3590 | 8,242,407 | 7,749,642 | 7,745,318 | | (132) | | | 4.940 | 4.996 | MON | 17,015 | 393,467 | 12/01/2011 | 09/15/2056 |
| 46616V-AA-8 | HENDR_12-1A 12-1A A | | | 2 | 1FE | 7,825,971 | 103.2400 | 8,081,344 | 7,827,735 | 7,825,994 | | (23) | | | 4.210 | 4.249 | MON | 14,647 | 248,076 | 03/13/2012 | 02/16/2065 |
| 49238#-AA-5 | KERR-MCGEE CORP | | | 2 | 2 | 3,348,235 | 108.0050 | 3,616,259 | 3,348,235 | 3,348,235 | | | | | 7.370 | 7.368 | JJ | 103,504 | 246,765 | 01/28/2002 | 01/30/2019 |
| 49240#-AA-1 | KERR-MCGEE CORP | | | 2 | 2 | 2,425,542 | 109.9740 | 2,667,463 | 2,425,542 | 2,425,542 | | | | | 7.270 | 7.270 | JJ | 73,964 | 176,337 | 01/28/2002 | 01/30/2020 |
| 49240#-AB-9 | KERR-MCGEE CORP | | | 2 | 2 | 1,967,201 | 105.7270 | 2,079,869 | 1,967,201 | 1,967,201 | | | | | 7.220 | 7.220 | JJ | 59,574 | 142,032 | 01/28/2002 | 01/30/2018 |
| 51461T-AA-9 | LANFIN INVESTMENTS INC LANFIN_ 10-1 A | | | 2 | 3AM | 13,062,038 | 103.5540 | 13,489,852 | 13,026,926 | 13,049,794 | | (6,138) | | | 5.850 | 5.816 | MON | 46,571 | 770,543 | 02/28/2011 | 12/12/2016 |
| 604668-AA-1 | FILM_11-1A 11-1A A | | | 2 | 2AM | 4,800,000 | 105.1830 | 5,048,789 | 4,800,000 | 4,800,000 | | | | | 6.250 | 6.300 | JAJO | 59,167 | 262,500 | 11/30/2011 | 10/20/2021 |
| 64031R-BB-4 | NSLC_04-2A 04-2A A5C | | | 2 | 1FE | 27,885,000 | 86.0000 | 28,380,000 | 33,000,000 | 29,039,696 | | (387,973) | | | 1.042 | 0.000 | | 4,712 | 320,014 | 12/29/2011 | 02/25/2039 |
| 66704J-BX-5 | NEF_07-1 07-1 A5 | | | 2 | 1FE | 8,550,000 | 81.7500 | 8,175,000 | 10,000,000 | 8,767,263 | | (78,928) | | | 1.713 | 10.672 | | 12,343 | 129,219 | 06/11/2010 | 01/29/2046 |
| 73019#-AA-0 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1Z | 4,689,246 | 99.7190 | 4,676,066 | 4,689,246 | 4,689,246 | | | | | 3.000 | 3.000 | MS | 42,203 | | 09/11/2012 | 09/13/2027 |
| 73019#-AB-8 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1Z | 4,865,742 | 99.7190 | 4,852,066 | 4,865,742 | 4,865,742 | | | | | 3.000 | 3.000 | MS | 43,792 | | 09/11/2012 | 09/13/2027 |
| 73019#-AC-6 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1 | 4,444,719 | 99.7190 | 4,432,226 | 4,444,719 | 4,444,719 | | | | | 3.000 | 3.000 | MS | 40,002 | | 09/11/2012 | 09/13/2027 |
| 73019#-AD-4 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1Z | 9,990,431 | 99.9670 | 9,987,120 | 9,990,431 | 9,990,431 | | | | | 3.050 | 3.050 | MN | 38,935 | | 11/13/2012 | 11/15/2027 |
| 749868-AC-5 | RREEF AMERICA REIT II INC | | | | 1 | 10,000,000 | 105.0380 | 10,503,789 | 10,000,000 | 10,000,000 | | | | | 5.290 | 5.290 | AO | 111,678 | 529,000 | 10/13/2004 | 10/15/2014 |
| 749868-AD-3 | RREEF AMERICA REIT II INC | | | | 1 | 12,000,000 | 106.1620 | 12,739,458 | 12,000,000 | 12,000,000 | | | | | 5.060 | 5.060 | JD | 30,360 | 607,200 | 06/09/2005 | 06/13/2015 |
| 749868-AH-4 | RREEF AMERICA REIT II INC | | | | 1 | 14,000,000 | 108.6790 | 15,215,113 | 14,000,000 | 14,000,000 | | | | | 5.410 | 5.410 | FA | 298,752 | 757,400 | 01/30/2006 | 02/09/2016 |
| 78403D-AB-6 | SBAC_10-2 10-2 A | | | 2 | 1FE | 17,000,000 | 111.8050 | 19,006,836 | 17,000,000 | 17,000,000 | | | | | 5.101 | 5.156 | MON | 38,541 | 871,987 | 04/08/2010 | 04/15/2042 |
| 78442G-GG-5 | SLMA_03-4 2003-4 A5D | | | 2 | 1FE | 29,122,283 | 98.7570 | 28,778,708 | 29,140,989 | 29,129,956 | | (2,127) | | | 1.058 | 1.063 | MJSD | 17,838 | 363,160 | 01/08/2004 | 03/15/2033 |
| 78442G-GX-8 | SLMA_03-5 03-5 B | | | 2 | 1FE | 10,010,000 | 75.5000 | 10,570,000 | 14,000,000 | 10,369,539 | | (132,164) | | | 3.627 | 0.000 | | 10,457 | 531,056 | 12/09/2009 | 09/15/2039 |
| 78442G-JF-4 | SLMA_03-10A 03-10A B | | | 2 | 1FE | 25,058,000 | 75.5000 | 28,237,000 | 37,400,000 | 25,075,326 | | (57,452) | | | 3.427 | 0.000 | | 87,526 | 1,419,282 | 11/18/2009 | 12/17/2046 |
| 78442G-NH-5 | SLMA_04-10 04-10 A6B | | | 2 | 1FE | 19,500,000 | 98.9930 | 24,748,200 | 25,000,000 | 21,710,731 | | (458,135) | | | 1.065 | 3.989 | JAJO | 50,303 | 310,994 | 01/06/2009 | 04/27/2026 |
| 78446D-AB-5 | SLM STUDENT LOAN TRUST SLMA_11 11-A A2 | | | 2 | 1FE | 8,499,934 | 109.6600 | 9,321,119 | 8,500,000 | 8,499,980 | | (1) | | | 4.370 | 4.410 | MON | 16,509 | 371,450 | 04/14/2011 | 04/17/2028 |
| 80629Q-AA-3 | SCHAHIN II FINANCE CO SPV LTD 12-1 A | | | 2 | 3AM | 10,065,000 | 106.7500 | 10,675,000 | 10,000,000 | 10,059,168 | | (5,832) | | | 5.875 | 5.732 | MS | 159,931 | 295,382 | 03/22/2012 | 09/25/2022 |
| 82838Q-AD-0 | SILVERLEAF TIMESHARE LOAN-BACK 10-A A | | | 2 | 1FE | 3,705,092 | 101.2260 | 3,729,997 | 3,684,806 | 3,699,888 | | (4,249) | | | 5.360 | 5.267 | MON | 16,459 | 197,506 | 06/01/2010 | 07/15/2022 |
| 83546D-AA-6 | SONIC_11-1A 11-1A A2 | | | 2 | 3AM | 11,546,830 | 112.0780 | 12,810,550 | 11,430,000 | 11,528,435 | | (16,850) | | | 5.438 | 5.161 | MON | 18,992 | 621,563 | 11/23/2011 | 05/20/2041 |

# 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 | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 86365L-AA-9 | STRUCTURED RECEIVABLES FINANCE 10-B A | | | 2 | 1FE | 9,138,765 | 105.5710 | 9,648,783 | 9,139,615 | 9,138,852 | | 53 | | | 3.730 | 3.760 | MON | 15,151 | 340,908 | 11/18/2010 | 08/15/2036 |
| 88088#-AA-4 | TERNEUZEN TRUSTS /PVT | | | | 2 | 13,445,267 | 102.7650 | 13,817,006 | 13,445,267 | 13,445,267 | | | | | 5.600 | 5.600 | JJ | 374,376 | 752,935 | 01/02/2004 | 01/02/2014 |
| 88088#-AB-2 | TERNEUZEN TRUSTS /PVT | | | | 2 | 8,963,511 | 102.7650 | 9,211,337 | 8,963,511 | 8,963,511 | | | | | 5.600 | 5.600 | JJ | 249,584 | 501,957 | 01/02/2004 | 01/02/2014 |
| 88088#-AC-0 | TERNEUZEN TRUSTS /PVT | | | | 2 | 7,449,084 | 102.7650 | 7,655,038 | 7,449,084 | 7,449,084 | | | | | 5.600 | 5.600 | JJ | 207,416 | 417,149 | 06/24/2003 | 01/02/2014 |
| 88088#-AD-8 | TERNEUZEN TRUSTS /PVT | | | | 2 | 7,449,084 | 102.7650 | 7,655,038 | 7,449,084 | 7,449,084 | | | | | 5.600 | 5.600 | JJ | 207,416 | 417,149 | 06/24/2003 | 01/02/2014 |
| 883145-AJ-3 | TMCL_11-1 11-1 A | | E | 2 | 1FE | 6,375,000 | 101.7350 | 6,485,619 | 6,375,000 | 6,375,000 | | | | | 4.700 | 4.746 | MON | 14,149 | 306,283 | 06/17/2011 | 06/15/2026 |
| 88576P-AC-7 | HENDR_04-A 04-A A1 | | | 2 | 1FE | 8,691,704 | 95.7880 | 9,148,993 | 9,551,323 | 8,710,288 | | 18,584 | | | 0.559 | 1.145 | MON | 2,521 | 47,423 | 03/06/2012 | 09/15/2045 |
| 89656C-AA-1 | TRINITY RAIL LEASING LP TRL_10 10-1A A | | | 2 | 1FE | 13,875,355 | 104.4920 | 14,498,594 | 13,875,355 | 13,875,355 | | | | | 5.194 | 5.251 | MON | 30,029 | 720,686 | 10/18/2010 | 10/16/2040 |
| 89690E-AC-1 | TRMF_11-1A 11-1A A2 | | | 2 | 1FE | 35,575,000 | 116.7030 | 40,846,050 | 35,000,000 | 35,539,010 | | (18,115) | | | 6.024 | 5.929 | MON | 93,707 | 2,108,400 | 08/17/2011 | 07/15/2041 |
| 90357#-AE-6 | Burlington Northern Santa Fe L 2005-T-4 SER 2 | | | 2 | 1 | 1,625,720 | 114.0290 | 1,853,786 | 1,625,720 | 1,625,720 | | | | | 5.270 | 5.271 | AO | 21,419 | 85,675 | 11/15/2005 | 10/01/2023 |
| 90357#-AF-3 | Burlington Northern Santa Fe L 2005-U-4 SER 3 | | | 2 | 1 | 355,880 | 113.2500 | 403,034 | 355,880 | 355,880 | | | | | 5.270 | 5.271 | AO | 4,689 | 18,755 | 11/15/2005 | 10/01/2023 |
| 90357#-AG-1 | Burlington Northern Santa Fe L 2005-V-4 SER 4 | | | 2 | 1 | 3,614,423 | 113.5720 | 4,104,980 | 3,614,423 | 3,614,423 | | | | | 5.270 | 5.271 | AO | 47,620 | 190,480 | 11/15/2005 | 10/01/2022 |
| 90357#-AH-9 | Burlington Northern Santa Fe L 2005-W-4 SER 5 | | | 2 | 1 | 2,560,810 | 114.3560 | 2,928,429 | 2,560,810 | 2,560,810 | | | | | 5.270 | 5.271 | AO | 33,739 | 134,955 | 11/15/2005 | 10/01/2023 |
| 90357#-AJ-5 | Burlington Northern Santa Fe L 2005-X-4 SER 6 | | | 2 | 1 | 2,303,500 | 114.2540 | 2,631,836 | 2,303,500 | 2,303,500 | | | | | 5.270 | 5.271 | AO | 30,349 | 121,394 | 11/15/2005 | 10/01/2023 |
| 90357#-AK-2 | Burlington Northern Santa Fe L 2005-Y-4 SER 7 A | | | 2 | 1 | 1,667,704 | 113.6540 | 1,895,419 | 1,667,704 | 1,667,704 | | | | | 5.270 | 5.271 | AO | 21,972 | 87,888 | 11/15/2005 | 10/01/2022 |
| 90357#-AL-0 | Burlington Northern Santa Fe L 2005-Y-4 SER 8 B | | | 2 | 1 | 2,747,667 | 114.3560 | 3,142,110 | 2,747,667 | 2,747,667 | | | | | 5.270 | 5.271 | AO | 36,201 | 144,802 | 11/15/2005 | 10/01/2022 |
| 90357#-AM-8 | Burlington Northern Santa Fe L 2005-Z-4 SER 9 | | | 2 | 1 | 1,160,258 | 113.1050 | 1,312,315 | 1,160,259 | 1,160,259 | | | | | 5.270 | 5.271 | AO | 15,286 | 61,146 | 11/15/2005 | 04/01/2023 |
| 90357#-AN-6 | Burlington Northern Santa Fe L 2005-AA- SER 10 A | | | 2 | 1 | 497,438 | 112.0090 | 557,177 | 497,438 | 497,438 | | | | | 5.270 | 5.271 | AO | 6,554 | 26,215 | 11/15/2005 | 04/01/2021 |
| 90357#-AP-1 | Burlington Northern Santa Fe L 2005-AA- SER 11 B | | | 2 | 1 | 986,322 | 110.8940 | 1,093,771 | 986,322 | 986,322 | | | | | 5.270 | 5.271 | AO | 12,995 | 51,979 | 11/15/2005 | 04/01/2020 |
| 90357#-AQ-9 | Burlington Northern Santa Fe L 2005-AA- SER 12 C | | | 2 | 1 | 818,706 | 111.1200 | 909,746 | 818,706 | 818,706 | | | | | 5.270 | 5.271 | AO | 10,786 | 43,146 | 11/15/2005 | 04/01/2020 |
| 90357#-AR-7 | Burlington Northern Santa Fe L 2005-AA- SER 13 D | | | 2 | 1 | 1,069,554 | 112.0090 | 1,198,001 | 1,069,554 | 1,069,554 | | | | | 5.270 | 5.271 | AO | 14,091 | 56,366 | 11/15/2005 | 04/01/2021 |
| 90357#-AS-5 | Burlington Northern Santa Fe L 2005-AA- SER 14 E | | | 2 | 1 | 692,642 | 111.8530 | 774,743 | 692,642 | 692,642 | | | | | 5.270 | 5.271 | AO | 9,126 | 36,502 | 11/15/2005 | 04/01/2020 |
| 90357#-AT-3 | Burlington Northern Santa Fe L 2005-BB- SER 15 A | | | 2 | 1 | 2,676,666 | 113.4680 | 3,037,147 | 2,676,666 | 2,676,666 | | | | | 5.270 | 5.271 | AO | 35,265 | 141,060 | 11/15/2005 | 04/01/2023 |
| 90357#-AU-0 | Burlington Northern Santa Fe L 2005-BB- SER 16 B | | | 2 | 1 | 668,467 | 114.7860 | 767,308 | 668,467 | 668,467 | | | | | 5.270 | 5.271 | AO | 8,807 | 35,228 | 11/15/2005 | 04/01/2023 |
| 90357#-AV-8 | Burlington Northern Santa Fe L 2005-S-4 SER 1 | | | 2 | 1 | 2,524,527 | 114.0290 | 2,878,684 | 2,524,527 | 2,524,527 | | | | | 5.270 | 5.271 | AO | 33,261 | 133,043 | 11/15/2005 | 10/01/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1 | 829,000 | 102.4470 | 849,283 | 829,000 | 829,000 | | | | | 5.510 | 5.512 | JJ | 22,839 | 45,678 | 10/27/2006 | 07/01/2015 |
| 90781#-AG-7 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1 | 539,105 | 104.3910 | 562,775 | 539,105 | 539,105 | | | | | 4.400 | 4.402 | JJ | 10,872 | 23,721 | 04/02/2008 | 01/16/2016 |
| 90781#-AH-5 | UNION PACIFIC RAILROAD COMPANY | | | 2 | 1 | 12,006,644 | 103.3440 | 12,408,124 | 12,006,644 | 12,006,644 | | | | | 4.090 | 4.090 | FA | 169,147 | 491,072 | 08/20/2009 | 08/27/2017 |
| 907831-AA-9 | UNION PACIFIC RAILROAD CO 2001 | | | 2 | 1FE | 10,021,163 | 114.5820 | 11,417,941 | 9,964,850 | 9,997,179 | | (8,046) | | | 6.630 | 6.506 | JJ | 282,620 | 660,670 | 10/19/2009 | 01/27/2022 |
| 907833-AG-2 | UNION PACIFIC RAILROAD CO 1998 | | | 2 | 1FE | 9,442,536 | 114.1250 | 9,569,581 | 8,385,166 | 9,464,111 | | 37,189 | | | 6.330 | 3.312 | JJ | 263,916 | 530,781 | 11/02/2011 | 01/02/2020 |
| 90783X-AA-9 | UNION PACIFIC RAILROAD CO 2007 | | | 2 | 1FE | 4,496,601 | 123.1620 | 5,538,082 | 4,496,601 | 4,496,601 | | | | | 6.176 | 6.177 | JJ | 138,084 | 277,710 | 07/19/2007 | 01/02/2031 |
| 909411-AF-7 | UNITED ARTISTS THEATRE COMPANY | | | 2 | 5* | 894,691 | 100.0000 | 1,111,418 | 1,111,418 | 894,691 | | | | | 9.300 | 0.000 | JJ | 51,681 | 103,362 | 12/08/1995 | 07/01/2015 |
| 94978#-CA-3 | JM HUBER AM SOUTH | | | 2 | 3 | 2,738,279 | 91.4070 | 2,502,983 | 2,738,279 | 2,738,279 | | | | | 6.210 | 6.211 | JJ | 84,551 | 170,047 | 07/14/2004 | 01/02/2020 |
| 94978#-CB-1 | JM HUBER KEY BROKEN BOW | | | 2 | 3 | 2,757,587 | 91.4070 | 2,520,631 | 2,757,587 | 2,757,587 | | | | | 6.210 | 6.211 | JJ | 85,147 | 171,240 | 07/14/2004 | 01/02/2020 |
| 245655-AF-2 | ML CLO XIX STERLING - CAYMAN L SER 98 1 | | F | | 6* | | 0.0000 | | 4,525,848 | | | | | | 4.303 | 0.000 | MJSD | | 246,745 | 05/29/1998 | 12/23/2011 |
| 55306C-AE-8 | ML CLO XIX STERLING - CAYMAN L CLO B-2 | | F | | 6* | | 0.0000 | | 17,122,009 | | | | | | 0.000 | 0.000 | FMAN | | | 10/22/1998 | 12/28/2010 |
| 883145-AN-4 | TMCL_12-1A 12-1A A | | F | 2 | 1FE | 14,238,734 | 104.0650 | 14,569,114 | 14,000,000 | 14,233,683 | | (5,051) | | | 4.210 | 3.842 | MON | 26,196 | 291,420 | 10/17/2012 | 04/15/2027 |
| G62888-AB-7 | NCC FARNBOROUGH CO | | F | 2 | 2 | 18,276,815 | 106.6680 | 19,495,459 | 18,276,815 | 18,276,815 | | | | | 7.650 | 7.723 | JAJO | 349,544 | 1,398,170 | 10/18/2000 | 01/01/2017 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 1,003,169,883 | XXX | 1,122,197,418 | 1,074,043,643 | 1,013,977,211 | | 2,618,223 | | | XXX | XXX | XXX | 7,301,115 | 47,084,194 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 18,453,763,745 | XXX | 20,880,019,991 | 18,707,256,894 | 18,493,173,865 | 33,958,868 | (2,803,013) | 15,463,310 | | XXX | XXX | XXX | 229,164,354 | 956,692,329 | XXX | XXX |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | 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 | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 14,501,019,765 | XXX | 16,574,325,416 | 14,398,534,998 | 14,440,399,299 | (23,869) | (31,051,822) | 278,563 | | XXX | XXX | XXX | 222,705,145 | 775,956,524 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 3,204,177,069 | XXX | 3,410,587,330 | 3,380,632,824 | 3,231,425,151 | 33,982,737 | 6,460,454 | 15,184,747 | | XXX | XXX | XXX | 11,330,608 | 132,931,842 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 2,448,191,865 | XXX | 2,794,542,725 | 2,557,008,503 | 2,522,978,152 | | 19,980,937 | | | XXX | XXX | XXX | 10,171,198 | 127,086,169 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 1,299,157,367 | XXX | 1,400,087,784 | 1,369,149,046 | 1,309,412,074 | | 2,573,414 | | | XXX | XXX | XXX | 10,444,970 | 64,327,372 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 21,452,546,066 | XXX | 24,179,543,255 | 21,705,325,371 | 21,504,214,676 | 33,958,868 | (2,037,017) | 15,463,310 | | XXX | XXX | XXX | 254,651,921 | 1,100,301,907 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation | Date Acquired |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 4568FH-LB-2 | FEDERAL HOME LOAN BANK Membership Stock | | | 10,038,339.000 | 10,038,338 | 1.000 | 10,038,338 | 10,038,339 | | 111,957 | | | | | | U | 03/20/2009 |
| 04033L-AA-4 | ARIEL CORP CBO SUB RES | | | 4,100,000.000 | | 0.000 | | | | | | | | | | U | 06/17/1997 |
| BAX3LS-6W-4 | Contech Engineered Solutions L | | | 16,634.000 | 438,722 | 26.375 | 438,722 | 382,582 | | | | 56,140 | | 56,140 | | U | 02/07/2012 |
| 231082-10-8 | Cumulus Media Inc | | | 940.000 | 2,510 | 2.670 | 2,510 | 3,459 | | | | (950) | | (950) | | L | 01/26/2012 |
| 420031-10-6 | Hawaiian Telcom Holdco Inc | | | 9,576.000 | 186,732 | 19.500 | 186,732 | 143,640 | | | | 39,261 | | 39,261 | | U | 11/02/2010 |
| 631103-10-8 | NASDAQ OMX Group Inc/The | | | 300.000 | 7,503 | 25.010 | 7,503 | 3,300 | | 117 | | 150 | | 150 | | U | 04/14/2000 |
| 652526-10-4 | Newtek Business Services Inc | | | 5,000.000 | 9,300 | 1.860 | 9,300 | 9,650 | | | | 3,550 | | 3,550 | | U | 04/19/2002 |
| 77638R-10-8 | Roomstore Inc | | | 737.000 | | | | 2 | | | | (33) | | (33) | | U | 02/01/2010 |
| 868447-10-3 | SuperMedia Inc | | | 815.000 | 2,787 | 3.420 | 2,787 | | | | | 636 | | 636 | | L | 12/31/2009 |
| G60991-73-7 | MGM HOLDINGS II INC | | | 43,244.000 | 1,648,678 | 38.125 | 1,648,678 | 828,858 | | | | 711,731 | | 711,731 | | U | 12/22/2010 |
| 054536-10-7 | AXA SA | | F | 24.000 | 437 | 18.220 | 437 | | | 17 | | 129 | | 129 | | U | 12/27/2000 |
| 15641W-20-1 | CENTURION CDO IV LTD IV | | F | 10,000,000.000 | | 0.000 | | | | 432,345 | | | | | | U | 02/28/2001 |
| 55308B-AA-6 | ML CLO XIX STERLING - CAYMAN L D RES | | F | 4,871,024.000 | | 0.000 | | | | | | | | | | U | 10/22/1998 |
| 896047-50-3 | Tribune Company | | | 6,361.000 | 286,245 | 1.000 | 286,245 | 286,245 | | | | | | | | U | 12/31/2012 |
| N53745-10-0 | LyondellBasell Industries NV CLASS A SHARES | | F | 22,840.000 | 1,303,936 | 57.090 | 1,303,936 | 116,063 | | 81,539 | | 561,864 | | 561,864 | | U | 12/07/2010 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 13,925,188 | XXX | 13,925,188 | 11,812,138 | | 625,975 | | 1,372,478 | | 1,372,478 | | XXX | XXX |
| 318181-9C-0 | RiverSource Life Insurance Co. of New York | | | 200,000.000 | 252,777,628 | 1,263.888 | 252,777,628 | 116,443,287 | | | | 17,208,958 | | 17,208,958 | | U | 07/10/1972 |
| 76933#-10-8 | RiverSource Tax Advantaged Investments Inc | | | 1,000.000 | 321,261,098 | 321,261.098 | 321,261,098 | 294,267,945 | | | | 25,503,113 | | 25,503,113 | | U | 12/31/2008 |
| 9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 574,038,726 | XXX | 574,038,726 | 410,711,232 | | | | 42,712,071 | | 42,712,071 | | XXX | XXX |
| | | | | | | | | | | | | | | | | | |
| 9799999 - Total Common Stocks | | | | | 587,963,914 | XXX | 587,963,914 | 422,523,370 | | 625,975 | | 44,084,549 | | 44,084,549 | | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 587,963,914 | XXX | 587,963,914 | 422,523,370 | | 625,975 | | 44,084,549 | | 44,084,549 | | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 16 , the total $ value (included in Column 8) of all such issues $ 587,958,617

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | | |
| 21987D-AA-2 | CORPORACION FINANCIERA DE DES 4.750% 02/08/22 | F | 02/02/2012 | Various | | 6,936,500 | 7,000,000 | |
| 455780-BF-2 | INDONESIA - REPUBLIC OF 4.875% 05/05/21 | F | 01/20/2012 | Various | | 10,762,500 | 10,000,000 | 108,333 |
| 536878-AG-6 | LITHUANIA - REPUBLIC OF 6.625% 02/01/22 | F | 01/26/2012 | ROYAL BANK OF SCOTTLAND | | 5,037,500 | 5,000,000 | |
| 69369E-AC-3 | PERTAMINA PT 4.875% 05/03/22 | F | 04/26/2012 | HONG KONG SHANGHAI BANKING | | 8,032,651 | 8,080,000 | |
| 715638-AS-1 | PERU - THE REPUBLIC OF 7.350% 07/21/25 | F | 01/26/2012 | Various | | 10,059,250 | 7,700,000 | 14,149 |
| 71645W-AP-6 | PETROBRAS INTERNATIONAL FINANC 5.750% 01/20/20 | F | 01/20/2012 | BARCLAYS BANK PLC | | 4,230,560 | 4,000,000 | 3,195 |
| 71645W-AR-2 | PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/21 | F | 02/01/2012 | MORGAN STANLEY & CO. | | 3,125,430 | 3,000,000 | 4,031 |
| 71654Q-BB-7 | PEMEX PROJECT FUNDING MASTER T 4.875% 01/24/22 | F | 09/12/2012 | Tax Free Exchange | | 10,106,894 | 10,000,000 | 65,000 |
| 74727P-AP-6 | QATAR - STATE OF 4.500% 01/20/22 | F | 01/24/2012 | Various | | 5,107,500 | 5,000,000 | 32,500 |
| 77586R-AA-8 | Romania 6.750% 02/07/22 | F | 02/01/2012 | BNP SECURITIES | | 4,495,500 | 4,500,000 | |
| 78307A-CZ-4 | RUSSIAN FEDERATION - THE 7.500% 03/31/30 | F | 01/24/2012 | NOMURA SECURITIES | | 4,547,313 | 3,875,000 | 94,453 |
| 857524-AB-8 | POLAND - REPUBLIC OF 5.000% 03/23/22 | F | 01/24/2012 | ROYAL BANK OF SCOTTLAND | | 5,035,000 | 5,000,000 | 58,333 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 77,476,598 | 73,155,000 | 379,994 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | |
| 3128MJ-R8-5 | FREDDIE MAC GOLD G08510 3.000% 11/01/42 | | 12/10/2012 | CITIGROUP GLOBAL MARKETS INC | | 90,975,399 | 86,730,354 | 79,503 |
| 31292L-XG-5 | FREDDIE MAC GOLD C04279 3.000% 10/01/42 | | 10/26/2012 | CITIGROUP GLOBAL MARKETS INC | | 39,198,635 | 37,426,714 | 40,546 |
| 3132HN-EC-9 | FREDDIE MAC GOLD Q11931 3.000% 10/01/42 | | 10/26/2012 | MORGAN STANLEY & CO. | | 44,119,797 | 42,207,280 | 45,725 |
| 3138AV-U3-7 | Federal National Mortgage Asso AJ4201 3.500% 12/01/41 | | 12/13/2011 | MORGAN (J.P.) SECURITIES | | (109,276) | (107,019) | (114) |
| 31419A-4N-4 | Federal National Mortgage Asso AE0828 3.500% 02/01/41 | | 12/21/2011 | MORGAN (J.P.) SECURITIES | | (970,944) | (948,709) | (1,015) |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 173,213,611 | 165,308,620 | 164,645 |
| 00003#-AA-1 | A&E TELEVISION NETWORKS LLC 3.110% 08/22/19 | | 08/17/2012 | Various | | 20,000,000 | 20,000,000 | |
| 00130H-BS-3 | AES Corp/VA 7.375% 07/01/21 | | 08/08/2012 | Tax Free Exchange | | 11,782,373 | 11,626,000 | 88,124 |
| 00206R-AZ-5 | SBC COMMUNICATIONS INC 3.875% 08/15/21 | | 11/14/2012 | Various | | 22,595,200 | 20,000,000 | 202,361 |
| 00206R-BJ-0 | SBC COMMUNICATIONS INC 4.350% 06/15/45 | | 12/17/2012 | Tax Free Exchange | | 11,664,649 | 14,568,000 | |
| 00287Y-AB-5 | AbbVie Inc 1.750% 11/06/17 | | 11/09/2012 | Various | | 14,126,660 | 14,000,000 | 3,014 |
| 00434N-AA-3 | CHESAPEAKE MIDSTREAM PARTNERS 4.875% 05/15/23 | | 12/13/2012 | sterne agee leach inc | | 3,672,000 | 3,600,000 | |
| 00508X-AF-1 | Actuant Corp 5.625% 06/15/22 | | 11/20/2012 | WELLS FARGO BANK | | 258,125 | 250,000 | 6,289 |
| 00508X-AF-1 | Actuant Corp 5.625% 06/15/22 | | 09/10/2012 | Tax Free Exchange | | 6,294,200 | 6,148,000 | 81,653 |
| 00834#-AA-6 | ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21 | | 12/31/2012 | Interest Capitalization | | 4,737 | 4,737 | |
| 024747-A*-8 | AMERICAN BUILDERS & CONTRACTOR 7.070% 06/29/14 | | 02/07/2012 | PRIVATE | | 15,354,750 | 15,000,000 | 114,888 |
| 04249@-AE-1 | ARMY AND AIR FORCE EXCHANGE SE 2.500% 02/28/17 | | 02/24/2012 | PRIVATE | | 12,000,000 | 12,000,000 | |
| 050095-AM-0 | Atwood Oceanics Inc 6.500% 02/01/20 | | 02/21/2012 | DEUTSCHE BANK | | 1,060,000 | 1,000,000 | 6,500 |
| 05490A-AA-1 | BBUBS_12-TFT 12-TFT A 2.892% 06/05/30 | | 11/16/2012 | BARCLAYS BANK PLC | | 7,174,980 | 7,000,000 | 1,687 |
| 055381-AS-6 | B/E Aerospace Inc 5.250% 04/01/22 | | 12/05/2012 | Various | | 9,780,000 | 9,500,000 | 135,406 |
| 05538U-AA-1 | BXGNT_12-A 12-SHOW A 3.430% 11/05/36 | | 12/13/2012 | Various | | 8,871,953 | 8,500,000 | 12,816 |
| 05540F-BD-3 | BCAP_12-RR2 12-RR2 4A3 2.627% 06/26/35 | | 02/22/2012 | BARCLAYS BANK PLC | | 20,369,489 | 20,268,149 | 41,835 |
| 058498-AR-7 | Ball Corp 5.000% 03/15/22 | | 02/24/2012 | Various | | 10,023,956 | 9,825,000 | |
| 110394-AE-3 | Bristow Group Inc 6.250% 10/15/22 | | 12/10/2012 | Various | | 4,717,375 | 4,450,000 | 21,007 |
| 120111-BH-1 | BUILDING MATERIALS CORP OF AME 7.000% 02/15/20 | | 05/30/2012 | DEUTSCHE BANK | | 2,115,000 | 2,000,000 | 42,389 |
| 1248EP-AY-9 | CCO HOLDINGS LLC/CCO HOLDINGS 5.250% 09/30/22 | | 12/04/2012 | Various | | 7,065,000 | 7,000,000 | 83,854 |
| 125635-AC-6 | CLI FUNDING LLC CLIF_06-1 06-1 A 0.389% 08/18/21 | | 02/15/2012 | WELLS FARGO BANK | | 3,107,382 | 3,327,852 | |
| 126192-AD-5 | COMM_12-LC4 12-LC4 A4 3.288% 12/10/44 | | 03/01/2012 | Various | | 10,606,439 | 10,502,000 | 18,224 |
| 12623E-AB-7 | CNH CAPITAL LLC 6.250% 11/01/16 | | 12/06/2012 | Tax Free Exchange | | 7,071,458 | 7,000,000 | 42,535 |
| 126307-AD-9 | CSC HOLDINGS INC 6.750% 11/15/21 | | 01/04/2012 | BANK OF AMERICA | | 2,110,000 | 2,000,000 | 20,250 |
| 12639M-DP-7 | CSMC_10-15R 10-15R 3A5 3.112% 01/26/37 | | 02/16/2012 | CS FIRST BOSTON NZ | | 12,651,329 | 12,763,006 | 24,817 |
| 12641T-CQ-7 | CSMC_09-5R 09-5R 4A3 2.592% 07/26/49 | | 11/01/2012 | Interest Capitalization | | | | |
| 12645B-CB-5 | CSMC_10-17R 10-17R 4A5 2.065% 11/26/35 | | 02/15/2012 | CS FIRST BOSTON NZ | | 12,456,757 | 12,456,757 | 24,221 |
| 151608-AB-2 | CPF_12-2 12-2 A 2.610% 08/20/21 | | 11/20/2012 | DEUTSCHE BANK | | 3,265,597 | 3,266,045 | |
| 15200W-AC-9 | CNP_12-1 12-1 A3 3.028% 10/15/25 | | 01/11/2012 | GOLDMAN SACHS & CO. | | 13,999,901 | 14,000,000 | |
| 154051-E#-9 | CENTRAL MAINE POWER COMPANY 3.070% 06/15/22 | | 06/12/2012 | Various | | 16,000,000 | 16,000,000 | |
| 154051-E*-3 | CENTRAL MAINE POWER COMPANY 4.200% 07/15/21 | | 06/25/2012 | Various | | 21,944,400 | 20,000,000 | 378,000 |
| 171798-AB-7 | Cimarex Energy Co 5.875% 05/01/22 | | 12/18/2012 | BARCLAYS BANK PLC | | 4,400,000 | 4,000,000 | 32,639 |
| 17320F-AA-1 | CMLTI_12-AA 12-A A 2.500% 06/25/51 | | 12/10/2012 | CITIGROUP GLOBAL MARKETS INC | | 7,890,719 | 7,980,500 | 22,722 |
| 189054-AN-9 | Clorox Co/The 5.950% 10/15/17 | | 07/11/2012 | CITIGROUP GLOBAL MARKETS INC | | 5,913,600 | 5,000,000 | 75,201 |
| 20854P-AH-2 | CONSOL Energy Inc 6.375% 03/01/21 | | 03/07/2012 | Tax Free Exchange | | 13,567,099 | 13,650,000 | 14,503 |
| 210518-B@-4 | CONSUMERS ENERGY COMPANY 2.600% 10/15/15 | | 01/24/2012 | PRIVATE | | 11,457,712 | 11,200,000 | 90,596 |
| 210518-CT-1 | CONSUMERS ENERGY COMPANY 2.850% 05/15/22 | | 05/01/2012 | WELLS FARGO BANK | | 13,048,826 | 13,050,000 | |
| 212015-AH-4 | CONTINENTAL RESOURCES INC 5.000% 09/15/22 | | 08/16/2012 | Tax Free Exchange | | 7,426,585 | 7,352,000 | 161,336 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 24173@-AA-7 | DE US INC 3.600% 05/15/19 | | 07/02/2012 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 117,500 |
| 24713E-AC-1 | DELPHI CORP 5.875% 05/15/19 | | 05/14/2012 | Tax Free Exchange | | 14,491,385 | 14,526,000 | 424,331 |
| 25470X-AJ-4 | DISH DBS CORP 5.875% 07/15/22 | | 12/06/2012 | UBS SECURITIES | | 2,170,000 | 2,000,000 | 66,910 |
| 25470X-AJ-4 | DISH DBS CORP 5.875% 07/15/22 | | 10/16/2012 | Tax Free Exchange | | 2,000,000 | 2,000,000 | 48,958 |
| 256882-AD-3 | DPL Inc 7.250% 10/15/21 | | 10/23/2012 | Tax Free Exchange | | 2,918,258 | 2,788,000 | 4,492 |
| 25755T-AC-4 | DPABS_12-1A 12-1 A2 5.216% 01/25/42 | | 03/06/2012 | BARCLAYS BANK PLC | | 24,718,750 | 24,718,750 | |
| 278058-E#-5 | Eaton Corp 3.470% 06/28/21 | | 06/27/2012 | PRIVATE | | 25,000,000 | 25,000,000 | |
| 283695-BP-8 | EL PASO NATURAL GAS 5.950% 04/15/17 | | 01/04/2012 | SUSQUANNA | | 2,808,725 | 2,500,000 | 34,708 |
| 35802X-AF-0 | FRESENIUS MEDICAL CARE US FINA 5.875% 01/31/22 | | 12/12/2012 | Various | | 3,774,500 | 3,600,000 | 46,772 |
| 35803Q-AA-5 | FRESENIUS MEDICAL CARE US FINA 5.750% 02/15/21 | | 01/19/2012 | WELLS FARGO BANK | | 1,015,000 | 1,000,000 | 25,396 |
| 36192E-AB-7 | GTP_12-2 12-2 A 4.336% 03/15/19 | | 02/22/2012 | DEUTSCHE BANK | | 13,500,000 | 13,500,000 | |
| 36192H-AA-2 | GSMS_12-ALOH 12-ALOHA A 3.551% 04/10/34 | | 05/02/2012 | GOLDMAN SACHS & CO. | | 15,224,453 | 15,000,000 | 19,235 |
| 404121-AF-2 | HCA Inc 4.750% 05/01/23 | | 12/05/2012 | Various | | 3,036,250 | 3,000,000 | 12,403 |
| 423074-AP-8 | HJ Heinz Co 2.850% 03/01/22 | | 05/01/2012 | Various | | 7,592,734 | 7,673,000 | 37,662 |
| 44107T-AM-8 | HOST HOTELS & RESORTS LP 5.875% 06/15/19 | | 01/18/2012 | Tax Free Exchange | | 6,948,272 | 7,000,000 | 37,698 |
| 446413-AD-8 | Huntington Ingalls Industries 7.125% 03/15/21 | | 02/10/2012 | Tax Free Exchange | | 2,874,089 | 2,785,000 | 79,924 |
| 46616V-AA-8 | HENDR_12-1A 12-1A A 4.210% 02/16/65 | | 03/13/2012 | Various | | 7,825,971 | 7,827,735 | |
| 46634G-AB-7 | JPMCC_09-IWST 09-IWST A2 5.633% 12/05/27 | | 01/05/2012 | MORGAN (J.P.) SECURITIES | | 4,565,000 | 4,000,000 | 5,633 |
| 46635T-CG-5 | JPMCC_11-C3A 11-C3 A4 4.717% 02/15/46 | | 02/09/2012 | Various | | 7,738,281 | 7,000,000 | 11,924 |
| 471109-AE-8 | Jarden Corp 6.125% 11/15/22 | | 12/04/2012 | Various | | 4,242,500 | 4,000,000 | 19,736 |
| 48124W-AA-7 | JPMCC_09-RR1 09-RR1 A4A 5.648% 03/18/51 | | 02/08/2012 | JEFFRIES & CO. | | 1,116,172 | 1,000,000 | 1,906 |
| 487836-BE-7 | Kellogg Co 3.250% 05/21/18 | | 03/14/2012 | WELLS FARGO BANK | | 7,058,651 | 6,700,000 | 71,374 |
| 50075N-BA-1 | Mondelez International Inc 5.375% 02/10/20 | | 11/14/2012 | Various | | 24,458,600 | 20,000,000 | 295,625 |
| 50076Q-AP-1 | Kraft Foods Group Inc 6.875% 01/26/39 | | 07/18/2012 | Tax Free Exchange | | 37,568,507 | 35,317,000 | 1,112,030 |
| 50076Q-AS-5 | Kraft Foods Group Inc 5.375% 02/10/20 | | 12/20/2012 | DEUTSCHE BANK | | 6,896,673 | 5,723,000 | 116,209 |
| 50076Q-AS-5 | Kraft Foods Group Inc 5.375% 02/10/20 | | 07/18/2012 | Tax Free Exchange | | 5,632,402 | 5,236,000 | 123,519 |
| 50076Q-AV-8 | Kraft Foods Group Inc 6.125% 08/23/18 | | 07/18/2012 | Various | | 72,942,017 | 69,147,000 | 1,914,156 |
| 502413-BA-4 | L-3 COMMUNICATIONS CORP 4.950% 02/15/21 | | 07/11/2012 | MORGAN STANLEY & CO. | | 12,169,718 | 11,107,000 | 230,609 |
| 502413-BB-2 | L-3 COMMUNICATIONS CORP 3.950% 11/15/16 | | 10/16/2012 | GOLDMAN SACHS & CO. | | 8,725,680 | 8,000,000 | 135,178 |
| 52525A-AA-2 | LEHMAN XS TRUST LXS_07-20N 07-20N A1 1.360% 12/25/37 | | 10/25/2012 | Interest Capitalization | | 4,075 | 4,075 | |
| 53219L-AK-5 | LifePoint Hospitals Inc 6.625% 10/01/20 | | 12/14/2012 | CITIGROUP GLOBAL MARKETS INC | | 3,156,250 | 2,900,000 | 40,799 |
| 539830-AY-5 | LOCKHEED CORP 3.350% 09/15/21 | | 12/17/2012 | Various | | 21,059,067 | 20,611,000 | 81,107 |
| 565849-AJ-5 | Marathon Oil Corp 0.900% 11/01/15 | | 10/25/2012 | NOMURA SECURITIES | | 10,024,300 | 10,000,000 | 250 |
| 56585A-AE-2 | Marathon Petroleum Corp 3.500% 03/01/16 | | 01/06/2012 | Various | | 10,229,800 | 10,000,000 | 126,389 |
| 570506-AQ-8 | MARKWEST ENERGY PARTNERS LP/MA 5.500% 02/15/23 | | 12/05/2012 | MORGAN (J.P.) SECURITIES | | 1,963,440 | 1,818,000 | 33,330 |
| 57169*-AQ-0 | MARS INC 2.720% 10/11/19 | | 10/09/2012 | PRIVATE | | 50,000,000 | 50,000,000 | |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIPELINE 5.450% 09/15/14 | | 01/04/2012 | BARCLAYS BANK PLC | | 2,689,550 | 2,500,000 | 43,146 |
| 61760V-AP-8 | MSC_12-C4 12-C4 A4 3.244% 03/15/45 | | 03/09/2012 | Various | | 10,099,639 | 10,000,000 | 24,330 |
| 641423-BM-9 | NEVADA POWER COMPANY 5.950% 03/15/16 | | 02/23/2012 | Various | | 17,548,738 | 15,180,000 | 407,962 |
| 651290-AQ-1 | Newfield Exploration Co 5.625% 07/01/24 | | 06/22/2012 | WELLS FARGO BANK | | 1,533,750 | 1,500,000 | 234 |
| 65409Q-AZ-5 | NIELSEN FINANCE LLC 4.500% 10/01/20 | | 12/04/2012 | Various | | 11,458,750 | 11,500,000 | 66,263 |
| 655044-AF-2 | Noble Energy Inc 4.150% 12/15/21 | | 12/20/2012 | Various | | 10,950,994 | 9,942,000 | 94,415 |
| 655844-AE-8 | Norfolk Southern Corp 7.700% 05/15/17 | | 01/20/2012 | DEUTSCHE BANK | | 31,652,250 | 25,000,000 | 374,306 |
| 655844-BC-1 | Norfolk Southern Corp 5.900% 06/15/19 | | 11/30/2012 | DEUTSCHE BANK | | 2,459,140 | 2,000,000 | 55,722 |
| 655844-BJ-6 | Norfolk Southern Corp 3.000% 04/01/22 | | 03/15/2012 | Various | | 12,419,074 | 12,740,000 | 4,308 |
| 666807-BC-5 | Northrop Grumman Corp 1.850% 11/15/15 | | 02/16/2012 | CS FIRST BOSTON NZ | | 8,319,362 | 8,200,000 | 40,875 |
| 666807-BE-1 | Northrop Grumman Corp 3.500% 03/15/21 | | 03/29/2012 | Various | | 25,539,100 | 25,000,000 | 25,764 |
| 667748-AP-2 | NORTHWEST PIPELINE 5.950% 04/15/17 | | 06/12/2012 | DEUTSCHE BANK | | 10,178,014 | 8,795,000 | 87,217 |
| 667752-AB-5 | NORTHWEST PIPELINE 6.050% 06/15/18 | | 03/16/2012 | MORGAN (J.P.) SECURITIES | | 1,041,286 | 889,000 | 14,343 |
| 678026-AE-5 | Oil States International Inc 5.125% 01/15/23 | | 12/18/2012 | RBC DOMINION SECURITIES | | 2,645,500 | 2,600,000 | |
| 68233D-AL-1 | ONCOR ELECTRIC DELIVERY CO 6.375% 01/15/15 | | 02/02/2012 | Various | | 26,501,223 | 23,165,000 | 90,247 |
| 68233J-AD-6 | ONCOR ELECTRIC DELIVERY CO 6.800% 09/01/18 | | 06/05/2012 | BARCLAYS BANK PLC | | 1,792,365 | 1,500,000 | 27,483 |
| 69362B-AS-1 | PSEG POWER 5.320% 09/15/16 | | 01/24/2012 | Various | | 26,219,981 | 23,443,000 | 455,965 |
| 693656-AA-8 | PVH Corp 4.500% 12/15/22 | | 12/12/2012 | Various | | 4,044,688 | 4,000,000 | |
| 698455-AB-8 | PANHANDLE EASTERN PIPELINE 7.000% 06/15/18 | | 02/10/2012 | BAIRD (ROBERT W.) & CO. | | 1,289,019 | 1,082,000 | 12,623 |
| 704549-AK-0 | Peabody Energy Corp 6.000% 11/15/18 | | 10/30/2012 | Tax Free Exchange | | 8,256,012 | 8,280,000 | 227,700 |
| 704549-AM-6 | Peabody Energy Corp 6.250% 11/15/21 | | 10/30/2012 | Tax Free Exchange | | 8,029,210 | 7,750,000 | 222,005 |
| 718546-AG-9 | Phillips 66 2.950% 05/01/17 | | 03/13/2012 | Various | | 30,059,782 | 29,565,000 | 4,154 |
| 72650R-AF-9 | PLAINS ALL AMERICAN PIPELINE L 5.875% 08/15/16 | | 03/02/2012 | WELLS FARGO BANK | | 2,276,660 | 2,000,000 | 7,181 |
| 72650R-AZ-5 | Plains All American Pipeline L 3.650% 06/01/22 | | 03/23/2012 | Various | | 32,747,713 | 33,055,000 | 5,779 |
| 73019#-AA-0 | UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27 | | 09/11/2012 | PRIVATE | | 4,689,246 | 4,689,247 | |
| 73019#-AB-8 | UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27 | | 09/11/2012 | PRIVATE | | 4,865,742 | 4,865,742 | |
| 73019#-AC-6 | UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27 | | 09/11/2012 | PRIVATE | | 4,444,719 | 4,444,719 | |
| 73019#-AD-4 | UNION PACIFIC RAILROAD COMPANY 3.050% 11/15/27 | | 11/13/2012 | PRIVATE | | 9,990,431 | 9,990,431 | |
| 74733V-AB-6 | QEP Resources Inc 5.375% 10/01/22 | | 02/27/2012 | Various | | 9,457,275 | 9,329,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 74924Y-AF-0 | RASC_07-KS3 07-KS3 M1S 0.590% 04/25/37 | | 11/13/2012 | COMPANY TRADE | | 657,650 | 15,000,000 | |
| 75281A-AN-9 | Range Resources Corp 5.000% 08/15/22 | | 02/24/2012 | Various | | 3,808,813 | 3,725,000 | |
| 755111-BX-8 | Raytheon Co 2.500% 12/15/22 | | 12/19/2012 | Various | | 28,971,566 | 29,210,000 | 19,736 |
| 758202-AH-8 | REED ELSEVIER CAPITAL 3.125% 10/15/22 | | 12/20/2012 | Various | | 32,256,646 | 32,507,000 | 132,801 |
| 76169#-AG-8 | REYES HOLDINGS LLC 5.130% 07/31/22 | | 08/03/2012 | PRIVATE | | 19,000,000 | 19,000,000 | |
| 761735-AG-4 | REYNOLDS GROUP ISSUER INC / RE 7.875% 08/15/19 | | 07/26/2012 | Tax Free Exchange | | 2,034,752 | 2,000,000 | 70,438 |
| 761735-AK-5 | REYNOLDS GROUP ISSUER INC / RE 7.125% 04/15/19 | | 07/26/2012 | Tax Free Exchange | | 13,454,155 | 13,130,000 | 262,463 |
| 786514-BT-5 | Safeway Inc 3.400% 12/01/16 | | 02/22/2012 | Various | | 10,414,600 | 10,000,000 | 77,445 |
| 80629Q-AA-3 | SCHAHIN II FINANCE CO SPV LTD 12-1 A 5.875% 09/25/22 | | 03/22/2012 | NOMURA SECURITIES | | 10,065,000 | 10,000,000 | |
| 827048-AP-4 | Silgan Holdings Inc 5.000% 04/01/20 | | 12/06/2012 | Various | | 4,672,500 | 4,500,000 | 26,250 |
| 827048-AP-4 | Silgan Holdings Inc 5.000% 04/01/20 | | 08/09/2012 | Tax Free Exchange | | 10,117,000 | 10,117,000 | 191,099 |
| 832696-AB-4 | JM SMUCKER CO/THE 3.500% 10/15/21 | | 03/13/2012 | MESIROW & CO | | 39,325,142 | 37,995,000 | 524,205 |
| 843452-BC-6 | SOUTHERN NATURAL GAS 5.900% 04/01/17 | | 01/05/2012 | MORGAN (J.P.) SECURITIES | | 17,476,965 | 15,416,000 | 250,125 |
| 84383Q-AA-1 | SOUTHERN STAR CENTRAL GAS PIPE 6.000% 06/01/16 | | 01/06/2012 | Various | | 9,207,950 | 8,203,000 | 54,687 |
| 85171V-AA-3 | SLFMT_12-1 12-1A A 2.667% 09/25/57 | | 04/11/2012 | ROYAL BANK OF SCOTTLAND | | 7,995,124 | 7,995,216 | 29,023 |
| 85915#-AF-8 | STERICYCLE INC. 2.680% 12/12/19 | | 12/06/2012 | PRIVATE | | 8,000,000 | 8,000,000 | |
| 88576P-AC-7 | HENDR_04-A 04-A A1 0.559% 09/15/45 | | 03/06/2012 | MORGAN STANLEY & CO. | | 8,691,704 | 9,551,324 | 3,652 |
| 893570-BY-6 | TRANS CONTINENTAL GAS PIPELINE 6.050% 06/15/18 | | 03/16/2012 | MORGAN (J.P.) SECURITIES | | 5,104,525 | 4,358,000 | 70,309 |
| 90269P-AA-9 | UBSBM_12-WRM 12-WRM A 3.663% 06/10/30 | | 06/22/2012 | UBS SECURITIES | | 7,649,501 | 7,500,000 | 3,816 |
| 90321N-AA-0 | UR FINANCING ESCROW CORP 5.750% 07/15/18 | | 10/16/2012 | Various | | 13,576,389 | 13,136,000 | 36,161 |
| 907818-DG-0 | Union Pacific Corp 4.000% 02/01/21 | | 03/20/2012 | DEUTSCHE BANK | | 9,465,840 | 9,000,000 | 52,000 |
| 913017-BV-0 | United Technologies Corp 3.100% 06/01/22 | | 05/24/2012 | Various | | 9,992,300 | 10,000,000 | |
| 92343V-AM-6 | Verizon Communications Inc 6.100% 04/15/18 | | 03/28/2012 | CS FIRST BOSTON NZ | | 6,031,250 | 5,000,000 | 141,486 |
| 92343V-BD-5 | Verizon Communications Inc 2.000% 11/01/16 | | 01/03/2012 | CS FIRST BOSTON NZ | | 5,031,850 | 5,000,000 | 17,500 |
| 92936Q-AG-3 | WFRBS_12-C6 12-C6 A4 3.440% 04/15/45 | | 03/16/2012 | Various | | 8,079,640 | 8,000,000 | 2,293 |
| 94106*-AC-0 | Waste Connections Inc 3.300% 04/01/16 | | 01/13/2012 | STONECASTLE PARTNERS | | 6,672,575 | 6,500,000 | 75,075 |
| 98389B-AM-2 | Xcel Energy Inc 4.700% 05/15/20 | | 03/30/2012 | US BANKS | | 6,202,738 | 5,544,000 | 100,608 |
| 988498-AF-8 | Yum! Brands Inc 5.300% 09/15/19 | | 01/03/2012 | DEUTSCHE BANK | | 21,175,310 | 19,000,000 | 310,492 |
| BAX1L9-JZ-9 | MILLENIUM CHEMICALS TERM LOAN - 1ST LIEN 2.612% 05/15/14 | | 01/25/2012 | BARCLAYS BANK PLC | | 635,453 | 636,807 | |
| BAX395-WP-4 | Live Nation Entertainment Inc TERM LOAN B 4.500% 11/07/16 | | 08/15/2012 | MORGAN (J.P.) SECURITIES | | 744,346 | 748,087 | |
| BAX39C-ZV-3 | SPORTS AUTHORITY TERM LOAN 7.500% 11/12/17 | | 01/24/2012 | BANK OF AMERICA | | 240,625 | 250,000 | |
| BAX39J-L3-5 | Armstrong World Industries Inc TERM LOAN B1 4.000% 03/10/18 | | 03/21/2012 | BANK OF AMERICA | | 339,160 | 342,592 | |
| BAX39M-E0-2 | Jarden Corp TERM LOAN B 3.209% 03/31/18 | | 02/21/2012 | BARCLAYS BANK PLC | | 168,007 | 168,428 | |
| BAX39Q-N4-5 | Asurion Corp TERM LOAN 5.500% 05/24/18 | | 04/10/2012 | Tax Free Exchange | | 630,016 | 640,023 | |
| BAX39Q-WS-2 | infoGROUP Inc TERM LOAN 5.750% 05/10/18 | | 03/08/2012 | BANK OF AMERICA | | 197,152 | 215,274 | |
| BAX39T-1T-8 | Alere Inc TERM LOAN 4.750% 06/30/17 | | 01/25/2012 | CS FIRST BOSTON NZ | | 484,066 | 491,250 | |
| BAX39U-JY-5 | Endo Health Solutions Inc TERM LOAN A 2.000% 06/17/16 | | 01/26/2012 | MORGAN STANLEY & CO. | | 1,270,361 | 1,274,363 | |
| BAX3JG-J3-3 | CROWN CASTLE OPERATING CO TERM LOAN B 4.000% 01/31/19 | | 01/25/2012 | BANK OF AMERICA | | 1,965,150 | 1,985,000 | |
| BAX3JP-CS-5 | Alere Inc TERM LOAN - INCR 4.753% 06/30/17 | | 01/25/2012 | CS FIRST BOSTON NZ | | 979,724 | 992,500 | |
| BAX3KS-SE-1 | CEQUEL COMMUNICATIONS LLC TERM LOAN 4.003% 02/14/19 | | 02/10/2012 | CS FIRST BOSTON NZ | | 1,083,555 | 1,094,500 | |
| BAX3KY-12-3 | GRIFOLS INC TERM LOAN - US B 4.500% 06/29/17 | | 02/13/2012 | DEUTSCHE BANK | | 812,908 | 816,993 | |
| BAX3LM-58-1 | NORANDA ALUMINUM INC TERM LOAN B 5.750% 02/28/19 | | 02/24/2012 | BANK OF AMERICA | | 1,431,929 | 1,442,750 | |
| BAX3LR-KB-6 | Contech Engineered Solutions L TERM LOAN - 2ND LIEN 13.000% 02/07/17 | | 12/03/2012 | Interest Capitalization | | 5,836 | 5,836 | |
| BAX3LR-KB-6 | Contech Engineered Solutions L TERM LOAN - 2ND LIEN 13.000% 02/07/17 | | 02/07/2012 | Taxable Exchange | | 231,034 | 231,034 | |
| BAX3LW-60-5 | CATALENT PHARMA SOLUTIONS INC TERM LOAN - EXT DOLLAR 4.209% 09/15/16 | | 02/27/2012 | Tax Free Exchange | | 1,405,213 | 1,570,404 | |
| BAX3MO-W5-4 | ARAMARK CORP TERM LOAN LC-3 3.461% 07/26/16 | | 03/14/2012 | Tax Free Exchange | | 56,105 | 58,276 | |
| BAX3MO-WD-7 | ARAMARK CORP TERM LOAN C 3.515% 07/26/16 | | 12/17/2012 | MORGAN (J.P.) SECURITIES | | 423,938 | 425,000 | |
| BAX3MO-WD-7 | ARAMARK CORP TERM LOAN C 3.515% 07/26/16 | | 03/06/2012 | Tax Free Exchange | | 695,534 | 723,398 | |
| BAX3M2-NU-5 | GO DADDY OPERATING CO LLC TERM LOAN B1 5.500% 12/17/18 | | 03/06/2012 | BARCLAYS BANK PLC | | 793,985 | 793,985 | |
| BAX3M3-B9-3 | NUVEEN INVESTMENTS INC TERM LOAN - ADDITIONAL 5.841% 05/13/17 | | 03/05/2012 | Tax Free Exchange | | 390,742 | 400,189 | |
| BAX3MB-3D-5 | CommScope Inc TERM LOAN 1 4.250% 01/14/18 | | 03/07/2012 | Tax Free Exchange | | 710,952 | 714,125 | |
| BAX3MB-R8-0 | HUNTSMAN INTERNATIONAL LLC TERM LOAN - SERIES 2 3.010% 04/19/17 | | 03/06/2012 | Tax Free Exchange | | 2,020,990 | 2,052,270 | |
| BAX3MC-AF-0 | SINCLAIR TELEVISION GROUP INC TERM LOAN B 4.000% 10/29/16 | | 02/09/2012 | Tax Free Exchange | | 2,896,121 | 2,950,801 | |
| BAX3MD-U5-8 | WCA Waste Corp TERM LOAN 5.500% 03/27/18 | | 03/09/2012 | CS FIRST BOSTON NZ | | 443,273 | 447,750 | |
| BAX3MJ-CK-2 | AVIS BUDGET CAR RENTAL LLC TERM LOAN C 4.250% 03/20/19 | | 03/13/2012 | MORGAN (J.P.) SECURITIES | | 886,545 | 895,500 | |
| BAX3MJ-U1-4 | Weight Watchers International TERM LOAN F 4.000% 02/24/19 | | 03/15/2012 | Tax Free Exchange | | 897,981 | 905,878 | |
| BAX3ML-J4-6 | YANKEE ACQUISITION CORP TERM LOAN B 5.250% 04/04/19 | | 03/14/2012 | BANK OF AMERICA | | 1,385,019 | 1,399,009 | |
| BAX3MR-S1-9 | MONITRONICS INTERNATIONAL INC TERM LOAN 5.500% 03/23/18 | | 03/16/2012 | BANK OF AMERICA | | 886,545 | 895,500 | |
| BAX3MX-P5-0 | Energy Transfer Equity LP TERM LOAN 3.750% 03/23/17 | | 03/21/2012 | CS FIRST BOSTON NZ | | 514,500 | 525,000 | |
| BAX3N2-1V-6 | COVANTA ENERGY CORP TERM LOAN 4.000% 03/01/19 | | 03/23/2012 | BANK OF AMERICA | | 866,272 | 870,625 | |
| BAX3N2-20-3 | LPL HOLDINGS INC TERM LOAN B 4.000% 03/06/19 | | 03/23/2012 | BANK OF AMERICA | | 965,274 | 970,125 | |
| BAX3N8-03-6 | Rovi Corp TERM LOAN B2 5.000% 03/28/19 | | 03/28/2012 | MORGAN (J.P.) SECURITIES | | 344,781 | 346,514 | |
| BAX3N8-03-6 | Rovi Corp TERM LOAN B2 5.000% 03/28/19 | | 03/29/2012 | Tax Free Exchange | | 346,643 | 347,375 | |
| BAX3NC-HJ-4 | Infor US Inc TERM LOAN B 5.250% 04/06/18 | | 03/30/2012 | BANK OF AMERICA | | 1,160,342 | 1,172,063 | |
| BAX3NE-4W-5 | TOYS R US DELAWARE INC TERM LOAN B3 5.250% 05/25/18 | | 04/02/2012 | BANK OF AMERICA | | 780,080 | 796,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| BAX3NK-GT-5 | ASCEND PERFORMANCE MATERIALS L TERM LOAN B 6.750% 04/10/18 | | 05/04/2012 | BANK OF AMERICA | | 1,987,078 | 2,014,875 | |
| BAX3NK-GV-0 | CHARTER COMMUNICATIONS OPERATI TERM LOAN D 4.000% 04/11/19 | | 04/04/2012 | BANK OF AMERICA | | 1,732,544 | 1,741,250 | |
| BAX3NS-K7-1 | Dollar General Corp TERM LOAN C 5.021% 07/06/17 | | 03/30/2012 | Tax Free Exchange | | 1,933,451 | 2,000,000 | |
| BAX3NX-AY-2 | Spirit Aerosystems Holdings In TERM LOAN 3.750% 04/16/19 | | 04/12/2012 | BANK OF AMERICA | | 1,361,284 | 1,368,125 | |
| BAX3P1-XL-3 | Goodyear Tire & Rubber Co/The TERM LOAN - 2ND 4.750% 04/20/19 | | 04/16/2012 | MORGAN (J.P.) SECURITIES | | 1,739,500 | 1,775,000 | |
| BAX3P9-1D-9 | CCM MERGER CORP TERM LOAN 6.000% 03/01/17 | | 04/19/2012 | BANK OF AMERICA | | 927,955 | 927,955 | |
| BAX3PB-VD-1 | Syniverse Holdings Inc TERM LOAN 5.000% 04/19/19 | | 04/20/2012 | BARCLAYS BANK PLC | | 987,525 | 997,500 | |
| BAX3PB-VE-9 | WENDYS ARBYS RESTAURANTS LLC TERM LOAN B 4.750% 05/15/19 | | 04/20/2012 | BANK OF AMERICA | | 1,073,691 | 1,084,536 | |
| BAX3PB-VE-9 | WENDYS ARBYS RESTAURANTS LLC TERM LOAN B 4.750% 05/15/19 | | 07/16/2012 | Tax Free Exchange | | 865,464 | 865,464 | |
| BAX3PP-UT-6 | INEOS HOLDINGS LTD TERM LOAN - CASH DOLLAR 6.500% 05/04/18 | E | 05/16/2012 | BARCLAYS BANK PLC | | 1,307,881 | 1,318,375 | |
| BAX3PS-Z7-3 | On Assignment Inc TERM LOAN B 5.000% 05/19/19 | | 05/01/2012 | WELLS FARGO BANK | | 702,270 | 709,364 | |
| BAX3PZ-XW-4 | AFFINITY GAMING LLC TERM LOAN - INITIAL 5.500% 11/11/17 | | 05/04/2012 | DEUTSCHE BANK | | 640,283 | 646,750 | |
| BAX3QD-SE-6 | HUB INTERNATIONAL HOLDINGS INC TERM LOAN - 2017 INITIAL 4.709% 06/13/17 | | 05/16/2012 | MORGAN STANLEY & CO. | | 640,283 | 646,750 | |
| BAX3Q9-5K-8 | BAUSCH & LOMB INC TERM LOAN 5.250% 05/16/19 | | 05/10/2012 | CITIGROUP GLOBAL MARKETS INC | | 1,185,030 | 1,197,000 | |
| BAX3QD-LJ-4 | Arch Coal Inc TERM LOAN 5.750% 05/16/18 | | 11/16/2012 | BANK OF AMERICA | | 1,135,963 | 1,147,438 | |
| BAX3QF-S6-0 | ATTACHMATE CORP TERM LOAN 7.264% 10/24/17 | | 05/17/2012 | CS FIRST BOSTON NZ | | 1,328,725 | 1,355,842 | |
| BAX3QF-S8-6 | EMERALD PERFORMANCE MATERIALS TERM LOAN 6.750% 05/14/18 | | 05/15/2012 | JEFFRIES & CO. | | 641,891 | 648,375 | |
| BAX3QZ-TM-0 | ROOFING SUPPLY GROUP LLC TERM LOAN B 5.000% 05/30/19 | | 05/24/2012 | DEUTSCHE BANK | | 1,157,434 | 1,169,125 | |
| BAX3QZ-TM-0 | ROOFING SUPPLY GROUP LLC TERM LOAN B 5.000% 05/30/19 | | 11/06/2012 | Tax Free Exchange | | 649,502 | 650,000 | |
| BAX3R9-SG-1 | GENERAC ACQUISITION CORP TERM LOAN 6.250% 05/30/18 | | 05/30/2012 | Tax Free Exchange | | 769,335 | 773,063 | |
| BAX3RB-7R-5 | ALIX PARTNERS TERM LOAN B2 6.500% 06/13/19 | | 05/31/2012 | DEUTSCHE BANK | | 982,538 | 997,500 | |
| BAX3RK-DQ-0 | US FOODSERVICE TERM LOAN B - EXTENDED 5.750% 03/31/17 | | 12/06/2012 | Tax Free Exchange | | 1,016,951 | 1,054,170 | |
| BAX3SB-MA-4 | EQUIPOWER RESOURCES HOLDINGS L TERM LOAN 5.500% 12/29/18 | | 11/08/2012 | Tax Free Exchange | | 225,000 | 225,000 | |
| BAX3SR-36-9 | LSP MADISON FUNDING TERM LOAN 5.500% 06/28/19 | | 06/28/2012 | CS FIRST BOSTON NZ | | 680,794 | 698,250 | |
| BAX3U0-3Z-1 | PARTY CITY (AAH HOLDINGS) TERM LOAN 5.750% 07/27/19 | | 07/23/2012 | DEUTSCHE BANK | | 965,250 | 975,000 | |
| BAX3U5-YN-3 | Pantry Inc/The TERM LOAN B 5.750% 08/03/19 | | 07/26/2012 | WELLS FARGO BANK | | 1,287,000 | 1,300,000 | |
| BAX3UQ-D1-8 | Blue Buffalo Co Ltd TERM LOAN 6.500% 08/10/19 | | 08/07/2012 | CITIGROUP GLOBAL MARKETS INC | | 637,000 | 650,000 | |
| BAX3UQ-D4-2 | ESSENTIAL POWER LLC TERM LOAN 5.500% 08/08/19 | | 08/07/2012 | BARCLAYS BANK PLC | | 1,213,816 | 1,232,301 | |
| BAX3UT-TN-7 | SELECT MEDICAL CORP TERM LOAN - 1ST 5.501% 06/01/18 | | 08/09/2012 | MORGAN (J.P.) SECURITIES | | 217,704 | 224,438 | |
| BAX3UT-VN-4 | WEST CORP TERM LOAN B6 5.750% 06/15/18 | | 08/10/2012 | DEUTSCHE BANK | | 1,212,773 | 1,221,938 | |
| BAX3V0-V0-6 | MCC IOWA LLC TERM LOAN G 4.000% 01/22/20 | | 08/15/2012 | MORGAN (J.P.) SECURITIES | | 1,803,750 | 1,850,000 | |
| BAX3V5-ZB-7 | PINNACLE FOODS FINANCE LLC/PIN TERM LOAN F 4.750% 10/17/18 | | 08/17/2012 | BARCLAYS BANK PLC | | 767,265 | 773,063 | |
| BAX3VA-0A-6 | DaVita HealthCare Partners Inc TERM LOAN B2 4.000% 10/24/19 | | 08/21/2012 | MORGAN (J.P.) SECURITIES | | 468,686 | 475,000 | |
| BAX3VA-JR-9 | FIRST DATA CORP TERM LOAN 2017 5.211% 03/24/17 | | 08/16/2012 | Tax Free Exchange | | 183,376 | 189,584 | |
| BAX3WB-8T-4 | WARNER CHILCOTT CO LLC TERM LOAN B5 3.261% 08/15/17 | | 08/15/2012 | BANK OF AMERICA | | 41,458 | 41,667 | |
| BAX3WL-HG-0 | Par Pharmaceutical Cos Inc TERM LOAN B 5.000% 08/02/19 | | 09/18/2012 | BANK OF AMERICA | | 1,064,250 | 1,075,000 | |
| BAX3WN-4L-9 | SERTA SIMMONS HOLDINGS LLC TERM LOAN 5.000% 08/29/19 | | 09/19/2012 | MORGAN STANLEY & CO. | | 940,500 | 950,000 | |
| BAX3WR-FC-8 | BJ's Wholesale Club Inc TERM LOAN 5.750% 09/24/19 | | 09/20/2012 | DEUTSCHE BANK | | 1,386,000 | 1,400,000 | |
| BAX3WT-T2-1 | SBA Communications Corp TERM LOAN INCR 3.750% 09/14/19 | | 09/21/2012 | CITIGROUP GLOBAL MARKETS INC | | 773,063 | 775,000 | |
| BAX3WX-0N-7 | ADS WASTE HOLDINGS INC TERM LOAN 5.250% 10/03/19 | | 09/25/2012 | DEUTSCHE BANK | | 767,250 | 775,000 | |
| BAX3WX-0Q-0 | ALLISON TRANSMISSION INC TERM LOAN B3 4.250% 08/23/19 | | 09/25/2012 | BANK OF AMERICA | | 624,219 | 625,000 | |
| BAX3WX-0S-6 | CANNERY CASINO RESORTS LLC TERM LOAN 6.000% 10/01/18 | | 09/25/2012 | DEUTSCHE BANK | | 1,608,750 | 1,625,000 | |
| BAX3WZ-TA-9 | Pep Boys-Manny Moe & Jack/The TERM LOAN B 5.000% 10/11/18 | | 09/27/2012 | WELLS FARGO BANK | | 1,439,125 | 1,450,000 | |
| BAX3X2-ZX-4 | REYNOLDS GROUP DL ESCROW INC TERM LOAN - US INCR 3.935% 09/28/18 | | 09/28/2012 | Tax Free Exchange | | 1,498,625 | 1,502,365 | |
| BAX3X7-2H-4 | CRICKET COMMUNICATIONS INC. TERM LOAN 4.750% 10/09/19 | | 10/03/2012 | DEUTSCHE BANK | | 569,250 | 575,000 | |
| BAX3X7-2P-6 | GETTY IMAGES INC TERM LOAN - INITIAL 4.750% 10/24/19 | | 10/03/2012 | BARCLAYS BANK PLC | | 1,683,000 | 1,700,000 | |
| BAX3X7-8P-0 | GENERAL NUTRITION INC TERM LOAN - AMENDED TRANCHE 1 3.750% 03/02/18 | | 10/02/2012 | Tax Free Exchange | | 2,717,874 | 2,773,739 | |
| BAX3XB-20-2 | DAVIDS BRIDAL TERM LOAN - INITIAL 5.000% 10/12/19 | | 10/05/2012 | BANK OF AMERICA | | 1,707,750 | 1,725,000 | |
| BAX3XG-GR-7 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.75 3.500% 05/09/18 | | 10/04/2012 | Tax Free Exchange | | 1,665,797 | 1,672,966 | |
| BAX3XG-GU-0 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 5.25 3.250% 11/09/16 | | 10/04/2012 | Tax Free Exchange | | 368,285 | 369,037 | |
| BAX3XH-YS-3 | LESLIES POOLMART INC TERM LOAN B 5.150% 10/18/19 | | 10/31/2012 | BANK OF AMERICA | | 2,139,078 | 2,150,000 | |
| BAX3XJ-ED-4 | BIOMET TERM LOAN B1 3.958% 07/25/17 | | 10/04/2012 | Tax Free Exchange | | 895,299 | 950,119 | |
| BAX3XK-UD-3 | Gray Television Inc TERM LOAN 4.750% 10/16/19 | | 10/11/2012 | WELLS FARGO BANK | | 1,368,125 | 1,375,000 | |
| BAX3XK-V6-7 | iStar Financial Inc TERM LOAN 5.750% 10/16/17 | | 10/11/2012 | MORGAN (J.P.) SECURITIES | | 2,361,897 | 2,385,881 | |
| BAX3XS-TD-8 | Delta Air Lines Inc TERM LOAN B2 4.250% 04/18/16 | | 10/16/2012 | BARCLAYS BANK PLC | | 1,188,000 | 1,200,000 | |
| BAX3XT-WA-8 | CONSOLIDATED CONTAINERS TERM LOAN 5.000% 07/03/19 | | 10/17/2012 | BANK OF AMERICA | | 1,175,000 | 1,175,000 | |
| BAX3XT-WA-8 | CONSOLIDATED CONTAINERS TERM LOAN 5.000% 07/03/19 | | 10/23/2012 | Tax Free Exchange | | 618,920 | 625,000 | |
| BAX3Y2-PF-3 | OSI RESTAURANT PARTNERS INC TERM LOAN B 4.750% 10/30/19 | | 10/23/2012 | DEUTSCHE BANK | | 1,237,500 | 1,250,000 | |
| BAX3Y4-FT-0 | BWAY CORP TERM LOAN 4.500% 08/31/17 | | 10/24/2012 | DEUTSCHE BANK | | 1,343,250 | 1,350,000 | |
| BAX3Y4-FY-9 | MRC Global Inc TERM LOAN 6.253% 11/08/19 | | 10/24/2012 | GOLDMAN SACHS & CO. | | 1,014,750 | 1,025,000 | |
| BAX3Y4-K7-2 | WILSONART - ILLINOIS TOOL TERM LOAN B 5.500% 10/31/19 | | 10/24/2012 | DEUTSCHE BANK | | 1,806,750 | 1,825,000 | |
| BAX3YC-2X-7 | IG Investments Holdings INC TERM LOAN 6.000% 10/31/19 | | 10/26/2012 | CS FIRST BOSTON NZ | | 866,250 | 875,000 | |
| BAX3YJ-Y5-8 | PQ CORP TERM LOAN 5.250% 05/01/17 | | 11/01/2012 | CS FIRST BOSTON NZ | | 1,736,875 | 1,750,000 | |
| BAX3YS-MD-4 | TOMKINS AIR DISTRIBUTION TERM LOAN B 4.250% 11/09/18 | | 11/05/2012 | RBC DOMINION SECURITIES | | 1,113,750 | 1,125,000 | |
| BAX3ZA-47-5 | METALS USA INC. TERM LOAN B 6.250% 12/15/19 | | 11/14/2012 | CS FIRST BOSTON NZ | | 1,064,250 | 1,075,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| BAX3ZE-DE-2 | BASS PRO GROUP LLC TERM LOAN B 4.000% 11/20/19 | | 11/16/2012 | MORGAN (J.P.) SECURITIES | | 897,750 | 900,000 | |
| BAX3ZE-M9-3 | ARDENT MEDICAL SERVICES INC TERM LOAN B 6.750% 05/02/18 | | 11/19/2012 | BANK OF AMERICA | | 1,485,000 | 1,500,000 | |
| BAX3ZK-A1-9 | NATIONAL CINEMEDIA LLC TERM LOAN B 3.460% 11/30/19 | | 11/20/2012 | BARCLAYS BANK PLC | | 843,625 | 850,000 | |
| BAX3ZK-A2-7 | Tempur-Pedic International Inc TERM LOAN B 5.000% 11/20/19 | | 11/20/2012 | BANK OF AMERICA | | 841,500 | 850,000 | |
| BAX3ZP-VU-1 | ENTERCOM RADIO LLC TERM LOAN B1 5.000% 11/30/18 | | 11/21/2012 | BANK OF AMERICA | | 975,000 | 975,000 | |
| BAX401-SN-0 | SIRIUS COMPUTER SOLUTIONS INC TERM LOAN B 7.000% 10/23/18 | | 11/30/2012 | WELLS FARGO BANK | | 742,500 | 750,000 | |
| BAX401-SP-5 | WINDSOR FINANCING LLC TERM LOAN B 6.250% 12/07/17 | | 11/30/2012 | MORGAN STANLEY & CO. | | 544,500 | 550,000 | |
| BAX407-0L-1 | ALLIANT HOLDINGS I INC TERM LOAN B 5.000% 11/26/19 | | 12/07/2012 | MORGAN (J.P.) SECURITIES | | 422,875 | 425,000 | |
| BAX40F-LK-2 | CINEMARK USA INC TERM LOAN 3.210% 12/18/19 | | 12/13/2012 | BARCLAYS BANK PLC | | 1,318,375 | 1,325,000 | |
| BAX40F-LL-0 | HOUGHTON INTERNATIONAL INC TERM LOAN B 5.250% 12/21/19 | | 12/13/2012 | RBC DOMINION SECURITIES | | 2,128,500 | 2,150,000 | |
| BAX40F-LU-0 | Riverbed Technology Inc TERM LOAN B 4.000% 12/18/19 | | 12/13/2012 | MORGAN STANLEY & CO. | | 746,250 | 750,000 | |
| BAX40J-K7-4 | USI HOLDINGS CORP TERM LOAN B 5.250% 12/17/19 | | 12/14/2012 | BANK OF AMERICA | | 1,268,625 | 1,275,000 | |
| BAX40Q-B3-7 | Cumulus Media Inc TERM LOAN B 4.250% 09/16/18 | | 12/20/2012 | Tax Free Exchange | | 2,681,761 | 2,713,456 | |
| BAX40W-LZ-2 | LIN TELEVISION CORP TERM LOAN B 5.000% 12/21/18 | | 12/24/2012 | Tax Free Exchange | | 418,044 | 421,813 | |
| BRS2ZU-LW-8 | Colfax Corp TERM LOAN B 4.500% 01/10/19 | | 11/30/2011 | DEUTSCHE BANK | | (2,044) | | |
| 13643E-AG-0 | Canadian Oil Sands Ltd 4.500% 04/01/22 | A | 03/30/2012 | Various | | 14,669,957 | 14,480,000 | 9,050 |
| 13645R-AH-7 | CANADIAN PACIFIC RAILWAY COMPA 6.500% 05/15/18 | A | 07/11/2012 | WELLS FARGO BANK | | 2,489,487 | 2,071,000 | 22,810 |
| 13645R-AK-0 | CANADIAN PACIFIC RAILWAY COMPA 4.450% 03/15/23 | A | 12/20/2012 | JEFFRIES & CO. | | 4,462,200 | 4,000,000 | 49,939 |
| 740212-AE-5 | Precision Drilling Corp 6.500% 12/15/21 | A | 04/16/2012 | Tax Free Exchange | | 2,991,000 | 2,991,000 | 65,345 |
| 884903-AZ-8 | Thomson Reuters Corp 5.700% 10/01/14 | A | 01/04/2012 | MORGAN STANLEY & CO. | | 3,321,930 | 3,000,000 | 46,550 |
| 89346D-AC-1 | TransAlta Corp 6.650% 05/15/18 | A | 02/10/2012 | BAIRD (ROBERT W.) & CO. | | 3,079,484 | 2,616,000 | 39,954 |
| 92658T-AQ-1 | VIDEOTRON - LE GRPE LTD 5.000% 07/15/22 | A | 07/23/2012 | Tax Free Exchange | | 11,160,995 | 11,082,000 | 12,313 |
| BAX39J-MT-7 | NOVELIS INC/GA TERM LOAN B 4.000% 03/10/17 | A | 03/08/2012 | BANK OF AMERICA | | 996,146 | 1,000,000 | |
| BAX3N3-ZW-5 | TELESAT CANADA TERM LOAN B 4.250% 04/02/19 | A | 03/26/2012 | MORGAN (J.P.) SECURITIES | | 1,662,458 | 1,670,813 | |
| BAX3R0-37-7 | GIBSON ENERGY ULC TERM LOAN B 4.750% 06/15/18 | A | 05/24/2012 | Tax Free Exchange | | 668,226 | 674,316 | |
| BAX3X7-EQ-1 | Valeant Pharmaceuticals Intern TERM LOAN B 4.250% 02/27/19 | A | 10/03/2012 | Tax Free Exchange | | 910,562 | 921,188 | |
| 111013-AK-4 | British Sky Broadcasting Group 3.125% 11/26/22 | F | 11/20/2012 | Various | | 11,547,578 | 11,560,000 | |
| 11778B-AA-0 | BSKYB FINANCE UK PLC 5.625% 10/15/15 | F | 01/04/2012 | Various | | 4,822,005 | 4,310,000 | 56,569 |
| 12657@-AA-7 | CALITTUM HTCE I CV 4.130% 04/01/27 | F | 03/28/2012 | PRIVATE | | 8,777,708 | 8,777,708 | |
| 25243Y-AP-4 | DIAGEO CAPITAL PLC 4.828% 07/15/20 | F | 12/20/2012 | WELLS FARGO BANK | | 2,466,912 | 2,100,000 | 45,343 |
| 423012-AA-1 | Heineken NV 3.400% 04/01/22 | F | 12/19/2012 | Various | | 83,990,118 | 82,325,000 | 211,003 |
| 552081-AD-3 | LyondellBasell Industries NV 6.000% 11/15/21 | F | 07/19/2012 | Tax Free Exchange | | 15,736,534 | 15,376,000 | 164,011 |
| 552081-AK-7 | LyondellBasell Industries NV 5.750% 04/15/24 | F | 07/19/2012 | Tax Free Exchange | | 5,897,856 | 5,805,000 | 92,719 |
| 65504L-AB-3 | NOBLE HOLDING INTERNATIONAL LT 3.450% 08/01/15 | F | 02/07/2012 | DEUTSCHE BANK | | 1,380,449 | 1,314,000 | 1,133 |
| 65504L-AH-0 | NOBLE HOLDING INTERNATIONAL LT 2.500% 03/15/17 | F | 03/19/2012 | Various | | 6,363,691 | 6,362,000 | 18,215 |
| 761655-A@-8 | Rexam PLC 4.150% 12/18/20 | F | 12/14/2012 | PRIVATE | | 18,000,000 | 18,000,000 | |
| 786584-A*-3 | SAFRAN 3.700% 02/09/19 | F | 02/07/2012 | Various | | 30,000,000 | 30,000,000 | |
| 883145-AN-4 | TMCL_12-1A 12-1A A 4.210% 04/15/27 | F | 10/17/2012 | Various | | 14,238,734 | 14,000,000 | 3,820 |
| 94707V-AC-4 | WEATHERFORD INTERNATIONAL LTD 4.500% 04/15/22 | F | 03/30/2012 | MORGAN (J.P.) SECURITIES | | 11,982,600 | 12,000,000 | |
| BAX39K-4F-4 | Warner Chilcott PLC TERM LOAN B1 4.250% 03/14/18 | R | 08/15/2012 | BANK OF AMERICA | | 133,905 | 134,921 | |
| BAX39K-4G-2 | Warner Chilcott PLC TERM LOAN B2 4.250% 03/17/18 | R | 08/15/2012 | BANK OF AMERICA | | 66,952 | 67,458 | |
| BAX39K-4H-0 | Warner Chilcott PLC TERM LOAN B3 4.250% 03/17/18 | R | 08/15/2012 | BANK OF AMERICA | | 92,058 | 92,760 | |
| BAX3KG-H8-2 | Tronox Ltd TERM LOAN - DELAYED DRAW 4.250% 02/10/18 | R | 02/03/2012 | GOLDMAN SACHS & CO. | | 160,313 | 160,313 | |
| BAX3KG-J0-7 | Tronox Ltd TERM LOAN B 4.250% 02/10/18 | R | 02/03/2012 | GOLDMAN SACHS & CO. | | 580,330 | 587,813 | |
| BAX3V0-V5-5 | Warner Chilcott PLC TERM LOAN B4 3.261% 08/20/17 | R | 08/15/2012 | BANK OF AMERICA | | 207,292 | 208,333 | |
| BAX3VJ-LH-9 | Warner Chilcott PLC TERM LOAN B1 ADDITIONAL 4.250% 03/15/18 | R | 08/15/2012 | BANK OF AMERICA | | 50,856 | 51,246 | |
| BAX3VJ-LH-9 | Warner Chilcott PLC TERM LOAN B1 ADDITIONAL 4.250% 03/15/18 | R | 08/20/2012 | Tax Free Exchange | | 160,677 | 160,678 | |
| BAX3WC-1K-8 | CONTINENTAL RUBBER OF AMERICA 4.500% 09/15/19 | F | 12/06/2012 | BANK OF AMERICA | | 3,067,500 | 3,000,000 | 28,875 |
| BAX3WX-70-0 | INTELSAT JACKSON HOLDINGS LTD TERM LOAN B1 4.500% 04/02/18 | F | 10/02/2012 | Tax Free Exchange | | 2,949,982 | 2,962,500 | |
| BAX404-K1-0 | SILVER II BORROWER / SILVER II TERM LOAN B 5.000% 11/20/19 | F | 12/05/2012 | DEUTSCHE BANK | | 1,089,000 | 1,100,000 | |
| F0164#-AB-8 | AIR LIQUIDE FINANCE 3.110% 09/13/22 | F | 09/11/2012 | PRIVATE | | 31,500,000 | 31,500,000 | |
| F3166#-AA-2 | ESSILOR INTERNATIONALE 2.650% 03/15/17 | F | 03/14/2012 | PRIVATE | | 7,500,000 | 7,500,000 | |
| G1696#-AY-2 | BUNZL FINANCE PLC 2.930% 01/15/20 | F | 12/14/2012 | PRIVATE | | 6,000,000 | 6,000,000 | |
| G7815@-AE-1 | SAP IRELAND US FINANCIAL SERVI 2.130% 11/15/17 | F | 11/13/2012 | PRIVATE | | 10,000,000 | 10,000,000 | |
| W0805#-AK-4 | ASSA ABLOY FINANCIAL SERVICES 5.370% 12/21/18 | F | 08/20/2012 | PRIVATE | | 17,035,500 | 15,000,000 | 214,800 |
| W0805#-AL-2 | ASSA ABLOY FINANCIAL SERVICES 2.940% 08/09/19 | F | 08/07/2012 | PRIVATE | | 5,000,000 | 5,000,000 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,920,455,764 | 1,875,228,630 | 12,848,765 |
| | | | | | | | | |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | | |
| | | | | | | | | |
| 5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | | | |
| 8399997. Total - Bonds - Part 3 | | | | | | 2,171,145,973 | 2,113,692,250 | 13,393,404 |
| 8399998. Total - Bonds - Part 5 | | | | | | 116,448,811 | 116,064,259 | 231,615 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 8399999. Total - Bonds | | | | | | 2,287,594,784 | 2,229,756,509 | 13,625,019 |
| | | | | | | | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | XXX | |
| | | | | | | | | |
| 8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates | | | | | | | XXX | |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | |
| 4568FH-LB-2 | FEDERAL HOME LOAN BANK Membership Stock | | 11/15/2012 | COMPANY TRADE | 38,339.000 | 38,339 | | |
| BAX3LS-6W-4 | Contech Engineered Solutions L | | 02/07/2012 | Taxable Exchange | 16,634.000 | 382,582 | | |
| 231082-10-8 | Cumulus Media Inc | | 01/26/2012 | Taxable Exchange | 940.000 | 4,375 | | |
| 896047-50-3 | Tribune Company | | 12/31/2012 | COMPANY TRADE | 6,361.000 | 286,245 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 711,541 | XXX | |
| 318181-9C-0 | RVS Life Insurance Co. of New York | | 12/31/2012 | COMPANY TRADE | | 91,440 | | |
| 76933#-10-8 | RVS Tax Advantaged Investments Inc | | 01/09/2012 | CAPITAL CONTRIBUTION | | 13,000,000 | | |
| 76933#-10-8 | RVS Tax Advantaged Investments Inc | | 01/30/2012 | CAPITAL CONTRIBUTION | | 40,000,000 | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 53,091,440 | XXX | |
| | | | | | | | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | XXX | |
| | | | | | | | | |
| 9399999. Subtotal - Common Stocks - Money Market Mutual Funds | | | | | | | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 53,802,981 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 299,758 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 54,102,739 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 54,102,739 | XXX | |
| 9999999 - Totals | | | | | | 2,341,697,523 | XXX | 13,625,019 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31288V-HQ-5 | Federal Home Loan Mortgage Cor ARM 845639 2.552% 11/01/23 | | 12/01/2012 | Paydown | | 33,164 | 33,164 | 33,879 | 33,643 | | (479) | | (479) | | 33,164 | | | | 539 | 11/01/2023 |
| 31288V-JU-4 | Federal Home Loan Mortgage Cor ARM 845675 2.619% 03/01/27 | | 12/01/2012 | Paydown | | 13,209 | 13,209 | 13,465 | 13,341 | | (132) | | (132) | | 13,209 | | | | 248 | 03/01/2027 |
| 31288V-LQ-0 | Federal Home Loan Mortgage Cor ARM 845735 2.340% 03/01/24 | | 12/01/2012 | Paydown | | 53,111 | 53,111 | 54,240 | 53,721 | | (610) | | (610) | | 53,111 | | | | 604 | 03/01/2024 |
| 31288V-LS-6 | Federal Home Loan Mortgage Cor ARM 845737 2.304% 04/01/24 | | 12/01/2012 | Paydown | | 32,754 | 32,754 | 33,572 | 33,167 | | (414) | | (414) | | 32,754 | | | | 394 | 04/01/2024 |
| 31288V-LT-4 | Federal Home Loan Mortgage Cor ARM 845738 2.378% 05/01/24 | | 12/01/2012 | Paydown | | 127,191 | 127,191 | 129,020 | 127,956 | | (765) | | (765) | | 127,191 | | | | 1,996 | 05/01/2024 |
| 31290K-5A-3 | Federal Home Loan Mortgage Cor 555341 10.000% 06/01/19 | | 12/01/2012 | Paydown | | 1,931 | 1,931 | 1,938 | 1,930 | | 1 | | 1 | | 1,931 | | | | 103 | 06/01/2019 |
| 31290K-5B-1 | Federal Home Loan Mortgage Cor 555342 10.000% 05/01/19 | | 12/01/2012 | Paydown | | 38,394 | 38,394 | 38,600 | 38,386 | | 8 | | 8 | | 38,394 | | | | 1,883 | 05/01/2019 |
| 31290K-QU-6 | Federal Home Loan Mortgage Cor 554967 9.000% 08/01/21 | | 12/01/2012 | Paydown | | 23,071 | 23,071 | 23,676 | 23,488 | | (417) | | (417) | | 23,071 | | | | 1,175 | 08/01/2021 |
| 313401-F8-9 | Federal Home Loan Mortgage Cor 360031 10.000% 07/01/18 | | 12/01/2012 | Paydown | | 18,056 | 18,056 | 18,033 | 18,020 | | 36 | | 36 | | 18,056 | | | | 908 | 07/01/2018 |
| 313401-H2-0 | Federal Home Loan Mortgage Cor 360041 10.000% 11/01/18 | | 12/01/2012 | Paydown | | 31,332 | 31,332 | 31,343 | 31,221 | | 111 | | 111 | | 31,332 | | | | 1,245 | 11/01/2018 |
| 313401-P7-0 | Federal Home Loan Mortgage Cor 360063 10.500% 06/01/19 | | 12/01/2012 | Paydown | | 1,314 | 1,314 | 1,361 | 1,345 | | (31) | | (31) | | 1,314 | | | | 83 | 06/01/2019 |
| 313401-XL-0 | Federal Home Loan Mortgage Cor 170216 8.500% 03/01/17 | | 12/01/2012 | Paydown | | 10,433 | 10,433 | 10,080 | 10,179 | | 254 | | 254 | | 10,433 | | | | 500 | 03/01/2017 |
| 31344N-KM-0 | Federal Home Loan Mortgage Cor 283900 9.500% 11/01/16 | | 12/01/2012 | Paydown | | 1,054 | 1,054 | 1,054 | 1,049 | | 5 | | 5 | | 1,054 | | | | 56 | 11/01/2016 |
| 31346T-SS-4 | Federal Home Loan Mortgage Cor ARM 400529 2.125% 07/01/18 | | 11/01/2012 | Paydown | | 4,740 | 4,740 | 4,485 | 4,665 | | 74 | | 74 | | 4,740 | | | | 51 | 07/01/2018 |
| 31347A-BC-7 | Federal Home Loan Mortgage Cor ARM 840035 2.293% 01/01/19 | | 12/01/2012 | Paydown | | 6,814 | 6,814 | 6,671 | 6,759 | | 55 | | 55 | | 6,814 | | | | 83 | 01/01/2019 |
| 31347A-BU-7 | Federal Home Loan Mortgage Cor ARM 840051 2.250% 03/01/19 | | 12/01/2012 | Paydown | | 688 | 688 | 647 | 669 | | 19 | | 19 | | 688 | | | | 9 | 03/01/2019 |
| 31348T-R5-3 | Federal Home Loan Mortgage Cor ARM 865008 2.657% 02/01/18 | | 12/01/2012 | Paydown | | 3,349 | 3,349 | 3,437 | 3,371 | | (22) | | (22) | | 3,349 | | | | 53 | 02/01/2018 |
| 31354C-X8-8 | Federal Home Loan Mortgage Cor 546103 10.500% 08/01/19 | | 12/01/2012 | Paydown | | 1,607 | 1,607 | 1,636 | 1,622 | | (15) | | (15) | | 1,607 | | | | 94 | 08/01/2019 |
| 36202F-DW-3 | GNMA II 004617 4.500% 01/20/40 | | 12/01/2012 | Paydown | | 8,452,925 | 8,452,925 | 8,573,249 | 8,569,161 | | (116,236) | | (116,236) | | 8,452,925 | | | | 218,760 | 01/20/2040 |
| 36202F-EH-5 | GNMA II 004636 4.500% 02/20/40 | | 12/01/2012 | Paydown | | 88,494,697 | 88,494,697 | 89,842,864 | 89,797,214 | | (1,302,518) | | (1,302,518) | | 88,494,697 | | | | 2,260,673 | 02/20/2040 |
| 36202K-DA-0 | GNMA II ARM 8197 2.000% 02/20/17 | | 12/01/2012 | Paydown | | 4,710 | 4,710 | 4,626 | 4,663 | | 47 | | 47 | | 4,710 | | | | 53 | 02/20/2017 |
| 36203E-NX-2 | GNMA I 347006 6.500% 01/15/24 | | 12/01/2012 | Paydown | | 118,127 | 118,127 | 118,052 | 118,002 | | 126 | | 126 | | 118,127 | | | | 3,315 | 01/15/2024 |
| 36203N-6Y-9 | GNMA I 354687 6.500% 11/15/23 | | 12/01/2012 | Paydown | | 72,921 | 72,921 | 72,875 | 72,846 | | 76 | | 76 | | 72,921 | | | | 2,485 | 11/15/2023 |
| 36204F-AW-4 | GNMA I 368221 6.500% 01/15/24 | | 12/01/2012 | Paydown | | 14,816 | 14,816 | 14,807 | 14,800 | | 16 | | 16 | | 14,816 | | | | 541 | 01/15/2024 |
| 36205A-3J-1 | GNMA I 385201 6.500% 01/15/24 | | 12/01/2012 | Paydown | | 83,060 | 83,060 | 83,008 | 82,972 | | 89 | | 89 | | 83,060 | | | | 3,189 | 01/15/2024 |
| 36215N-2T-0 | GNMA I 140386 9.500% 11/15/19 | | 12/01/2012 | Paydown | | 257 | 257 | 259 | 258 | | (1) | | (1) | | 257 | | | | 13 | 11/15/2019 |
| 36218H-5C-4 | GNMA I 223243 10.000% 03/15/18 | | 12/01/2012 | Paydown | | 3,379 | 3,379 | 3,430 | 3,406 | | (27) | | (27) | | 3,379 | | | | 67 | 03/15/2018 |
| 362196-GS-0 | GNMA I 268509 9.500% 08/15/19 | | 12/01/2012 | Paydown | | 1,914 | 1,914 | 1,937 | 1,927 | | (13) | | (13) | | 1,914 | | | | 100 | 08/15/2019 |
| 36219S-2W-8 | GNMA I 258289 10.000% 02/15/19 | | 12/01/2012 | Paydown | | 856 | 856 | 870 | 864 | | (8) | | (8) | | 856 | | | | 47 | 02/15/2019 |
| 36220E-V8-7 | GNMA I 276139 9.500% 01/15/20 | | 12/01/2012 | Paydown | | 1,454 | 1,454 | 1,463 | 1,458 | | (5) | | (5) | | 1,454 | | | | 76 | 01/15/2020 |
| 36220E-ZR-1 | GNMA I 276252 10.000% 06/15/19 | | 12/01/2012 | Paydown | | 133 | 133 | 135 | 135 | | (1) | | (1) | | 133 | | | | 7 | 06/15/2019 |
| 38373M-8B-9 | GNMA_09-63 2009-63 A 3.400% 01/16/38 | | 12/01/2012 | Paydown | | 3,011,358 | 3,011,358 | 2,985,949 | 2,992,409 | | 18,949 | | 18,949 | | 3,011,358 | | | | 74,513 | 01/16/2038 |
| 38373M-KF-6 | GNMA_03-109 2003-109 AB 4.018% 12/16/30 | | 12/01/2012 | Paydown | | 9,400,041 | 9,400,041 | 9,309,955 | 9,362,740 | | 37,301 | | 37,301 | | 9,400,041 | | | | 193,563 | 12/16/2030 |
| 38373Q-TP-6 | GNMA_2003-48 2003-48 B 4.261% 07/16/29 | | 12/01/2012 | Paydown | | 5,323,718 | 5,323,718 | 5,220,779 | 5,301,145 | | 22,573 | | 22,573 | | 5,323,718 | | | | 153,156 | 07/16/2029 |
| 38374B-BE-2 | GNMA_03-49 2003-49 B 4.543% 03/16/29 | | 12/01/2012 | Paydown | | 20,753,856 | 20,753,856 | 20,847,896 | 20,743,232 | | 10,623 | | 10,623 | | 20,753,856 | | | | 403,002 | 03/16/2029 |
| 83162C-MA-8 | SBAP_02-20B 2002-20B 5.980% 02/01/22 | | 08/01/2012 | Paydown | | 2,588,805 | 2,588,805 | 2,777,011 | 2,699,234 | | (110,429) | | (110,429) | | 2,588,805 | | | | 124,172 | 02/01/2022 |
| 83162C-MN-0 | SBAP_02-20J 2002-20J 4.750% 10/01/22 | | 10/01/2012 | Paydown | | 1,260,055 | 1,260,055 | 1,286,730 | 1,276,622 | | (16,567) | | (16,567) | | 1,260,055 | | | | 47,612 | 10/01/2022 |
| 83162C-MW-0 | SBAP_03-20C 2003-20C 1 4.500% 03/01/23 | | 09/01/2012 | Paydown | | 873,469 | 873,469 | 873,469 | 873,469 | | | | | | 873,469 | | | | 30,780 | 03/01/2023 |
| 83162C-MX-8 | SBAP_03-20D 2003-20D 1 4.760% 04/01/23 | | 10/01/2012 | Paydown | | 1,768,160 | 1,768,160 | 1,768,160 | 1,768,160 | | | | | | 1,768,160 | | | | 68,574 | 04/01/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 83162C-NA-7 | SBAP_03-20F 2003-20F 1 4.070% 06/01/23 | | 12/01/2012 | Paydown | | 501,982 | 501,982 | 501,982 | 501,982 | | | | | | 501,982 | | | | 16,813 | 06/01/2023 |
| 83162C-NC-3 | SBAP_03-20G 2003-20G 1 4.350% 07/01/23 | | 07/01/2012 | Paydown | | 2,308,150 | 2,308,150 | 2,308,150 | 2,308,150 | | | | | | 2,308,150 | | | | 75,928 | 07/01/2023 |
| 83162C-NG-4 | SBAP_03-20J 2003-20J 1 4.920% 10/01/23 | | 10/01/2012 | Paydown | | 1,629,929 | 1,629,929 | 1,629,929 | 1,629,929 | | | | | | 1,629,929 | | | | 61,566 | 10/01/2023 |
| 83162C-NH-2 | SBAP_03-20K 2003-20K 4.980% 11/01/23 | | 11/01/2012 | Paydown | | 4,615,302 | 4,615,302 | 4,628,564 | 4,624,136 | | (8,835) | | (8,835) | | 4,615,302 | | | | 194,285 | 11/01/2023 |
| 83162C-NK-5 | SBAP_03-20L 2003-20L 4.890% 12/01/23 | | 12/01/2012 | Paydown | | 2,067,041 | 2,067,041 | 2,067,041 | 2,067,041 | | | | | | 2,067,041 | | | | 81,954 | 12/01/2023 |
| 83162C-NM-1 | SBAP_04-20A 2004-20A 4.930% 01/01/24 | | 07/01/2012 | Paydown | | 1,359,427 | 1,359,427 | 1,359,427 | 1,359,427 | | | | | | 1,359,427 | | | | 55,453 | 01/01/2024 |
| 83162C-NN-9 | SBAP_04-20B 2004-20B 4.720% 02/01/24 | | 08/01/2012 | Paydown | | 1,388,924 | 1,388,924 | 1,388,924 | 1,388,924 | | | | | | 1,388,924 | | | | 50,019 | 02/01/2024 |
| 83162C-NQ-2 | SBAP_04-20C 2004-20C 4.340% 03/01/24 | | 09/01/2012 | Paydown | | 1,560,943 | 1,560,943 | 1,560,943 | 1,560,943 | | | | | | 1,560,943 | | | | 53,096 | 03/01/2024 |
| 83162C-NR-0 | SBAP_04-20D 2004-20D 4.770% 04/01/24 | | 10/01/2012 | Paydown | | 905,028 | 905,028 | 905,028 | 905,028 | | | | | | 905,028 | | | | 35,169 | 04/01/2024 |
| 83162C-NT-6 | SBAP_04-20E 2004-20E 5.180% 05/01/24 | | 11/01/2012 | Paydown | | 457,511 | 457,511 | 457,511 | 457,511 | | | | | | 457,511 | | | | 16,989 | 05/01/2024 |
| 83162C-NX-7 | SBAP_04-20H-1 2004-20H 1 5.170% 08/01/24 | | 08/01/2012 | Paydown | | 1,182,055 | 1,182,055 | 1,182,055 | 1,182,055 | | | | | | 1,182,055 | | | | 50,809 | 08/01/2024 |
| 83162C-PA-5 | SBAP_2004-20I 2004-20I 4.990% 09/01/24 | | 09/01/2012 | Paydown | | 1,750,426 | 1,750,426 | 1,750,426 | 1,750,426 | | | | | | 1,750,426 | | | | 67,074 | 09/01/2024 |
| 83162C-PB-3 | SBAP_2004-20J 04-20J 1 4.860% 10/01/24 | | 10/01/2012 | Paydown | | 1,181,462 | 1,181,462 | 1,181,462 | 1,181,462 | | | | | | 1,181,462 | | | | 46,140 | 10/01/2024 |
| 83162C-PD-9 | SBAP_2004-20K 04-20K 1 4.880% 11/01/24 | | 11/01/2012 | Paydown | | 1,158,716 | 1,158,716 | 1,158,716 | 1,158,716 | | | | | | 1,158,716 | | | | 43,887 | 11/01/2024 |
| 83162C-PE-7 | SBAP_04-20L 04-20L 1 4.870% 12/01/24 | | 12/01/2012 | Paydown | | 466,244 | 466,244 | 466,244 | 466,244 | | | | | | 466,244 | | | | 16,532 | 12/01/2024 |
| 83162C-PG-2 | SBAP_05-20A 05-20A 4.860% 01/01/25 | | 07/01/2012 | Paydown | | 1,151,141 | 1,151,141 | 1,151,141 | 1,151,141 | | | | | | 1,151,141 | | | | 44,689 | 01/01/2025 |
| 83162C-PH-0 | SBAP_05-20B 05-20B 1 4.625% 02/01/25 | | 08/01/2012 | Paydown | | 1,017,472 | 1,017,472 | 1,017,472 | 1,017,472 | | | | | | 1,017,472 | | | | 36,926 | 02/01/2025 |
| 83162C-PJ-6 | SBAP_05-10B 05-10B 1 4.570% 03/01/15 | | 09/01/2012 | Paydown | | 542,783 | 542,783 | 542,783 | 542,783 | | | | | | 542,783 | | | | 18,160 | 03/01/2015 |
| 83162C-PK-3 | SBAP_05-20C 05-20C 1 4.950% 03/01/25 | | 09/01/2012 | Paydown | | 835,556 | 835,556 | 835,556 | 835,556 | | | | | | 835,556 | | | | 32,550 | 03/01/2025 |
| 83162C-PL-1 | SBAP_05-20D 05-20D 1 5.110% 04/01/25 | | 10/01/2012 | Paydown | | 798,733 | 798,733 | 798,733 | 798,733 | | | | | | 798,733 | | | | 34,066 | 04/01/2025 |
| 83162C-PN-7 | SBAP_05-20E 05-20E 1 4.840% 05/01/25 | | 11/01/2012 | Paydown | | 433,494 | 433,494 | 433,494 | 433,494 | | | | | | 433,494 | | | | 15,289 | 05/01/2025 |
| 831641-DS-1 | SBIC_2004-P10 04-P10A 4.504% 02/10/14 | | 11/01/2012 | Paydown | | 1,588,686 | 1,588,686 | 1,588,686 | 1,588,686 | | | | | | 1,588,686 | | | | 63,126 | 02/10/2014 |
| 831641-DU-6 | SBIC_2004-P10 2004-P10 B 4.754% 08/10/14 | | 11/01/2012 | Paydown | | 847,622 | 847,622 | 847,622 | 847,622 | | | | | | 847,622 | | | | 31,831 | 08/10/2014 |
| 831641-DV-4 | SBIC_2004-10 2004-10 B 4.684% 09/10/14 | | 09/01/2012 | Paydown | | 4,076,890 | 4,076,890 | 4,076,890 | 4,076,890 | | | | | | 4,076,890 | | | | 181,322 | 09/10/2014 |
| 831641-DW-2 | SBIC_05-P10A 05-P10 A 4.638% 02/10/15 | | 11/01/2012 | Paydown | | 613,656 | 613,656 | 613,656 | 613,656 | | | | | | 613,656 | | | | 18,919 | 02/10/2015 |
| 831641-DX-0 | SBIC_05-10A 05-10A 1 5.038% 03/10/15 | | 09/01/2012 | Paydown | | 919,922 | 919,922 | 919,922 | 919,922 | | | | | | 919,922 | | | | 35,448 | 03/10/2015 |
| 831641-DY-8 | SBIC_05-P10B 05-10B 1 4.940% 08/10/15 | | 11/01/2012 | Paydown | | 1,308,495 | 1,308,495 | 1,308,495 | 1,308,495 | | | | | | 1,308,495 | | | | 38,612 | 08/10/2015 |
| 831641-DZ-5 | SBIC_05-10B 05-10B 4.941% 09/10/15 | | 09/01/2012 | Paydown | | 3,079,226 | 3,079,226 | 3,079,226 | 3,079,226 | | | | | | 3,079,226 | | | | 113,998 | 09/10/2015 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 182,377,739 | 182,377,739 | 183,954,739 | 183,844,899 | | (1,467,162) | | (1,467,162) | | 182,377,739 | | | | 5,125,372 | XXX |
| 105756-AT-7 | BRAZIL - FEDERATIVE REPUBLIC O 11.000% 01/11/12 | F | 01/11/2012 | Maturity | | 3,900,000 | 3,900,000 | 3,822,000 | 3,899,627 | | 373 | | 373 | | 3,900,000 | | | | 214,500 | 01/11/2012 |
| 105756-BH-2 | BRAZIL - FEDERATIVE REPUBLIC O 8.000% 01/15/18 | F | 07/15/2012 | Various | | 1,481,110 | 1,481,110 | 1,499,707 | 1,489,122 | | (8,012) | | (8,012) | | 1,481,110 | | | | 88,867 | 01/15/2018 |
| 195325-AY-1 | COLOMBIA REPUBLIC OF 10.000% 01/23/12 | F | 01/23/2012 | Maturity | | 5,900,000 | 5,900,000 | 6,476,918 | 5,905,571 | | (5,571) | | (5,571) | | 5,900,000 | | | | 295,000 | 01/23/2012 |
| 221597-AH-0 | COSTA RICA REPUBLIC OF 144 8.110% 02/01/12 | F | 02/01/2012 | Maturity | | 885,000 | 885,000 | 942,625 | 885,728 | | (728) | | (728) | | 885,000 | | | | 35,887 | 02/01/2012 |
| 78307A-CZ-4 | RUSSIAN FEDERATION - THE 7.500% 03/31/30 | F | 09/30/2012 | Redemption 100.0000 | | 575,400 | 575,400 | 552,256 | 581,088 | | (5,688) | | (5,688) | | 575,400 | | | | 32,366 | 03/31/2030 |
| 836205-AG-9 | SOUTH AFRICA REPUBLIC OF 7.375% 04/25/12 | F | 04/25/2012 | Maturity | | 1,650,000 | 1,650,000 | 1,951,125 | 1,663,001 | | (13,001) | | (13,001) | | 1,650,000 | | | | 60,844 | 04/25/2012 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 14,391,510 | 14,391,510 | 15,244,631 | 14,424,137 | | (32,627) | | (32,627) | | 14,391,510 | | | | 727,464 | XXX |
| | | | | | | | | | | | | | | | | | | | | |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | XXX |
| 60374A-8K-8 | MINNEAPOLIS MINNESOTA 2002 4.750% 12/01/12 | | 12/01/2012 | Maturity | | 1,250,000 | 1,250,000 | 1,240,575 | 1,248,929 | | 1,071 | | 1,071 | | 1,250,000 | | | | 59,375 | 12/01/2012 |
| 60374A-8L-6 | MINNEAPOLIS MINNESOTA 4.850% 12/01/13 | | 12/01/2012 | Call 100.0000 | | 1,305,000 | 1,305,000 | 1,300,041 | 1,303,925 | | 501 | | 501 | | 1,304,427 | | 573 | 573 | 63,293 | 12/01/2013 |
| 60374A-8M-4 | MINNEAPOLIS MINNESOTA 2002 4.950% 12/01/14 | | 12/01/2012 | Call 100.0000 | | 885,000 | 885,000 | 881,495 | 883,939 | | 317 | | 317 | | 884,256 | | 744 | 744 | 43,808 | 12/01/2014 |
| 603823-ZZ-1 | MINNEAPOLIS & ST PAUL MN METRO 6.850% 01/01/22 | | 01/01/2012 | Call 103.0000 | | 24,153,500 | 23,450,000 | 23,458,358 | 23,435,877 | | | | | | 23,435,877 | | 717,623 | 717,623 | 803,163 | 01/01/2022 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 27,593,500 | 26,890,000 | 26,880,469 | 26,872,670 | | 1,889 | | 1,889 | | 26,874,560 | | 718,940 | 718,940 | 969,639 | XXX |
| 31283G-FM-4 | FREDDIE MAC GOLD G00172 7.000% 12/01/23 | | 12/01/2012 | Paydown | | 188,641 | 188,641 | 191,651 | 190,931 | | (2,290) | | (2,290) | | 188,641 | | | | 7,176 | 12/01/2023 |
| 31283G-GB-7 | FREDDIE MAC GOLD G00194 7.500% 02/01/24 | | 12/01/2012 | Paydown | | 23,443 | 23,443 | 23,630 | 23,588 | | (145) | | (145) | | 23,443 | | | | 1,054 | 02/01/2024 |
| 31283G-WK-9 | FREDDIE MAC GOLD G00650 7.500% 12/01/25 | | 12/01/2012 | Paydown | | 10,507 | 10,507 | 10,571 | 10,560 | | (53) | | (53) | | 10,507 | | | | 545 | 12/01/2025 |
| 31283H-J8-9 | FREDDIE MAC GOLD G01187 6.500% 09/01/30 | | 12/01/2012 | Paydown | | 51,805 | 51,805 | 51,433 | 51,448 | | 358 | | 358 | | 51,805 | | | | 1,822 | 09/01/2030 |

# 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 | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31283N-AX-0 | FREDDIE MAC GOLD P00022 6.000% 11/01/32 | | 12/01/2012 | Paydown | | 2,719,172 | 2,719,172 | 2,795,336 | 2,788,424 | | (69,252) | | (69,252) | | 2,719,172 | | | | 83,814 | 11/01/2032 |
| 31287M-T9-1 | FREDDIE MAC GOLD C62376 6.000% 01/01/32 | | 12/01/2012 | Paydown | | 277,629 | 277,629 | 275,547 | 275,627 | | 2,002 | | 2,002 | | 277,629 | | | | 8,528 | 01/01/2032 |
| 31287P-6N-8 | FREDDIE MAC GOLD C64477 6.000% 03/01/32 | | 12/01/2012 | Paydown | | 69,818 | 69,818 | 67,898 | 67,992 | | 1,826 | | 1,826 | | 69,818 | | | | 1,776 | 03/01/2032 |
| 31287R-MH-9 | FREDDIE MAC GOLD C65760 6.500% 04/01/32 | | 12/01/2012 | Paydown | | 498,087 | 498,087 | 500,110 | 499,889 | | (1,802) | | (1,802) | | 498,087 | | | | 19,800 | 04/01/2032 |
| 31287X-RL-2 | FREDDIE MAC GOLD C70491 6.500% 09/01/32 | | 12/01/2012 | Paydown | | 427,066 | 427,066 | 442,347 | 441,464 | | (14,398) | | (14,398) | | 427,066 | | | | 9,015 | 09/01/2032 |
| 31288G-PP-1 | FREDDIE MAC GOLD C77630 5.500% 03/01/33 | | 12/01/2012 | Paydown | | 794,699 | 794,699 | 813,263 | 811,360 | | (16,661) | | (16,661) | | 794,699 | | | | 27,792 | 03/01/2033 |
| 31288G-YS-5 | FREDDIE MAC GOLD C77921 5.500% 02/01/33 | | 12/01/2012 | Paydown | | 2,927,086 | 2,927,086 | 2,983,569 | 2,977,821 | | (50,735) | | (50,735) | | 2,927,086 | | | | 89,135 | 02/01/2033 |
| 3128CU-G7-5 | FREDDIE MAC GOLD G30222 6.000% 01/01/23 | | 12/01/2012 | Paydown | | 5,139,666 | 5,139,666 | 5,264,678 | 5,243,341 | | (103,675) | | (103,675) | | 5,139,666 | | | | 158,699 | 01/01/2023 |
| 3128CU-G9-1 | FREDDIE MAC GOLD G30224 6.500% 08/01/22 | | 12/01/2012 | Paydown | | 1,019,250 | 1,019,250 | 1,073,557 | 1,061,092 | | (41,842) | | (41,842) | | 1,019,250 | | | | 36,830 | 08/01/2022 |
| 3128CU-GZ-3 | FREDDIE MAC GOLD G30216 6.500% 04/01/22 | | 12/01/2012 | Paydown | | 330,159 | 330,159 | 342,952 | 340,531 | | (10,372) | | (10,372) | | 330,159 | | | | 11,159 | 04/01/2022 |
| 3128CU-HC-3 | FREDDIE MAC GOLD G30227 5.500% 05/01/23 | | 12/01/2012 | Paydown | | 2,932,244 | 2,932,244 | 3,052,741 | 3,026,719 | | (94,475) | | (94,475) | | 2,932,244 | | | | 66,171 | 05/01/2023 |
| 3128E2-QX-7 | FREDDIE MAC GOLD D95870 5.000% 03/01/23 | | 12/01/2012 | Paydown | | 2,004,435 | 2,004,435 | 2,027,611 | 2,021,974 | | (17,539) | | (17,539) | | 2,004,435 | | | | 47,646 | 03/01/2023 |
| 3128E2-QZ-2 | FREDDIE MAC GOLD D95872 5.000% 04/01/23 | | 12/01/2012 | Paydown | | 1,763,904 | 1,763,904 | 1,784,574 | 1,779,767 | | (15,863) | | (15,863) | | 1,763,904 | | | | 40,510 | 04/01/2023 |
| 3128E2-TB-2 | FREDDIE MAC GOLD D95946 5.000% 04/01/23 | | 12/01/2012 | Paydown | | 654,483 | 654,483 | 662,459 | 660,341 | | (5,859) | | (5,859) | | 654,483 | | | | 15,803 | 04/01/2023 |
| 3128FP-ZH-0 | FREDDIE MAC GOLD D80744 7.500% 06/01/27 | | 12/01/2012 | Paydown | | 29,621 | 29,621 | 30,038 | 29,997 | | (376) | | (376) | | 29,621 | | | | 1,265 | 06/01/2027 |
| 312903-X5-1 | FREDDIE MAC FHLMC_164 CMO 164 B5 9.500% 07/15/21 | | 12/16/2012 | Paydown | | 50,691 | 50,691 | 48,612 | 49,514 | | 1,177 | | 1,177 | | 50,691 | | | | 2,631 | 07/15/2021 |
| 312903-YB-7 | FREDDIE MAC FHLMC_146 CMO 146 B12 9.500% 04/15/21 | | 12/15/2012 | Paydown | | 123,491 | 123,491 | 117,419 | 119,930 | | 3,561 | | 3,561 | | 123,491 | | | | 6,780 | 04/15/2021 |
| 31292G-2K-1 | FREDDIE MAC GOLD C00778 7.000% 06/01/29 | | 12/01/2012 | Paydown | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 06/01/2029 |
| 31292G-5P-7 | FREDDIE MAC GOLD C00854 7.500% 07/01/29 | | 12/01/2012 | Paydown | | 128 | 128 | 129 | 129 | | (1) | | (1) | | 128 | | | | 5 | 07/01/2029 |
| 31292G-SM-9 | FREDDIE MAC GOLD C00524 7.500% 06/01/27 | | 12/01/2012 | Paydown | | 19,021 | 19,021 | 19,295 | 19,266 | | (245) | | (245) | | 19,021 | | | | 817 | 06/01/2027 |
| 31292G-ST-4 | FREDDIE MAC GOLD C00530 7.500% 07/01/27 | | 12/01/2012 | Paydown | | 54,364 | 54,364 | 55,138 | 55,056 | | (693) | | (693) | | 54,364 | | | | 2,066 | 07/01/2027 |
| 31292G-T6-3 | FREDDIE MAC GOLD C00573 6.500% 12/01/27 | | 12/01/2012 | Paydown | | 27,787 | 27,787 | 27,457 | 27,479 | | 307 | | 307 | | 27,787 | | | | 1,036 | 12/01/2027 |
| 31292H-GC-2 | FREDDIE MAC GOLD C01095 7.000% 11/01/30 | | 12/01/2012 | Paydown | | 305,202 | 305,202 | 305,154 | 305,111 | | 91 | | 91 | | 305,202 | | | | 9,483 | 11/01/2030 |
| 31292H-GP-3 | FREDDIE MAC GOLD C01106 7.000% 12/01/30 | | 12/01/2012 | Paydown | | 71,284 | 71,284 | 71,551 | 71,527 | | (243) | | (243) | | 71,284 | | | | 2,512 | 12/01/2030 |
| 31292H-GZ-1 | FREDDIE MAC GOLD C01116 7.500% 01/01/31 | | 12/01/2012 | Paydown | | 56,353 | 56,353 | 57,142 | 57,092 | | (739) | | (739) | | 56,353 | | | | 2,638 | 01/01/2031 |
| 31292U-5M-3 | FREDDIE MAC GOLD C10852 7.000% 06/01/28 | | 12/01/2012 | Paydown | | 34,112 | 34,112 | 34,704 | 34,651 | | (540) | | (540) | | 34,112 | | | | 317 | 06/01/2028 |
| 31293B-K5-1 | FREDDIE MAC GOLD A90316 4.500% 12/01/39 | | 12/01/2012 | Paydown | | 8,545,683 | 8,545,683 | 8,715,261 | 8,712,332 | | (166,649) | | (166,649) | | 8,545,683 | | | | 198,750 | 12/01/2039 |
| 31293B-T6-0 | FREDDIE MAC GOLD A90573 4.500% 01/01/40 | | 12/01/2012 | Paydown | | 26,170,435 | 26,170,435 | 26,225,638 | 26,223,791 | | (53,356) | | (53,356) | | 26,170,435 | | | | 618,783 | 01/01/2040 |
| 31293T-XC-6 | FREDDIE MAC GOLD C29675 7.000% 08/01/29 | | 12/01/2012 | Paydown | | 1,152 | 1,152 | 1,143 | 1,143 | | 9 | | 9 | | 1,152 | | | | 44 | 08/01/2029 |
| 31293V-2N-1 | FREDDIE MAC GOLD C30781 7.500% 09/01/29 | | 12/01/2012 | Paydown | | 38,162 | 38,162 | 38,448 | 38,423 | | (261) | | (261) | | 38,162 | | | | 512 | 09/01/2029 |
| 312941-3N-5 | FREDDIE MAC GOLD A93505 4.500% 08/01/40 | | 12/01/2012 | Paydown | | 35,184,339 | 35,184,339 | 35,992,479 | 35,978,070 | | (793,732) | | (793,732) | | 35,184,339 | | | | 857,532 | 08/01/2040 |
| 312941-UT-2 | FREDDIE MAC GOLD A93294 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 10,440,606 | 10,440,606 | 10,621,685 | 10,617,151 | | (176,545) | | (176,545) | | 10,440,606 | | | | 245,172 | 08/01/2040 |
| 312942-NM-3 | FREDDIE MAC GOLD A93996 4.500% 09/01/40 | | 12/01/2012 | Paydown | | 67,924,108 | 67,924,108 | 69,402,178 | 69,384,639 | | (1,460,531) | | (1,460,531) | | 67,924,108 | | | | 1,655,720 | 09/01/2040 |
| 312944-AF-8 | FREDDIE MAC GOLD A95406 4.000% 12/01/40 | | 12/01/2012 | Paydown | | 10,999,663 | 10,999,663 | 11,087,316 | 11,085,084 | | (85,422) | | (85,422) | | 10,999,663 | | | | 286,220 | 12/01/2040 |
| 31298E-3S-2 | FREDDIE MAC GOLD C46209 6.000% 08/01/30 | | 12/01/2012 | Paydown | | 274,598 | 274,598 | 269,186 | 269,545 | | 5,053 | | 5,053 | | 274,598 | | | | 6,878 | 08/01/2030 |
| 31298E-Y5-8 | FREDDIE MAC GOLD C46132 7.500% 09/01/30 | | 12/01/2012 | Paydown | | 51,615 | 51,615 | 52,257 | 52,217 | | (602) | | (602) | | 51,615 | | | | 1,638 | 09/01/2030 |
| 31298E-ZG-3 | FREDDIE MAC GOLD C46143 8.000% 10/01/30 | | 12/01/2012 | Paydown | | 2,550 | 2,550 | 2,605 | 2,602 | | (52) | | (52) | | 2,550 | | | | 112 | 10/01/2030 |
| 31335G-P5-8 | FREDDIE MAC GOLD C80444 7.500% 11/01/26 | | 12/01/2012 | Paydown | | 25,525 | 25,525 | 25,435 | 25,437 | | 88 | | 88 | | 25,525 | | | | 868 | 11/01/2026 |
| 31335H-BB-8 | FREDDIE MAC GOLD C90034 6.000% 09/01/13 | | 12/01/2012 | Paydown | | 37,499 | 37,499 | 37,106 | 37,339 | | 160 | | 160 | | 37,499 | | | | 1,192 | 09/01/2013 |
| 31335H-RM-7 | FREDDIE MAC GOLD C90492 6.000% 11/01/21 | | 12/01/2012 | Paydown | | 127,973 | 127,973 | 125,874 | 126,183 | | 1,790 | | 1,790 | | 127,973 | | | | 4,043 | 11/01/2021 |
| 31335H-TG-8 | FREDDIE MAC GOLD C90551 6.500% 05/01/22 | | 12/01/2012 | Paydown | | 1,681,646 | 1,681,646 | 1,750,487 | 1,738,162 | | (56,516) | | (56,516) | | 1,681,646 | | | | 60,043 | 05/01/2022 |
| 31335H-TJ-2 | FREDDIE MAC GOLD C90553 6.500% 06/01/22 | | 12/01/2012 | Paydown | | 216,297 | 216,297 | 225,388 | 223,859 | | (7,562) | | (7,562) | | 216,297 | | | | 8,026 | 06/01/2022 |
| 31335H-TS-2 | FREDDIE MAC GOLD C90561 6.500% 07/01/22 | | 12/01/2012 | Paydown | | 619,540 | 619,540 | 645,581 | 641,091 | | (21,551) | | (21,551) | | 619,540 | | | | 20,994 | 07/01/2022 |
| 31335H-UE-1 | FREDDIE MAC GOLD C90581 5.500% 08/01/22 | | 12/01/2012 | Paydown | | 528,273 | 528,273 | 531,244 | 530,575 | | (2,302) | | (2,302) | | 528,273 | | | | 18,571 | 08/01/2022 |
| 31335H-UX-9 | FREDDIE MAC GOLD C90598 6.500% 10/01/22 | | 12/01/2012 | Paydown | | 134,740 | 134,740 | 141,120 | 140,075 | | (5,334) | | (5,334) | | 134,740 | | | | 4,628 | 10/01/2022 |
| 31335H-VE-0 | FREDDIE MAC GOLD C90613 5.000% 01/01/23 | | 12/01/2012 | Paydown | | 2,340,226 | 2,340,226 | 2,342,785 | 2,341,310 | | (1,084) | | (1,084) | | 2,340,226 | | | | 57,120 | 01/01/2023 |
| 31335H-VY-6 | FREDDIE MAC GOLD C90631 5.000% 02/01/23 | | 12/01/2012 | Paydown | | 4,770,016 | 4,770,016 | 4,771,654 | 4,769,336 | | 680 | | 680 | | 4,770,016 | | | | 128,322 | 02/01/2023 |
| 313399-EY-9 | FREDDIE MAC FHLMC_2346 CMO 2346 PE 6.500% 08/15/16 | | 12/01/2012 | Paydown | | 547,957 | 547,957 | 549,776 | 547,550 | | 407 | | 407 | | 547,957 | | | | 18,005 | 08/15/2016 |
| 31339D-QX-9 | FREDDIE MAC FHLMC_2416 CMO 2416 PE 6.000% 10/15/21 | | 11/01/2012 | Paydown | | 1,313,352 | 1,313,352 | 1,294,114 | 1,308,827 | | 4,525 | | 4,525 | | 1,313,352 | | | | 36,571 | 10/15/2021 |
| 31339L-2W-9 | FHLMC_2382 CMO 2382 UB 6.000% 11/15/16 | | 12/01/2012 | Paydown | | 1,538,624 | 1,538,624 | 1,539,585 | 1,536,193 | | 2,431 | | 2,431 | | 1,538,624 | | | | 46,751 | 11/15/2016 |
| 31339L-5Y-2 | FREDDIE MAC FHLMC_2378 CMO 2378 AB 5.000% 11/15/16 | | 12/01/2012 | Paydown | | 1,458,917 | 1,458,917 | 1,369,786 | 1,436,309 | | 22,608 | | 22,608 | | 1,458,917 | | | | 37,986 | 11/15/2016 |
| 31339M-5H-7 | FREDDIE MAC FHLMC_2388 CMO 2388 NC 5.500% 12/15/16 | | 12/01/2012 | Paydown | | 1,081,012 | 1,081,012 | 1,065,472 | 1,075,160 | | 5,851 | | 5,851 | | 1,081,012 | | | | 30,446 | 12/15/2016 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31339M-RP-5 | FHLMC_2401 CMO 2401 EB 6.000% 01/15/17 | | 12/01/2012 | Paydown | | 514,507 | 514,507 | 495,796 | 507,820 | | 6,687 | | 6,687 | | 514,507 | | | | 16,160 | 01/15/2017 |
| 31339N-TA-4 | FHLMC_2425 CMO 2425 OB 6.000% 03/15/17 | | 12/01/2012 | Paydown | | 463,790 | 463,790 | 449,623 | 458,218 | | 5,573 | | 5,573 | | 463,790 | | | | 14,644 | 03/15/2017 |
| 3133T5-2K-8 | FREDDIE MAC FHLMC_G37 CMO 37 J 6.000% 07/17/24 | | 12/01/2012 | Paydown | | 1,451,768 | 1,451,768 | 1,445,190 | 1,446,594 | | 5,174 | | 5,174 | | 1,451,768 | | | | 45,492 | 07/17/2024 |
| 3133TC-FX-1 | FREDDIE MAC FHLMC_20-24 CMO 2024 Z 6.500% 01/15/28 | | 12/01/2012 | Paydown | | 315,138 | 315,138 | 293,043 | 302,402 | | 12,736 | | 12,736 | | 315,138 | | | | 10,620 | 01/15/2028 |
| 3133TG-W2-1 | FHLMC_2095 CMO 2095 CB 6.250% 11/15/28 | | 12/01/2012 | Paydown | | 226,125 | 226,125 | 218,475 | 221,645 | | 4,480 | | 4,480 | | 226,125 | | | | 6,901 | 11/15/2028 |
| 3133TH-DJ-3 | FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ 6.000% 12/15/28 | | 12/01/2012 | Paydown | | 1,030,093 | 1,030,093 | 936,913 | 973,373 | | 56,720 | | 56,720 | | 1,030,093 | | | | 33,583 | 12/15/2028 |
| 3133TR-T3-9 | FREDDIE MAC FHLMC_2297 CMO 2297 Z 6.000% 03/15/31 | | 12/01/2012 | Paydown | | 2,301,924 | 2,301,924 | 2,073,822 | 2,191,249 | | 110,675 | | 110,675 | | 2,301,924 | | | | 72,705 | 03/15/2031 |
| 3133TT-L6-6 | FHLMC_2313 CMO 2313 Z 6.000% 05/15/31 | | 12/01/2012 | Paydown | | 2,484,613 | 2,484,613 | 2,199,482 | 2,358,270 | | 126,343 | | 126,343 | | 2,484,613 | | | | 71,590 | 05/15/2031 |
| 3133X9-YQ-7 | FEDERAL HOME LOAN BANK 4.890% 12/23/16 | | 12/25/2012 | Paydown | | 2,002,219 | 2,002,219 | 2,010,274 | 2,007,084 | | (4,865) | | (4,865) | | 2,002,219 | | | | 51,096 | 12/23/2016 |
| 3133XC-WF-6 | FEDERAL HOME LOAN BANK 9C-2012 5.000% 08/22/12 | | 08/22/2012 | Paydown | | 4,216,256 | 4,216,256 | 4,236,679 | 4,219,108 | | (2,852) | | (2,852) | | 4,216,256 | | | | 125,677 | 08/22/2012 |
| 31356M-DB-9 | FREDDIE MAC GOLD D58198 6.500% 11/01/24 | | 12/01/2012 | Paydown | | 328,871 | 328,871 | 324,491 | 325,290 | | 3,581 | | 3,581 | | 328,871 | | | | 8,549 | 11/01/2024 |
| 31359A-YS-2 | FANNIE MAE FNMA_93-87 CMO 87 ZA 6.000% 06/25/23 | | 12/01/2012 | Paydown | | 1,106,085 | 1,106,085 | 1,038,870 | 1,067,789 | | 38,296 | | 38,296 | | 1,106,085 | | | | 35,478 | 06/25/2023 |
| 31359E-KZ-3 | FANNIE MAE FNMA_93-204 CMO 204 Z-PZ 6.500% 10/25/23 | | 12/01/2012 | Paydown | | 1,638,794 | 1,638,794 | 1,591,314 | 1,600,575 | | 38,219 | | 38,219 | | 1,638,794 | | | | 55,153 | 10/25/2023 |
| 31359R-D4-1 | FANNIE MAE FNMA_98-11 CMO 11 Z 6.000% 03/18/28 | | 12/01/2012 | Paydown | | 1,826,817 | 1,826,817 | 1,686,549 | 1,748,666 | | 78,151 | | 78,151 | | 1,826,817 | | | | 68,210 | 03/18/2028 |
| 31359S-V6-4 | FANNIE MAE FNMA_01-25 CMO 25 E 6.000% 06/25/31 | | 12/01/2012 | Paydown | | 956,055 | 956,055 | 875,163 | 912,135 | | 43,919 | | 43,919 | | 956,055 | | | | 31,162 | 06/25/2031 |
| 31359U-W2-7 | FANNIE MAE FNMA_98-63 CMO 63 PH 6.000% 11/25/28 | | 12/01/2012 | Paydown | | 1,118,369 | 1,118,369 | 1,087,265 | 1,101,113 | | 17,257 | | 17,257 | | 1,118,369 | | | | 36,677 | 11/25/2028 |
| 313602-BD-5 | FNMA_88-4 CMO 88-4 TR 749.425% 03/25/18 | | 12/01/2012 | Paydown | | 59 | 59 | 859 | 859 | | (800) | | (800) | | 59 | | | | 201 | 03/25/2018 |
| 31360G-4F-7 | Federal National Mortgage Asso 6222 9.000% 04/01/16 | | 01/01/2012 | Paydown | | 22 | 22 | 21 | 21 | | 1 | | 1 | | 22 | | | | | 04/01/2016 |
| 313611-YX-7 | Federal National Mortgage Asso 47526 9.000% 05/01/17 | | 12/01/2012 | Paydown | | 26,240 | 26,240 | 26,716 | 26,406 | | (166) | | (166) | | 26,240 | | | | 1,105 | 05/01/2017 |
| 313614-3L-1 | Federal National Mortgage Asso 50303 10.000% 04/01/20 | | 12/01/2012 | Paydown | | 340 | 340 | 341 | 340 | | | | | | 340 | | | | 19 | 04/01/2020 |
| 313614-XS-3 | Federal National Mortgage Asso 50189 10.000% 05/01/19 | | 12/01/2012 | Paydown | | 1,911 | 1,911 | 1,927 | 1,919 | | (8) | | (8) | | 1,911 | | | | 104 | 05/01/2019 |
| 313614-Z9-3 | Federal National Mortgage Asso 50268 9.500% 01/01/20 | | 12/01/2012 | Paydown | | 5,995 | 5,995 | 6,297 | 6,208 | | (213) | | (213) | | 5,995 | | | | 310 | 01/01/2020 |
| 313614-ZL-6 | Federal National Mortgage Asso 50247 8.500% 11/01/19 | | 12/01/2012 | Paydown | | 1,710 | 1,710 | 1,635 | 1,651 | | 59 | | 59 | | 1,710 | | | | 41 | 11/01/2019 |
| 313615-R6-5 | Federal National Mortgage Asso 50909 6.500% 09/01/13 | | 12/01/2012 | Paydown | | 54,480 | 54,480 | 55,070 | 54,443 | | 37 | | 37 | | 54,480 | | | | 1,826 | 09/01/2013 |
| 31361S-2E-5 | Federal National Mortgage Asso 40373 9.000% 02/01/17 | | 12/01/2012 | Paydown | | 648 | 648 | 666 | 657 | | (8) | | (8) | | 648 | | | | 32 | 02/01/2017 |
| 31361W-5L-7 | Federal National Mortgage Asso 44051 10.000% 02/01/13 | | 06/01/2012 | Paydown | | 427 | 427 | 431 | 426 | | 1 | | 1 | | 427 | | | | 13 | 02/01/2013 |
| 31362C-RF-9 | Federal National Mortgage Asso 57186 8.500% 06/01/17 | | 12/01/2012 | Paydown | | 7,099 | 7,099 | 7,109 | 7,089 | | 10 | | 10 | | 7,099 | | | | 216 | 06/01/2017 |
| 31362S-3L-7 | Federal National Mortgage Asso 70103 9.500% 04/01/17 | | 12/01/2012 | Paydown | | 7,538 | 7,538 | 7,632 | 7,573 | | (35) | | (35) | | 7,538 | | | | 388 | 04/01/2017 |
| 31362S-3M-5 | Federal National Mortgage Asso 70104 9.500% 12/01/16 | | 09/01/2012 | Paydown | | 53 | 53 | 53 | 53 | | | | | | 53 | | | | 2 | 12/01/2016 |
| 31362S-4M-4 | Federal National Mortgage Asso ARM 70128 2.375% 12/01/18 | | 12/01/2012 | Paydown | | 3,710 | 3,710 | 3,668 | 3,695 | | 15 | | 15 | | 3,710 | | | | 48 | 12/01/2018 |
| 31362S-5M-3 | Federal National Mortgage Asso 70152 10.500% 02/01/19 | | 12/01/2012 | Paydown | | 1,070 | 1,070 | 1,115 | 1,101 | | (31) | | (31) | | 1,070 | | | | 70 | 02/01/2019 |
| 31362T-UC-5 | Federal National Mortgage Asso 70779 8.000% 03/01/21 | | 12/01/2012 | Paydown | | 12,077 | 12,077 | 11,401 | 11,532 | | 545 | | 545 | | 12,077 | | | | 492 | 03/01/2021 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31362T-Z3-0 | Federal National Mortgage Asso 70962 8.500% 10/01/21 | | 12/01/2012 | Paydown | | 23,996 | 23,996 | 24,266 | 24,187 | | (191) | | (191) | | 23,996 | | | | 541 | 10/01/2021 |
| 313636-T9-3 | Federal National Mortgage Asso 108676 9.000% 08/01/17 | | 12/01/2012 | Paydown | | 3,373 | 3,373 | 3,335 | 3,342 | | 31 | | 31 | | 3,373 | | | | 147 | 08/01/2017 |
| 31363M-6A-0 | Federal National Mortgage Asso 93565 10.000% 04/01/20 | | 12/01/2012 | Paydown | | 995 | 995 | 998 | 995 | | | | | | 995 | | | | 58 | 04/01/2020 |
| 31365C-4G-9 | Federal National Mortgage Asso 124223 8.000% 02/01/22 | | 12/01/2012 | Paydown | | 11,727 | 11,727 | 11,551 | 11,573 | | 155 | | 155 | | 11,727 | | | | 560 | 02/01/2022 |
| 31365D-H9-9 | Federal National Mortgage Asso 124556 7.000% 11/01/22 | | 12/01/2012 | Paydown | | 15,461 | 15,461 | 15,646 | 15,595 | | (135) | | (135) | | 15,461 | | | | 686 | 11/01/2022 |
| 31365D-PE-9 | Federal National Mortgage Asso 124721 7.000% 02/01/23 | | 12/01/2012 | Paydown | | 116,816 | 116,816 | 117,804 | 117,462 | | (646) | | (646) | | 116,816 | | | | 5,362 | 02/01/2023 |
| 31366C-WS-1 | Federal National Mortgage Asso 144757 8.000% 01/01/22 | | 12/01/2012 | Paydown | | 7,285 | 7,285 | 7,407 | 7,375 | | (90) | | (90) | | 7,285 | | | | 315 | 01/01/2022 |
| 31371F-B9-2 | Federal National Mortgage Asso 250364 7.000% 07/01/25 | | 12/01/2012 | Paydown | | 2,401 | 2,401 | 2,399 | 2,398 | | 3 | | 3 | | 2,401 | | | | 92 | 07/01/2025 |
| 31371F-GU-0 | Federal National Mortgage Asso 250511 6.500% 03/01/26 | | 12/01/2012 | Paydown | | 7,678 | 7,678 | 7,460 | 7,485 | | 193 | | 193 | | 7,678 | | | | 259 | 03/01/2026 |
| 31371F-SJ-2 | Federal National Mortgage Asso 250821 7.500% 02/01/27 | | 12/01/2012 | Paydown | | 48,692 | 48,692 | 48,570 | 48,557 | | 135 | | 135 | | 48,692 | | | | 2,346 | 02/01/2027 |
| 31371G-Z9-4 | Federal National Mortgage Asso 251968 7.000% 09/01/28 | | 12/01/2012 | Paydown | | 12,203 | 12,203 | 12,157 | 12,156 | | 47 | | 47 | | 12,203 | | | | 464 | 09/01/2028 |
| 31371H-DU-9 | Federal National Mortgage Asso 252215 6.000% 11/01/28 | | 12/01/2012 | Paydown | | 177,997 | 177,997 | 175,019 | 175,257 | | 2,740 | | 2,740 | | 177,997 | | | | 5,706 | 11/01/2028 |
| 31371J-4M-3 | Federal National Mortgage Asso 253828 6.500% 04/01/31 | | 12/01/2012 | Paydown | | 1,023,847 | 1,023,847 | 1,017,282 | 1,017,417 | | 6,430 | | 6,430 | | 1,023,847 | | | | 31,130 | 04/01/2031 |
| 31371K-7J-4 | Federal National Mortgage Asso 254797 5.000% 06/01/23 | | 12/01/2012 | Paydown | | 3,053,007 | 3,053,007 | 3,136,488 | 3,116,730 | | (63,723) | | (63,723) | | 3,053,007 | | | | 78,542 | 06/01/2023 |
| 31371K-7L-9 | Federal National Mortgage Asso 254799 5.000% 07/01/23 | | 12/01/2012 | Paydown | | 1,639,942 | 1,639,942 | 1,683,759 | 1,673,405 | | (33,464) | | (33,464) | | 1,639,942 | | | | 42,344 | 07/01/2023 |
| 31371K-L4-1 | Federal National Mortgage Asso 254247 6.000% 02/01/32 | | 12/01/2012 | Paydown | | 571,535 | 571,535 | 569,749 | 569,711 | | 1,824 | | 1,824 | | 571,535 | | | | 19,649 | 02/01/2032 |
| 31371K-Q4-6 | Federal National Mortgage Asso 254375 6.500% 07/01/22 | | 12/01/2012 | Paydown | | 260,446 | 260,446 | 270,985 | 269,066 | | (8,620) | | (8,620) | | 260,446 | | | | 9,144 | 07/01/2022 |
| 31371K-S6-9 | Federal National Mortgage Asso 254441 6.500% 08/01/22 | | 12/01/2012 | Paydown | | 1,448,078 | 1,448,078 | 1,504,358 | 1,494,373 | | (46,296) | | (46,296) | | 1,448,078 | | | | 47,506 | 08/01/2022 |
| 31371K-TD-3 | Federal National Mortgage Asso 254448 6.500% 09/01/32 | | 12/01/2012 | Paydown | | 1,474,299 | 1,474,299 | 1,529,585 | 1,526,308 | | (52,009) | | (52,009) | | 1,474,299 | | | | 50,579 | 09/01/2032 |
| 31371K-VE-8 | Federal National Mortgage Asso 254513 6.000% 10/01/22 | | 12/01/2012 | Paydown | | 725,309 | 725,309 | 744,349 | 740,791 | | (15,482) | | (15,482) | | 725,309 | | | | 24,245 | 10/01/2022 |
| 31371K-VS-7 | Federal National Mortgage Asso 254525 6.500% 10/01/22 | | 12/01/2012 | Paydown | | 483,873 | 483,873 | 503,454 | 499,909 | | (16,036) | | (16,036) | | 483,873 | | | | 16,500 | 10/01/2022 |
| 31371K-WD-9 | Federal National Mortgage Asso 254544 6.000% 11/01/22 | | 12/01/2012 | Paydown | | 253,646 | 253,646 | 261,097 | 259,701 | | (6,055) | | (6,055) | | 253,646 | | | | 8,111 | 11/01/2022 |
| 31371K-XR-7 | Federal National Mortgage Asso 254588 6.000% 12/01/22 | | 12/01/2012 | Paydown | | 2,022,601 | 2,022,601 | 2,081,105 | 2,069,955 | | (47,355) | | (47,355) | | 2,022,601 | | | | 63,285 | 12/01/2022 |
| 31371K-Z3-8 | Federal National Mortgage Asso 254662 5.000% 02/01/23 | | 12/01/2012 | Paydown | | 686,152 | 686,152 | 686,366 | 685,820 | | 332 | | 332 | | 686,152 | | | | 17,494 | 02/01/2023 |
| 31371L-DU-0 | Federal National Mortgage Asso 254915 4.500% 09/01/23 | | 12/01/2012 | Paydown | | 3,133,297 | 3,133,297 | 3,118,120 | 3,119,477 | | 13,820 | | 13,820 | | 3,133,297 | | | | 73,569 | 09/01/2023 |
| 31371L-S6-7 | Federal National Mortgage Asso 255341 4.500% 07/01/24 | | 12/01/2012 | Paydown | | 1,976,972 | 1,976,972 | 1,959,133 | 1,961,337 | | 15,636 | | 15,636 | | 1,976,972 | | | | 46,041 | 07/01/2024 |
| 31372K-VH-0 | Federal National Mortgage Asso 275216 7.000% 03/01/24 | | 12/01/2012 | Paydown | | 16,215 | 16,215 | 16,202 | 16,191 | | 24 | | 24 | | 16,215 | | | | 622 | 03/01/2024 |
| 31374F-YK-9 | Federal National Mortgage Asso 313114 7.000% 10/01/26 | | 12/01/2012 | Paydown | | 23,962 | 23,962 | 23,550 | 23,586 | | 377 | | 377 | | 23,962 | | | | 894 | 10/01/2026 |
| 31374G-WG-8 | Federal National Mortgage Asso 313947 7.000% 01/01/28 | | 12/01/2012 | Paydown | | 22,664 | 22,664 | 22,645 | 22,637 | | 27 | | 27 | | 22,664 | | | | 902 | 01/01/2028 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31374S-D7-3 | Federal National Mortgage Asso 322426 7.000% 09/01/25 | | 12/01/2012 | Paydown | | 32,714 | 32,714 | 32,686 | 32,672 | | 42 | | 42 | | 32,714 | | | | 2,128 | 09/01/2025 |
| 31376M-D6-6 | Federal National Mortgage Asso 359325 7.500% 10/01/26 | | 12/01/2012 | Paydown | | 2,449 | 2,449 | 2,417 | 2,419 | | 30 | | 30 | | 2,449 | | | | 100 | 10/01/2026 |
| 31376W-CY-4 | Federal National Mortgage Asso 367387 7.000% 12/01/26 | | 12/01/2012 | Paydown | | 3,800 | 3,800 | 3,757 | 3,759 | | 41 | | 41 | | 3,800 | | | | 146 | 12/01/2026 |
| 31377B-XH-3 | Federal National Mortgage Asso 372480 7.000% 02/01/27 | | 12/01/2012 | Paydown | | 598 | 598 | 583 | 584 | | 14 | | 14 | | 598 | | | | 19 | 02/01/2027 |
| 31377S-6Q-6 | Federal National Mortgage Asso 386179 4.898% 06/01/13 | | 12/01/2012 | Paydown | | 166,881 | 166,881 | 166,432 | 166,357 | | 524 | | 524 | | 166,881 | | | | 4,399 | 06/01/2013 |
| 31377T-E8-5 | Federal National Mortgage Asso 386359 4.474% 07/01/13 | | 12/01/2012 | Paydown | | 191,174 | 191,174 | 178,868 | 188,509 | | 2,666 | | 2,666 | | 191,174 | | | | 4,599 | 07/01/2013 |
| 31377T-EY-8 | Federal National Mortgage Asso 386351 3.762% 07/01/13 | | 12/01/2012 | Paydown | | 642,305 | 642,305 | 607,631 | 634,841 | | 7,465 | | 7,465 | | 642,305 | | | | 13,178 | 07/01/2013 |
| 31377T-H7-4 | Federal National Mortgage Asso 386454 5.125% 09/01/13 | | 03/01/2012 | Paydown | | 13,889,569 | 13,889,569 | 13,798,419 | 13,834,243 | | 55,326 | | 55,326 | | 13,889,569 | | | | 173,670 | 09/01/2013 |
| 31377T-PE-0 | Federal National Mortgage Asso 386621 4.820% 11/01/13 | | 01/01/2012 | Paydown | | 11,119,267 | 11,119,267 | 11,021,104 | 11,070,543 | | 48,724 | | 48,724 | | 11,119,267 | | | | 44,662 | 11/01/2013 |
| 31377T-SG-2 | Federal National Mortgage Asso 386719 5.259% 12/01/13 | | 12/01/2012 | Paydown | | 73,213 | 73,213 | 75,258 | 73,453 | | (240) | | (240) | | 73,213 | | | | 2,072 | 12/01/2013 |
| 31378F-U8-6 | Federal National Mortgage Asso 397607 7.000% 09/01/27 | | 12/01/2012 | Paydown | | 1,912 | 1,912 | 1,910 | 1,909 | | 2 | | 2 | | 1,912 | | | | 65 | 09/01/2027 |
| 31378J-UF-2 | Federal National Mortgage Asso 400282 7.000% 10/01/27 | | 12/01/2012 | Paydown | | 92,748 | 92,748 | 92,671 | 92,633 | | 115 | | 115 | | 92,748 | | | | 4,673 | 10/01/2027 |
| 31379T-4F-8 | Federal National Mortgage Asso 429322 7.000% 05/01/28 | | 12/01/2012 | Paydown | | 15,902 | 15,902 | 15,889 | 15,883 | | 19 | | 19 | | 15,902 | | | | 674 | 05/01/2028 |
| 31380H-M4-6 | Federal National Mortgage Asso 440579 7.000% 08/01/28 | | 12/01/2012 | Paydown | | 80,914 | 80,914 | 80,847 | 80,817 | | 97 | | 97 | | 80,914 | | | | 4,301 | 08/01/2028 |
| 31380R-MS-1 | Federal National Mortgage Asso 447769 6.500% 02/01/29 | | 12/01/2012 | Paydown | | 93,040 | 93,040 | 92,472 | 92,486 | | 553 | | 553 | | 93,040 | | | | 3,268 | 02/01/2029 |
| 31380U-JP-4 | Federal National Mortgage Asso 450370 6.500% 01/01/29 | | 12/01/2012 | Paydown | | 12,261 | 12,261 | 12,362 | 12,345 | | (84) | | (84) | | 12,261 | | | | 444 | 01/01/2029 |
| 31381H-GU-4 | Federal National Mortgage Asso 461111 5.226% 07/01/18 | | 12/01/2012 | Paydown | | 284,738 | 284,738 | 284,638 | 284,158 | | 580 | | 580 | | 284,738 | | | | 8,134 | 07/01/2018 |
| 31381H-GW-0 | Federal National Mortgage Asso 461113 5.324% 07/01/18 | | 12/01/2012 | Paydown | | 245,077 | 245,077 | 245,135 | 244,633 | | 445 | | 445 | | 245,077 | | | | 7,033 | 07/01/2018 |
| 31382K-QF-8 | Federal National Mortgage Asso 484754 6.500% 03/01/29 | | 12/01/2012 | Paydown | | 13,008 | 13,008 | 12,945 | 12,946 | | 63 | | 63 | | 13,008 | | | | 301 | 03/01/2029 |
| 31382M-AA-2 | Federal National Mortgage Asso 486101 6.500% 02/01/29 | | 12/01/2012 | Paydown | | 9,216 | 9,216 | 9,179 | 9,179 | | 37 | | 37 | | 9,216 | | | | 327 | 02/01/2029 |
| 31384B-SY-3 | Federal National Mortgage Asso 519035 7.000% 10/01/29 | | 12/01/2012 | Paydown | | 5,261 | 5,261 | 5,147 | 5,153 | | 108 | | 108 | | 5,261 | | | | 271 | 10/01/2029 |
| 31384V-P4-8 | Federal National Mortgage Asso 535143 7.500% 02/01/30 | | 12/01/2012 | Paydown | | 1,585 | 1,585 | 1,556 | 1,557 | | 28 | | 28 | | 1,585 | | | | 72 | 02/01/2030 |
| 31384V-RN-4 | Federal National Mortgage Asso 535193 7.500% 03/01/30 | | 12/01/2012 | Paydown | | 1,330 | 1,330 | 1,313 | 1,313 | | 17 | | 17 | | 1,330 | | | | 52 | 03/01/2030 |
| 31385C-3J-0 | Federal National Mortgage Asso 540901 6.000% 03/01/31 | | 12/01/2012 | Paydown | | 139,678 | 139,678 | 134,020 | 134,340 | | 5,338 | | 5,338 | | 139,678 | | | | 3,691 | 03/01/2031 |
| 31385C-3R-2 | Federal National Mortgage Asso 540908 6.000% 05/01/31 | | 12/01/2012 | Paydown | | 606,034 | 606,034 | 581,010 | 582,826 | | 23,207 | | 23,207 | | 606,034 | | | | 19,045 | 05/01/2031 |
| 31385C-3S-0 | Federal National Mortgage Asso 540909 6.500% 05/01/31 | | 12/01/2012 | Paydown | | 171,720 | 171,720 | 169,626 | 169,701 | | 2,019 | | 2,019 | | 171,720 | | | | 5,724 | 05/01/2031 |
| 31385C-3U-5 | Federal National Mortgage Asso 540911 6.000% 06/01/31 | | 12/01/2012 | Paydown | | 152,050 | 152,050 | 146,200 | 146,619 | | 5,432 | | 5,432 | | 152,050 | | | | 3,972 | 06/01/2031 |
| 31385J-BX-5 | Federal National Mortgage Asso 545554 5.500% 03/01/32 | | 12/01/2012 | Paydown | | 1,571,381 | 1,571,381 | 1,562,051 | 1,562,287 | | 9,094 | | 9,094 | | 1,571,381 | | | | 45,057 | 03/01/2032 |
| 31385P-H5-6 | Federal National Mortgage Asso 548452 6.500% 12/01/28 | | 12/01/2012 | Paydown | | 1,945 | 1,945 | 1,940 | 1,940 | | 6 | | 6 | | 1,945 | | | | 70 | 12/01/2028 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31385W-2C-2 | Federal National Mortgage Asso 555271 6.500% 12/01/22 | | 12/01/2012 | Paydown | | 455,219 | 455,219 | 476,450 | 472,553 | | (17,334) | | (17,334) | | 455,219 | | | | 18,125 | 12/01/2022 |
| 31385W-TP-4 | Federal National Mortgage Asso 555058 4.816% 12/01/12 | | 11/01/2012 | Paydown | | 4,671,544 | 4,671,544 | 4,794,679 | 4,674,748 | | (3,204) | | (3,204) | | 4,671,544 | | | | 168,753 | 12/01/2012 |
| 31385W-V3-0 | Federal National Mortgage Asso 555134 6.000% 12/01/32 | | 12/01/2012 | Paydown | | 2,082,196 | 2,082,196 | 2,141,733 | 2,135,743 | | (53,548) | | (53,548) | | 2,082,196 | | | | 72,443 | 12/01/2032 |
| 31385W-VY-2 | Federal National Mortgage Asso 555131 5.061% 01/01/13 | | 12/01/2012 | Paydown | | 53,234,919 | 53,234,919 | 54,351,961 | 53,227,384 | | 7,535 | | 7,535 | | 53,234,919 | | | | 2,315,054 | 01/01/2013 |
| 31385W-ZQ-5 | Federal National Mortgage Asso 555251 6.500% 12/01/22 | | 12/01/2012 | Paydown | | 447,632 | 447,632 | 469,174 | 465,417 | | (17,785) | | (17,785) | | 447,632 | | | | 17,271 | 12/01/2022 |
| 31385X-B3-0 | Federal National Mortgage Asso 555458 5.500% 05/01/33 | | 12/01/2012 | Paydown | | 1,075,493 | 1,075,493 | 1,097,171 | 1,094,638 | | (19,145) | | (19,145) | | 1,075,493 | | | | 35,096 | 05/01/2033 |
| 31385X-BU-0 | Federal National Mortgage Asso 555451 5.000% 04/01/23 | | 12/01/2012 | Paydown | | 2,951,189 | 2,951,189 | 2,998,685 | 2,986,085 | | (34,896) | | (34,896) | | 2,951,189 | | | | 69,535 | 04/01/2023 |
| 31385X-LA-3 | Federal National Mortgage Asso 555721 4.539% 09/01/13 | | 12/01/2012 | Paydown | | 1,333,278 | 1,333,278 | 1,305,727 | 1,324,808 | | 8,470 | | 8,470 | | 1,333,278 | | | | 31,148 | 09/01/2013 |
| 31385X-LR-6 | Federal National Mortgage Asso 555736 4.520% 08/01/13 | | 12/01/2012 | Paydown | | 19,270,030 | 19,270,030 | 18,820,007 | 19,145,553 | | 124,476 | | 124,476 | | 19,270,030 | | | | 544,905 | 08/01/2013 |
| 31385X-QB-6 | Federal National Mortgage Asso 555850 4.977% 11/01/13 | | 12/01/2012 | Paydown | | 4,909,682 | 4,909,682 | 4,917,737 | 4,898,351 | | 11,331 | | 11,331 | | 4,909,682 | | | | 192,585 | 11/01/2013 |
| 31385X-UD-7 | Federal National Mortgage Asso 555980 4.536% 11/01/13 | | 12/01/2012 | Paydown | | 4,592,939 | 4,592,939 | 4,548,265 | 4,570,151 | | 22,788 | | 22,788 | | 4,592,939 | | | | 138,340 | 11/01/2013 |
| 31386V-2K-5 | Federal National Mortgage Asso 575078 6.500% 05/01/31 | | 12/01/2012 | Paydown | | 90,991 | 90,991 | 90,336 | 90,352 | | 639 | | 639 | | 90,991 | | | | 2,988 | 05/01/2031 |
| 31387F-3C-6 | Federal National Mortgage Asso 583195 6.500% 05/01/31 | | 12/01/2012 | Paydown | | 1,104 | 1,104 | 1,086 | 1,086 | | 18 | | 18 | | 1,104 | | | | 40 | 05/01/2031 |
| 31387F-Y8-1 | Federal National Mortgage Asso 583135 6.500% 05/01/31 | | 10/01/2012 | Paydown | | 93,796 | 93,796 | 93,180 | 93,190 | | 606 | | 606 | | 93,796 | | | | 2,676 | 05/01/2031 |
| 31387W-2V-8 | Federal National Mortgage Asso 596688 5.500% 12/01/31 | | 12/01/2012 | Paydown | | 230,135 | 230,135 | 227,546 | 227,649 | | 2,486 | | 2,486 | | 230,135 | | | | 12,504 | 12/01/2031 |
| 31387W-4H-7 | Federal National Mortgage Asso 596724 5.500% 10/01/32 | | 12/01/2012 | Paydown | | 645,643 | 645,643 | 658,253 | 657,187 | | (11,544) | | (11,544) | | 645,643 | | | | 19,490 | 10/01/2032 |
| 31388A-7H-1 | Federal National Mortgage Asso 599496 6.000% 01/01/32 | | 12/01/2012 | Paydown | | 893 | 893 | 872 | 873 | | 20 | | 20 | | 893 | | | | 39 | 01/01/2032 |
| 31388T-P9-8 | Federal National Mortgage Asso 614348 6.000% 12/01/31 | | 12/01/2012 | Paydown | | 189,149 | 189,149 | 184,453 | 184,684 | | 4,465 | | 4,465 | | 189,149 | | | | 8,583 | 12/01/2031 |
| 31389R-4W-3 | Federal National Mortgage Asso 633637 6.500% 02/01/32 | | 12/01/2012 | Paydown | | 408,462 | 408,462 | 407,823 | 407,729 | | 732 | | 732 | | 408,462 | | | | 14,280 | 02/01/2032 |
| 3138AV-U3-7 | Federal National Mortgage Asso AJ4201 3.500% 12/01/41 | | 01/11/2012 | MORGAN (J.P.) SECURITIES | | 20,206,712 | 20,206,712 | 20,632,947 | 20,632,947 | | (426,235) | | (426,235) | | 20,206,712 | | | | 447,223 | 12/01/2041 |
| 31390M-LN-2 | Federal National Mortgage Asso 650233 5.500% 11/01/32 | | 12/01/2012 | Paydown | | 1,069,147 | 1,069,147 | 1,090,029 | 1,087,962 | | (18,814) | | (18,814) | | 1,069,147 | | | | 29,460 | 11/01/2032 |
| 31390M-LS-1 | Federal National Mortgage Asso 650237 5.500% 12/01/32 | | 12/01/2012 | Paydown | | 926,740 | 926,740 | 944,840 | 943,041 | | (16,301) | | (16,301) | | 926,740 | | | | 28,533 | 12/01/2032 |
| 31390M-LT-9 | Federal National Mortgage Asso 650238 6.000% 12/01/32 | | 12/01/2012 | Paydown | | 635,323 | 635,323 | 652,794 | 651,321 | | (15,999) | | (15,999) | | 635,323 | | | | 17,170 | 12/01/2032 |
| 31390S-KG-5 | Federal National Mortgage Asso 654695 6.000% 09/01/32 | | 12/01/2012 | Paydown | | 333,613 | 333,613 | 347,948 | 346,554 | | (12,941) | | (12,941) | | 333,613 | | | | 11,508 | 09/01/2032 |
| 31390T-N4-7 | Federal National Mortgage Asso 655711 6.500% 08/01/32 | | 12/01/2012 | Paydown | | 213,195 | 213,195 | 220,657 | 220,223 | | (7,028) | | (7,028) | | 213,195 | | | | 9,397 | 08/01/2032 |
| 31390U-S7-2 | Federal National Mortgage Asso 656742 6.500% 09/01/32 | | 12/01/2012 | Paydown | | 103,244 | 103,244 | 107,939 | 107,595 | | (4,351) | | (4,351) | | 103,244 | | | | 1,361 | 09/01/2032 |
| 31390Y-XQ-6 | Federal National Mortgage Asso 660487 6.500% 12/01/17 | | 12/01/2012 | Paydown | | 14,722 | 14,722 | 15,458 | 15,210 | | (488) | | (488) | | 14,722 | | | | 524 | 12/01/2017 |
| 31391F-UE-6 | Federal National Mortgage Asso 665781 6.000% 09/01/32 | | 12/01/2012 | Paydown | | 771,260 | 771,260 | 800,303 | 797,433 | | (26,173) | | (26,173) | | 771,260 | | | | 32,804 | 09/01/2032 |
| 31391J-NS-5 | Federal National Mortgage Asso 668301 6.000% 11/01/32 | | 12/01/2012 | Paydown | | 3,023,032 | 3,023,032 | 3,145,843 | 3,136,207 | | (113,174) | | (113,174) | | 3,023,032 | | | | 78,112 | 11/01/2032 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31391U-PT-6 | Federal National Mortgage Asso 677334 6.000% 01/01/33 | | 12/01/2012 | Paydown | | 341,750 | 341,750 | 354,993 | 353,888 | | (12,137) | | (12,137) | | 341,750 | | | | 14,059 | 01/01/2033 |
| 31391W-U2-5 | Federal National Mortgage Asso 679301 6.000% 12/01/32 | | 12/01/2012 | Paydown | | 1,099,143 | 1,099,143 | 1,132,632 | 1,130,618 | | (31,476) | | (31,476) | | 1,099,143 | | | | 27,641 | 12/01/2032 |
| 31392O-6G-0 | FANNIE MAE FNMA_01-44 CMO 44 QC 6.000% 09/25/16 | | 12/01/2012 | Paydown | | 846,922 | 846,922 | 836,865 | 841,342 | | 5,580 | | 5,580 | | 846,922 | | | | 26,468 | 09/25/2016 |
| 31392O-P5-3 | FANNIE MAE FNMA_01-45 CMO 45 PE 6.500% 09/25/16 | | 12/01/2012 | Paydown | | 393,272 | 393,272 | 395,807 | 392,819 | | 454 | | 454 | | 393,272 | | | | 13,169 | 09/25/2016 |
| 31392B-4J-2 | FANNIE MAE FNMA_02-7 CMO 7 QN 6.000% 09/25/21 | | 07/01/2012 | Paydown | | 1,114,396 | 1,114,396 | 1,096,984 | 1,109,139 | | 5,257 | | 5,257 | | 1,114,396 | | | | 20,268 | 09/25/2021 |
| 31392B-N6-9 | FANNIE MAE FNMA_02-12 CMO 12 PG 6.000% 03/25/17 | | 12/01/2012 | Paydown | | 359,462 | 359,462 | 359,322 | 358,419 | | 1,043 | | 1,043 | | 359,462 | | | | 11,196 | 03/25/2017 |
| 31392B-WU-6 | FANNIE MAE FNMA_02-4 CMO 4 BC 6.000% 02/25/17 | | 12/01/2012 | Paydown | | 239,987 | 239,987 | 231,137 | 236,714 | | 3,273 | | 3,273 | | 239,987 | | | | 7,376 | 02/25/2017 |
| 31392D-UF-7 | FANNIE MAE FNMA_02-4 CMO W4 A4 6.250% 05/25/42 | | 12/01/2012 | Paydown | | 2,502,408 | 2,502,408 | 2,603,118 | 2,569,338 | | (66,930) | | (66,930) | | 2,502,408 | | | | 85,295 | 05/25/2042 |
| 31392E-R8-5 | FNMA_02-M2 CMO 2002-M2 C 4.717% 08/25/12 | | 07/01/2012 | Paydown | | 7,542,245 | 7,542,245 | 7,595,930 | 7,523,845 | | 18,400 | | 18,400 | | 7,542,245 | | | | 121,805 | 08/25/2012 |
| 31392H-N9-0 | FANNIE MAE FNMA_03-8 CMO 2003-8 QW 5.500% 06/25/22 | | 12/01/2012 | Paydown | | 9,646,174 | 9,646,174 | 9,985,498 | 9,706,089 | | (59,915) | | (59,915) | | 9,646,174 | | | | 271,906 | 06/25/2022 |
| 31392J-P3-7 | FANNIE MAE FNMA_03-21 CMO 2003-21 QY 5.500% 10/25/31 | | 12/01/2012 | Paydown | | 3,767,165 | 3,767,165 | 3,865,465 | 3,771,523 | | (4,357) | | (4,357) | | 3,767,165 | | | | 100,656 | 10/25/2031 |
| 31392X-KE-7 | FREDDIE MAC FHLMC_2523 CMO 2523 GX 5.500% 01/15/22 | | 03/01/2012 | Paydown | | 178,384 | 178,384 | 185,937 | 178,320 | | 64 | | 64 | | 178,384 | | | | 1,529 | 01/15/2022 |
| 31393H-QB-1 | FREDDIE MAC FHLMC_2558 CMO 2558 BC 5.000% 04/15/17 | | 03/01/2012 | Paydown | | 3,135,911 | 3,135,911 | 3,204,800 | 3,132,609 | | 3,302 | | 3,302 | | 3,135,911 | | | | 23,733 | 04/15/2017 |
| 31393H-YX-4 | FREDDIE MAC FHLMC_2550 CMO 2550 HV 5.000% 01/15/18 | | 12/01/2012 | Paydown | | 5,474,354 | 5,474,354 | 5,584,697 | 5,519,434 | | (45,079) | | (45,079) | | 5,474,354 | | | | 140,822 | 01/15/2018 |
| 31393J-LM-8 | FREDDIE MAC FHLMC_2557 CMO 2557 QW 5.500% 05/15/22 | | 12/01/2012 | Paydown | | 11,387,569 | 11,387,569 | 11,758,301 | 11,437,267 | | (49,698) | | (49,698) | | 11,387,569 | | | | 319,084 | 05/15/2022 |
| 31393P-GG-3 | FREDDIE MAC FHLMC_2595 CMO 2595 UO 5.500% 08/15/22 | | 12/01/2012 | Paydown | | 12,465,459 | 12,465,459 | 12,879,546 | 12,518,722 | | (53,263) | | (53,263) | | 12,465,459 | | | | 353,918 | 08/15/2022 |
| 31393Q-L7-5 | FHLMC_2619 CMO 2619 YL 4.500% 05/15/18 | | 12/01/2012 | Paydown | | 6,731,819 | 6,731,819 | 6,771,789 | 6,734,221 | | (2,402) | | (2,402) | | 6,731,819 | | | | 164,653 | 05/15/2018 |
| 31393R-GF-1 | FHLMC_T-56 CMO T56 A4 6.000% 05/25/43 | | 12/01/2012 | Paydown | | 763,877 | 763,877 | 813,229 | 792,993 | | (29,116) | | (29,116) | | 763,877 | | | | 24,553 | 05/25/2043 |
| 31393W-WR-6 | FREDDIE MAC FHLMC_2638 CMO 2638 AQ 4.500% 07/15/18 | | 12/01/2012 | Paydown | | 18,056,014 | 18,056,014 | 18,076,631 | 18,037,702 | | 18,311 | | 18,311 | | 18,056,014 | | | | 417,285 | 07/15/2018 |
| 31394B-AJ-3 | FNMA_04-86 04-86 VA 4.500% 12/25/15 | | 12/01/2012 | Paydown | | 1,267,702 | 1,267,702 | 1,274,833 | 1,268,345 | | (643) | | (643) | | 1,267,702 | | | | 31,112 | 12/25/2015 |
| 31394C-SY-9 | FNMA_05-21 05-21 PD 5.000% 09/25/33 | | 12/01/2012 | Paydown | | 8,609,873 | 8,609,873 | 9,147,990 | 9,015,630 | | (405,757) | | (405,757) | | 8,609,873 | | | | 335,428 | 09/25/2033 |
| 31394G-ET-6 | FREDDIE MAC FHLMC_2649 CMO 2649 AN 4.500% 07/15/18 | | 12/01/2012 | Paydown | | 13,907,705 | 13,907,705 | 13,946,820 | 13,899,553 | | 8,152 | | 8,152 | | 13,907,705 | | | | 324,439 | 07/15/2018 |
| 313989-TJ-4 | FREDDIE MAC GOLD D48653 6.500% 02/01/24 | | 12/01/2012 | Paydown | | 4,826 | 4,826 | 4,788 | 4,792 | | 34 | | 34 | | 4,826 | | | | 91 | 02/01/2024 |
| 31400C-C9-3 | Federal National Mortgage Asso 683296 6.000% 02/01/33 | | 12/01/2012 | Paydown | | 677,651 | 677,651 | 703,910 | 701,460 | | (23,808) | | (23,808) | | 677,651 | | | | 16,858 | 02/01/2033 |
| 31400E-K2-5 | Federal National Mortgage Asso 685313 6.500% 02/01/33 | | 12/01/2012 | Paydown | | 236,385 | 236,385 | 248,537 | 247,764 | | (11,378) | | (11,378) | | 236,385 | | | | 10,352 | 02/01/2033 |
| 31400H-WF-6 | Federal National Mortgage Asso 688346 6.000% 03/01/33 | | 12/01/2012 | Paydown | | 234,845 | 234,845 | 244,423 | 243,440 | | (8,595) | | (8,595) | | 234,845 | | | | 3,766 | 03/01/2033 |
| 31400J-R3-5 | Federal National Mortgage Asso 689106 5.500% 02/01/33 | | 12/01/2012 | Paydown | | 510,096 | 510,096 | 521,573 | 520,315 | | (10,219) | | (10,219) | | 510,096 | | | | 5,421 | 02/01/2033 |
| 31400K-AY-2 | Federal National Mortgage Asso 689523 5.500% 07/01/33 | | 12/01/2012 | Paydown | | 452,724 | 452,724 | 468,569 | 466,664 | | (13,940) | | (13,940) | | 452,724 | | | | 6,856 | 07/01/2033 |
| 31400Q-MD-2 | Federal National Mortgage Asso 694356 5.500% 03/01/33 | | 12/01/2012 | Paydown | | 460,052 | 460,053 | 466,738 | 466,077 | | (6,025) | | (6,025) | | 460,052 | | | | 22,380 | 03/01/2033 |
| 31400Q-TQ-6 | Federal National Mortgage Asso 694559 5.500% 04/01/33 | | 12/01/2012 | Paydown | | 1,132,831 | 1,132,831 | 1,149,292 | 1,147,594 | | (14,764) | | (14,764) | | 1,132,831 | | | | 28,347 | 04/01/2033 |
| 31400W-TT-7 | Federal National Mortgage Asso 699962 5.500% 04/01/33 | | 12/01/2012 | Paydown | | 613,574 | 613,574 | 625,174 | 624,088 | | (10,515) | | (10,515) | | 613,574 | | | | 12,925 | 04/01/2033 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31400X-3D-8 | Federal National Mortgage Asso 701096 5.500% 04/01/33 | | 12/01/2012 | Paydown | | 882,013 | 882,013 | 898,689 | 897,070 | | (15,057) | | (15,057) | | 882,013 | | | | 15,608 | 04/01/2033 |
| 31400X-YH-5 | Federal National Mortgage Asso 701012 5.500% 04/01/33 | | 12/01/2012 | Paydown | | 1,063,655 | 1,063,655 | 1,083,764 | 1,081,741 | | (18,086) | | (18,086) | | 1,063,655 | | | | 34,126 | 04/01/2033 |
| 31401A-Y7-6 | Federal National Mortgage Asso 702834 5.000% 04/01/23 | | 12/01/2012 | Paydown | | 956,188 | 956,188 | 968,140 | 964,874 | | (8,687) | | (8,687) | | 956,188 | | | | 23,291 | 04/01/2023 |
| 31401C-DH-3 | Federal National Mortgage Asso 704004 5.500% 05/01/33 | | 12/01/2012 | Paydown | | 584,628 | 584,628 | 594,037 | 592,962 | | (8,334) | | (8,334) | | 584,628 | | | | 18,750 | 05/01/2033 |
| 31401X-G5-0 | Federal National Mortgage Asso 721220 5.500% 06/01/33 | | 12/01/2012 | Paydown | | 268,572 | 268,572 | 277,931 | 276,785 | | (8,212) | | (8,212) | | 268,572 | | | | 6,705 | 06/01/2033 |
| 31402C-PF-3 | Federal National Mortgage Asso 725022 5.140% 12/01/13 | | 12/01/2012 | Paydown | | 21,090,736 | 21,090,736 | 21,261,274 | 21,072,082 | | 18,654 | | 18,654 | | 21,090,736 | | | | 988,217 | 12/01/2013 |
| 31407M-EZ-4 | Federal National Mortgage Asso 2.955% 08/01/35 | | 12/01/2012 | Paydown | | 2,302,547 | 2,302,547 | 2,311,473 | 2,310,885 | | (8,337) | | (8,337) | | 2,302,547 | | | | 59,676 | 08/01/2035 |
| 31412N-XP-6 | Federal National Mortgage Asso 930486 4.000% 01/01/39 | | 12/01/2012 | Paydown | | 229,075 | 229,075 | 232,976 | 232,893 | | (3,818) | | (3,818) | | 229,075 | | | | 4,836 | 01/01/2039 |
| 31412R-KT-3 | Federal National Mortgage Asso 932806 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 185,191 | 185,191 | 188,345 | 188,275 | | (3,084) | | (3,084) | | 185,191 | | | | 4,549 | 09/01/2040 |
| 31416B-6X-1 | Federal National Mortgage Asso 995586 4.000% 03/01/39 | | 12/01/2012 | Paydown | | 70,803 | 70,803 | 72,009 | 71,983 | | (1,180) | | (1,180) | | 70,803 | | | | 1,469 | 03/01/2039 |
| 31416T-5H-8 | Federal National Mortgage Asso AA9847 4.000% 08/01/39 | | 12/01/2012 | Paydown | | 9,184 | 9,184 | 9,341 | 9,336 | | (152) | | (152) | | 9,184 | | | | 210 | 08/01/2039 |
| 31416W-U4-2 | Federal National Mortgage Asso AB1502 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 127,657 | 127,657 | 129,832 | 129,788 | | (2,130) | | (2,130) | | 127,657 | | | | 3,168 | 09/01/2040 |
| 31416W-ZU-9 | Federal National Mortgage Asso AB1654 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 9,569 | 9,569 | 9,732 | 9,728 | | (159) | | (159) | | 9,569 | | | | 233 | 10/01/2040 |
| 31417M-H6-3 | Federal National Mortgage Asso AC2952 4.000% 09/01/39 | | 12/01/2012 | Paydown | | 37,666 | 37,666 | 38,307 | 38,289 | | (624) | | (624) | | 37,666 | | | | 866 | 09/01/2039 |
| 31417N-KP-5 | Federal National Mortgage Asso AC3901 4.000% 12/01/39 | | 12/01/2012 | Paydown | | 89,531 | 89,531 | 91,056 | 91,021 | | (1,490) | | (1,490) | | 89,531 | | | | 2,936 | 12/01/2039 |
| 31417Y-SC-2 | Federal National Mortgage Asso MA0514 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 81,848 | 81,848 | 83,242 | 83,214 | | (1,366) | | (1,366) | | 81,848 | | | | 1,817 | 09/01/2040 |
| 31417Y-TT-4 | Federal National Mortgage Asso MA0561 4.000% 11/01/40 | | 12/01/2012 | Paydown | | 2,283,578 | 2,283,578 | 2,322,470 | 2,321,645 | | (38,067) | | (38,067) | | 2,283,578 | | | | 50,167 | 11/01/2040 |
| 31418N-XS-4 | Federal National Mortgage Asso AD1588 4.000% 02/01/40 | | 12/01/2012 | Paydown | | 3,030,304 | 3,030,304 | 3,081,914 | 3,080,618 | | (50,315) | | (50,315) | | 3,030,304 | | | | 69,225 | 02/01/2040 |
| 31418Q-B4-4 | Federal National Mortgage Asso AD2758 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 20,158 | 20,158 | 20,502 | 20,493 | | (335) | | (335) | | 20,158 | | | | 473 | 08/01/2040 |
| 31418Q-CT-8 | Federal National Mortgage Asso AD2781 4.000% 02/01/40 | | 12/01/2012 | Paydown | | 72,295 | 72,295 | 73,526 | 73,485 | | (1,191) | | (1,191) | | 72,295 | | | | 1,513 | 02/01/2040 |
| 31418Q-JG-9 | Federal National Mortgage Asso AD2962 4.000% 04/01/40 | | 12/01/2012 | Paydown | | 154,122 | 154,122 | 156,747 | 156,661 | | (2,539) | | (2,539) | | 154,122 | | | | 3,558 | 04/01/2040 |
| 31418W-CS-7 | Federal National Mortgage Asso AD8180 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 870,145 | 870,145 | 884,964 | 884,655 | | (14,510) | | (14,510) | | 870,145 | | | | 16,394 | 09/01/2040 |
| 31418W-KV-1 | Federal National Mortgage Asso AD8407 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 208,782 | 208,782 | 212,337 | 212,264 | | (3,483) | | (3,483) | | 208,782 | | | | 5,574 | 08/01/2040 |
| 31418W-LL-2 | Federal National Mortgage Asso AD8430 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 367,034 | 367,034 | 373,285 | 373,130 | | (6,095) | | (6,095) | | 367,034 | | | | 7,185 | 10/01/2040 |
| 31418W-PG-9 | Federal National Mortgage Asso AD8522 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 180,442 | 180,442 | 183,515 | 183,452 | | (3,010) | | (3,010) | | 180,442 | | | | 4,026 | 08/01/2040 |
| 31418X-7J-1 | Federal National Mortgage Asso AD9896 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 45,973 | 45,973 | 46,756 | 46,736 | | (763) | | (763) | | 45,973 | | | | 1,029 | 08/01/2040 |
| 31418X-NC-8 | Federal National Mortgage Asso AD9386 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 22,099 | 22,099 | 22,476 | 22,467 | | (367) | | (367) | | 22,099 | | | | 564 | 09/01/2040 |
| 31418Y-CX-2 | Federal National Mortgage Asso AD9985 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 150,071 | 150,071 | 152,627 | 152,570 | | (2,499) | | (2,499) | | 150,071 | | | | 4,419 | 09/01/2040 |
| 31419A-4N-4 | Federal National Mortgage Asso AE0828 3.500% 02/01/41 | | 01/11/2012 | MORGAN (J.P.) SECURITIES | | 19,645,444 | 19,645,444 | 20,105,884 | 20,105,884 | | (460,440) | | (460,440) | | 19,645,444 | | | | 407,170 | 02/01/2041 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31419B-EC-5 | Federal National Mortgage Asso AE1030 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 211,740 | 211,740 | 215,346 | 215,270 | | (3,530) | | (3,530) | | 211,740 | | | | 3,511 | 10/01/2040 |
| 31419B-EF-8 | Federal National Mortgage Asso AE1033 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 33,176 | 33,176 | 33,741 | 33,726 | | (550) | | (550) | | 33,176 | | | | 884 | 10/01/2040 |
| 31419B-F2-6 | Federal National Mortgage Asso AE1084 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 51,979 | 51,979 | 52,864 | 52,842 | | (863) | | (863) | | 51,979 | | | | 1,410 | 08/01/2040 |
| 31419B-T3-9 | Federal National Mortgage Asso AE1469 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 108,352 | 108,352 | 110,197 | 110,148 | | (1,796) | | (1,796) | | 108,352 | | | | 2,922 | 09/01/2040 |
| 31419B-UH-6 | Federal National Mortgage Asso AE1483 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 48,312 | 48,312 | 49,135 | 49,113 | | (800) | | (800) | | 48,312 | | | | 1,265 | 08/01/2040 |
| 31419B-VV-4 | Federal National Mortgage Asso AE1527 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 117,210 | 117,210 | 119,206 | 119,165 | | (1,956) | | (1,956) | | 117,210 | | | | 2,830 | 10/01/2040 |
| 31419C-4V-2 | Federal National Mortgage Asso AE2635 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 26,851 | 26,851 | 27,309 | 27,295 | | (443) | | (443) | | 26,851 | | | | 677 | 10/01/2040 |
| 31419C-KR-3 | Federal National Mortgage Asso AE2103 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 214,453 | 214,453 | 218,105 | 218,000 | | (3,547) | | (3,547) | | 214,453 | | | | 3,513 | 09/01/2040 |
| 31419C-XD-0 | Federal National Mortgage Asso AE2475 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 45,475 | 45,475 | 46,249 | 46,230 | | (756) | | (756) | | 45,475 | | | | 1,159 | 08/01/2040 |
| 31419C-XR-9 | Federal National Mortgage Asso AE2487 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 242,325 | 242,325 | 246,452 | 246,369 | | (4,044) | | (4,044) | | 242,325 | | | | 5,733 | 08/01/2040 |
| 31419C-ZB-2 | Federal National Mortgage Asso AE2537 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 9,012 | 9,012 | 9,166 | 9,162 | | (150) | | (150) | | 9,012 | | | | 227 | 10/01/2040 |
| 31419C-ZV-8 | Federal National Mortgage Asso AE2555 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 13,296 | 13,296 | 13,523 | 13,518 | | (221) | | (221) | | 13,296 | | | | 322 | 09/01/2040 |
| 31419D-HR-5 | Federal National Mortgage Asso AE2939 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 34,675 | 34,675 | 35,265 | 35,250 | | (575) | | (575) | | 34,675 | | | | 1,001 | 09/01/2040 |
| 31419D-HV-6 | Federal National Mortgage Asso AE2943 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 3,706 | 3,706 | 3,769 | 3,767 | | (61) | | (61) | | 3,706 | | | | 92 | 09/01/2040 |
| 31419D-JA-0 | Federal National Mortgage Asso AE2956 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 98,468 | 98,468 | 100,145 | 100,104 | | (1,637) | | (1,637) | | 98,468 | | | | 2,883 | 10/01/2040 |
| 31419D-VQ-1 | Federal National Mortgage Asso AE3322 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 2,308 | 2,308 | 2,347 | 2,346 | | (38) | | (38) | | 2,308 | | | | 50 | 09/01/2040 |
| 31419D-ZA-2 | Federal National Mortgage Asso AE3436 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 222,896 | 222,896 | 226,692 | 226,571 | | (3,676) | | (3,676) | | 222,896 | | | | 2,743 | 08/01/2040 |
| 31419D-ZK-0 | Federal National Mortgage Asso AE3445 4.000% 08/01/40 | | 12/01/2012 | Paydown | | 304,688 | 304,688 | 309,877 | 309,693 | | (5,005) | | (5,005) | | 304,688 | | | | 8,310 | 08/01/2040 |
| 31419E-4B-2 | Federal National Mortgage Asso AE4417 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 148,753 | 148,753 | 151,286 | 151,211 | | (2,458) | | (2,458) | | 148,753 | | | | 3,725 | 10/01/2040 |
| 31419E-4N-6 | Federal National Mortgage Asso AE4428 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 55,804 | 55,804 | 56,755 | 56,725 | | (921) | | (921) | | 55,804 | | | | 1,429 | 10/01/2040 |
| 31419E-4P-1 | Federal National Mortgage Asso AE4429 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 160,732 | 160,732 | 163,470 | 163,390 | | (2,658) | | (2,658) | | 160,732 | | | | 3,834 | 10/01/2040 |
| 31419E-G6-0 | Federal National Mortgage Asso AE3820 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 692,106 | 692,106 | 703,894 | 703,648 | | (11,542) | | (11,542) | | 692,106 | | | | 13,695 | 09/01/2040 |
| 31419F-C3-8 | Federal National Mortgage Asso AE4589 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 6,915 | 6,915 | 7,032 | 7,030 | | (115) | | (115) | | 6,915 | | | | 172 | 09/01/2040 |
| 31419F-DM-5 | Federal National Mortgage Asso AE4607 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 36,092 | 36,092 | 36,707 | 36,692 | | (600) | | (600) | | 36,092 | | | | 878 | 09/01/2040 |
| 31419F-EJ-1 | Federal National Mortgage Asso AE4636 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 191,175 | 191,175 | 194,431 | 194,349 | | (3,174) | | (3,174) | | 191,175 | | | | 4,911 | 10/01/2040 |
| 31419F-F5-0 | Federal National Mortgage Asso AE4687 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 198,635 | 198,635 | 202,018 | 201,943 | | (3,308) | | (3,308) | | 198,635 | | | | 4,601 | 09/01/2040 |
| 31419F-J8-0 | Federal National Mortgage Asso AE4786 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 126,072 | 126,072 | 128,219 | 128,161 | | (2,089) | | (2,089) | | 126,072 | | | | 3,196 | 10/01/2040 |
| 31419F-NE-2 | Federal National Mortgage Asso AE4888 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 272,867 | 272,867 | 277,515 | 277,409 | | (4,542) | | (4,542) | | 272,867 | | | | 6,779 | 10/01/2040 |
| 31419F-NZ-5 | Federal National Mortgage Asso AE4907 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 19,957 | 19,957 | 20,297 | 20,284 | | (327) | | (327) | | 19,957 | | | | 648 | 09/01/2040 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31419F-UH-7 | Federal National Mortgage Asso AE5083 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 116,552 | 116,552 | 118,537 | 118,497 | | (1,945) | | (1,945) | | 116,552 | | | | 2,610 | 09/01/2040 |
| 31419F-XP-6 | Federal National Mortgage Asso AE5185 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 107,511 | 107,511 | 109,342 | 109,292 | | (1,781) | | (1,781) | | 107,511 | | | | 2,803 | 09/01/2040 |
| 31419H-AC-6 | Federal National Mortgage Asso AE6302 4.000% 09/01/40 | | 12/01/2012 | Paydown | | 400,709 | 400,709 | 407,534 | 407,389 | | (6,679) | | (6,679) | | 400,709 | | | | 10,210 | 09/01/2040 |
| 31419H-KS-0 | Federal National Mortgage Asso AE6604 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 163,714 | 163,714 | 166,502 | 166,439 | | (2,726) | | (2,726) | | 163,714 | | | | 4,323 | 10/01/2040 |
| 31419H-UB-6 | Federal National Mortgage Asso AE6877 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 56,121 | 56,121 | 57,077 | 57,057 | | (936) | | (936) | | 56,121 | | | | 1,809 | 10/01/2040 |
| 31419H-YB-2 | Federal National Mortgage Asso AE7005 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 560,168 | 560,168 | 569,709 | 569,481 | | (9,312) | | (9,312) | | 560,168 | | | | 13,206 | 10/01/2040 |
| 31419H-YC-0 | Federal National Mortgage Asso AE7006 4.000% 10/01/40 | | 12/01/2012 | Paydown | | 54,243 | 54,243 | 55,167 | 55,143 | | (900) | | (900) | | 54,243 | | | | 1,217 | 10/01/2040 |
| 38373M-HJ-2 | GNMA_03-78 2003-78 B 5.074% 10/16/27 | | 09/01/2012 | Paydown | | 6,323,165 | 6,323,165 | 6,323,165 | 6,323,165 | | | | | | 6,323,165 | | | | 94,811 | 10/16/2027 |
| 38373S-B6-3 | GNMA_03-17 2003-17 B 4.999% 10/16/27 | | 04/01/2012 | Paydown | | 1,430,623 | 1,430,623 | 1,502,151 | 1,431,743 | | (1,121) | | (1,121) | | 1,430,623 | | | | 21,240 | 10/16/2027 |
| 38374B-6M-0 | GNMA_03-73 2003-73 B 5.026% 09/16/26 | | 02/01/2012 | Paydown | | 6,046,232 | 6,046,232 | 6,046,027 | 6,034,925 | | 11,307 | | 11,307 | | 6,046,232 | | | | 40,598 | 09/16/2026 |
| 594751-AB-5 | MICHIGAN TOB SETTLEMENT FIN 7.309% 06/01/34 | | 06/01/2012 | Call 100.0000 | | 475,000 | 475,000 | 474,972 | 474,997 | | | | | | 474,997 | | 3 | 3 | 17,359 | 06/01/2034 |
| 646139-D8-5 | NEW JERSEY STATE TRNPK AUTH 4.252% 01/01/16 | | 01/01/2012 | Redemption 100.0000 | | 7,940,000 | 7,940,000 | 7,940,000 | 7,940,000 | | | | | | 7,940,000 | | | | 168,804 | 01/01/2016 |
| 911760-DS-2 | VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND 6.500% 02/15/24 | | 12/01/2012 | Paydown | | 1,573,894 | 1,573,894 | 1,480,876 | 1,483,954 | | 89,940 | | 89,940 | | 1,573,894 | | | | 57,877 | 02/15/2024 |
| 911760-SK-3 | VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G 6.000% 02/15/30 | | 12/01/2012 | Paydown | | 2,859,103 | 2,859,103 | 2,992,676 | 2,889,888 | | (30,786) | | (30,786) | | 2,859,103 | | | | 94,618 | 02/15/2030 |
| BOA0BZ-X2-8 | FEDERAL HOUSING AUTHORITY - FH 7.000% 06/01/14 | | 12/01/2012 | Paydown | | 435,536 | 435,536 | 420,456 | 431,301 | | 4,235 | | 4,235 | | 435,536 | | | | 16,203 | 06/01/2014 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 595,045,470 | 595,045,471 | 602,326,546 | 599,888,299 | | (4,842,835) | | (4,842,835) | | 595,045,467 | | 3 | 3 | 16,221,736 | XXX |
| 00130H-BR-5 | AES Corp/VA 7.375% 07/01/21 | | 08/08/2012 | Tax Free Exchange | | 11,782,373 | 11,626,000 | 11,794,823 | 11,789,976 | | (7,603) | | (7,603) | | 11,782,373 | | | | 983,648 | 07/01/2021 |
| 00184A-AF-2 | Time Warner Inc 6.875% 05/01/12 | | 05/01/2012 | Maturity | | 35,500,000 | 35,500,000 | 40,475,380 | 35,731,832 | | (231,832) | | (231,832) | | 35,500,000 | | | | 1,220,313 | 05/01/2012 |
| 006346-AK-6 | AOALP_10-1 10-1 A 5.438% 12/20/40 | | 12/20/2012 | Paydown | | 394,089 | 394,089 | 394,089 | 394,089 | | | | | | 394,089 | | | | 11,608 | 12/20/2040 |
| 018788-AA-3 | ALLIANCE RESOURCE OPERATING PA 8.310% 08/20/14 | | 08/20/2012 | Various | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 124,650 | 08/20/2014 |
| 018804-AL-8 | Alliant Techsystems Inc 6.750% 04/01/16 | | 09/07/2012 | Various | | 11,845,663 | 11,585,000 | 11,554,788 | 11,551,811 | | 2,869 | | 2,869 | | 11,554,680 | | 290,982 | 290,982 | 729,855 | 04/01/2016 |
| 020002-AN-1 | Allstate Corp/The 6.125% 02/15/12 | | 02/15/2012 | Maturity | | 14,500,000 | 14,500,000 | 15,932,635 | 14,524,679 | | (24,679) | | (24,679) | | 14,500,000 | | | | 444,063 | 02/15/2012 |
| 02660T-AW-3 | AHM_04-2 04-2 2A 2.361% 02/25/44 | | 12/01/2012 | Paydown | | 625,591 | 625,591 | 407,612 | 411,510 | | 214,081 | | 214,081 | | 625,591 | | | | 9,013 | 02/25/2044 |
| 03064G-AC-5 | AMCAR_10-B 10-B A3 2.490% 11/06/17 | | 12/06/2012 | Paydown | | 3,900,666 | 3,900,666 | 3,900,010 | 3,900,257 | | 410 | | 410 | | 3,900,666 | | | | 75,200 | 11/06/2017 |
| 03072S-A9-6 | AMERIQUEST AMSI_05-R3 05-R3 A1A 0.410% 05/25/35 | | 12/26/2012 | Paydown | | 486,096 | 486,096 | 486,247 | 486,119 | | (23) | | (23) | | 486,096 | | | | 1,317 | 05/25/2035 |
| 03072S-P7-4 | AMERIQUEST AMSI_05-R9 05-R9 AF3 4.943% 11/25/35 | | 10/01/2012 | Paydown | | 369,934 | 369,934 | 369,934 | 369,934 | | | | | | 369,934 | | | | 11,327 | 11/25/2035 |
| 032511-AT-4 | Anadarko Petroleum Corp 6.125% 03/15/12 | | 03/15/2012 | Various | | 11,000,000 | 11,000,000 | 12,198,560 | 11,033,395 | | (33,395) | | (33,395) | | 11,000,000 | | | | 336,875 | 03/15/2012 |
| 03674B-AC-8 | WellPoint Inc 6.800% 08/01/12 | | 08/01/2012 | Maturity | | 2,640,000 | 2,640,000 | 2,775,430 | 2,666,113 | | (26,113) | | (26,113) | | 2,640,000 | | | | 179,520 | 08/01/2012 |
| 038521-A#-7 | ARAMARK CORP TERM LOAN - US NON-EXTENDING 2.454% 01/26/14 | | 03/06/2012 | Various | | 695,534 | 723,398 | 651,993 | 693,146 | | 2,388 | | 2,388 | | 695,534 | | | | 7,111 | 01/26/2014 |
| 038521-A*-1 | ARAMARK CORP TERM LOAN LC-1 NON-EXTENDING 2.119% 01/26/14 | | 03/14/2012 | Various | | 56,105 | 58,276 | 52,455 | 55,868 | | 237 | | 237 | | 56,105 | | | | 317 | 01/26/2014 |
| 040555-CD-4 | ARIZONA PUB SERVICE 6.500% 03/01/12 | | 03/01/2012 | Various | | 10,050,000 | 10,050,000 | 10,172,054 | 10,054,182 | | (4,182) | | (4,182) | | 10,050,000 | | | | 326,625 | 03/01/2012 |
| 042498-AA-9 | ARMY AND AIR FORCE EXCHANGE SE 5.240% 06/17/12 | | 06/17/2012 | Maturity | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 235,800 | 06/17/2012 |
| 05348E-AG-4 | AvalonBay Communities Inc 6.125% 11/01/12 | | 11/01/2012 | Various | | 5,210,000 | 5,210,000 | 5,628,311 | 5,265,016 | | (55,016) | | (55,016) | | 5,210,000 | | | | 319,113 | 11/01/2012 |
| 05531W-AB-2 | BCAP_09-RR1 09-RR1 1A2 5.772% 07/26/37 | | 12/01/2012 | Paydown | | 6,127,045 | 6,127,045 | 4,916,954 | 5,786,061 | | 340,984 | | 340,984 | | 6,127,045 | | | | 143,413 | 07/26/2037 |
| 05531W-AJ-5 | BCAP_09-RR1 09-RR1 3A1 6.000% 08/26/37 | | 06/01/2012 | Paydown | | 1,698,775 | 1,698,775 | 1,681,787 | 1,689,896 | | 8,880 | | 8,880 | | 1,698,775 | | | | 26,031 | 08/26/2037 |
| 05531W-AM-8 | BCAP_09-RR1 09-RR1 4A1 5.997% 10/26/36 | | 12/01/2012 | Paydown | | 2,468,275 | 2,468,275 | 1,999,303 | 2,212,164 | | 256,110 | | 256,110 | | 2,468,275 | | | | 73,937 | 10/26/2036 |
| 05532E-AV-7 | BCAP LLC TRUST BCAP_09-RR10 09-RR10 11A2 5.158% 10/26/35 | | 12/01/2012 | Paydown | | 2,857,232 | 2,857,232 | 2,801,873 | 2,821,004 | | 36,228 | | 36,228 | | 2,857,232 | | | | 123,806 | 10/26/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | BCAP_09-RR14 09-RR14 6A1 5.500% 10/26/35 | | | | | | | | | | | | | | | | | | | |
| 05532L-AN-9 | | | 11/01/2012 | Paydown | | 3,111,838 | 3,111,838 | 3,115,728 | 3,104,618 | | 7,220 | | 7,220 | | 3,111,838 | | | | 96,696 | 10/26/2035 |
| 05533D-DN-3 | BCAP_10-RR7 10-RR7 8A1 5.500% 05/26/35 | | 12/01/2012 | Paydown | | 7,166,170 | 7,166,170 | 7,360,565 | 7,253,868 | | (87,698) | | (87,698) | | 7,166,170 | | | | 218,708 | 05/26/2035 |
| | Burlington Northern Santa Fe L 5.629% | | | | | | | | | | | | | | | | | | | |
| 05565S-AA-2 | 04/01/24 | | 10/01/2012 | Various | | 940,358 | 940,358 | 953,269 | 950,630 | | (10,273) | | (10,273) | | 940,358 | | | | 27,026 | 04/01/2024 |
| 05570W-AB-4 | BNPP_09-1 09-1 A2 6.000% 08/27/37 | | 12/01/2012 | Paydown | | 5,618,159 | 5,618,159 | 4,213,619 | 4,625,665 | | 992,494 | | 992,494 | | 5,618,159 | | | | 184,408 | 08/27/2037 |
| 058498-AL-0 | Ball Corp 6.625% 03/15/18 | | 03/09/2012 | COMPANY TRADE | | 9,052,470 | 9,000,000 | 9,002,500 | 8,991,446 | | (1,954) | | (1,954) | | 8,989,493 | | 62,977 | 62,977 | 288,188 | 03/15/2018 |
| 05946X-B8-5 | BAFC_05-G 05-G A1 5.055% 10/20/35 | | 12/01/2012 | Paydown | | 2,552,265 | 2,552,265 | 2,322,561 | 2,329,609 | | 222,656 | | 222,656 | | 2,552,265 | | | | 83,920 | 10/20/2035 |
| 05946X-C3-5 | BAFC_05-G 05-G A3 5.199% 10/20/35 | | 12/01/2012 | Paydown | | 1,187,783 | 1,187,783 | 1,113,917 | 1,117,381 | | 70,401 | | 70,401 | | 1,187,783 | | | | 28,213 | 10/20/2035 |
| | BANC OF AMERICA FUNDING CORP B 05-F 2A2 | | | | | | | | | | | | | | | | | | | |
| 05946X-YW-7 | 2.794% 09/20/35 | | 01/25/2012 | COMPANY TRADE | | | 207,161 | | 1,784 | | | | | | 1,784 | | (1,784) | (1,784) | 8 | 09/20/2035 |
| | BANC OF AMERICA FUNDING CORP B 05-F 2A2 | | | | | | | | | | | | | | | | | | | |
| 05946X-YW-7 | 2.794% 09/20/35 | | 01/25/2012 | Capital Distribution | | 1,689 | | 1,689 | 1,689 | | | | | | 1,689 | | | | | 09/20/2035 |
| 05947U-D2-1 | BACM_05-1 05-1 ASB 5.056% 11/10/42 | | 12/01/2012 | Paydown | | 5,801,718 | 5,801,718 | 5,418,488 | 5,594,465 | | 207,253 | | 207,253 | | 5,801,718 | | | | 228,685 | 11/10/2042 |
| 05947U-HM-3 | BACM_02-2 2002-2 A3 5.118% 07/11/43 | | 06/01/2012 | Paydown | | 4,826,739 | 4,826,739 | 4,744,777 | 4,811,912 | | 14,827 | | 14,827 | | 4,826,739 | | | | 52,197 | 07/11/2043 |
| 05947U-R7-5 | BACM_05-3 05-3 ASB 4.589% 07/10/43 | | 12/01/2012 | Paydown | | 2,288,876 | 2,288,876 | 2,300,362 | 2,289,473 | | (597) | | (597) | | 2,288,876 | | | | 78,821 | 07/10/2043 |
| 05947U-RC-4 | BACM_04-2 04-2 A3 4.050% 11/10/38 | | 06/01/2012 | Paydown | | 3,595,932 | 3,595,932 | 3,475,050 | 3,586,880 | | 9,052 | | 9,052 | | 3,595,932 | | | | 66,787 | 11/10/2038 |
| 05947U-RD-2 | BACM_04-2 04-2 A4 4.153% 11/10/38 | | 12/01/2012 | Paydown | | 3,796,610 | 3,796,610 | 3,759,979 | 3,781,629 | | 14,982 | | 14,982 | | 3,796,610 | | | | 91,096 | 11/10/2038 |
| 05947U-W7-9 | BACM_05-4 05-4 A2 4.764% 07/10/45 | | 04/01/2012 | Paydown | | 572,556 | 572,556 | 544,966 | 571,485 | | 1,071 | | 1,071 | | 572,556 | | | | 8,419 | 07/10/2045 |
| 05947U-XN-3 | BACM_2004-5 04-5 A3 4.561% 11/10/41 | | 03/01/2012 | Paydown | | 192,583 | 192,583 | 192,162 | 192,287 | | 296 | | 296 | | 192,583 | | | | 2,191 | 11/10/2041 |
| 05948K-HM-4 | BOAA_03-10 03-10 5A1 4.500% 12/25/18 | | 12/01/2012 | Paydown | | 555,329 | 555,329 | 492,855 | 506,020 | | 49,309 | | 49,309 | | 555,329 | | | | 14,375 | 12/25/2018 |
| 05948X-WD-9 | BOAMS_03-8 03-8 1A13 5.500% 11/25/33 | | 12/01/2012 | Paydown | | 2,334,842 | 2,334,842 | 2,334,842 | 2,334,842 | | | | | | 2,334,842 | | | | 66,635 | 11/25/2033 |
| 05949A-LM-0 | BOAMS_04G 04-G 4A1 3.123% 08/25/34 | | 12/01/2012 | Paydown | | 1,811,305 | 1,811,305 | 1,514,704 | 1,521,288 | | 290,017 | | 290,017 | | 1,811,305 | | | | 25,709 | 08/25/2034 |
| 05955G-AP-3 | BAFC_09-R7 09-R7 3A1 2.881% 11/26/35 | | 12/01/2012 | Paydown | | 152,598 | 152,598 | 131,616 | 137,303 | | 15,296 | | 15,296 | | 152,598 | | | | 2,218 | 11/26/2035 |
| 05955G-AR-9 | BAFC_09-R7 09-R7 4A1 5.331% 08/26/35 | | 12/01/2012 | Paydown | | 7,884,917 | 7,884,917 | 7,762,947 | 7,792,174 | | 92,743 | | 92,743 | | 7,884,917 | | | | 228,239 | 08/26/2035 |
| 060505-AR-5 | Bank of America Corp 4.875% 09/15/12 | | 09/15/2012 | Various | | 25,000,000 | 25,000,000 | 24,919,825 | 24,991,645 | | 8,355 | | 8,355 | | 25,000,000 | | | | 1,218,750 | 09/15/2012 |
| | BSCMS_05-PWR7 05-PWR7 A2 4.945% 02/11/41 | | | | | | | | | | | | | | | | | | | |
| 07383F-3X-4 | | | 11/01/2012 | Paydown | | 7,276,507 | 7,276,507 | 7,083,743 | 7,251,489 | | 25,018 | | 25,018 | | 7,276,507 | | | | 518,757 | 02/11/2041 |
| | BSCMS_2004-PWR5 04-PWR5 A4 4.831% | | | | | | | | | | | | | | | | | | | |
| 07383F-Q4-3 | 07/11/42 | | 12/01/2012 | Paydown | | 5,650,938 | 5,650,938 | 5,510,522 | 5,602,376 | | 48,561 | | 48,561 | | 5,650,938 | | | | 141,447 | 07/11/2042 |
| | BSCMS_03-PWR2 2003-PWR A2 4.382% | | | | | | | | | | | | | | | | | | | |
| 07383F-WD-6 | 05/11/39 | | 05/01/2012 | Paydown | | 2,517,028 | 2,517,028 | 2,537,840 | 2,515,089 | | 1,939 | | 1,939 | | 2,517,028 | | | | 27,680 | 05/11/2039 |
| | BSCMS_2004-PWR6 04-PWR6 A4 4.521% | | | | | | | | | | | | | | | | | | | |
| 07383F-X3-7 | 11/11/41 | | 02/01/2012 | Paydown | | 447,866 | 447,866 | 442,180 | 447,239 | | 627 | | 627 | | 447,866 | | | | 2,810 | 11/11/2041 |
| 07384M-4E-9 | BSARM_04-10 04-10 I3A1 2.851% 01/25/35 | | 12/01/2012 | Paydown | | 1,214,585 | 1,214,585 | 1,220,706 | 1,220,101 | | (5,516) | | (5,516) | | 1,214,585 | | | | 21,620 | 01/25/2035 |
| | BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1 | | | | | | | | | | | | | | | | | | | |
| 07386H-UL-3 | 5.339% 07/25/35 | | 12/01/2012 | Paydown | | 1,378,336 | 1,378,336 | 1,394,704 | 1,393,007 | | (14,671) | | (14,671) | | 1,378,336 | | | | 52,624 | 07/25/2035 |
| 07386H-VX-6 | BALTA_05-7 05-7 26A1 5.379% 09/25/35 | | 12/25/2012 | COMPANY TRADE | | 1,579,661 | 1,727,895 | 1,596,393 | 1,611,395 | | | 31,734 | (31,734) | | 1,579,661 | | | | 525,714 | 09/25/2035 |
| 07386H-VX-6 | BALTA_05-7 05-7 26A1 5.379% 09/25/35 | | 12/25/2012 | Capital Distribution | | 116,735 | | 116,735 | 116,735 | | | | | | 116,735 | | | | | 09/25/2035 |
| 07386H-VY-4 | BALTA_05-7 05-7 2B1 5.222% 09/25/35 | | 05/29/2012 | Various | | 146,422 | 15,550,818 | 333,750 | 156,016 | 223,602 | | 122,916 | 100,686 | | 256,702 | | (110,280) | (110,280) | 8,493 | 09/25/2035 |
| 07386H-VY-4 | BALTA_05-7 05-7 2B1 5.222% 09/25/35 | | 05/29/2012 | Various | | 5,678 | | 5,678 | 5,678 | | | | | | 5,678 | | | | | 09/25/2035 |
| 07387A-BW-4 | BSARM_05-4 05-4 B1 4.981% 08/25/35 | | 05/25/2012 | Various | | 9,177 | 39,463 | 9,177 | 9,177 | | | | | | 9,177 | | | | 60,777 | 08/25/2035 |
| 07387A-BW-4 | BSARM_05-4 05-4 B1 4.981% 08/25/35 | | 12/25/2012 | Various | | 552,440 | | 552,440 | 552,440 | | | | | | 552,440 | | | | | 08/25/2035 |
| | BSCMS_05-PWR9 05-PWR9 A2 4.735% 09/11/42 | | | | | | | | | | | | | | | | | | | |
| 07387B-AE-3 | | | 12/01/2012 | Paydown | | 24,710,009 | 24,710,009 | 23,018,102 | 23,836,099 | | 873,910 | | 873,910 | | 24,710,009 | | | | 818,120 | 09/11/2042 |
| | BSCMS_05-T20 05-T20 AAB 5.133% 10/12/42 | | | | | | | | | | | | | | | | | | | |
| 07387B-CK-7 | | | 12/01/2012 | Paydown | | 9,765,607 | 9,765,607 | 9,112,562 | 9,464,745 | | 300,862 | | 300,862 | | 9,765,607 | | | | 276,741 | 10/12/2042 |
| | BSCMS_07-PW17 07-PW17 A3 5.736% 06/11/50 | | | | | | | | | | | | | | | | | | | |
| 07388Q-AC-3 | | | 12/01/2012 | Paydown | | 3,827,674 | 3,827,674 | 3,327,406 | 3,613,906 | | 213,768 | | 213,768 | | 3,827,674 | | | | 176,235 | 06/11/2050 |
| 079860-AD-4 | BELLSOUTH CORP 6.875% 10/15/31 | | 12/17/2012 | Various | | 3,236,750 | 2,625,734 | 2,632,006 | 2,633,316 | | (213) | | (213) | | 2,633,103 | | 603,647 | 603,647 | 343,323 | 10/15/2031 |
| 079860-AD-4 | BELLSOUTH CORP 6.875% 10/15/31 | | 12/17/2012 | Various | | 11,665,592 | 11,124,266 | 11,769,289 | 11,680,192 | | (14,600) | | (14,600) | | 11,665,592 | | | | 764,793 | 10/15/2031 |
| | BERRY PLASTICS (BPC HOLDINGS) TERM LOAN C | | | Redemption | | | | | | | | | | | | | | | | |
| 085791-A*-2 | 2.209% 04/03/15 | | 09/28/2012 | 100.0000 | | 23,070 | 23,070 | 20,368 | 20,558 | | 2,513 | | 2,513 | | 23,070 | | | | 210 | 04/03/2015 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 090613-A*-1 | BIOMET DOLLAR TERM LOAN 3.370% 03/25/15 | | 09/28/2012 | 100.0000 | | 9,881 | 9,881 | 8,577 | 9,153 | | 728 | | 728 | | 9,881 | | | | 2,272 | 03/25/2015 |
| 090613-A*-1 | BIOMET DOLLAR TERM LOAN 3.370% 03/25/15 | | 10/04/2012 | Tax Free Exchange | | 895,299 | 950,119 | 824,703 | 880,126 | | 15,173 | | 15,173 | | 895,299 | | | | 24,527 | 03/25/2015 |
| | Burlington Northern Santa Fe L 7.908% | | | Redemption | | | | | | | | | | | | | | | | |
| 12189P-AH-5 | 01/15/20 | | 07/15/2012 | 100.0000 | | 570,338 | 570,338 | 570,338 | 570,338 | | | | | | 570,338 | | | | 27,449 | 01/15/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | Burlington Northern Santa Fe L 6.727% | | | Redemption | | | | | | | | | | | | | | | | |
| 12189P-AJ-1 | 07/15/22 | | 07/15/2012 | 100.0000 | | 1,571,436 | 1,571,436 | 1,571,436 | 1,571,436 | | | | | | 1,571,436 | | | | 55,701 | 07/15/2022 |
| 12513E-AF-1 | CD_05-C1 05-C1 ASB 5.219% 07/15/44 | | 12/01/2012 | Paydown | | 1,978,057 | 1,978,057 | 1,984,873 | 1,976,825 | | (1,232) | | (1,232) | | 1,978,057 | | | | 59,026 | 07/15/2044 |
| 12545B-AA-0 | CWHL_08-3R 08-3R 1A1 6.000% 08/25/37 | | 12/01/2012 | Paydown | | 3,185,251 | 3,185,251 | 1,592,626 | 1,774,056 | | (1,411,195) | | (1,411,195) | | 3,185,251 | | | | 93,114 | 08/25/2037 |
| | CLI FUNDING LLC CLIF_06-1 06-1 A 0.389% | | | | | | | | | | | | | | | | | | | |
| 125635-AC-6 | 08/18/21 | | 12/18/2012 | Paydown | | 2,722,788 | 2,722,788 | 1,951,559 | 2,156,990 | | (565,798) | | (565,798) | | 2,722,788 | | | | 6,487 | 08/18/2021 |
| 126171-AE-7 | COMM_05-C6 05-C6 AAB 5.077% 06/10/44 | | 12/01/2012 | Paydown | | 2,439,697 | 2,439,697 | 2,202,970 | 2,336,762 | | (102,935) | | (102,935) | | 2,439,697 | | | | 65,396 | 06/10/2044 |
| 12623E-AA-9 | CNH CAPITAL LLC 6.250% 11/01/16 | | 12/06/2012 | Tax Free Exchange | | 7,071,458 | 7,000,000 | 7,087,500 | 7,086,010 | | (14,552) | | (14,552) | | 7,071,458 | | | | 476,389 | 11/01/2016 |
| 126408-GB-3 | CSX Corp 6.300% 03/15/12 | | 03/15/2012 | Various | | 10,100,000 | 10,100,000 | 10,443,076 | 10,114,326 | | (14,326) | | (14,326) | | 10,100,000 | | | | 318,150 | 03/15/2012 |
| 12640X-AJ-7 | CSMC_09-1 09-1R 3A1 5.500% 02/26/36 | | 09/01/2012 | Paydown | | 2,675,887 | 2,675,887 | 2,220,986 | 2,555,318 | | (120,569) | | (120,569) | | 2,675,887 | | | | 53,904 | 02/26/2036 |
| 12640X-AN-8 | CSMC_09-1 09-1R 4A1 3.663% 07/20/35 | | 12/01/2012 | Paydown | | 3,341,140 | 3,341,140 | 2,589,383 | 2,867,177 | | (473,963) | | (473,963) | | 3,341,140 | | | | 71,217 | 07/20/2035 |
| 12641N-AU-3 | CSMC_09-4R 09-4R 1A1 2.520% 04/25/36 | | 12/01/2012 | Paydown | | 1,726,928 | 1,726,928 | 1,562,870 | 1,618,030 | | (108,898) | | (108,898) | | 1,726,928 | | | | 26,202 | 04/25/2036 |
| 12641T-CB-0 | CSMC_09-5R 09-5R 3A1 2.592% 07/26/49 | | 12/01/2012 | Paydown | | 2,922,339 | 2,922,339 | 2,709,426 | 2,758,842 | | (163,497) | | (163,497) | | 2,922,339 | | | | 29,997 | 07/26/2049 |
| 12641T-CQ-7 | CSMC_09-5R 09-5R 4A3 2.592% 07/26/49 | | 12/01/2012 | Paydown | | 1,388,765 | 1,388,765 | 1,236,001 | 1,270,649 | | (118,116) | | (118,116) | | 1,388,765 | | | | 11,675 | 07/26/2049 |
| 12642N-CG-1 | CSMC_09-15R 09-15R 4A1 6.000% 06/26/37 | | 12/01/2012 | Paydown | | 1,743,764 | 1,743,764 | 1,724,147 | 1,728,372 | | (15,392) | | (15,392) | | 1,743,764 | | | | 92,276 | 06/26/2037 |
| 12642N-DS-4 | CSMC_09-15R 09-15R 5A1 6.000% 07/26/37 | | 12/01/2012 | Paydown | | 3,187,868 | 3,187,868 | 3,152,004 | 3,162,757 | | (25,111) | | (25,111) | | 3,187,868 | | | | 114,361 | 07/26/2037 |
| 12642N-FC-7 | CSMC_09-15R 09-15R 6A1 6.000% 07/26/37 | | 12/01/2012 | Paydown | | 6,580,399 | 6,580,399 | 6,506,370 | 6,526,549 | | (53,850) | | (53,850) | | 6,580,399 | | | | 278,016 | 07/26/2037 |
| 12642N-GN-2 | CSMC_09-15R 09-15R 7A1 6.000% 07/26/37 | | 12/01/2012 | Paydown | | 3,499,995 | 3,499,995 | 3,460,620 | 3,465,964 | | (34,031) | | (34,031) | | 3,499,995 | | | | 122,386 | 07/26/2037 |
| 12642Y-EK-6 | CSMC_09-16R 09-16R 7A1 5.500% 03/26/36 | | 12/01/2012 | Paydown | | 3,267,822 | 3,267,822 | 3,226,974 | 3,237,950 | | (29,872) | | (29,872) | | 3,267,822 | | | | 102,332 | 03/26/2036 |
| 12644T-AY-9 | CSMC_10-13R 10-13R 2A2 5.500% 11/26/35 | | 12/01/2012 | Paydown | | 13,372,898 | 13,372,898 | 13,774,084 | 13,604,404 | | (231,506) | | (231,506) | | 13,372,898 | | | | 390,856 | 11/26/2035 |
| 12645Y-CY-5 | CSMC_11-16R 11-16R 7A3 3.500% 12/27/36 | | 12/27/2012 | Paydown | | 7,334,151 | 7,334,151 | 7,334,151 | 7,334,151 | | | | | | 7,334,151 | | | | 137,540 | 12/27/2036 |
| 126650-AW-0 | CVS PASS THROUGH TRUST 5.298% 01/11/27 | | 12/10/2012 | Various | | 2,483,137 | 2,483,137 | 2,282,249 | 2,296,463 | | (186,673) | | (186,673) | | 2,483,137 | | | | 71,836 | 01/11/2027 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 126650-BP-4 | CVS PASS THROUGH TRUST 6.036% 12/10/28 | | 12/10/2012 | 100.0000 | | 967,454 | 967,454 | 905,383 | 920,617 | | (46,837) | | (46,837) | | 967,454 | | | | 31,922 | 12/10/2028 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 126659-AA-9 | CVS PASS THROUGH TRUST 8.353% 07/10/31 | | 12/10/2012 | 100.0000 | | 1,578,587 | 1,578,587 | 1,613,859 | 1,611,092 | | (32,505) | | (32,505) | | 1,578,587 | | | | 72,332 | 07/10/2031 |
| 126670-CL-0 | CWL_05-11 2005-11 AF6 5.050% 02/25/36 | | 12/01/2012 | Paydown | | 1,367,223 | 1,367,223 | 1,367,219 | 1,365,836 | | (1,387) | | (1,387) | | 1,367,223 | | | | 43,457 | 02/25/2036 |
| 126673-3W-0 | CWHEL_05-1M1 05-1M1 A2 0.490% 11/25/35 | | 12/25/2012 | Paydown | | 756,314 | 756,314 | 756,314 | 756,314 | | | | | | 756,314 | | | | 2,011 | 11/25/2035 |
| 126673-Y6-3 | CWL_05-7 05-7 AF3 4.454% 10/25/35 | | 05/01/2012 | Paydown | | 2,776,964 | 2,776,964 | 2,776,946 | 2,773,773 | | (3,190) | | (3,190) | | 2,776,964 | | | | 26,630 | 10/25/2035 |
| 12667F-PB-5 | CWA_04-17CB 04-17CB M 2.954% 09/25/34 | | 12/25/2012 | COMPANY TRADE | | 382,750 | 13,306,046 | 561,155 | 458,165 | | | (75,415) | (75,415) | | 382,750 | | | | 9,711 | 09/25/2034 |
| 12667F-PB-5 | CWA_04-17CB 04-17CB M 2.954% 09/25/34 | | 08/25/2012 | Capital Distribution | | 66,719 | | 66,719 | 66,719 | | | | | | 66,719 | | | | | 09/25/2034 |
| 12667G-5U-3 | CWALT_05-43 05-43 1A 2.915% 10/25/35 | | 12/25/2012 | COMPANY TRADE | | 1,790,758 | 2,503,910 | 2,233,172 | 2,205,944 | | | (415,186) | (415,186) | | 1,790,758 | | | | 643,883 | 10/25/2035 |
| 12667G-5U-3 | CWALT_05-43 05-43 1A 2.915% 10/25/35 | | 12/25/2012 | Capital Distribution | | 73,574 | | 73,574 | 73,574 | | | | | | 73,574 | | | | | 10/25/2035 |
| 12667G-M3-4 | CWALT_05-27 05-27 1A5 1.810% 08/25/35 | | 12/01/2012 | Paydown | | 441,304 | 441,304 | 445,717 | 445,065 | | (3,760) | | (3,760) | | 441,304 | | | | 4,630 | 08/25/2035 |
| 12667G-R6-2 | CWALT_05-41 05-41 1A1 0.540% 09/25/35 | | 11/26/2012 | Paydown | | 264,827 | 264,827 | 264,827 | 264,827 | | | | | | 264,827 | | | | 754 | 09/25/2035 |
| 126685-AD-8 | CWHEL_05-C 05-C 2A 0.389% 07/15/35 | | 12/17/2012 | Paydown | | 668,367 | 668,367 | 668,367 | 668,367 | | | | | | 668,367 | | | | 1,592 | 07/15/2035 |
| 126685-BT-2 | CWHEL_05-M 05-M A1 0.449% 02/15/36 | | 12/17/2012 | Paydown | | 478,381 | 478,381 | 478,381 | 478,381 | | | | | | 478,381 | | | | 1,186 | 02/15/2036 |
| 12668A-GW-9 | CWALT_05-56 05-56 3A1 0.500% 11/25/35 | | 12/26/2012 | Paydown | | 423,245 | 423,245 | 423,245 | 423,245 | | | | | | 423,245 | | | | 1,066 | 11/25/2035 |
| 12668A-VL-6 | CWALT_05-61 05-61 A1 0.470% 12/25/35 | | 12/26/2012 | Paydown | | 588,921 | 588,921 | 574,257 | 575,038 | | (13,883) | | (13,883) | | 588,921 | | | | 1,590 | 12/25/2035 |
| 12668A-XF-7 | CWALT_05-63 05-63 3A1 5.456% 11/25/35 | | 12/25/2012 | COMPANY TRADE | | 1,124,306 | 3,187,702 | 2,817,709 | 1,124,306 | | | | | | 1,124,306 | | | | 584,666 | 11/25/2035 |
| 12668A-XF-7 | CWALT_05-63 05-63 3A1 5.456% 11/25/35 | | 12/25/2012 | Capital Distribution | | 27,427 | | 27,427 | 27,427 | | | | | | 27,427 | | | | | 11/25/2035 |
| | CWALT_06-0A1 06-0A1 2A3A 0.521% 03/20/46 | | | | | | | | | | | | | | | | | | | |
| 126694-A4-0 | | | 12/21/2012 | COMPANY TRADE | | 244,348 | 1,735,059 | 329,204 | 298,675 | | | (54,327) | (54,327) | | 244,348 | | | | 6,829 | 03/20/2046 |
| | CWALT_06-0A1 06-0A1 2A3A 0.521% 03/20/46 | | | | | | | | | | | | | | | | | | | |
| 126694-A4-0 | | | 09/25/2012 | Capital Distribution | | 401,988 | | 401,988 | 401,988 | | | | | | 401,988 | | | | | 03/20/2046 |
| 12669F-3A-9 | CWHL_04-HYB5 04-HY5 2A1 2.919% 04/20/35 | | 12/01/2012 | Paydown | | 533,464 | 533,464 | 441,108 | 444,791 | | (88,673) | | (88,673) | | 533,464 | | | | 8,646 | 04/20/2035 |
| 12669G-K6-7 | CWHL_05-14 05-14 A2 5.500% 07/25/35 | | 12/01/2012 | Paydown | | 1,611,826 | 1,611,826 | 1,178,648 | 1,189,283 | | (422,543) | | (422,543) | | 1,611,826 | | | | 52,756 | 07/25/2035 |
| 12669G-KH-3 | CWHL_04-25 04-25 2A3 0.580% 02/25/35 | | 12/26/2012 | Paydown | | 735,651 | 735,651 | 736,686 | 736,546 | | (894) | | (894) | | 735,651 | | | | 2,569 | 02/25/2035 |
| 12669G-PL-9 | CWHL_05-7 05-7 3A2 2.717% 03/25/35 | | 12/01/2012 | Paydown | | 1,831,352 | 1,831,352 | 1,689,459 | 1,698,946 | | (132,406) | | (132,406) | | 1,831,352 | | | | 29,468 | 03/25/2035 |
| | PROGRESS ENERGY CAROLINAS 6.500% 07/15/12 | | | | | | | | | | | | | | | | | | | |
| 144141-CS-5 | | | 07/15/2012 | Maturity | | 1,825,000 | 1,825,000 | 2,001,897 | 1,838,403 | | (13,403) | | (13,403) | | 1,825,000 | | | | 118,625 | 07/15/2012 |
| | CENTERPOINT ENERGY HOUSTON ELE 5.750% | | | | | | | | | | | | | | | | | | | |
| 15189X-AG-3 | 01/15/14 | | 08/27/2012 | Call 107.3320 | | 5,887,160 | 5,485,000 | 5,519,281 | 5,501,085 | | (4,983) | | (4,983) | | 5,496,102 | | 391,058 | 391,058 | 352,183 | 01/15/2014 |
| | CENTERPOINT ENERGY HOUSTON ELE 7.000% | | | | | | | | | | | | | | | | | | | |
| 15189X-AJ-7 | 03/01/14 | | 08/27/2012 | Various | | 38,819,525 | 35,485,000 | 37,291,452 | 36,362,220 | | (254,256) | | (254,256) | | 36,107,964 | | 2,711,561 | 2,711,561 | 2,456,351 | 03/01/2014 |
| 16132N-AV-8 | CHARTER ONE BANK NA 6.375% 05/15/12 | | 05/15/2012 | Various | | 17,500,000 | 17,500,000 | 19,402,075 | 17,595,000 | | (95,000) | | (95,000) | | 17,500,000 | | | | 557,813 | 05/15/2012 |
| 161630-AS-7 | CHASE_07-A1 07-A1 6A1 3.032% 02/25/37 | | 12/01/2012 | Paydown | | 1,424,454 | 1,424,454 | 1,221,469 | 1,227,876 | | 196,578 | | 196,578 | | 1,424,454 | | | | 22,079 | 02/25/2037 |
| 165087-AP-2 | VERIZON VIRGINIA 7.625% 12/01/12 | | 12/01/2012 | Various | | 15,900,000 | 15,900,000 | 19,408,335 | 16,313,331 | | (413,331) | | (413,331) | | 15,900,000 | | | | 1,212,375 | 12/01/2012 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 172070-CN-2 | DUKE ENERGY OHIO INC 5.700% 09/15/12 | | 09/15/2012 | Various | | 52,155,000 | 52,155,000 | 56,364,209 | 52,548,521 | | (393,521) | | (393,521) | | 52,155,000 | | | | 2,972,835 | 09/15/2012 |
| 172967-BJ-9 | Citigroup Inc 6.000% 02/21/12 | | 02/21/2012 | Various | | 19,000,000 | 19,000,000 | 20,551,640 | 19,030,676 | | (30,676) | | (30,676) | | 19,000,000 | | | | 570,000 | 02/21/2012 |
| 172967-BP-5 | Citigroup Inc 5.625% 08/27/12 | | 08/27/2012 | Various | | 25,900,000 | 25,900,000 | 28,010,147 | 26,078,303 | | (178,303) | | (178,303) | | 25,900,000 | | | | 1,456,875 | 08/27/2012 |
| 173067-GR-4 | CGCMT_05-C3 05-C3 ASB 4.755% 05/15/43 | | 12/01/2012 | Paydown | | 5,412,183 | 5,412,183 | 5,439,190 | 5,410,607 | | 1,576 | | 1,576 | | 5,412,183 | | | | 138,509 | 05/15/2043 |
| 17307G-BU-1 | CMLTI_03-1 03-1 3A5 5.250% 09/25/33 | | 12/01/2012 | Paydown | | 1,129,967 | 1,129,967 | 1,042,394 | 1,044,679 | | 85,288 | | 85,288 | | 1,129,967 | | | | 29,457 | 09/25/2033 |
| 17307G-CK-2 | CMLTI_03-1 03-1 WA2 6.500% 06/25/31 | | 12/01/2012 | Paydown | | 2,812,258 | 2,812,258 | 2,650,554 | 2,655,736 | | 156,523 | | 156,523 | | 2,812,258 | | | | 110,777 | 06/25/2031 |
| 17307G-RH-3 | CMLTI_05-2 05-2 1B1 3.111% 05/25/35 | | 12/25/2012 | COMPANY TRADE | | 371,644 | 578,886 | 371,644 | 404,911 | | | 33,267 | (33,267) | | 371,644 | | | | 464,482 | 05/25/2035 |
| 17307G-RH-3 | CMLTI_05-2 05-2 1B1 3.111% 05/25/35 | | 12/25/2012 | Capital Distribution | | 451,399 | | 451,399 | 451,399 | | | | | | 451,399 | | | | | 05/25/2035 |
| 17307G-TH-1 | CMLTI_05-3 05-3 2.689% 08/25/35 | | 12/25/2012 | COMPANY TRADE | | 671,448 | 691,798 | 671,448 | 678,182 | | | 6,734 | (6,734) | | 671,448 | | | | 138,075 | 08/25/2035 |
| 17307G-TH-1 | CMLTI_05-3 05-3 2.689% 08/25/35 | | 12/25/2012 | Capital Distribution | | 24,975 | | 24,975 | 24,975 | | | | | | 24,975 | | | | | 08/25/2035 |
| 173097-AA-4 | CMLTI_09-12 09-12 1A1 5.750% 11/25/35 | | 12/01/2012 | Paydown | | 3,349,057 | 3,349,057 | 3,365,802 | 3,348,211 | | 846 | | 846 | | 3,349,057 | | | | 95,149 | 11/25/2035 |
| 173097-AC-0 | CMLTI_09-12 09-12 2A1 5.500% 04/25/36 | | 12/01/2012 | Paydown | | 1,852,681 | 1,852,681 | 1,857,313 | 1,854,211 | | (1,530) | | (1,530) | | 1,852,681 | | | | 51,031 | 04/25/2036 |
| 173097-AE-6 | CMLTI_09-12 09-12 3A1 5.500% 05/25/37 | | 12/01/2012 | Paydown | | 4,142,591 | 4,142,591 | 4,147,769 | 4,140,931 | | 1,660 | | 1,660 | | 4,142,591 | | | | 118,810 | 05/25/2037 |
| 173097-AG-1 | CMLTI_09-12 09-12 4A1 5.500% 11/25/35 | | 12/01/2012 | Paydown | | 3,223,272 | 3,223,272 | 3,219,243 | 3,216,747 | | 6,525 | | 6,525 | | 3,223,272 | | | | 86,648 | 11/25/2035 |
| 17314Q-AA-5 | CMLTI_09-1 09-11 1A1 3.003% 02/25/37 | | 12/01/2012 | Paydown | | 1,783,383 | 1,783,383 | 1,763,320 | 1,767,079 | | 16,303 | | 16,303 | | 1,783,383 | | | | 20,302 | 02/25/2037 |
| 17315A-AA-9 | CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1 5.138% 04/25/36 | | 12/01/2012 | Paydown | | 4,735,035 | 4,735,035 | 3,645,977 | 4,067,619 | | 667,417 | | 667,417 | | 4,735,035 | | | | 109,761 | 04/25/2036 |
| 17315A-AE-1 | CITIGROUP MORTGAGE LOAN TRUST 09-2 3A1 5.750% 05/25/36 | | 09/19/2012 | CITIGROUP GLOBAL MARKETS INC | | 4,714,797 | 4,533,458 | 4,148,114 | 4,384,078 | | 49,439 | | 49,439 | | 4,433,517 | | 281,280 | 281,280 | 212,072 | 05/25/2036 |
| 17315A-AE-1 | CITIGROUP MORTGAGE LOAN TRUST 09-2 3A1 5.750% 05/25/36 | | 09/01/2012 | Paydown | | 5,057,018 | 5,057,018 | 4,627,171 | 4,890,385 | | 166,632 | | 166,632 | | 5,057,018 | | | | 121,238 | 05/25/2036 |
| 17315A-AG-6 | CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1 5.500% 03/25/36 | | 12/01/2012 | Paydown | | 8,431,379 | 8,431,379 | 7,672,555 | 8,129,498 | | 301,881 | | 301,881 | | 8,431,379 | | | | 247,978 | 03/25/2036 |
| 17315C-AB-3 | CMLTI_09-3 09-3-1A2 1A2 5.250% 09/25/35 | | 08/01/2012 | Paydown | | 7,246,953 | 7,246,953 | 5,894,943 | 6,986,654 | | 260,299 | | 260,299 | | 7,246,953 | | | | 121,253 | 09/25/2035 |
| 17315C-AL-1 | CMLTI_09-3 09-3-4A2 4A2 2.508% 10/25/33 | | 12/01/2012 | Paydown | | 3,293,424 | 3,293,424 | 2,635,769 | 2,922,723 | | 370,702 | | 370,702 | | 3,293,424 | | | | 63,186 | 10/25/2033 |
| 17315E-AA-1 | CMLTI_09-4 09-4 1A1 3.029% 07/25/35 | | 12/01/2012 | Paydown | | 2,035,609 | 2,035,609 | 1,821,870 | 1,909,216 | | 126,393 | | 126,393 | | 2,035,609 | | | | 36,481 | 07/25/2035 |
| 17315E-AC-7 | CMLTI_09-4 09-4 2A1 2.698% 03/25/35 | | 12/01/2012 | Paydown | | 3,903,190 | 3,903,190 | 3,532,387 | 3,640,716 | | 262,474 | | 262,474 | | 3,903,190 | | | | 58,838 | 03/25/2035 |
| 17315E-AE-3 | CMLTI_09-4 09-4 3A1 2.639% 11/25/35 | | 12/25/2012 | Paydown | | 2,319,912 | 2,319,912 | 1,879,128 | 2,016,496 | | 303,416 | | 303,416 | | 2,319,912 | | | | 33,712 | 11/25/2035 |
| 17315E-AN-3 | CMLTI_09-4 09-4 6A2 0.590% 10/25/35 | | 12/25/2012 | Paydown | | 7,589,604 | 7,589,604 | 5,293,749 | 6,263,332 | | 1,326,272 | | 1,326,272 | | 7,589,604 | | | | 32,554 | 10/25/2035 |
| 17315E-AQ-6 | CMLTI_09-4 09-4 7A1 5.500% 05/25/35 | | 12/01/2012 | Paydown | | 3,118,953 | 3,118,953 | 2,563,389 | 2,796,289 | | 322,664 | | 322,664 | | 3,118,953 | | | | 88,493 | 05/25/2035 |
| 17315E-AR-4 | CMLTI_09-4 09-4 7A2 5.250% 05/25/35 | | 12/01/2012 | Paydown | | 1,728,425 | 1,728,425 | 1,391,922 | 1,529,613 | | 198,812 | | 198,812 | | 1,728,425 | | | | 46,132 | 05/25/2035 |
| 17315E-AS-2 | CMLTI_09-4 09-4 7A3 5.500% 05/25/35 | | 12/01/2012 | Paydown | | 2,728,876 | 2,728,876 | 2,346,833 | 2,504,211 | | 224,664 | | 224,664 | | 2,728,876 | | | | 86,893 | 05/25/2035 |
| 17315E-AT-0 | CMLTI_09-4 09-4 7A4 5.000% 05/25/35 | | 12/01/2012 | Paydown | | 3,591,707 | 3,591,707 | 3,214,578 | 3,355,345 | | 236,362 | | 236,362 | | 3,591,707 | | | | 101,719 | 05/25/2035 |
| 17315E-AZ-6 | CMLTI_09-4 09-4 8A1 2.965% 07/25/35 | | 12/01/2012 | Paydown | | 1,961,405 | 1,961,405 | 1,741,667 | 1,804,983 | | 156,422 | | 156,422 | | 1,961,405 | | | | 33,019 | 07/25/2035 |
| 17315E-BB-8 | CMLTI_09-4 09-4 9A1 2.644% 03/25/36 | | 12/01/2012 | Paydown | | 3,885,201 | 3,885,201 | 3,280,275 | 3,509,614 | | 375,587 | | 375,587 | | 3,885,201 | | | | 86,714 | 03/25/2036 |
| 17315E-BD-4 | CMLTI_09-4 09-4 10A1 5.500% 02/25/36 | | 12/01/2012 | Paydown | | 2,571,942 | 2,571,942 | 2,211,870 | 2,439,435 | | 132,506 | | 132,506 | | 2,571,942 | | | | 68,917 | 02/25/2036 |
| 17315E-BH-5 | CMLTI_09-4 09-4 12A1 2.922% 12/25/35 | | 12/01/2012 | Paydown | | 4,270,643 | 4,270,643 | 4,003,728 | 4,078,931 | | 191,711 | | 191,711 | | 4,270,643 | | | | 106,503 | 12/25/2035 |
| 17315E-BK-8 | CMLTI_09-4 09-4 13A1 2.662% 10/25/35 | | 12/01/2012 | Paydown | | 736,169 | 736,169 | 629,425 | 655,259 | | 80,910 | | 80,910 | | 736,169 | | | | 11,357 | 10/25/2035 |
| 17315E-BL-6 | CMLTI_09-4 09-4 13A2 2.627% 10/25/35 | | 12/01/2012 | Paydown | | 912,493 | 912,493 | 780,181 | 811,761 | | 100,731 | | 100,731 | | 912,493 | | | | 13,590 | 10/25/2035 |
| 17315G-AC-2 | CMLTI_09-5 09-5 2A1 2.875% 03/25/35 | | 12/01/2012 | Paydown | | 3,071,525 | 3,071,525 | 2,610,796 | 2,821,654 | | 249,871 | | 249,871 | | 3,071,525 | | | | 47,114 | 03/25/2035 |
| 17315G-AE-8 | CMLTI_09-5 09-5 3A1 5.500% 06/25/36 | | 12/01/2012 | Paydown | | 3,470,907 | 3,470,907 | 3,175,880 | 3,252,054 | | 218,853 | | 218,853 | | 3,470,907 | | | | 98,750 | 06/25/2036 |
| 17315G-AG-3 | CMLTI_09-5 09-5 4A1 6.000% 03/25/37 | | 12/01/2012 | Paydown | | 4,968,108 | 4,968,108 | 4,471,297 | 4,603,624 | | 364,484 | | 364,484 | | 4,968,108 | | | | 159,667 | 03/25/2037 |
| 17315J-AE-2 | CMLTI_09-6 09-6 3A1 5.484% 11/19/35 | | 12/01/2012 | Paydown | | 5,392,668 | 5,392,668 | 5,460,076 | 5,445,789 | | (53,121) | | (53,121) | | 5,392,668 | | | | 165,866 | 11/19/2035 |
| 17315M-AG-0 | CMLTI_09-7 09-7 4A1 2.614% 09/25/35 | | 12/01/2012 | Paydown | | 3,552,551 | 3,552,551 | 3,268,347 | 3,342,498 | | 210,052 | | 210,052 | | 3,552,551 | | | | 52,607 | 09/25/2035 |
| 17315Q-AR-7 | CMLTI_10-4 10-4 4A1 5.000% 10/25/35 | | 12/01/2012 | Paydown | | 13,370,555 | 13,370,555 | 13,947,160 | 13,946,374 | | (575,819) | | (575,819) | | 13,370,555 | | | | 331,368 | 10/25/2035 |
| 17315X-AB-7 | CMLTI_09-9 09-9 1A2 4.958% 04/25/34 | | 12/01/2012 | Paydown | | 5,362,637 | 5,362,637 | 5,335,824 | 5,340,975 | | 21,662 | | 21,662 | | 5,362,637 | | | | 119,720 | 04/25/2034 |
| 17315X-AP-6 | CMLTI_09-9 09-9 6A2 5.198% 10/25/35 | | 12/01/2012 | Paydown | | 4,919,403 | 4,919,403 | 4,611,941 | 4,745,426 | | 173,977 | | 173,977 | | 4,919,403 | | | | 174,575 | 10/25/2035 |
| 17317E-AG-6 | CMLTI_10-7 10-7 3A2 5.000% 12/25/35 | | 12/01/2012 | Paydown | | 10,940,687 | 10,940,687 | 10,940,687 | 10,940,687 | | | | | | 10,940,687 | | | | 295,460 | 12/25/2035 |
| 17317H-AG-9 | CMLTI_10-8 10-8 2A1 5.484% 11/19/35 | | 12/01/2012 | Paydown | | 5,745,355 | 5,745,355 | 5,928,489 | 5,888,327 | | (142,971) | | (142,971) | | 5,745,355 | | | | 176,714 | 11/19/2035 |
| 20047M-AE-4 | COMM_06-CNL 06-CNL A2FX 5.449% 02/05/19 | | 10/01/2012 | Paydown | | 3,231,089 | 3,231,089 | 3,247,223 | 3,229,169 | | 1,920 | | 1,920 | | 3,231,089 | | | | 105,938 | 02/05/2019 |
| 20047P-AD-9 | COMM_05-LP5 05-LP5 ASB 4.867% 05/10/43 | | 12/01/2012 | Paydown | | 4,616,615 | 4,616,615 | 4,257,936 | 4,448,603 | | 168,012 | | 168,012 | | 4,616,615 | | | | 151,906 | 05/10/2043 |
| 201730-AD-0 | CMAT_99-C1 99-C1 A4 6.975% 01/17/32 | | 12/11/2012 | Paydown | | 12,686,071 | 12,686,071 | 13,176,170 | 12,780,218 | | (94,147) | | (94,147) | | 12,686,071 | | | | 614,914 | 01/17/2032 |
| 201730-AB-7 | GCCFC_07-GG9 07-GG9 A2 5.381% 03/10/39 | | 12/01/2012 | Paydown | | 3,041,213 | 3,041,213 | 2,538,721 | 2,965,888 | | 75,325 | | 75,325 | | 3,041,213 | | | | 88,113 | 03/10/2039 |
| 20854P-AG-4 | CONSOL Energy Inc 6.375% 03/01/21 | | 03/07/2012 | Tax Free Exchange | | 13,567,099 | 13,650,000 | 13,563,610 | 13,565,857 | | 1,243 | | 1,243 | | 13,567,099 | | | | 449,597 | 03/01/2021 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 21036P-C@-5 | Constellation Brands Inc TERM LOAN B - NON-EXTENDED 1.950% 06/05/13 | | 05/03/2012 | Various | | 2,138,168 | 2,138,168 | 2,067,417 | 2,112,905 | | 25,263 | | 25,263 | | 2,138,168 | | | | 18,184 | 06/05/2013 |
| 210518-BV-7 | CONSUMERS ENERGY COMPANY 5.375% 04/15/13 | | 06/08/2012 | Various | | 30,165,625 | 28,945,000 | 29,635,619 | 29,099,188 | | (51,484) | | (51,484) | | 29,047,704 | | 1,117,922 | 1,117,922 | 1,006,944 | 04/15/2013 |
| 21075*-AB-2 | Contech Engineered Solutions L TERM LOAN 8.250% 01/31/13 | | 02/07/2012 | Various | | | 696,010 | 633,264 | 419,933 | 255,981 | 61 | | 256,042 | | 675,975 | | (675,975) | (675,975) | | 01/31/2013 |
| 21075*-AB-2 | Contech Engineered Solutions L TERM LOAN 8.250% 01/31/13 | | 02/07/2012 | Various | | 613,616 | 231,034 | 210,205 | 224,363 | | 20 | | 20 | | 224,383 | | 389,233 | 389,233 | | 01/31/2013 |
| 22541N-AP-4 | CSFB_02-CP3 02-CP3 A3 5.603% 07/15/35 | | 06/01/2012 | Paydown | | 18,105,539 | 18,105,539 | 17,877,098 | 18,046,856 | | 58,682 | | 58,682 | | 18,105,539 | | | | 253,365 | 07/15/2035 |
| 22541N-MR-7 | CSFBMSC_02-CKS4 02-CKS4 A2 5.183% 11/15/36 | | 08/01/2012 | Paydown | | 12,259,284 | 12,259,284 | 11,410,233 | 12,112,481 | | 146,803 | | 146,803 | | 12,259,284 | | | | 276,276 | 11/15/2036 |
| 22541Q-DH-2 | CSFBMSC_03-C3 2003-C3 A4 3.701% 05/15/38 | | 01/01/2012 | Paydown | | 207,542 | 207,542 | 208,580 | 207,251 | | 291 | | 291 | | 207,542 | | | | 3,233 | 05/15/2038 |
| 22541Q-DJ-8 | CSFBMSC_03-C3 03-C3 A5 3.936% 05/15/38 | | 12/01/2012 | Paydown | | 12,581,594 | 12,581,594 | 12,014,492 | 12,434,572 | | 147,022 | | 147,022 | | 12,581,594 | | | | 392,550 | 05/15/2038 |
| 22541S-AD-0 | CSFBMSC_2004-C1 04-C1 A4 4.750% 01/15/37 | | 12/01/2012 | Paydown | | 1,825,296 | 1,825,296 | 1,752,803 | 1,795,130 | | 30,166 | | 30,166 | | 1,825,296 | | | | 67,649 | 01/15/2037 |
| 226819-C*-9 | CROCKER NATL BANK 7.375% 03/25/20 | | 12/01/2012 | Paydown | | 29,682 | 29,682 | 24,163 | 27,339 | | 2,343 | | 2,343 | | 29,682 | | | | 903 | 03/25/2020 |
| 22822#-AB-2 | CROWN CASTLE OPERATING CO TERM LOAN B 1.796% 03/06/14 | | 01/31/2012 | Various | | 3,458,082 | 3,458,082 | 3,145,073 | 3,315,964 | | 142,118 | | 142,118 | | 3,458,082 | | | | 10,579 | 03/06/2014 |
| 22943Y-FD-6 | CSMC_09-3R 09-3R 9A1 6.000% 10/27/36 | | 12/01/2012 | Paydown | | 4,909,855 | 4,909,855 | 4,474,105 | 4,614,062 | | 295,793 | | 295,793 | | 4,909,855 | | | | 142,799 | 10/27/2036 |
| 22943Y-TV-1 | CSMC_09-3R 09-3R 26A1 3.782% 07/27/35 | | 05/01/2012 | Paydown | | 819,058 | 819,058 | 767,867 | 811,933 | | 7,125 | | 7,125 | | 819,058 | | | | 7,339 | 07/27/2035 |
| 22944F-AW-9 | CSMC_09-2R 09-2R 1A11 2.626% 09/26/34 | | 12/01/2012 | Paydown | | 12,647,932 | 12,647,932 | 10,640,073 | 11,291,755 | | 1,356,177 | | 1,356,177 | | 12,647,932 | | | | 187,657 | 09/26/2034 |
| 22944N-BL-5 | CSMC_11-17R 11-17R 2A1 3.400% 12/27/37 | | 12/01/2012 | Paydown | | 5,748,666 | 5,748,666 | 5,737,887 | 5,737,886 | | 10,780 | | 10,780 | | 5,748,666 | | | | 108,390 | 12/27/2037 |
| 23305Y-AU-3 | DBUBS_11-LC3A 11-LC3A PM1 4.452% 05/10/44 | | 12/01/2012 | Paydown | | 294,535 | 294,535 | 297,464 | 297,358 | | (2,822) | | (2,822) | | 294,535 | | | | 7,178 | 05/10/2044 |
| 24713E-AA-5 | DELPHI CORP 5.875% 05/15/19 | | 05/14/2012 | Tax Free Exchange | | 14,491,385 | 14,526,000 | 14,486,900 | 14,490,402 | | 983 | | 983 | | 14,491,385 | | | | 424,331 | 05/15/2019 |
| 251568-AB-7 | DEUTSCHE MORTGAGE SECURITIES I 09-RS A2 6.000% 09/26/37 | | 12/01/2012 | Paydown | | 8,959,539 | 8,959,539 | 6,870,174 | 7,758,227 | | 1,201,312 | | 1,201,312 | | 8,959,539 | | | | 297,639 | 09/26/2037 |
| 25158E-AA-4 | DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1 5.791% 09/26/36 | | 12/01/2012 | Paydown | | 4,017,721 | 4,017,721 | 3,389,952 | 3,594,660 | | 423,061 | | 423,061 | | 4,017,721 | | | | 139,270 | 09/26/2036 |
| 25466K-FL-8 | DCMT_05-4 05-4 A2 0.299% 06/16/15 | | 12/17/2012 | Paydown | | 28,000,000 | 28,000,000 | 23,100,000 | 26,627,579 | | 1,372,421 | | 1,372,421 | | 28,000,000 | | | | 95,157 | 06/16/2015 |
| 254683-AD-7 | DCENT_07-A2 07-A2 A2 0.648% 06/15/15 | | 12/15/2012 | Paydown | | 18,900,000 | 18,900,000 | 15,946,875 | 18,074,438 | | 825,562 | | 825,562 | | 18,900,000 | | | | 156,323 | 06/15/2015 |
| 256882-AC-5 | DOLPHIN SUBSIDIARY II INC 7.250% 10/15/21 | | 10/23/2012 | Tax Free Exchange | | 2,918,258 | 2,788,000 | 2,927,400 | 2,926,649 | | (8,391) | | (8,391) | | 2,918,258 | | | | 213,359 | 10/15/2021 |
| 25746U-AJ-8 | Dominion Resources Inc/VA 6.250% 06/30/12 | | 06/30/2012 | Various | | 4,800,000 | 4,800,000 | 5,144,544 | 4,824,284 | | (24,284) | | (24,284) | | 4,800,000 | | | | 150,000 | 06/30/2012 |
| 257867-AM-3 | RR Donnelley & Sons Co 4.950% 04/01/14 | | 03/13/2012 | Various | | 45,104,800 | 44,520,000 | 43,843,545 | 44,180,401 | | 27,335 | | 27,335 | | 44,207,736 | | 897,064 | 897,064 | 922,762 | 04/01/2014 |
| 257867-AR-2 | RR Donnelley & Sons Co 5.500% 05/15/15 | | 02/08/2012 | BANK OF AMERICA | | 1,455,000 | 1,500,000 | 1,392,810 | 1,451,774 | | 1,505 | | 1,505 | | 1,453,280 | | 1,720 | 1,720 | 20,167 | 05/15/2015 |
| 257867-AT-8 | RR Donnelley & Sons Co 6.125% 01/15/17 | | 09/19/2012 | Various | | 17,713,560 | 17,177,000 | 17,313,455 | 17,302,242 | | (16,137) | | (16,137) | | 17,286,105 | | 427,455 | 427,455 | 1,249,404 | 01/15/2017 |
| 260543-BR-3 | Dow Chemical Co/The 6.000% 10/01/12 | | 10/01/2012 | Various | | 32,500,000 | 32,500,000 | 35,279,075 | 32,772,477 | | (272,477) | | (272,477) | | 32,500,000 | | | | 1,950,000 | 10/01/2012 |
| 264399-DW-3 | DUKE ENERGY CAROLINAS LLC 6.250% 01/15/12 | | 01/15/2012 | Various | | 12,600,000 | 12,600,000 | 14,090,928 | 12,608,014 | | (8,014) | | (8,014) | | 12,600,000 | | | | 393,750 | 01/15/2012 |
| 266228-CR-4 | DUQUESNE LIGHT CO 6.700% 04/15/12 | | 04/15/2012 | Maturity | | 4,585,000 | 4,585,000 | 5,188,497 | 4,612,248 | | (27,248) | | (27,248) | | 4,585,000 | | | | 153,598 | 04/15/2012 |
| 26884A-AN-3 | ERP OPERATING LP 6.625% 03/15/12 | | 03/15/2012 | Various | | 5,000,000 | 5,000,000 | 5,555,350 | 5,016,446 | | (16,446) | | (16,446) | | 5,000,000 | | | | 165,625 | 03/15/2012 |
| 30215*-AL-2 | EXPLORER PIPELINE COMPANY 6.760% 07/31/17 | | 07/31/2012 | Redemption 100.0000 | | 363,636 | 363,636 | 363,636 | 363,636 | | | | | | 363,636 | | | | 24,582 | 07/31/2017 |
| 30215*-AM-0 | EXPLORER PIPELINE COMPANY 7.010% 07/31/22 | | 07/31/2012 | Redemption 100.0000 | | 363,636 | 363,636 | 363,636 | 363,636 | | | | | | 363,636 | | | | 25,491 | 07/31/2022 |
| 30224X-AL-8 | ESA_10-ESHA 10-ESH B 4.221% 11/05/27 | | 12/01/2012 | Paydown | | 12,000,000 | 12,000,000 | 11,999,952 | 11,998,810 | | 1,190 | | 1,190 | | 12,000,000 | | | | 506,472 | 11/05/2027 |
| 31331F-AE-1 | FedEx Corp 7.150% 09/28/12 | | 09/28/2012 | Various | | 39,979 | 39,979 | 39,979 | 39,979 | | | | | | 39,979 | | | | 2,659 | 09/28/2012 |
| 31331F-AQ-4 | FedEx Corp 7.850% 01/30/15 | | 01/30/2012 | Various | | 1,711,944 | 1,711,944 | 1,749,008 | 1,719,520 | | (7,576) | | (7,576) | | 1,711,944 | | | | 67,194 | 01/30/2015 |
| 31953*-AL-6 | Burlington Northern Santa Fe L 5.960% 10/15/27 | | 11/15/2012 | Redemption 100.0000 | | 284,278 | 284,278 | 284,278 | 284,278 | | | | | | 284,278 | | | | 12,707 | 10/15/2027 |
| 31953*-AM-4 | Burlington Northern Santa Fe L 5.960% 10/15/27 | | 11/15/2012 | Redemption 100.0000 | | 28,569 | 28,569 | 28,569 | 28,569 | | | | | | 28,569 | | | | 1,277 | 10/15/2027 |
| 31953*-AN-2 | Burlington Northern Santa Fe L 5.960% 10/15/27 | | 11/15/2012 | Redemption 100.0000 | | 198,675 | 198,675 | 198,675 | 198,675 | | | | | | 198,675 | | | | 9,166 | 10/15/2027 |
| 31953*-AP-7 | Burlington Northern Santa Fe L 5.960% 10/15/27 | | 11/15/2012 | Redemption 100.0000 | | 75,399 | 75,399 | 75,399 | 75,399 | | | | | | 75,399 | | | | 3,415 | 10/15/2027 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | Burlington Northern Santa Fe L 5.960% | | | Redemption | | | | | | | | | | | | | | | | |
| 31953*-AQ-5 | 10/15/27 | | 11/15/2012 | 100.0000 | | 97,120 | 97,120 | 97,120 | 97,120 | | | | | | 97,120 | | | | 4,341 | 10/15/2027 |
| | Burlington Northern Santa Fe L 5.960% | | | Redemption | | | | | | | | | | | | | | | | |
| 31953*-AR-3 | 12/13/27 | | 11/15/2012 | 100.0000 | | 88,797 | 88,797 | 88,797 | 88,797 | | | | | | 88,797 | | | | 4,017 | 12/13/2027 |
| 32051G-QD-0 | FHAMS_05-AA6 05-AA6 B1 2.552% 08/25/35 | | 11/26/2012 | Various | | 32,092 | 4,801,506 | 32,092 | 51,693 | | | 14,785 | (14,785) | | 36,908 | | (4,816) | (4,816) | 839 | 08/25/2035 |
| 32051G-QD-0 | FHAMS_05-AA6 05-AA6 B1 2.552% 08/25/35 | | 11/26/2012 | Various | | 12,812 | | 12,812 | 12,812 | | | | | | 12,812 | | | | | 08/25/2035 |
| 33848D-AA-6 | FSTAR_05-1 05-1 A 0.440% 06/25/18 | | 12/25/2012 | Paydown | | 592,552 | 592,552 | 592,552 | 592,552 | | | | | | 592,552 | | | | 1,589 | 06/25/2018 |
| 346091-BE-0 | Forest Oil Corp 8.500% 02/15/14 | | 10/19/2012 | Call 110.2363 | | 3,858,272 | 3,500,000 | 3,375,949 | 3,429,515 | | 24,988 | | 24,988 | | 3,454,503 | | 403,770 | 403,770 | 350,389 | 02/15/2014 |
| 35729P-JX-9 | FHLT_05-B 05-B M3 0.640% 04/25/35 | | 12/26/2012 | Paydown | | 1,232,306 | 1,232,306 | 1,149,126 | 1,212,063 | | 20,243 | | 20,243 | | 1,232,306 | | | | 5,116 | 04/25/2035 |
| | GMACCMSI_2004-C3 04-C3 A4 4.547% | | | | | | | | | | | | | | | | | | | |
| 361849-J7-8 | 12/10/41 | | 12/01/2012 | Paydown | | 1,252,957 | 1,252,957 | 1,169,141 | 1,219,235 | | 33,722 | | 33,722 | | 1,252,957 | | | | 31,783 | 12/10/2041 |
| 361849-VV-1 | GMACC_02-C3 02-C3 A2 4.930% 07/10/39 | | 10/01/2012 | Paydown | | 13,936,764 | 13,936,764 | 12,036,384 | 13,639,576 | | 297,188 | | 297,188 | | 13,936,764 | | | | 372,206 | 07/10/2039 |
| 361849-YU-0 | GMACC_03-C2 03-C2 A2 5.442% 05/10/40 | | 12/01/2012 | Paydown | | 3,425 | 3,425 | 2,851 | 3,205 | | 220 | | 220 | | 3,425 | | | | 190 | 05/10/2040 |
| 36190D-AA-3 | GSMSC_09-2R 09-2R 1A1 2.468% 02/26/36 | | 12/01/2012 | Paydown | | 9,492,057 | 9,492,057 | 8,234,359 | 8,700,746 | | 791,311 | | 791,311 | | 9,492,057 | | | | 120,608 | 02/26/2036 |
| 36190D-AE-5 | GSMSC_09-2R 09-2 3A1 3.055% 11/26/35 | | 12/01/2012 | Paydown | | 3,304,864 | 3,304,864 | 2,875,232 | 3,012,316 | | 292,548 | | 292,548 | | 3,304,864 | | | | 72,008 | 11/26/2035 |
| | GSMSC_2004-GG2 2004-GG2 A5 5.279% | | | | | | | | | | | | | | | | | | | |
| 36228C-TG-8 | 08/10/38 | | 12/01/2012 | Paydown | | 4,356,986 | 4,356,986 | 4,378,740 | 4,358,097 | | (1,111) | | (1,111) | | 4,356,986 | | | | 150,790 | 08/10/2038 |
| | GSMS_05-GG4 05-GG4 A-ABA 4.680% 07/10/39 | | | | | | | | | | | | | | | | | | | |
| 36228C-VR-1 | | | 12/01/2012 | Paydown | | 4,652,229 | 4,652,229 | 4,698,593 | 4,657,144 | | (4,915) | | (4,915) | | 4,652,229 | | | | 117,088 | 07/10/2039 |
| 36228F-XX-9 | GSR_03-10 03-10 1A1 4.648% 10/25/33 | | 12/01/2012 | Paydown | | 1,634,913 | 1,634,913 | 1,625,973 | 1,626,064 | | 8,849 | | 8,849 | | 1,634,913 | | | | 37,612 | 10/25/2033 |
| 36228F-YE-0 | GSR_03-10 2003-10 1A8 4.648% 10/25/33 | | 12/01/2012 | Paydown | | 279,476 | 279,476 | 272,140 | 273,998 | | 5,478 | | 5,478 | | 279,476 | | | | 12,983 | 10/25/2033 |
| 362290-AC-2 | GSR_07-AR1 07-AR1 2A1 2.856% 03/25/47 | | 12/25/2012 | COMPANY TRADE | | 713,574 | 1,087,105 | 713,574 | 713,574 | | | | | | 713,574 | | | | 176,059 | 03/25/2047 |
| | GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1 | | | | | | | | | | | | | | | | | | | |
| 362341-WZ-8 | 2.621% 11/25/35 | | 12/01/2012 | Paydown | | 797,487 | 797,487 | 749,638 | 752,219 | | 45,268 | | 45,268 | | 797,487 | | | | 11,002 | 11/25/2035 |
| 36248E-AA-3 | GSMS_10-C2 10-C2 A1 3.849% 12/10/43 | | 12/01/2012 | Paydown | | 254,658 | 254,658 | 257,196 | 256,923 | | (2,265) | | (2,265) | | 254,658 | | | | 5,363 | 12/10/2043 |
| | GS MORTGAGE SECURITIES CORPORA 09-1R 1A1 | | | | | | | | | | | | | | | | | | | |
| 362525-AA-5 | 5.221% 11/25/35 | | 12/01/2012 | Paydown | | 10,186,814 | 10,186,814 | 8,736,598 | 9,314,211 | | 872,604 | | 872,604 | | 10,186,814 | | | | 298,940 | 11/25/2035 |
| | GE SEACO FINANCE SRL GESEA_05- 05-1 | | | | | | | | | | | | | | | | | | | |
| 368288-AE-6 | 0.458% 11/17/20 | E | 12/17/2012 | Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 4,125 | 11/17/2020 |
| 36828Q-LX-2 | GECCMC_05-C1 05-C1 AAB 4.599% 06/10/48 | | 12/01/2012 | Paydown | | 4,672,575 | 4,672,575 | 4,673,185 | 4,668,466 | | 4,110 | | 4,110 | | 4,672,575 | | | | 124,557 | 06/10/2048 |
| 36828Q-NT-9 | GECMC_05-C3 05-C3 A4 5.046% 07/10/45 | | 12/01/2012 | Paydown | | 7,334,785 | 7,334,785 | 6,718,290 | 7,317,650 | | 17,135 | | 17,135 | | 7,334,785 | | | | 265,766 | 07/10/2045 |
| 36828Q-NU-6 | GECMC_05-C3 05-C3 A5 4.979% 07/10/45 | | 12/01/2012 | Paydown | | 19,224,274 | 19,224,274 | 16,889,883 | 18,948,961 | | 275,313 | | 275,313 | | 19,224,274 | | | | 957,177 | 07/10/2045 |
| 36828Q-PV-2 | GECMC_05-C3 05-C3 AAB 4.940% 07/10/45 | | 12/01/2012 | Paydown | | 3,239,913 | 3,239,913 | 3,255,953 | 3,241,200 | | (1,287) | | (1,287) | | 3,239,913 | | | | 84,706 | 07/10/2045 |
| | GENERAL ELECTRIC CAP CORP 5.875% 02/15/12 | | | | | | | | | | | | | | | | | | | |
| 369662-XS-8 | | | 02/15/2012 | Various | | 16,000,000 | 16,000,000 | 16,944,960 | 16,019,453 | | (19,453) | | (19,453) | | 16,000,000 | | | | 470,000 | 02/15/2012 |
| 370334-AS-3 | General Mills Inc 6.000% 02/15/12 | | 02/15/2012 | Various | | 5,143,000 | 5,143,000 | 5,422,991 | 5,147,563 | | (4,563) | | (4,563) | | 5,143,000 | | | | 154,290 | 02/15/2012 |
| | GOLDEN WEST FINANCIAL CORP 4.750% | | | | | | | | | | | | | | | | | | | |
| 381317-AQ-9 | 10/01/12 | | 10/01/2012 | Various | | 29,025,000 | 29,025,000 | 29,207,131 | 29,044,282 | | (19,282) | | (19,282) | | 29,025,000 | | | | 1,378,688 | 10/01/2012 |
| | Goodyear Tire & Rubber Co/The TERM LOAN 2ND | | | Redemption | | | | | | | | | | | | | | | | |
| 382550-E@-6 | 1.750% 04/30/14 | | 04/19/2012 | 100.0000 | | 2,500,000 | 2,500,000 | 2,316,038 | 2,423,730 | | 76,270 | | 76,270 | | 2,500,000 | | | | 22,599 | 04/30/2014 |
| | Graphic Packaging Holding Co TERM LOAN - | | | Redemption | | | | | | | | | | | | | | | | |
| 38869P-B#-0 | INCR 3.121% 05/16/14 | | 03/16/2012 | 100.0000 | | 2,177,098 | 2,177,098 | 2,129,539 | 2,156,809 | | 20,289 | | 20,289 | | 2,177,098 | | | | 30,067 | 05/16/2014 |
| | Graphic Packaging Holding Co TERM LOAN B | | | Redemption | | | | | | | | | | | | | | | | |
| 38869P-B@-2 | 2.339% 05/16/14 | | 03/16/2012 | 100.0000 | | 757,821 | 757,821 | 606,469 | 685,397 | | 72,424 | | 72,424 | | 757,821 | | | | 7,892 | 05/16/2014 |
| | Gray Television Inc TERM LOAN B 3.740% | | | Redemption | | | | | | | | | | | | | | | | |
| 389375-C*-5 | 12/31/14 | | 10/12/2012 | 100.0000 | | 501,810 | 501,810 | 245,887 | 342,775 | | 159,035 | | 159,035 | | 501,810 | | | | 16,453 | 12/31/2014 |
| 39538W-BY-3 | GPMF_05-AR4 05-AR4 4A1 0.520% 10/25/45 | | 12/26/2012 | Paydown | | 367,509 | 367,509 | 367,509 | 367,509 | | | | | | 367,509 | | | | (1,019) | 10/25/2045 |
| 396789-ER-6 | GCCF_03-C2 2003-C2 A3 4.533% 01/05/36 | | 12/01/2012 | Paydown | | 10,725,130 | 10,725,130 | 10,659,128 | 10,703,117 | | 22,013 | | 22,013 | | 10,725,130 | | | | 175,716 | 01/05/2036 |
| 40624@-AB-6 | HALLMARK CARDS INC 8.920% 07/23/12 | | 07/23/2012 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,784,000 | 07/23/2012 |
| | HVMLT_2004-10 04-10 3A1A 3.070% 01/19/35 | | | | | | | | | | | | | | | | | | | |
| 41161P-JL-8 | | | 12/01/2012 | Paydown | | 186,707 | 186,707 | 185,890 | 185,913 | | 794 | | 794 | | 186,707 | | | | 3,308 | 01/19/2035 |
| 41161P-RQ-8 | HVMLT_05-8 05-8 2A2A 1.666% 09/19/35 | | 12/19/2012 | Various | | 295,878 | 309,817 | 295,878 | 312,325 | | 393 | 16,840 | (16,447) | | 295,878 | | | | 57,754 | 09/19/2035 |
| 41161P-RQ-8 | HVMLT_05-8 05-8 2A2A 1.666% 09/19/35 | | 06/01/2012 | Paydown | | 346,113 | 346,113 | 349,574 | 349,135 | | (3,022) | | (3,022) | | 346,113 | | | | 1,651 | 09/19/2035 |
| 41161P-RQ-8 | HVMLT_05-8 05-8 2A2A 1.666% 09/19/35 | | 12/19/2012 | Various | | 16,053 | | 16,053 | 16,053 | | | | | | 16,053 | | | | | 09/19/2035 |
| 41161P-SK-0 | HVMLT_05-9 05-9 2A2A 0.551% 06/20/35 | | 12/20/2012 | Paydown | | 467,747 | 467,747 | 467,747 | 467,747 | | | | | | 467,747 | | | | 1,602 | 06/20/2035 |
| | HVMLT_05-15 05-15 2A1A1 0.481% 10/20/45 | | | | | | | | | | | | | | | | | | | |
| 41161P-XH-1 | | | 12/20/2012 | Paydown | | 373,461 | 373,461 | 373,461 | 373,461 | | | | | | 373,461 | | | | 1,068 | 10/20/2045 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | HEINZ H.J. FINANCE CO VAR 6.000% 03/15/12 | | | | | | | | | | | | | | | | | | | |
| 42307T-AF-5 | | | 03/15/2012 | Maturity | | 2,000,000 | 2,000,000 | 2,299,660 | 2,008,208 | | (8,208) | | (8,208) | | 2,000,000 | | | | 60,000 | 03/15/2012 |
| 428040-BZ-1 | HERTZ CORPORATION - THE 8.875% 01/01/14 | | 03/15/2012 | Various | | 704,000 | 704,000 | 742,720 | 704,000 | | | | | | 704,000 | | | | 44,083 | 01/01/2014 |
| | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-1B | | | Redemption | | | | | | | | | | | | | | | | |
| 428300-B*-7 | 4.000% 05/05/15 | | 10/01/2012 | 100.0000 | | 16,281 | 16,281 | 13,862 | 14,552 | | 1,729 | | 1,729 | | 16,281 | | | | 307 | 05/05/2015 |
| | HIDDEN RIDGE FACILITY TRUSTEE 5.650% | | | Redemption | | | | | | | | | | | | | | | | |
| 42951T-AB-3 | 01/01/22 | | 01/01/2012 | 100.0000 | | 1,151,758 | 1,151,758 | 1,151,758 | 1,151,758 | | | | | | 1,151,758 | | | | 32,537 | 01/01/2022 |
| | HIT ENTERTAINMENT INC TERM LOAN 5.543% | | | Redemption | | | | | | | | | | | | | | | | |
| 43359#-AA-1 | 06/01/12 | | 01/31/2012 | 100.0000 | | 223,375 | 223,375 | 223,375 | 223,375 | | | | | | 223,375 | | | | 1,968 | 06/01/2012 |
| 44107T-AL-0 | HOST HOTELS & RESORTS LP 5.875% 06/15/19 | | 01/18/2012 | Tax Free Exchange | | 6,948,272 | 7,000,000 | 6,943,860 | 6,948,006 | | 265 | | 265 | | 6,948,272 | | | | 37,698 | 06/15/2019 |
| | Huntington Ingalls Industries 7.125% | | | | | | | | | | | | | | | | | | | |
| 446413-AC-0 | 03/15/21 | | 02/10/2012 | Tax Free Exchange | | 2,874,089 | 2,785,000 | 2,882,475 | 2,875,151 | | (1,062) | | (1,062) | | 2,874,089 | | | | 79,924 | 03/15/2021 |
| | HUNTSMAN INTERNATIONAL LLC TERM LOAN B | | | | | | | | | | | | | | | | | | | |
| 447010-A@-1 | 1.925% 04/19/14 | | 03/06/2012 | Various | | 2,041,269 | 2,073,000 | 2,003,425 | 2,038,929 | | 2,339 | | 2,339 | | 2,041,269 | | | | 13,091 | 04/19/2014 |
| 454889-AH-9 | INDIANA MICHIGAN POWER 6.375% 11/01/12 | | 11/01/2012 | Maturity | | 1,500,000 | 1,500,000 | 1,552,860 | 1,513,369 | | (13,369) | | (13,369) | | 1,500,000 | | | | 95,625 | 11/01/2012 |
| | INDX_05-AR14 05-AR14 2A1A 0.510% | | | | | | | | | | | | | | | | | | | |
| 45660L-RX-9 | 07/25/35 | | 12/26/2012 | Paydown | | 733,281 | 733,281 | 730,776 | 730,921 | | 2,360 | | 2,360 | | 733,281 | | | | 1,662 | 07/25/2035 |
| | INEOS US FINANCE LLC TERM LOAN B2 7.500% | | | | | | | | | | | | | | | | | | | |
| 45661@-AA-1 | 12/16/13 | E | 02/10/2012 | Various | | 946,451 | 946,451 | 769,512 | 856,388 | | 90,063 | | 90,063 | | 946,451 | | | | 49,260 | 12/16/2013 |
| | INEOS US FINANCE LLC TERM LOAN C2 8.001% | | | | | | | | | | | | | | | | | | | |
| 45661@-AB-9 | 12/16/14 | E | 05/04/2012 | Various | | 1,082,354 | 1,082,354 | 876,975 | 953,597 | | 128,757 | | 128,757 | | 1,082,354 | | | | 77,418 | 12/16/2014 |
| | INSIGHT MIDWEST LP/INSIGHT CAP TERM LOAN B | | | | | | | | | | | | | | | | | | | |
| 45768*-AA-5 | 2.020% 04/07/14 | | 02/29/2012 | Various | | 2,428,278 | 2,428,278 | 2,259,467 | 2,354,594 | | 73,684 | | 73,684 | | 2,428,278 | | | | 11,999 | 04/07/2014 |
| 46616P-AA-1 | HENDR_11-1A 11-1 A 4.700% 10/15/56 | | 12/15/2012 | Paydown | | 650,980 | 650,980 | 650,811 | 650,813 | | 168 | | 168 | | 650,980 | | | | 17,984 | 10/15/2056 |
| 46616Q-AA-9 | HENDR_11-2 11-2 A 4.940% 09/15/56 | | 12/15/2012 | Paydown | | 250,358 | 250,358 | 250,214 | 250,214 | | 144 | | 144 | | 250,358 | | | | 9,243 | 09/15/2056 |
| 466247-K7-7 | JPMMT_06-A2 06-A2 5A1 2.908% 11/25/33 | | 12/01/2012 | Paydown | | 2,861,350 | 2,861,350 | 2,568,062 | 2,579,231 | | 282,120 | | 282,120 | | 2,861,350 | | | | 44,709 | 11/25/2033 |
| 46625H-AN-0 | JPMORGAN CHASE & CO 6.625% 03/15/12 | | 03/15/2012 | Maturity | | 1,500,000 | 1,500,000 | 1,505,295 | 1,500,152 | | (152) | | (152) | | 1,500,000 | | | | 49,688 | 03/15/2012 |
| | JPMCCMSC_04-PNC1 04-PNC1 A3 5.299% | | | | | | | | | | | | | | | | | | | |
| 46625M-5H-8 | 06/12/41 | | 12/01/2012 | Paydown | | 2,693,775 | 2,693,775 | 2,261,641 | 2,537,087 | | 156,688 | | 156,688 | | 2,693,775 | | | | 79,046 | 06/12/2041 |
| | JPMCCMSC_02-C1 02-C1 A3 5.376% 07/12/37 | | | | | | | | | | | | | | | | | | | |
| 46625M-LS-6 | | | 08/01/2012 | Paydown | | 8,303,454 | 8,303,454 | 7,979,101 | 8,251,277 | | 52,177 | | 52,177 | | 8,303,454 | | | | 166,028 | 07/12/2037 |
| 46625M-TX-7 | JPMCCMSC_03-C1 03-C1 A2 4.985% 01/12/37 | | 12/01/2012 | Paydown | | 26,518,150 | 26,518,150 | 27,334,302 | 26,706,837 | | (188,687) | | (188,687) | | 26,518,150 | | | | 1,081,478 | 01/12/2037 |
| 46625M-WW-5 | JPMCCMSC_03-CIBC6 4.393% 07/12/37 | | 09/01/2012 | Paydown | | 6,423,502 | 6,423,502 | 6,455,523 | 6,418,965 | | 4,537 | | 4,537 | | 6,423,502 | | | | 145,183 | 07/12/2037 |
| | JPMCCMSC_03-CIBC6 2003CB A2 5.255% | | | | | | | | | | | | | | | | | | | |
| 46625M-WX-3 | 07/12/37 | | 12/01/2012 | Paydown | | 1,852,013 | 1,852,013 | 1,731,573 | 1,808,488 | | 43,524 | | 43,524 | | 1,852,013 | | | | 94,810 | 07/12/2037 |
| 46625Y-DD-2 | JPMCC_04-CBX 04-CBX A5 4.654% 01/12/37 | | 12/01/2012 | Paydown | | 2,429,486 | 2,429,486 | 2,403,522 | 2,416,774 | | 12,712 | | 12,712 | | 2,429,486 | | | | 76,258 | 01/12/2037 |
| | JPMCC_05-LDP1 05-LDP1 A2 4.625% 03/15/46 | | | | | | | | | | | | | | | | | | | |
| 46625Y-GL-1 | | | 12/01/2012 | Paydown | | 2,898,697 | 2,898,697 | 2,750,498 | 2,823,147 | | 75,550 | | 75,550 | | 2,898,697 | | | | 72,237 | 03/15/2046 |
| | JPMCC_05-LDP2 05-LDP2 A3 4.697% 07/15/42 | | | | | | | | | | | | | | | | | | | |
| 46625Y-NB-5 | | | 12/01/2012 | Paydown | | 16,474,076 | 16,474,076 | 16,309,423 | 16,418,659 | | 55,417 | | 55,417 | | 16,474,076 | | | | 207,433 | 07/15/2042 |
| | JPMCCMSC_05-CIBC12 05-CIBC1 ASB 4.846% | | | | | | | | | | | | | | | | | | | |
| 46625Y-QS-5 | 09/12/37 | | 12/01/2012 | Paydown | | 5,961,512 | 5,961,512 | 5,990,972 | 5,962,476 | | (964) | | (964) | | 5,961,512 | | | | 156,576 | 09/12/2037 |
| | JPMCC_05-LDP3 05-LDP3 ASB 4.893% | | | | | | | | | | | | | | | | | | | |
| 46625Y-SK-0 | 08/15/42 | | 12/01/2012 | Paydown | | 4,646,903 | 4,646,903 | 4,695,633 | 4,673,387 | | (26,484) | | (26,484) | | 4,646,903 | | | | 125,986 | 08/15/2042 |
| | JPMCCMSC_05-LDP4 05_LDP4 ASB 4.824% | | | | | | | | | | | | | | | | | | | |
| 46625Y-UB-7 | 10/15/42 | | 12/01/2012 | Paydown | | 4,368,175 | 4,368,175 | 4,390,014 | 4,367,209 | | 967 | | 967 | | 4,368,175 | | | | 114,798 | 10/15/2042 |
| | JPMCC_05-LDP5 05-LDP5 A2 5.198% 12/15/44 | | | | | | | | | | | | | | | | | | | |
| 46625Y-XM-0 | | | 12/01/2012 | Paydown | | 4,956,387 | 4,956,387 | 4,986,590 | 4,959,995 | | (3,609) | | (3,609) | | 4,956,387 | | | | 142,506 | 12/15/2044 |
| | JPMCC_05-LDP5 05-LDP5 ASB 5.190% | | | | | | | | | | | | | | | | | | | |
| 46625Y-XQ-1 | 12/15/44 | | 12/01/2012 | Paydown | | 3,308,872 | 3,308,872 | 3,325,235 | 3,308,188 | | 685 | | 685 | | 3,308,872 | | | | 95,605 | 12/15/2044 |
| 46630G-AV-7 | JPMMT_07-A1 07-A1 5A5 3.031% 07/25/35 | | 12/01/2012 | Paydown | | 1,425,613 | 1,425,613 | 1,338,294 | 1,340,474 | | 85,139 | | 85,139 | | 1,425,613 | | | | 22,791 | 07/25/2035 |
| | JPMCC_07-LDPX 07-LDPX A2 5.434% 01/15/49 | | | | | | | | | | | | | | | | | | | |
| 46630J-AB-5 | | | 12/01/2012 | Paydown | | 1,448,011 | 1,448,011 | 1,451,631 | 1,449,431 | | (1,420) | | (1,420) | | 1,448,011 | | | | 50,763 | 01/15/2049 |
| | JPMCC-07-CB19 07-CB19 ASB 5.709% | | | | | | | | | | | | | | | | | | | |
| 46630V-AE-2 | 02/12/49 | | 12/01/2012 | Paydown | | 2,827,480 | 2,827,480 | 3,030,521 | 2,970,401 | | (142,921) | | (142,921) | | 2,827,480 | | | | 103,861 | 02/12/2049 |
| 46633H-AA-8 | JPMRR_09-3 09-3 1A1 2.613% 02/26/35 | | 12/01/2012 | Paydown | | 1,227,012 | 1,227,012 | 1,053,243 | 1,096,467 | | 130,546 | | 130,546 | | 1,227,012 | | | | 18,011 | 02/26/2035 |
| 46633H-AC-4 | JPMRR_09-3 09-3 2A1 5.500% 02/26/36 | | 12/01/2012 | Paydown | | 6,314,574 | 6,314,574 | 5,680,212 | 6,023,776 | | 290,798 | | 290,798 | | 6,314,574 | | | | 176,766 | 02/26/2036 |
| 47232C-AA-2 | JMAC_09-R1 09-R1 1A1 5.127% 11/26/35 | | 12/01/2012 | Paydown | | 5,349,766 | 5,349,766 | 4,921,785 | 5,035,019 | | 314,747 | | 314,747 | | 5,349,766 | | | | 147,661 | 11/26/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 47232C-AC-8 | JMAC_09-R1 09-R2 2A1 5.750% 04/26/36 | | 12/01/2012 | Paydown | | 7,912,597 | 7,912,597 | 6,676,254 | 7,487,113 | | 425,484 | | 425,484 | | 7,912,597 | | | | 238,051 | 04/26/2036 |
| 47232C-AE-4 | JMAC_09-R1 09-R2 3A1 5.371% 12/26/36 | | 12/01/2012 | Paydown | | 2,941,839 | 2,941,839 | 2,434,602 | 2,580,885 | | 360,954 | | 360,954 | | 2,941,839 | | | | 87,821 | 12/26/2036 |
| 47232C-AG-9 | JMAC_09-R2 09-R2 4A1 5.466% 06/21/37 | | 12/01/2012 | Paydown | | 8,987,483 | 8,987,483 | 7,454,286 | 7,943,693 | | 1,043,791 | | 1,043,791 | | 8,987,483 | | | | 259,193 | 06/21/2037 |
| 47232C-AJ-3 | JMAC_09-R1 09-R1 5A1 4.966% 05/21/36 | | 12/01/2012 | Paydown | | 4,220,516 | 4,220,516 | 3,381,688 | 3,877,859 | | 342,657 | | 342,657 | | 4,220,516 | | | | 93,115 | 05/21/2036 |
| 47232T-AG-2 | JMAC_09-R3 09-R3 2A1 3.102% 11/26/34 | | 12/01/2012 | Paydown | | 4,006,127 | 4,006,127 | 3,425,239 | 3,583,360 | | 422,768 | | 422,768 | | 4,006,127 | | | | 74,106 | 11/26/2034 |
| 47232T-AM-9 | JMAC_09-R3 09-R3 3A1 5.243% 11/26/35 | | 12/01/2012 | Paydown | | 6,085,633 | 6,085,633 | 5,446,642 | 5,673,208 | | 412,425 | | 412,425 | | 6,085,633 | | | | 186,739 | 11/26/2035 |
| 47232Y-AA-4 | JMAC_09-R6 09-R6 1A1 5.019% 03/26/36 | | 12/01/2012 | Paydown | | 2,462,796 | 2,462,796 | 2,142,632 | 2,248,954 | | 213,842 | | 213,842 | | 2,462,796 | | | | 60,651 | 03/26/2036 |
| 47232Y-AF-3 | JMAC_09-R6 09-R6 2A1 5.158% 10/26/35 | | 12/01/2012 | Paydown | | 1,938,854 | 1,938,854 | 1,686,803 | 1,761,749 | | 177,105 | | 177,105 | | 1,938,854 | | | | 52,280 | 10/26/2035 |
| 47232Y-AM-8 | JMAC_09-R6 09-R6 3A2 2.447% 12/26/35 | | 07/01/2012 | Paydown | | 5,138,463 | 5,138,463 | 3,892,386 | 4,974,786 | | 163,677 | | 163,677 | | 5,138,463 | | | | 41,177 | 12/26/2035 |
| 47232Y-AS-5 | JMAC_09-R6 09-R6 4A1 4.838% 04/26/35 | | 12/01/2012 | Paydown | | 6,195,491 | 6,195,491 | 5,688,700 | 5,853,599 | | 341,891 | | 341,891 | | 6,195,491 | | | | 150,297 | 04/26/2035 |
| 47232Y-AX-4 | JMAC_09-R6 09-R6 5A1 5.019% 03/26/36 | | 12/01/2012 | Paydown | | 2,955,355 | 2,955,355 | 2,495,797 | 2,641,007 | | 314,348 | | 314,348 | | 2,955,355 | | | | 72,777 | 03/26/2036 |
| 47232Y-BH-8 | JMAC_09-R6 09-R6 7A1 3.132% 08/26/35 | | 12/01/2012 | Paydown | | 4,143,312 | 4,143,312 | 3,675,118 | 3,847,527 | | 295,786 | | 295,786 | | 4,143,312 | | | | 92,049 | 08/26/2035 |
| 47233D-AL-5 | JMAC_09-R11 09-R11 2A12 5.272% 10/26/35 | | 12/01/2012 | Paydown | | 2,682,820 | 2,682,820 | 2,625,810 | 2,645,739 | | 37,080 | | 37,080 | | 2,682,820 | | | | 109,913 | 10/26/2035 |
| 47233P-AA-2 | JMAC_10-R5 10-R5 1A1 4.250% 04/21/36 | | 12/01/2012 | Paydown | | 4,099,899 | 4,099,899 | 4,110,148 | 4,103,768 | | (3,870) | | (3,870) | | 4,099,899 | | | | 100,910 | 04/21/2036 |
| 481247-AK-0 | JPMORGAN CHASE & CO LT GTD 2.200% 06/15/12 | | 06/15/2012 | MATURITY | | 25,000,000 | 25,000,000 | 25,280,075 | 25,040,852 | | (40,852) | | (40,852) | | 25,000,000 | | | | 275,000 | 06/15/2012 |
| 485260-BH-5 | KANSAS GAS & ELECT 5.647% 03/29/21 | | 09/29/2012 | Redemption 100.0000 | | 899,356 | 899,356 | 899,356 | 899,356 | | | | | | 899,356 | | | | 50,787 | 03/29/2021 |
| 48666K-AH-2 | KB Home 5.750% 02/01/14 | | 02/16/2012 | Various | | 17,777,200 | 18,140,000 | 18,059,470 | 18,118,260 | | 1,228 | | 1,228 | | 18,119,488 | | (342,288) | (342,288) | 564,985 | 02/01/2014 |
| 48666K-AL-3 | KB Home 5.875% 01/15/15 | | 08/08/2012 | COMPANY TRADE | | 4,158,000 | 4,200,000 | 4,121,628 | 4,171,328 | | 5,281 | | 5,281 | | 4,176,609 | | (18,609) | (18,609) | 262,515 | 01/15/2015 |
| 49228R-AE-3 | KERN RIVER FUNDING CORP 4.893% 04/30/18 | | 12/31/2012 | Various | | 2,349,500 | 2,349,500 | 2,349,809 | 2,349,581 | | (81) | | (81) | | 2,349,500 | | | | 62,270 | 04/30/2018 |
| 49238#-AA-5 | KERR-MCGEE CORP 7.370% 01/30/19 | | 07/30/2012 | Redemption 100.0000 | | 197,352 | 197,352 | 197,352 | 197,352 | | | | | | 197,352 | | | | 14,545 | 01/30/2019 |
| 49240#-AA-1 | KERR-MCGEE CORP 7.270% 01/30/20 | | 07/30/2012 | Redemption 100.0000 | | 184,678 | 184,678 | 184,678 | 184,678 | | | | | | 184,678 | | | | 13,426 | 01/30/2020 |
| 49240#-AB-9 | KERR-MCGEE CORP 7.220% 01/30/18 | | 07/30/2012 | Redemption 100.0000 | | 1,058,066 | 1,058,066 | 1,058,066 | 1,058,066 | | | | | | 1,058,066 | | | | 73,238 | 01/30/2018 |
| 50075N-AR-5 | Mondelez International Inc 7.000% 08/11/37 | | 07/18/2012 | Tax Free Exchange | | 21,406,608 | 20,710,000 | 21,437,845 | 21,413,311 | | (6,703) | | (6,703) | | 21,406,608 | | | | 1,989,311 | 08/11/2037 |
| 50075N-AU-8 | Mondelez International Inc 6.125% 02/01/18 | | 07/18/2012 | Tax Free Exchange | | 58,072,210 | 55,647,000 | 58,987,374 | 58,277,499 | | (205,289) | | (205,289) | | 58,072,210 | | | | 4,866,407 | 02/01/2018 |
| 50075N-AV-6 | Mondelez International Inc 6.125% 08/23/18 | | 07/18/2012 | Tax Free Exchange | | 14,869,807 | 13,500,000 | 15,116,945 | 14,976,501 | | (106,694) | | (106,694) | | 14,869,807 | | | | 1,079,531 | 08/23/2018 |
| 50075N-AW-4 | Mondelez International Inc 6.875% 01/26/39 | | 07/18/2012 | Tax Free Exchange | | 16,161,899 | 14,607,000 | 16,223,900 | 16,174,820 | | (12,921) | | (12,921) | | 16,161,899 | | | | 1,461,714 | 01/26/2039 |
| 50075N-BA-1 | Mondelez International Inc 5.375% 02/10/20 | | 07/18/2012 | Tax Free Exchange | | 5,632,402 | 5,236,000 | 5,715,565 | 5,656,535 | | (24,133) | | (24,133) | | 5,632,402 | | | | 387,755 | 02/10/2020 |
| 501044-CC-3 | Kroger Co/The 6.750% 04/15/12 | | 04/15/2012 | Maturity | | 3,450,000 | 3,450,000 | 3,445,895 | 3,449,846 | | 154 | | 154 | | 3,450,000 | | | | 116,438 | 04/15/2012 |
| 51461T-AA-9 | LANFIN INVESTMENTS INC LANFIN_ 10-1 A 5.850% 12/12/16 | | 12/10/2012 | Redemption 100.0000 | | 3,341,493 | 3,341,493 | 3,350,499 | 3,348,933 | | (7,440) | | (7,440) | | 3,341,493 | | | | 108,538 | 12/12/2016 |
| 52108H-4U-5 | LBUBSCMT_05-C3 05-C3 AAB 4.664% 07/15/30 | | 12/11/2012 | Paydown | | 3,029,100 | 3,029,100 | 3,041,083 | 3,028,289 | | 811 | | 811 | | 3,029,100 | | | | 99,281 | 07/15/2030 |
| 52108H-E3-4 | LBUBSCMT_04-C4 04-C4 A3 5.383% 06/15/29 | | 12/11/2012 | Paydown | | 30,491,777 | 30,491,777 | 30,664,485 | 30,549,722 | | (57,944) | | (57,944) | | 30,491,777 | | | | 1,160,257 | 06/15/2029 |
| 52108H-LH-5 | LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A4 4.563% 09/15/26 | | 01/11/2012 | Paydown | | 1,062,997 | 1,062,997 | 1,068,269 | 1,062,630 | | 367 | | 367 | | 1,062,997 | | | | 4,042 | 09/15/2026 |
| 52108H-MU-5 | LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A5 4.853% 09/15/31 | | 08/11/2012 | Paydown | | 9,000,000 | 9,000,000 | 9,044,395 | 8,998,488 | | 1,512 | | 1,512 | | 9,000,000 | | | | 171,658 | 09/15/2031 |
| 52108H-RB-2 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C3 A3 3.850% 05/15/27 | | 10/11/2012 | Paydown | | 9,707,150 | 9,707,150 | 9,755,177 | 9,707,138 | | 12 | | 12 | | 9,707,150 | | | | 250,190 | 05/15/2027 |
| 52108H-UK-8 | LB-UBS COMM MORT TRUST LBUBSCM CMO2003C7 A2 4.064% 09/15/27 | | 03/11/2012 | Paydown | | 2,242,443 | 2,242,443 | 2,253,616 | 2,241,511 | | 932 | | 932 | | 2,242,443 | | | | 14,891 | 09/15/2027 |
| 52108H-UL-6 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3 4.559% 09/15/27 | | 12/11/2012 | Paydown | | 23,488,193 | 23,488,193 | 23,672,325 | 23,484,286 | | 3,906 | | 3,906 | | 23,488,193 | | | | 734,508 | 09/15/2027 |
| 52108H-XL-3 | LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A3 4.830% 11/15/27 | | 12/11/2012 | Paydown | | 1,885,729 | 1,885,729 | 1,895,076 | 1,885,845 | | (116) | | (116) | | 1,885,729 | | | | 42,534 | 11/15/2027 |
| 52108H-ZX-5 | LBUBS_04-C2 2004-C2 A3 3.973% 03/15/29 | | 12/11/2012 | Paydown | | 3,145,658 | 3,145,658 | 2,938,846 | 3,078,177 | | 67,481 | | 67,481 | | 3,145,658 | | | | 63,573 | 03/15/2029 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | LEHMAN XS TRUST LXS_07-20N 07-20N A1 | | | | | | | | | | | | | | | | | | | |
| 52525A-AA-2 | 1.360% 12/25/37 | | 12/25/2012 | Paydown | | 1,783,458 | 1,783,458 | 1,725,498 | 1,732,400 | | 51,058 | | 51,058 | | 1,783,458 | | | | 13,626 | 12/25/2037 |
| 52736R-C*-1 | LEVI STRAUSS TERM LOAN 2.465% 03/27/14 | | 11/15/2012 | Various | | 1,174,266 | 1,175,000 | 981,584 | 1,088,546 | | 34,466 | | 34,466 | | 1,123,011 | | 51,254 | 51,254 | 30,207 | 03/27/2014 |
| 532776-AJ-0 | LIN TELEVISION CORP 6.500% 05/15/13 | | 01/20/2012 | Various | | 5,281,000 | 5,281,000 | 5,278,531 | 5,277,467 | | 131 | | 131 | | 5,277,598 | | 3,402 | 3,402 | 61,978 | 05/15/2013 |
| 552078-BA-4 | Lyondell Chemical Co 8.000% 11/01/17 | | 04/09/2012 | COMPANY TRADE | | 2,974,020 | 2,716,000 | 2,738,578 | 2,737,857 | | (1,166) | | (1,166) | | 2,736,690 | | 237,330 | 237,330 | 95,362 | 11/01/2017 |
| 552078-BB-2 | Lyondell Chemical Co 11.000% 05/01/18 | | 04/09/2012 | Various | | 80,480 | 74,865 | 74,865 | 74,865 | | | | | | 74,865 | | 5,615 | 5,615 | 5,673 | 05/01/2018 |
| 55265K-W4-7 | MASTR_03-11 03-11 1A1 5.250% 12/25/33 | | 12/01/2012 | Paydown | | 5,961,931 | 5,961,931 | 5,522,239 | 5,537,362 | | 424,570 | | 424,570 | | 5,961,931 | | | | 148,206 | 12/25/2033 |
| 55265K-YZ-6 | MASTR_03-6 03-6 8A1 5.500% 07/25/33 | | 12/01/2012 | Paydown | | 1,397,515 | 1,397,515 | 1,348,602 | 1,349,507 | | 48,008 | | 48,008 | | 1,397,515 | | | | 20,535 | 07/25/2033 |
| | MACDERMID INC TERM LOAN B 2.209% 04/12/14 | | | | | | | | | | | | | | | | | | | |
| 554273-A*-3 | | | 09/28/2012 | Various | | 117,757 | 117,757 | 100,354 | 109,914 | | 7,843 | | 7,843 | | 117,757 | | | | 843 | 04/12/2014 |
| | MASTR ALTERNATIVE LOANS TRUST 03-5 3A1 | | | | | | | | | | | | | | | | | | | |
| 576434-FE-9 | 6.000% 08/25/33 | | 12/01/2012 | Paydown | | 1,538,604 | 1,538,604 | 1,386,666 | 1,391,029 | | 147,575 | | 147,575 | | 1,538,604 | | | | 55,885 | 08/25/2033 |
| 59001A-AK-8 | Meritage Homes Corp 6.250% 03/15/15 | | 04/10/2012 | Various | | 4,358,035 | 4,345,000 | 4,097,372 | 4,237,426 | | 8,020 | | 8,020 | | 4,245,447 | | 112,588 | 112,588 | 154,640 | 03/15/2015 |
| 59020U-LR-4 | MLMI_04-A4 04-A4 A2 2.578% 08/25/34 | | 12/01/2012 | Paydown | | 733,354 | 733,354 | 661,852 | 664,163 | | 69,191 | | 69,191 | | 733,354 | | | | 9,981 | 08/25/2034 |
| | MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 | | | | | | | | | | | | | | | | | | | |
| 590219-AJ-0 | 2.890% 05/25/36 | | 12/25/2012 | COMPANY TRADE | | 314,671 | 381,391 | 314,671 | 373,584 | | (1,640) | 57,273 | (58,913) | | 314,671 | | | | 52,425 | 05/25/2036 |
| | MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 | | | | | | | | | | | | | | | | | | | |
| 590219-AJ-0 | 2.890% 05/25/36 | | 12/25/2012 | Capital Distribution | | 83,728 | | 83,728 | 83,728 | | | | | | 83,728 | | | | | 05/25/2036 |
| | MERRILL LYNCH MORTGAGE TRUST M 05-MCP1 ASB | | | | | | | | | | | | | | | | | | | |
| 59022H-HH-8 | 4.674% 06/12/43 | | 12/01/2012 | Paydown | | 5,448,905 | 5,448,905 | 5,478,649 | 5,449,370 | | (464) | | (464) | | 5,448,905 | | | | 148,683 | 06/12/2043 |
| | MLMT_05-CIP1 05-CIP1 A2 4.960% 07/12/38 | | | | | | | | | | | | | | | | | | | |
| 59022H-JH-6 | | | 12/01/2012 | Paydown | | 13,269,505 | 13,269,505 | 12,246,214 | 12,824,133 | | 445,372 | | 445,372 | | 13,269,505 | | | | 168,431 | 07/12/2038 |
| 59022H-MW-9 | MLMT_05-LC1 05-LC1 A2 5.202% 01/12/44 | | 06/01/2012 | Paydown | | 1,900,940 | 1,900,940 | 1,859,357 | 1,896,996 | | 3,944 | | 3,944 | | 1,900,940 | | | | 49,443 | 01/12/2044 |
| | MIDAMERICAN ENERGY COMPANY 5.125% | | | | | | | | | | | | | | | | | | | |
| 595620-AC-9 | 01/15/13 | | 06/11/2012 | Various | | 12,812,880 | 12,465,000 | 12,922,864 | 12,524,444 | | (25,124) | | (25,124) | | 12,499,320 | | 313,560 | 313,560 | 578,497 | 01/15/2013 |
| | MIDWEST INDEPENDENT TRANSMISSI /PVT | | | Redemption | | | | | | | | | | | | | | | | |
| 598326-A*-7 | 4.620% 02/28/13 | | 02/28/2012 | 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 11,550 | 02/28/2013 |
| | MIDWEST INDEPENDENT TRANSMISSI /PVT | | | | | | | | | | | | | | | | | | | |
| 598326-A@-5 | 4.490% 01/16/14 | | 01/16/2012 | Various | | 1,428,571 | 1,428,571 | 1,428,571 | 1,428,571 | | | | | | 1,428,571 | | | | 32,071 | 01/16/2014 |
| 604668-AA-1 | FILM_11-1A 11-1A A 6.250% 10/20/21 | | 10/20/2012 | Paydown | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | | | 2,200,000 | | | | 66,580 | 10/20/2021 |
| | MSCI_05-TOP19 05-TOP19 AAB 4.852% | | | | | | | | | | | | | | | | | | | |
| 61745M-5F-6 | 06/12/47 | | 12/01/2012 | Paydown | | 10,787,465 | 10,787,465 | 10,180,481 | 10,505,838 | | 281,627 | | 281,627 | | 10,787,465 | | | | 290,891 | 06/12/2047 |
| 61745M-W3-3 | MSCI_05-T17 05-T17 AAB 4.630% 12/13/41 | | 12/01/2012 | Paydown | | 8,047,096 | 8,047,096 | 7,287,023 | 7,905,400 | | 141,696 | | 141,696 | | 8,047,096 | | | | 130,576 | 12/13/2041 |
| 61745M-XB-4 | MSC_04-HQ3 04-HQ3 A4 4.800% 01/13/41 | | 12/01/2012 | Paydown | | 1,898,532 | 1,898,532 | 1,631,996 | 1,798,010 | | 100,523 | | 100,523 | | 1,898,532 | | | | 47,808 | 01/13/2041 |
| | MSDWCI_2004-IQ7 2004-IQ7 A4 5.395% | | | | | | | | | | | | | | | | | | | |
| 61745M-ZA-4 | 06/15/38 | | 12/01/2012 | Paydown | | 673,675 | 673,675 | 651,952 | 661,143 | | 12,533 | | 12,533 | | 673,675 | | | | 36,139 | 06/15/2038 |
| 61750P-AA-6 | MSM_06-13AX 06-13AX A1 0.300% 10/25/36 | | 12/25/2012 | Various | | 523,353 | 684,391 | 523,353 | 536,020 | | | 12,667 | (12,667) | | 523,353 | | | | 19,148 | 10/25/2036 |
| 61750P-AA-6 | MSM_06-13AX 06-13AX A1 0.300% 10/25/36 | | 12/25/2012 | Various | | 167,701 | | 167,701 | 168,762 | | | 1,061 | (1,061) | | 167,701 | | | | | 10/25/2036 |
| 61753J-AA-7 | MSC_07-IQ13 07-IQ13 A1 5.050% 03/15/44 | | 03/01/2012 | Paydown | | 901,768 | 901,768 | 796,233 | 897,191 | | 4,577 | | 4,577 | | 901,768 | | | | 7,826 | 03/15/2044 |
| | | | | CITIGROUP GLOBAL | | | | | | | | | | | | | | | | |
| 628530-AP-2 | Mylan Inc/PA 6.000% 11/15/18 | | 12/12/2012 | MARKETS INC | | 3,312,533 | 2,991,000 | 3,065,775 | 3,060,553 | | (12,317) | | (12,317) | | 3,048,237 | | 264,296 | 264,296 | 195,412 | 11/15/2018 |
| | NE ENERGY (FIRSTLIGHT POWER) TERM LOAN B | | | Redemption | | | | | | | | | | | | | | | | |
| 62906#-AA-9 | 2.750% 11/01/13 | | 03/14/2012 | 100.0000 | | 2,442,391 | 2,442,391 | 2,312,915 | 2,371,962 | | 70,428 | | 70,428 | | 2,442,391 | | | | 15,562 | 11/01/2013 |
| 629855-AQ-0 | NALCO COMPANY 6.625% 01/15/19 | | 01/10/2012 | Call 113.1785 | | 16,982,434 | 15,005,000 | 15,305,950 | 15,266,624 | | (1,046) | | (1,046) | | 15,265,578 | | 1,716,856 | 1,716,856 | 483,138 | 01/15/2019 |
| | NATIONAL CINEMEDIA LLC TERM LOAN 1.900% | | | | | | | | | | | | | | | | | | | |
| 63530@-AA-3 | 02/13/15 | | 11/26/2012 | Various | | 2,105,172 | 2,105,172 | 1,779,377 | 1,928,423 | | 176,749 | | 176,749 | | 2,105,172 | | | | 25,893 | 02/13/2015 |
| | NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 | | | | | | | | | | | | | | | | | | | |
| 63860F-AB-9 | 0.340% 09/25/36 | | 12/26/2012 | Paydown | | 1,674,777 | 1,674,777 | 1,611,973 | 1,666,822 | | 7,955 | | 7,955 | | 1,674,777 | | | | 3,217 | 09/25/2036 |
| 651290-AH-1 | Newfield Exploration Co 6.625% 09/01/14 | | 04/30/2012 | Various | | 11,323,669 | 11,200,000 | 11,540,429 | 11,234,723 | | (18,218) | | (18,218) | | 11,216,505 | | 107,163 | 107,163 | 492,606 | 09/01/2014 |
| | NEXTEL COMMUNICATIONS INC 5.950% 03/15/14 | | | | | | | | | | | | | | | | | | | |
| 65332V-BJ-1 | | | 11/19/2012 | Call 100.0000 | | 13,130,000 | 13,130,000 | 13,117,500 | 13,126,393 | | 1,390 | | 1,390 | | 13,127,783 | | 2,217 | 2,217 | 920,121 | 03/15/2014 |
| | NIELSEN FINANCE LLC TERM LOAN A 2.213% | | | | | | | | | | | | | | | | | | | |
| 65410*-AA-5 | 08/09/13 | | 02/02/2012 | Various | | 30,758 | 30,758 | 26,380 | 29,145 | | 1,613 | | 1,613 | | 30,758 | | | | 96 | 08/09/2013 |
| 65538Y-AA-7 | NMRR_10-2 10-2 1A1 5.500% 01/26/36 | | 12/01/2012 | Paydown | | 5,210,784 | 5,210,784 | 5,321,513 | 5,285,491 | | (74,706) | | (74,706) | | 5,210,784 | | | | 130,607 | 01/26/2036 |
| | NORANDA ALUMINIUM ACQUISITION TERM LOAN B | | | | | | | | | | | | | | | | | | | |
| 65543A-A*-5 | 2.020% 05/18/14 | | 02/29/2012 | Various | | 336,984 | 336,984 | 277,072 | 307,758 | | 29,226 | | 29,226 | | 336,984 | | | | 1,726 | 05/18/2014 |
| | NUVEEN INVESTMENTS INC TERM LOAN B - NON- | | | | | | | | | | | | | | | | | | | |
| 67090F-A@-5 | EXTENDED 3.318% 11/13/14 | | 03/05/2012 | Tax Free Exchange | | 390,742 | 400,189 | 379,412 | 390,153 | | 589 | | 589 | | 390,742 | | | | 5,082 | 11/13/2014 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | ONCOR ELECTRIC DELIVERY CO 6.375% | | | | | | | | | | | | | | | | | | | |
| 68233D-AS-6 | 05/01/12 | | 05/01/2012 | Various | | 52,870,000 | 52,870,000 | 58,643,955 | 53,169,490 | | (299,490) | | (299,490) | | 52,870,000 | | | | 1,685,231 | 05/01/2012 |
| 68389F-JF-2 | OOMLT_05-4 05-4 A3 0.470% 11/25/35 | | 12/25/2012 | Paydown | | 1,469,655 | 1,469,655 | 1,170,213 | 1,355,396 | | 114,259 | | 114,259 | | 1,469,655 | | | | 3,829 | 11/25/2035 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 693659-AC-8 | ARIZONA PUB SERVICE 8.000% 12/30/15 | | 12/30/2012 | 100.0000 | | 1,919,000 | 1,919,000 | 1,919,000 | 1,919,000 | | | | | | 1,919,000 | | | | 119,960 | 12/30/2015 |
| | Packaging Corp of America 5.750% 08/01/13 | | | | | | | | | | | | | | | | | | | |
| 695156-AM-1 | | | 07/26/2012 | Various | | 18,431,700 | 17,500,000 | 17,479,680 | 17,496,053 | | 1,376 | | 1,376 | | 17,497,429 | | 934,271 | 934,271 | 992,274 | 08/01/2013 |
| 704549-AJ-3 | Peabody Energy Corp 6.000% 11/15/18 | | 10/30/2012 | Tax Free Exchange | | 7,734,452 | 7,780,000 | 7,728,600 | 7,729,216 | | 5,236 | | 5,236 | | 7,734,452 | | | | 447,350 | 11/15/2018 |
| 704549-AL-8 | Peabody Energy Corp 6.250% 11/15/21 | | 10/30/2012 | Tax Free Exchange | | 2,523,379 | 2,500,000 | 2,525,000 | 2,524,880 | | (1,501) | | (1,501) | | 2,523,379 | | | | 149,740 | 11/15/2021 |
| 74153W-AS-8 | PRICOA GLOBAL FUNDING I 4.625% 06/25/12 | | 06/25/2012 | Various | | 18,500,000 | 18,500,000 | 18,465,960 | 18,497,288 | | 2,712 | | 2,712 | | 18,500,000 | | | | 427,813 | 06/25/2012 |
| | PRIME_04-CL1 04-CL1 IA1 6.000% 02/25/34 | | | | | | | | | | | | | | | | | | | |
| 74160M-DK-5 | | | 12/01/2012 | Paydown | | 1,022,499 | 1,022,499 | 948,796 | 951,122 | | 71,377 | | 71,377 | | 1,022,499 | | | | 31,237 | 02/25/2034 |
| | PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1 | | | | | | | | | | | | | | | | | | | |
| 743873-AY-7 | 0.500% 05/25/35 | | 12/25/2012 | Paydown | | 1,374,980 | 1,374,980 | 993,423 | 1,003,788 | | 371,191 | | 371,191 | | 1,374,980 | | | | 4,513 | 05/25/2035 |
| | PCMT_03-PWR1 03-PWR1 A1 3.669% 02/11/36 | | | | | | | | | | | | | | | | | | | |
| 74432G-AA-5 | | | 10/01/2012 | Paydown | | 3,794,216 | 3,794,216 | 3,678,463 | 3,776,083 | | 18,134 | | 18,134 | | 3,794,216 | | | | 89,390 | 02/11/2036 |
| | PCMT_03-PWR1 03-PWR1 A2 4.493% 02/11/36 | | | | | | | | | | | | | | | | | | | |
| 74432G-AB-3 | | | 12/01/2012 | Paydown | | 6,168,213 | 6,168,213 | 5,560,865 | 5,985,840 | | 182,373 | | 182,373 | | 6,168,213 | | | | 251,492 | 02/11/2036 |
| 744448-BU-4 | PUB SERV CO OF COLORADO 7.875% 10/01/12 | | 10/01/2012 | Various | | 38,771,000 | 38,771,000 | 47,060,953 | 39,633,678 | | (862,678) | | (862,678) | | 38,771,000 | | | | 3,053,216 | 10/01/2012 |
| | PUBLIC SERVICE ELEC & GAS MNTB 5.125% | | | | | | | | | | | | | | | | | | | |
| 74456Q-AJ-5 | 09/01/12 | | 09/01/2012 | Various | | 19,114,000 | 19,114,000 | 19,541,962 | 19,152,963 | | (38,963) | | (38,963) | | 19,114,000 | | | | 979,593 | 09/01/2012 |
| | RFMSI_04-KS1 2004-KS1 AI4 4.213% | | | | | | | | | | | | | | | | | | | |
| 74924P-AD-4 | 04/25/32 | | 12/01/2012 | Paydown | | 85,556 | 85,556 | 85,554 | 85,344 | | 212 | | 212 | | 85,556 | | | | 2,750 | 04/25/2032 |
| 74927X-AG-7 | RBSGC_07-B 07-B 3A1 5.256% 07/25/35 | | 12/01/2012 | Paydown | | 5,065,340 | 5,065,340 | 4,337,708 | 4,356,176 | | 709,164 | | 709,164 | | 5,065,340 | | | | 134,044 | 07/25/2035 |
| 74928G-AM-0 | RBSSP_09-13 09-13 4A1 5.500% 10/26/35 | | 12/01/2012 | Paydown | | 7,691,376 | 7,691,376 | 7,737,145 | 7,703,827 | | (12,451) | | (12,451) | | 7,691,376 | | | | 223,915 | 10/26/2035 |
| 74928G-AV-0 | RBSSP_09-13 09-13 7A1 5.750% 01/26/36 | | 12/01/2012 | Paydown | | 1,310,877 | 1,310,877 | 1,310,877 | 1,310,877 | | | | | | 1,310,877 | | | | 45,555 | 01/26/2036 |
| | RBSSP RESECURITIZATION TRUST R 09-5 1A1 | | | | | | | | | | | | | | | | | | | |
| 74928W-AA-1 | 2.617% 06/26/36 | | 12/01/2012 | Paydown | | 3,828,630 | 3,828,630 | 3,474,482 | 3,604,177 | | 224,453 | | 224,453 | | 3,828,630 | | | | 97,202 | 06/26/2036 |
| 74929G-AH-0 | RBSSP_10-5 10-5 2A3 5.500% 09/26/37 | | 12/02/2012 | Paydown | | 1,621,147 | 1,621,147 | 1,625,200 | 1,622,107 | | (960) | | (960) | | 1,621,147 | | | | 49,483 | 09/26/2037 |
| | ROCKPORT GENERATING STATION 9.810% | | | Redemption | | | | | | | | | | | | | | | | |
| 74955D-AA-9 | 12/07/21 | | 12/07/2012 | 100.0000 | | 8,391 | 8,391 | 8,391 | 8,391 | | | | | | 8,391 | | | | 622 | 12/07/2021 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 74955E-AA-7 | RGS I&M FUNDING CORP 9.810% 12/07/21 | | 12/07/2012 | 100.0000 | | 8,391 | 8,391 | 8,391 | 8,391 | | | | | | 8,391 | | | | 622 | 12/07/2021 |
| | REYNOLDS GROUP ISSUER INC / RE 7.125% | | | | | | | | | | | | | | | | | | | |
| 74959G-AA-8 | 04/15/19 | | 07/26/2012 | Tax Free Exchange | | 13,454,155 | 13,130,000 | 13,556,281 | 13,491,474 | | (37,319) | | (37,319) | | 13,454,155 | | | | 755,932 | 04/15/2019 |
| | REYNOLDS GROUP ISSUER INC / RE 7.875% | | | | | | | | | | | | | | | | | | | |
| 74959H-AA-6 | 08/15/19 | | 07/26/2012 | Tax Free Exchange | | 2,034,752 | 2,000,000 | 2,040,000 | 2,037,896 | | (3,143) | | (3,143) | | 2,034,752 | | | | 151,813 | 08/15/2019 |
| 75524M-AJ-9 | RBSSP_09-7 09-7 3A1 6.000% 03/26/36 | | 12/01/2012 | Paydown | | 4,262,850 | 4,262,850 | 4,081,679 | 4,135,866 | | 126,984 | | 126,984 | | 4,262,850 | | | | 142,538 | 03/26/2036 |
| 75913M-AA-7 | REGIONS BANK 6.450% 06/26/37 | | 05/11/2012 | Various | | 2,985,000 | 3,000,000 | 2,967,420 | 2,969,286 | | 144 | | 144 | | 2,969,429 | | 15,571 | 15,571 | 60,200 | 06/26/2037 |
| 759950-FX-1 | RAMC_05-4 05-4 A3 5.565% 02/25/36 | | 12/01/2012 | Paydown | | 707,065 | 707,065 | 707,065 | 707,065 | | | | | | 707,065 | | | | 19,097 | 02/25/2036 |
| 78387G-AK-9 | SBC COMMUNICATIONS INC 5.875% 08/15/12 | | 03/30/2012 | Various | | 34,412,653 | 33,725,000 | 36,816,058 | 33,974,910 | | (98,632) | | (98,632) | | 33,876,278 | | 536,375 | 536,375 | 1,238,340 | 08/15/2012 |
| | SBA TELECOMMUNICATIONS INC 8.000% | | | | | | | | | | | | | | | | | | | |
| 78401F-AC-1 | 08/15/16 | | 08/29/2012 | Call 106.6885 | | 17,205,660 | 16,127,000 | 16,339,098 | 16,287,090 | | (24,907) | | (24,907) | | 16,262,183 | | 943,478 | 943,478 | 1,172,539 | 08/15/2016 |
| 78442G-GG-5 | SLMA_03-4 2003-4 A5D 1.058% 03/15/33 | | 12/15/2012 | Paydown | | 2,845,325 | 2,845,325 | 2,843,499 | 2,844,456 | | 870 | | 870 | | 2,845,325 | | | | 22,652 | 03/15/2033 |
| | SALLY HOLDINGS LLC TERM LOAN B 2.490% | | | | | | | | | | | | | | | | | | | |
| 79546#-AA-9 | 11/16/13 | | 05/18/2012 | Various | | 2,343,178 | 2,343,178 | 2,229,380 | 2,275,598 | | 67,580 | | 67,580 | | 2,343,178 | | | | 26,148 | 11/16/2013 |
| 805901-AQ-8 | SCANA Corp 6.250% 02/01/12 | | 02/01/2012 | Maturity | | 10,000,000 | 10,000,000 | 10,491,173 | 10,006,583 | | (6,583) | | (6,583) | | 10,000,000 | | | | 312,500 | 02/01/2012 |
| | SILVERLEAF TIMESHARE LOAN-BACK 10-A A | | | | | | | | | | | | | | | | | | | |
| 82838Q-AD-0 | 5.360% 07/15/22 | | 12/01/2012 | Paydown | | 2,057,962 | 2,057,962 | 2,069,291 | 2,064,012 | | (6,050) | | (6,050) | | 2,057,962 | | | | 54,002 | 07/15/2022 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 83367#-AB-5 | COMMONWEALTH EDISON 7.340% 01/29/13 | | 01/29/2012 | 100.0000 | | 1,057,092 | 1,057,092 | 1,057,092 | 1,057,092 | | | | | | 1,057,092 | | | | 38,795 | 01/29/2013 |
| 83546D-AA-6 | SONIC_11-1A 11-1A A2 5.438% 05/20/41 | | 12/20/2012 | Paydown | | 360,000 | 360,000 | 363,680 | 363,631 | | (3,631) | | (3,631) | | 360,000 | | | | 10,604 | 05/20/2041 |
| | SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1 | | | | | | | | | | | | | | | | | | | |
| 83613G-AA-7 | 1.710% 02/25/38 | | 12/26/2012 | Paydown | | 552,031 | 552,031 | 549,357 | 550,914 | | 1,117 | | 1,117 | | 552,031 | | | | 4,543 | 02/25/2038 |
| 842434-CA-8 | SOUTHERN CA GAS CO 4.800% 10/01/12 | | 10/01/2012 | Various | | 10,401,000 | 10,401,000 | 10,644,769 | 10,424,322 | | (23,322) | | (23,322) | | 10,401,000 | | | | 499,248 | 10/01/2012 |
| | Spanish Broadcasting System In TERM LOAN - | | | Redemption | | | | | | | | | | | | | | | | |
| 846425-A*-7 | 1ST LIEN 2.050% 06/10/12 | | 02/07/2012 | 100.0000 | | 350,625 | 350,625 | 350,625 | 350,625 | | | | | | 350,625 | | | | 1,362 | 06/10/2012 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | Stanley Black & Decker Inc 4.900% | | | | | | | | | | | | | | | | | | | |
| 854616-AK-5 | 11/01/12 | | 11/01/2012 | Maturity | | 6,000,000 | 6,000,000 | 5,991,626 | 5,999,035 | | 965 | | 965 | | 6,000,000 | | | | 294,000 | 11/01/2012 |
| 863579-TA-6 | SARM_05-12 05-12 B1 3.590% 06/25/35 | | 12/25/2012 | COMPANY TRADE | | 142,744 | 5,833,940 | 142,744 | 142,744 | | | | | | 142,744 | | | | 7,595 | 06/25/2035 |
| 863579-TA-6 | SARM_05-12 05-12 B1 3.590% 06/25/35 | | 09/25/2012 | Capital Distribution | | 66,766 | | 66,766 | 66,766 | | | | | | 66,766 | | | | | 06/25/2035 |
| 863579-US-5 | SARM_05-15 05-15 3A1 2.910% 07/25/35 | | 12/01/2012 | Paydown | | 608,135 | 608,135 | 547,322 | 550,005 | | 58,130 | | 58,130 | | 608,135 | | | | 16,285 | 07/25/2035 |
| 86359B-H9-5 | SASC_04-20 04-20 4A1 6.000% 11/25/34 | | 12/01/2012 | Paydown | | 831,706 | 831,706 | 810,133 | 809,313 | | 22,392 | | 22,392 | | 831,706 | | | | 4,934 | 11/25/2034 |
| 86359B-KA-8 | SARM_04-3AC 04-3AC A1 2.745% 03/25/34 | | 12/01/2012 | Paydown | | 471,252 | 471,252 | 400,564 | 403,019 | | 68,233 | | 68,233 | | 471,252 | | | | 7,818 | 03/25/2034 |
| | STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1 | | | | | | | | | | | | | | | | | | | |
| 86359B-PQ-8 | 2.804% 05/25/34 | | 12/01/2012 | Paydown | | 1,876,618 | 1,876,618 | 1,500,737 | 1,512,319 | | 364,299 | | 364,299 | | 1,876,618 | | | | 30,533 | 05/25/2034 |
| 86359B-UP-4 | SASC_04-12H 04-12H 1A 6.000% 05/25/34 | | 12/01/2012 | Paydown | | 1,113,453 | 1,113,453 | 926,950 | 932,985 | | 180,468 | | 180,468 | | 1,113,453 | | | | 32,291 | 05/25/2034 |
| | STRUCTURED RECEIVABLES FINANCE 10-B A | | | | | | | | | | | | | | | | | | | |
| 86365L-AA-9 | 3.730% 08/15/36 | | 12/15/2012 | Paydown | | 1,365,371 | 1,365,371 | 1,365,244 | 1,365,249 | | 122 | | 122 | | 1,365,371 | | | | 28,253 | 08/15/2036 |
| | SUNGARD DATA TERM LOAN B - EXTENDED | | | | | | | | | | | | | | | | | | | |
| 867363-A#-0 | 3.864% 02/28/16 | | 01/20/2012 | Various | | 836,976 | 836,976 | 739,160 | 775,253 | | 61,723 | | 61,723 | | 836,976 | | | | 3,803 | 02/28/2016 |
| | TIAAS_07-C4 07-C4-A2 A2 5.304% 08/15/39 | | | | | | | | | | | | | | | | | | | |
| 87246A-AB-4 | | | 11/10/2012 | Paydown | | 6,512,736 | 6,512,736 | 6,671,484 | 6,538,873 | | (26,137) | | (26,137) | | 6,512,736 | | | | 151,668 | 08/15/2039 |
| | TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A3 | | | | | | | | | | | | | | | | | | | |
| 87246A-AC-2 | 5.565% 08/15/39 | | 12/10/2012 | Paydown | | 588,563 | 588,563 | 596,610 | 592,394 | | (3,831) | | (3,831) | | 588,563 | | | | 32,940 | 08/15/2039 |
| | TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST | | | Redemption | | | | | | | | | | | | | | | | |
| 87277@-AA-9 | 2.579% 12/15/13 | | 04/10/2012 | 100.0000 | | 416,889 | 416,889 | 399,669 | 410,544 | | 6,345 | | 6,345 | | 416,889 | | | | 5,416 | 12/15/2013 |
| | TPF GENERATION HOLDINGS LLC TERM LOAN LC | | | Redemption | | | | | | | | | | | | | | | | |
| 87277@-AC-5 | 2.362% 12/15/13 | | 04/11/2012 | 100.0000 | | 167,055 | 167,055 | 159,737 | 164,376 | | 2,679 | | 2,679 | | 167,055 | | | | 316 | 12/15/2013 |
| | TMTS_05-16HE 05-16HE AF2 4.401% 09/25/36 | | | | | | | | | | | | | | | | | | | |
| 881561-ZA-5 | | | 12/01/2012 | Paydown | | 724,613 | 724,613 | 714,650 | 717,702 | | 6,912 | | 6,912 | | 724,613 | | | | 15,707 | 09/25/2036 |
| 883145-AJ-3 | TMCL_11-1 11-1 A 4.700% 06/15/26 | E | 12/15/2012 | Paydown | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 19,485 | 06/15/2026 |
| | TRANS CONTINENTAL GAS PIPELINE 8.875% | | | | | | | | | | | | | | | | | | | |
| 893570-BT-7 | 07/15/12 | | 07/15/2012 | Various | | 43,553,000 | 43,553,000 | 46,138,273 | 44,031,150 | | (478,150) | | (478,150) | | 43,553,000 | | | | 3,865,329 | 07/15/2012 |
| | TRINITY RAIL LEASING LP TRL_10 10-1A A | | | | | | | | | | | | | | | | | | | |
| 89656C-AA-1 | 5.194% 10/16/40 | | 12/16/2012 | Paydown | | 520,453 | 520,453 | 520,453 | 520,453 | | | | | | 520,453 | | | | 14,984 | 10/16/2040 |
| | Burlington Northern Santa Fe L 2005-T-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AE-6 | 2 5.270% 10/01/23 | | 04/01/2012 | 100.0000 | | 163,084 | 163,084 | 163,084 | 163,084 | | | | | | 163,084 | | | | 4,297 | 10/01/2023 |
| | Burlington Northern Santa Fe L 2005-U-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AF-3 | 3 5.270% 10/01/23 | | 04/01/2012 | 100.0000 | | 34,698 | 34,698 | 34,698 | 34,698 | | | | | | 34,698 | | | | 914 | 10/01/2023 |
| | Burlington Northern Santa Fe L 2005-V-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AG-1 | 4 5.270% 10/01/22 | | 04/01/2012 | 100.0000 | | 396,123 | 396,123 | 396,123 | 396,123 | | | | | | 396,123 | | | | 10,438 | 10/01/2022 |
| | Burlington Northern Santa Fe L 2005-W-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AH-9 | 5 5.270% 10/01/23 | | 04/01/2012 | 100.0000 | | 246,875 | 246,875 | 246,875 | 246,875 | | | | | | 246,875 | | | | 6,505 | 10/01/2023 |
| | Burlington Northern Santa Fe L 2005-Y-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AK-2 | 7 A 5.270% 10/01/22 | | 04/01/2012 | 100.0000 | | 169,179 | 169,179 | 169,179 | 169,179 | | | | | | 169,179 | | | | 4,458 | 10/01/2022 |
| | Burlington Northern Santa Fe L 2005-Y-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AL-0 | 8 B 5.270% 10/01/22 | | 04/01/2012 | 100.0000 | | 276,382 | 276,382 | 276,382 | 276,382 | | | | | | 276,382 | | | | 7,283 | 10/01/2022 |
| | Burlington Northern Santa Fe L 2005-Z-4 SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AM-8 | 9 5.270% 04/01/23 | | 04/01/2012 | 100.0000 | | 124,227 | 124,227 | 124,227 | 124,227 | | | | | | 124,227 | | | | 3,273 | 04/01/2023 |
| | Burlington Northern Santa Fe L 2005-AA- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AN-6 | 10 A 5.270% 04/01/21 | | 10/01/2012 | 100.0000 | | 66,449 | 66,449 | 66,449 | 66,449 | | | | | | 66,449 | | | | 1,936 | 04/01/2021 |
| | Burlington Northern Santa Fe L 2005-AA- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AP-1 | 11 B 5.270% 04/01/20 | | 04/01/2012 | 100.0000 | | 124,955 | 124,955 | 124,955 | 124,955 | | | | | | 124,955 | | | | 3,293 | 04/01/2020 |
| | Burlington Northern Santa Fe L 2005-AA- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AQ-9 | 12 C 5.270% 04/01/20 | | 04/01/2012 | 100.0000 | | 101,429 | 101,429 | 101,429 | 101,429 | | | | | | 101,429 | | | | 2,673 | 04/01/2020 |
| | Burlington Northern Santa Fe L 2005-AA- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AR-7 | 13 D 5.270% 04/01/21 | | 04/01/2012 | 100.0000 | | 80,926 | 80,926 | 80,926 | 80,926 | | | | | | 80,926 | | | | 2,132 | 04/01/2021 |
| | Burlington Northern Santa Fe L 2005-AA- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AS-5 | 14 E 5.270% 04/01/20 | | 04/01/2012 | 100.0000 | | 92,502 | 92,502 | 92,502 | 92,502 | | | | | | 92,502 | | | | 2,437 | 04/01/2020 |
| | Burlington Northern Santa Fe L 2005-BB- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AT-3 | 15 A 5.270% 04/01/23 | | 04/01/2012 | 100.0000 | | 254,357 | 254,357 | 254,357 | 254,357 | | | | | | 254,357 | | | | 6,702 | 04/01/2023 |
| | Burlington Northern Santa Fe L 2005-BB- SER | | | Redemption | | | | | | | | | | | | | | | | |
| 90357#-AU-0 | 16 B 5.270% 04/01/23 | | 04/01/2012 | 100.0000 | | 56,815 | 56,815 | 56,815 | 56,815 | | | | | | 56,815 | | | | 1,497 | 04/01/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 90357#-AV-8 | Burlington Northern Santa Fe L 2005-S-4 SER 1 5.270% 10/01/23 | | 04/01/2012 | Redemption 100.0000 | | 261,933 | 261,933 | 261,933 | 261,933 | | | | | | 261,933 | | | | 6,902 | 10/01/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD COMPANY 5.510% 07/01/15 | | 07/01/2012 | Redemption 100.0000 | | 3,435,380 | 3,435,380 | 3,435,380 | 3,435,380 | | | | | | 3,435,380 | | | | 112,930 | 07/01/2015 |
| 90781#-AB-8 | Union Pacific Corp 5.510% 01/02/14 | | 07/02/2012 | Redemption 100.0000 | | 2,385,523 | 2,385,523 | 2,385,523 | 2,385,523 | | | | | | 2,385,523 | | | | 68,670 | 01/02/2014 |
| 90781#-AC-6 | Union Pacific Corp 5.510% 07/30/12 | | 01/30/2012 | Redemption 100.0000 | | 1,757,779 | 1,757,779 | 1,757,779 | 1,757,779 | | | | | | 1,757,779 | | | | 48,427 | 07/30/2012 |
| 90781#-AE-2 | UNION PACIFIC RAILROAD COMPANY 4.908% 07/02/16 | | 07/02/2012 | Redemption 100.0000 | | 7,732,629 | 7,732,629 | 7,732,629 | 7,732,629 | | | | | | 7,732,629 | | | | 354,465 | 07/02/2016 |
| 90781#-AF-9 | UNION PACIFIC RAILROAD COMPANY 4.200% 04/30/15 | | 10/30/2012 | Redemption 100.0000 | | 1,418,114 | 1,418,114 | 1,418,114 | 1,418,114 | | | | | | 1,418,114 | | | | 53,225 | 04/30/2015 |
| 90781#-AG-7 | UNION PACIFIC RAILROAD COMPANY 4.400% 01/16/16 | | 07/16/2012 | Redemption 100.0000 | | 2,464,632 | 2,464,632 | 2,464,632 | 2,464,632 | | | | | | 2,464,632 | | | | 102,728 | 01/16/2016 |
| 90781#-AH-5 | UNION PACIFIC RAILROAD COMPANY 4.090% 08/27/17 | | 08/27/2012 | Redemption 100.0000 | | 3,194,705 | 3,194,705 | 3,194,705 | 3,194,705 | | | | | | 3,194,705 | | | | 102,510 | 08/27/2017 |
| 907831-AA-9 | UNION PACIFIC RAILROAD CO 2001 6.630% 01/27/22 | | 07/27/2012 | Various | | 539,390 | 539,390 | 542,439 | 541,576 | | (2,185) | | (2,185) | | 539,390 | | | | 35,762 | 01/27/2022 |
| 907833-AG-2 | UNION PACIFIC RAILROAD CO 1998 6.330% 01/02/20 | | 07/02/2012 | Redemption 100.0000 | | 1,908,763 | 1,908,763 | 2,149,458 | 2,145,904 | | (237,141) | | (237,141) | | 1,908,763 | | | | 67,145 | 01/02/2020 |
| 90783X-AA-9 | UNION PACIFIC RAILROAD CO 2007 6.176% 01/02/31 | | 07/02/2012 | Redemption 100.0000 | | 175,857 | 175,857 | 175,857 | 175,857 | | | | | | 175,857 | | | | 7,755 | 01/02/2031 |
| 909279-R#-0 | UNITED AIR LINES INC TERM LOAN B 2.250% 02/01/14 | | 08/01/2012 | Redemption 100.0000 | | 26,556 | 26,556 | 26,357 | 26,417 | | 139 | | 139 | | 26,556 | | | | 242 | 02/01/2014 |
| 909411-AF-7 | UNITED ARTISTS THEATRE COMPANY 9.300% 07/01/15 | | 07/01/2012 | COMPANY TRADE | | 360,591 | 360,591 | 290,276 | 290,276 | | | | | | 290,276 | | 70,315 | 70,315 | 23,780 | 07/01/2015 |
| 912909-AF-5 | United States Steel Corp 7.375% 04/01/20 | | 01/26/2012 | MORGAN (J.P.) SECURITIES | | 4,699,625 | 4,585,000 | 4,579,269 | 4,580,234 | | 35 | | 35 | | 4,580,269 | | 119,356 | 119,356 | 112,715 | 04/01/2020 |
| 914908-AN-8 | UNIVISION COMMUNICATIONS INC TERM LOAN - EXTENDED 4.556% 03/31/17 | | 09/19/2012 | Redemption 100.0000 | | 438,267 | 438,267 | 394,339 | 400,944 | | 37,324 | | 37,324 | | 438,267 | | | | 12,728 | 03/31/2017 |
| 92345N-AA-8 | VERIZON VIRGINIA 4.625% 03/15/13 | | 12/10/2012 | Various | | 17,191,930 | 17,000,000 | 16,971,610 | 16,995,857 | | 3,221 | | 3,221 | | 16,999,077 | | 192,853 | 192,853 | 971,892 | 03/15/2013 |
| 92718B-AC-9 | DT AUTO OWNRE TRUST DTAOT_09-1 09-1 B 5.920% 10/15/15 | | 11/15/2012 | Paydown | | 2,544,149 | 2,544,149 | 2,543,978 | 2,544,084 | | 65 | | 65 | | 2,544,149 | | | | 91,879 | 10/15/2015 |
| 92903P-AA-7 | VF_10-VDO 2.970% 09/13/28 | | 12/10/2012 | Paydown | | 2,399,913 | 2,399,913 | 2,413,590 | 2,411,585 | | (11,672) | | (11,672) | | 2,399,913 | | | | 38,839 | 09/13/2028 |
| 929227-3E-4 | WAMU_03-S5 03-S5 1A26 5.500% 06/25/33 | | 12/01/2012 | Paydown | | 2,706,898 | 2,706,898 | 2,815,174 | 2,805,190 | | (98,291) | | (98,291) | | 2,706,898 | | | | 77,673 | 06/25/2033 |
| 92922F-4M-7 | WAMU_05-AR13 05-AR13 A1A 0.500% 10/25/45 | | 12/25/2012 | Paydown | | 1,177,318 | 1,177,318 | 1,177,318 | 1,177,318 | | | | | | 1,177,318 | | | | 3,585 | 10/25/2045 |
| 92922F-5T-1 | WAMU_05-AR15 05-AR15 A1A 0.470% 11/25/45 | | 12/25/2012 | Paydown | | 1,496,501 | 1,496,501 | 1,496,501 | 1,496,501 | | | | | | 1,496,501 | | | | 4,178 | 11/25/2045 |
| 92922F-7P-7 | WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1 0.480% 12/25/45 | | 12/25/2012 | Paydown | | 874,028 | 874,028 | 874,028 | 874,028 | | | | | | 874,028 | | | | 2,510 | 12/25/2045 |
| 92922F-UR-7 | WASHINGTON MUTUAL WAMU_04-S3 2004S3 1A2 5.000% 07/25/34 | | 04/01/2012 | Paydown | | 743,532 | 743,532 | 751,200 | 742,798 | | 734 | | 734 | | 743,532 | | | | 9,014 | 07/25/2034 |
| 92925C-BA-9 | WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1 0.480% 12/25/45 | | 12/25/2012 | Paydown | | 942,416 | 942,416 | 942,417 | 942,416 | | | | | | 942,416 | | | | 2,682 | 12/25/2045 |
| 929766-7F-4 | WBCMT_05-C21 05-C21 APB 5.180% 10/15/44 | | 07/01/2012 | Paydown | | 12,104,920 | 12,104,920 | 12,160,603 | 12,085,721 | | 19,199 | | 19,199 | | 12,104,920 | | | | 316,584 | 10/15/2044 |
| 929766-B8-5 | WBCMT_05-C17 05-C17 A2 4.782% 03/15/42 | | 02/01/2012 | Paydown | | 7,498,210 | 7,498,210 | 7,104,814 | 7,462,499 | | 35,711 | | 35,711 | | 7,498,210 | | | | 43,840 | 03/15/2042 |
| 929766-C2-7 | WBCMT_05-C17 05-C17 APB 5.037% 03/15/42 | | 12/01/2012 | Paydown | | 2,550,404 | 2,550,404 | 2,331,564 | 2,455,889 | | 94,515 | | 94,515 | | 2,550,404 | | | | 71,806 | 03/15/2042 |
| 929766-LX-9 | WBCMT_03-C8 2003-C8 A3 4.445% 11/15/35 | | 12/01/2012 | Paydown | | 8,802,847 | 8,802,847 | 8,846,777 | 8,794,971 | | 7,876 | | 7,876 | | 8,802,847 | | | | 335,888 | 11/15/2035 |
| 929766-X3-2 | WBCMT_05-C19 05-C19 APB 4.621% 05/15/44 | | 12/01/2012 | Paydown | | 4,999,845 | 4,999,845 | 5,024,694 | 4,999,040 | | 805 | | 805 | | 4,999,845 | | | | 125,919 | 05/15/2044 |
| 92976G-AB-7 | WACHOVIA BANK NA 4.800% 11/01/14 | | 06/28/2012 | COMPANY TRADE | | 8,540,442 | 8,194,025 | 8,111,814 | 8,166,602 | | 4,490 | | 4,490 | | 8,171,091 | | 369,351 | 369,351 | 258,930 | 11/01/2014 |
| 92977R-AC-0 | WBCMT_06-C26 06-C26 APB 5.997% 06/15/45 | | 12/01/2012 | Paydown | | 2,128,480 | 2,128,480 | 2,068,783 | 2,095,077 | | 33,403 | | 33,403 | | 2,128,480 | | | | 67,888 | 06/15/2045 |
| 939336-X6-5 | WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1 0.550% 01/25/45 | | 12/25/2012 | Paydown | | 545,276 | 545,276 | 545,276 | 545,276 | | | | | | 545,276 | | | | 1,803 | 01/25/2045 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 939336-Z6-3 | WAMU_05-AR3 05-AR3 B1 2.469% 03/25/35 | | 12/25/2012 | COMPANY TRADE | | 73,674 | 112,602 | 73,674 | 75,726 | | | 2,052 | (2,052) | | 73,674 | | | | 60,758 | 03/25/2035 |
| 939336-Z6-3 | WAMU_05-AR3 05-AR3 B1 2.469% 03/25/35 | | 12/25/2012 | Capital Distribution | | 70,727 | | 70,727 | 70,727 | | | | | | 70,727 | | | | | 03/25/2035 |
| 948626-B@-4 | Weight Watchers International TERM LOAN B 1.875% 01/26/14 | | 01/03/2012 | Redemption 100.0000 | | 887 | 887 | 869 | 880 | | 7 | | 7 | | 887 | | | | 1,348 | 01/26/2014 |
| 948626-B@-4 | Weight Watchers International TERM LOAN B 1.875% 01/26/14 | | 03/15/2012 | Tax Free Exchange | | 334,561 | 336,890 | 330,152 | 334,319 | | 242 | | 242 | | 334,561 | | | | 1,384 | 01/26/2014 |
| 949768-AP-0 | WFMBS_03-K 03-K 3A1 4.490% 11/25/33 | | 12/01/2012 | Paydown | | 1,977,392 | 1,977,392 | 1,806,842 | 1,846,057 | | 131,335 | | 131,335 | | 1,977,392 | | | | 46,127 | 11/25/2033 |
| 94978#-AQ-0 | Burlington Northern Santa Fe L 25.467% 08/01/22 | | 12/01/2012 | Redemption 100.0000 | | 406,146 | 406,146 | 406,146 | 406,114 | | 33 | | 33 | | 406,146 | | | | 21,026 | 08/01/2022 |
| 94978#-CA-3 | JM HUBER AM SOUTH 6.210% 01/02/20 | | 01/02/2012 | Redemption 100.0000 | | 311,359 | 311,359 | 311,359 | 311,359 | | | | | | 311,359 | | | | 9,668 | 01/02/2020 |
| 94978#-CB-1 | JM HUBER KEY BROKEN BOW 6.210% 01/02/20 | | 01/02/2012 | Redemption 100.0000 | | 309,036 | 309,036 | 309,036 | 309,036 | | | | | | 309,036 | | | | 9,596 | 01/02/2020 |
| 949781-AA-6 | WFMBS_05-AR1 AR1B 1A1 2.613% 02/25/35 | | 12/01/2012 | Paydown | | 673,423 | 673,423 | 574,093 | 577,924 | | 95,499 | | 95,499 | | 673,423 | | | | 9,885 | 02/25/2035 |
| 949808-BC-2 | WFMBS_03-J 03-J 5A1 4.502% 10/25/33 | | 12/01/2012 | Paydown | | 6,420,856 | 6,420,856 | 6,396,777 | 6,396,897 | | 23,959 | | 23,959 | | 6,420,856 | | | | 146,930 | 10/25/2033 |
| 94980Y-AA-0 | WFMBS_03-16 03-16 1A1 4.750% 12/25/18 | | 12/01/2012 | Paydown | | 1,228,007 | 1,228,007 | 1,158,260 | 1,171,821 | | 56,186 | | 56,186 | | 1,228,007 | | | | 26,844 | 12/25/2018 |
| 94981A-AA-1 | WFMBS_03-14 03-14 1A1 4.750% 12/25/18 | | 12/01/2012 | Paydown | | 1,301,496 | 1,301,496 | 1,245,775 | 1,257,337 | | 44,159 | | 44,159 | | 1,301,496 | | | | 30,074 | 12/25/2018 |
| 94981J-AA-2 | WFMBS_05-AR6 05-AR6 A1 5.000% 04/25/35 | | 12/01/2012 | Paydown | | 1,538,028 | 1,538,028 | 1,371,334 | 1,375,026 | | 163,002 | | 163,002 | | 1,538,028 | | | | 37,222 | 04/25/2035 |
| 94981Q-AA-6 | WFMBS_05-AR16 05-AR16 1A1 2.757% 08/25/33 | | 12/01/2012 | Paydown | | 692,308 | 692,308 | 570,288 | 572,961 | | 119,347 | | 119,347 | | 692,308 | | | | 9,375 | 08/25/2033 |
| 94981U-AL-3 | WFMBS_05-AR2 05-AR2 B1 2.618% 03/25/35 | | 12/25/2012 | COMPANY TRADE | | 318,896 | 2,185,317 | 885,048 | 489,701 | | | 170,805 | (170,805) | | 318,896 | | | | 116,590 | 03/25/2035 |
| 94981U-AL-3 | WFMBS_05-AR2 05-AR2 B1 2.618% 03/25/35 | | 05/25/2012 | Capital Distribution | | 126,302 | | 126,302 | 126,302 | | | | | | 126,302 | | | | | 03/25/2035 |
| 949832-AP-4 | WFMBS_05-14 05-14 2A1 5.500% 12/25/35 | | 12/01/2012 | Paydown | | 2,347,086 | 2,347,086 | 1,885,665 | 1,902,017 | | 445,069 | | 445,069 | | 2,347,086 | | | | 69,724 | 12/25/2035 |
| 949835-AP-7 | WFMBS_05-AR15 05-AR15 B1 2.616% 09/25/35 | | 12/25/2012 | COMPANY TRADE | | 236,884 | 6,446,966 | 236,884 | 263,543 | | | 26,659 | (26,659) | | 236,884 | | | | 16,311 | 09/25/2035 |
| 949835-AP-7 | WFMBS_05-AR15 05-AR15 B1 2.616% 09/25/35 | | 12/25/2012 | Capital Distribution | | 137,092 | | 137,092 | 137,092 | | | | | | 137,092 | | | | | 09/25/2035 |
| 94983B-AS-8 | WFMBS_06-4 06-4 2A1 6.000% 04/25/36 | | 12/01/2012 | Paydown | | 4,267,901 | 4,267,901 | 3,542,358 | 3,562,141 | | 705,760 | | 705,760 | | 4,267,901 | | | | 128,243 | 04/25/2036 |
| 94983C-AJ-6 | WFMBS_05-AR10 05-AR10 2A6 2.626% 06/25/35 | | 12/01/2012 | Paydown | | 3,305,568 | 3,305,568 | 2,632,059 | 2,724,868 | | 580,700 | | 580,700 | | 3,305,568 | | | | 45,996 | 06/25/2035 |
| 94983E-AH-6 | WFMBS_05-AR12 05-AR12 2A5 2.627% 06/25/35 | | 12/01/2012 | Paydown | | 2,012,238 | 2,012,238 | 1,836,167 | 1,898,347 | | 113,892 | | 113,892 | | 2,012,238 | | | | 29,970 | 06/25/2035 |
| 94983F-AC-4 | WFMBS_06-1 06-1 A3 5.000% 03/25/21 | | 12/01/2012 | Paydown | | 616,494 | 616,494 | 544,827 | 553,456 | | 63,038 | | 63,038 | | 616,494 | | | | 13,750 | 03/25/2021 |
| 94983T-AN-0 | WFMBS_06-AR6 06-AR6 7A1 5.019% 03/25/36 | | 12/01/2012 | Paydown | | 742,164 | 742,164 | 612,285 | 616,060 | | 126,104 | | 126,104 | | 742,164 | | | | 18,279 | 03/25/2036 |
| 97186Q-A*-5 | WILSHIRE COLORADO COLORADO 10.517% 03/11/14 | | 10/31/2012 | Redemption 100.0000 | | 50,282 | 50,282 | 50,339 | 50,322 | | (40) | | (40) | | 50,282 | | | | 3,468 | 03/11/2014 |
| 98385X-AA-4 | XTO Energy Inc 7.500% 04/15/12 | | 04/15/2012 | Maturity | | 1,000,000 | 1,000,000 | 1,007,500 | 1,000,299 | | (299) | | (299) | | 1,000,000 | | | | 37,500 | 04/15/2012 |
| 98385X-AK-2 | XTO Energy Inc 5.900% 08/01/12 | | 08/01/2012 | Maturity | | 15,000,000 | 15,000,000 | 14,644,950 | 14,936,781 | | 63,219 | | 63,219 | | 15,000,000 | | | | 885,000 | 08/01/2012 |
| 984756-A@-5 | YANKEE ACQUISITION CORP TERM LOAN 2.250% 02/06/14 | | 04/02/2012 | Redemption 100.0000 | | 2,351,124 | 2,351,124 | 2,032,158 | 2,172,623 | | 178,500 | | 178,500 | | 2,351,124 | | | | 18,229 | 02/06/2014 |
| 988498-AA-9 | Yum! Brands Inc 7.700% 07/01/12 | | 07/01/2012 | Maturity | | 2,400,000 | 2,400,000 | 2,658,944 | 2,423,892 | | (23,892) | | (23,892) | | 2,400,000 | | | | 184,800 | 07/01/2012 |
| 98978#-AA-6 | ZUFFA LLC TERM LOAN - INITIAL 2.250% 06/19/15 | | 09/28/2012 | Redemption 100.0000 | | 20,726 | 20,726 | 19,534 | 19,862 | | 864 | | 864 | | 20,726 | | | | 218 | 06/19/2015 |
| BAX0V4-3M-7 | MEDIACOM LLC TERM LOAN C 1.690% 01/31/15 | | 09/28/2012 | Various | | 22,164 | 22,164 | 18,633 | 20,255 | | 1,909 | | 1,909 | | 22,164 | | | | 171 | 01/31/2015 |
| BAX0ZY-KQ-9 | REXNORD LLC TERM LOAN B1 2.975% 07/19/13 | | 03/15/2012 | Redemption 100.0000 | | 127,334 | 127,334 | 121,842 | 125,551 | | 1,783 | | 1,783 | | 127,334 | | | | 1,376 | 07/19/2013 |
| BAX15X-32-4 | ALIX PARTNERS TERM LOAN C 2.220% 10/12/13 | | 06/29/2012 | Redemption 100.0000 | | 1,062,147 | 1,062,147 | 1,035,298 | 1,052,779 | | 9,369 | | 9,369 | | 1,062,147 | | | | 14,800 | 10/12/2013 |
| BAX173-A5-3 | Pep Boys-Manny Moe & Jack/The TERM LOAN 2.330% 10/27/13 | | 10/11/2012 | Redemption 100.0000 | | 1,550,198 | 1,550,198 | 1,215,623 | 1,403,311 | | 146,886 | | 146,886 | | 1,550,198 | | | | 33,457 | 10/27/2013 |
| BAX17C-RG-1 | EMMIS OPERATING COMPANY TERM LOAN B 4.362% 11/01/13 | | 12/28/2012 | Redemption 100.0000 | | 554,303 | 554,303 | 291,009 | 428,453 | | 125,850 | | 125,850 | | 554,303 | | | | 16,525 | 11/01/2013 |
| BAX17D-CE-0 | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-4B 4.125% 05/05/15 | | 09/28/2012 | Redemption 100.0000 | | 6,644 | 6,644 | 6,271 | 6,432 | | 212 | | 212 | | 6,644 | | | | 108 | 05/05/2015 |
| BAX1DU-6T-9 | WIRE ROPE CORP OF AMERICA TERM LOAN 5.000% 02/10/14 | | 07/12/2012 | Redemption 100.0000 | | 286,989 | 286,989 | 279,211 | 281,918 | | 5,071 | | 5,071 | | 286,989 | | | | 11,411 | 02/10/2014 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX1FN-7X-3 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.862% 03/05/14 | | 09/28/2012 | Redemption 100.0000 | | 9,363 | 9,363 | 8,822 | 9,005 | | 359 | | 359 | | 9,363 | | | | 117 | 03/05/2014 |
| BAX1FW-8Y-0 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.862% 03/05/14 | | 09/28/2012 | Redemption 100.0000 | | 2,774 | 2,774 | 2,614 | 2,668 | | 106 | | 106 | | 2,774 | | | | 35 | 03/05/2014 |
| BAX1FW-8Z-7 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.862% 03/05/14 | | 09/28/2012 | Redemption 100.0000 | | 121,379 | 121,379 | 114,359 | 116,724 | | 4,655 | | 4,655 | | 121,379 | | | | 1,517 | 03/05/2014 |
| BAX1HK-13-9 | CATALENT PHARMA SOLUTIONS DOLLAR TERM LOAN 2.520% 04/10/14 | | 12/30/2011 | Various | | 4,144 | 4,144 | 3,175 | 3,678 | | 465 | | 465 | | 4,144 | | | | 3,001 | 04/10/2014 |
| BAX1HK-13-9 | CATALENT PHARMA SOLUTIONS DOLLAR TERM LOAN 2.520% 04/10/14 | | 02/27/2012 | Various | | 1,416,336 | 1,582,834 | 1,212,920 | 1,405,173 | | 11,163 | | 11,163 | | 1,416,336 | | | | 6,893 | 04/10/2014 |
| BAX1P5-WY-1 | CEQUEL COMMUNICATIONS LLC TERM LOAN 2.295% 11/05/13 | | 02/14/2012 | Various | | 3,403,296 | 3,403,296 | 3,027,632 | 3,248,039 | | 155,257 | | 155,257 | | 3,403,296 | | | | 14,868 | 11/05/2013 |
| BAX1PC-PC-2 | JETRO HOLDINGS TERM LOAN 2.500% 07/02/14 | | 04/30/2012 | Redemption 100.0000 | | 986,452 | 986,452 | 953,590 | 972,206 | | 14,245 | | 14,245 | | 986,452 | | | | 10,488 | 07/02/2014 |
| BAX1PV-FU-1 | CENGAGE LEARNING (THOMSON) TERM LOAN 2.710% 07/03/14 | | 09/28/2012 | Redemption 100.0000 | | 10,000 | 10,000 | 7,319 | 8,643 | | 1,357 | | 1,357 | | 10,000 | | | | 116 | 07/03/2014 |
| BAX2XG-HL-1 | ALLISON TRANSMISSION INC TERM LOAN 2.710% 08/07/14 | | 11/30/2012 | Redemption 100.0000 | | 1,389,079 | 1,389,079 | 1,388,973 | 1,388,944 | | 135 | | 135 | | 1,389,079 | | | | 24,156 | 08/07/2014 |
| BAX373-FE-5 | NIELSEN FINANCE LLC TERM LOAN B 3.963% 05/02/16 | | 09/28/2012 | Redemption 100.0000 | | 15,237 | 15,237 | 13,368 | 13,931 | | 1,306 | | 1,306 | | 15,237 | | | | 234 | 05/02/2016 |
| BAX38M-34-7 | MICHAELS STORES INC TERM LOAN B2 4.816% 07/31/16 | | 09/13/2012 | DEUTSCHE BANK | | 2,016,938 | 1,992,037 | 1,702,872 | 1,749,624 | | 30,682 | | 30,682 | | 1,780,305 | | 236,632 | 236,632 | 66,208 | 07/31/2016 |
| BAX392-QK-9 | YELL FINANCE B.V. TERM LOAN B1 0.000% 07/31/14 | | 06/29/2012 | Redemption 100.0000 | | 57,356 | 57,356 | 48,361 | 51,781 | | 5,576 | | 5,576 | | 57,356 | | | | 1,353 | 07/31/2014 |
| BAX393-0T-6 | SuperMedia Inc TERM LOAN 11.000% 12/31/15 | | 10/03/2012 | Redemption 100.0000 | | 18,054 | 18,054 | 11,970 | 8,691 | | 9,363 | | 9,363 | | 18,054 | | | | 1,191 | 12/31/2015 |
| BAX393-KW-7 | Dex One Corp TERM LOAN 9.000% 10/24/14 | | 09/28/2012 | Redemption 100.0000 | | 40,348 | 40,348 | 26,723 | 26,723 | | 13,625 | | 13,625 | | 40,348 | | | | 1,479 | 10/24/2014 |
| BAX394-Y3-4 | FIRST DATA CORP TERM LOAN B1 2.997% 09/24/14 | | 08/16/2012 | Tax Free Exchange | | 183,376 | 189,584 | 179,275 | 181,638 | | 1,738 | | 1,738 | | 183,376 | | | | 3,633 | 09/24/2014 |
| BAX395-M8-3 | CHARTER COMMUNICATIONS OPERATI TERM LOAN C 3.460% 09/06/16 | | 12/18/2012 | Redemption 100.0000 | | 1,395,171 | 1,395,171 | 1,227,420 | 1,264,859 | | 130,312 | | 130,312 | | 1,395,171 | | | | 44,843 | 09/06/2016 |
| BAX395-MM-2 | Weight Watchers International TERM LOAN D 2.625% 06/30/16 | | 10/01/2012 | Redemption 100.0000 | | 3,224 | 3,224 | 3,180 | 3,191 | | 33 | | 33 | | 3,224 | | | | 67 | 06/30/2016 |
| BAX395-MM-2 | Weight Watchers International TERM LOAN D 2.625% 06/30/16 | | 03/15/2012 | Tax Free Exchange | | 567,928 | 573,540 | 565,756 | 567,708 | | 220 | | 220 | | 567,928 | | | | 3,806 | 06/30/2016 |
| BAX395-MR-1 | SUPERVALU Inc TERM LOAN B2 - ADVANCE 3.996% 10/05/15 | | 08/30/2012 | Redemption 100.0000 | | 2,227,135 | 2,227,135 | 2,131,535 | 2,154,601 | | 72,534 | | 72,534 | | 2,227,135 | | | | 57,587 | 10/05/2015 |
| BAX396-WR-8 | HILLMAN GROUP INC TERM LOAN 5.000% 05/28/16 | | 09/28/2012 | Redemption 100.0000 | | 15,172 | 15,172 | 15,058 | 15,059 | | 113 | | 113 | | 15,172 | | | | 309 | 05/28/2016 |
| BAX398-9F-6 | Dean Foods Co TERM LOAN B - EXTENDING 3.210% 04/02/16 | | 09/28/2012 | Redemption 100.0000 | | 29,394 | 29,394 | 27,807 | 28,167 | | 1,227 | | 1,227 | | 29,394 | | | | 631 | 04/02/2016 |
| BAX399-F6-7 | TOYS R US DELAWARE INC TERM LOAN B 6.000% 09/01/16 | | 11/30/2012 | Redemption 100.0000 | | 6,750 | 6,750 | 6,649 | 6,666 | | 84 | | 84 | | 6,750 | | | | 257 | 09/01/2016 |
| BAX399-HC-2 | NIELSEN FINANCE LLC TERM LOAN C 3.463% 05/02/16 | | 09/28/2012 | Redemption 100.0000 | | 6,746 | 6,746 | 6,116 | 6,245 | | 501 | | 501 | | 6,746 | | | | 91 | 05/02/2016 |
| BAX399-Q8-1 | AMN Healthcare Services Inc TERM LOAN B 5.860% 06/23/15 | | 04/05/2012 | Redemption 100.0000 | | 647,500 | 647,500 | 634,550 | 637,572 | | 9,928 | | 9,928 | | 647,500 | | | | 23,975 | 06/23/2015 |
| BAX399-TS-4 | VENETIAN CASINO RESORT LLC TERM LOAN B - EXTENDED 2.710% 11/23/16 | | 09/28/2012 | Redemption 100.0000 | | 157,147 | 157,147 | 149,001 | 150,577 | | 6,570 | | 6,570 | | 157,147 | | | | 2,265 | 11/23/2016 |
| BAX399-TU-9 | VENETIAN CASINO RESORT LLC TERM LOAN - EXT DELAYED DRAW 2.710% 11/23/16 | | 09/28/2012 | Redemption 100.0000 | | 25,466 | 25,466 | 24,153 | 24,413 | | 1,054 | | 1,054 | | 25,466 | | | | 367 | 11/23/2016 |
| BAX39A-JR-4 | Denny's Corp TERM LOAN 5.250% 09/23/16 | | 04/12/2012 | Redemption 100.0000 | | 792,000 | 792,000 | 780,120 | 782,069 | | 9,931 | | 9,931 | | 792,000 | | | | 15,272 | 09/23/2016 |
| BAX39A-JS-2 | GenOn Energy Inc TERM LOAN 6.500% 09/20/17 | | 12/14/2012 | Redemption 100.0000 | | 1,141,867 | 1,141,867 | 1,112,853 | 1,115,341 | | 26,525 | | 26,525 | | 1,141,867 | | | | 72,451 | 09/20/2017 |
| BAX39A-PG-1 | ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN 6.277% 09/30/16 | | 04/05/2012 | Redemption 100.0000 | | 589,737 | 589,737 | 583,839 | 584,791 | | 4,946 | | 4,946 | | 589,737 | | | | 23,534 | 09/30/2016 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX39A-WY-4 | ADVANCE PIERRE FOODS INC. TERM LOAN B 7.001% 09/30/16 | | 10/10/2012 | Redemption 100.0000 | | 1,212,750 | 1,212,750 | 1,188,495 | 1,192,397 | | 20,353 | | 20,353 | | 1,212,750 | | | | 84,984 | 09/30/2016 |
| BAX39B-77-9 | CELANESE HOLDINGS LLC DOLLAR TERM LOAN C 3.109% 10/31/16 | | 11/13/2012 | Redemption 100.0000 | | 1,225,146 | 1,225,146 | 1,168,327 | 1,175,265 | | 49,880 | | 49,880 | | 1,225,146 | | | | 41,129 | 10/31/2016 |
| BAX39B-JN-1 | ALASKA COMM SYS HLDGS TERM LOAN 5.500% 10/21/16 | | 09/28/2012 | Redemption 100.0000 | | 24,066 | 24,066 | 23,440 | 23,450 | | 616 | | 616 | | 24,066 | | | | 754 | 10/21/2016 |
| BAX39B-ZD-5 | Spirit Aerosystems Holdings In TERM LOAN B2 3.492% 09/30/16 | | 04/18/2012 | Redemption 100.0000 | | 581,993 | 581,993 | 581,993 | 581,993 | | | | | | 581,993 | | | | 7,202 | 09/30/2016 |
| BAX39C-1D-0 | OMNOVA Solutions Inc TERM LOAN - NEW 5.500% 05/31/17 | | 11/30/2012 | Redemption 100.0000 | | 9,749 | 9,749 | 9,454 | 9,467 | | 282 | | 282 | | 9,749 | | | | 353 | 05/31/2017 |
| BAX39C-4X-3 | GOODMAN GLOBAL GROUP INC TERM LOAN - INITIAL 5.750% 10/28/16 | | 11/01/2012 | Redemption 100.0000 | | 698,125 | 698,125 | 691,144 | 692,176 | | 5,949 | | 5,949 | | 698,125 | | | | 40,923 | 10/28/2016 |
| BAX39C-BJ-6 | HAWAIIAN TELCOM COMMUNICATIONS TERM LOAN 9.000% 10/28/15 | | 02/29/2012 | Redemption 102.0000 | | 293,339 | 287,587 | 163,729 | 180,872 | | 112,467 | | 112,467 | | 293,339 | | | | 8,915 | 10/28/2015 |
| BAX39C-JK-5 | GETTY IMAGES INC TERM LOAN - INITIAL 4.750% 11/07/16 | | 10/18/2012 | Redemption 100.0000 | | 588,413 | 588,413 | 582,529 | 583,386 | | 5,027 | | 5,027 | | 588,413 | | | | 27,100 | 11/07/2016 |
| BAX39C-RY-6 | LESLIES POOLMART INC TERM LOAN B 4.500% 11/21/16 | | 10/16/2012 | Redemption 100.0000 | | 2,789,318 | 2,789,318 | 2,666,637 | 2,674,174 | | 115,144 | | 115,144 | | 2,789,318 | | | | 121,866 | 11/21/2016 |
| BAX39C-ZV-3 | SPORTS AUTHORITY TERM LOAN 7.500% 11/12/17 | | 09/28/2012 | Redemption 100.0000 | | 21,190 | 21,190 | 20,342 | 20,384 | | 806 | | 806 | | 21,190 | | | | 975 | 11/12/2017 |
| BAX39D-6Z-4 | Hanger Inc TERM LOAN C 4.000% 11/18/17 | | 12/28/2012 | Redemption 100.0000 | | 17,058 | 17,058 | 16,973 | 16,983 | | 75 | | 75 | | 17,058 | | | | 334 | 11/18/2017 |
| BAX39E-06-2 | BRESNAN BROADBAND HOLDINGS LLC TERM LOAN B 4.500% 12/14/17 | | 09/28/2012 | Redemption 100.0000 | | 6,750 | 6,750 | 6,683 | 6,691 | | 59 | | 59 | | 6,750 | | | | 157 | 12/14/2017 |
| BAX39E-CC-6 | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-4A 2.812% 05/05/13 | | 03/14/2012 | Redemption 100.0000 | | 1,599,289 | 1,599,289 | 1,567,304 | 1,580,881 | | 18,408 | | 18,408 | | 1,599,289 | | | | 15,436 | 05/05/2013 |
| BAX39E-FK-5 | CENVEO CORP (MAIL-WELL) TERM LOAN B 6.625% 12/21/16 | | 12/11/2012 | BANK OF AMERICA | | 386,273 | 385,922 | 382,062 | 382,533 | | 525 | | 525 | | 383,058 | | 3,215 | 3,215 | 26,038 | 12/21/2016 |
| BAX39E-FK-5 | CENVEO CORP (MAIL-WELL) TERM LOAN B 6.625% 12/21/16 | | 12/21/2012 | Redemption 100.0000 | | 59,328 | 59,328 | 58,735 | 58,808 | | 521 | | 521 | | 59,328 | | | | 170 | 12/21/2016 |
| BAX39E-NT-7 | ADVANTAGE SALES & MARKETING TERM LOAN - FIRST LIEN 5.250% 12/18/17 | | 09/28/2012 | Redemption 100.0000 | | 5,000 | 5,000 | 4,975 | 4,978 | | 22 | | 22 | | 5,000 | | | | 150 | 12/18/2017 |
| BAX39E-NU-4 | BIG WEST OIL LLC TERM LOAN B 7.750% 03/31/16 | | 12/30/2011 | Redemption 100.0000 | | 165,789 | 165,789 | 164,961 | 165,032 | | 757 | | 757 | | 165,789 | | | | 1,126 | 03/31/2016 |
| BAX39E-TV-6 | ResCare Inc TERM LOAN B 7.250% 12/22/16 | | 04/05/2012 | Redemption 100.0000 | | 719,563 | 719,563 | 705,171 | 707,077 | | 12,486 | | 12,486 | | 719,563 | | | | 27,250 | 12/22/2016 |
| BAX39E-VC-5 | Syniverse Holdings Inc TERM LOAN B 5.250% 12/21/17 | | 04/23/2012 | Redemption 100.0000 | | 595,500 | 595,500 | 589,260 | 589,968 | | 5,532 | | 5,532 | | 595,500 | | | | 16,158 | 12/21/2017 |
| BAX39E-X1-7 | RACE POINT POWER TERM LOAN 8.030% 12/30/17 | | 04/05/2012 | BARCLAYS BANK PLC | | 315,332 | 319,027 | 312,646 | 313,301 | | 211 | | 211 | | 313,513 | | 1,819 | 1,819 | 19,219 | 12/30/2017 |
| BAX39E-X1-7 | RACE POINT POWER TERM LOAN 8.030% 12/30/17 | | 04/09/2012 | Redemption 100.0000 | | 356,542 | 356,542 | 349,411 | 350,143 | | 6,399 | | 6,399 | | 356,542 | | | | 8,940 | 12/30/2017 |
| BAX39E-Y5-7 | TW TELECOM (TIME WARNER) TERM LOAN B2 3.460% 12/30/16 | | 09/28/2012 | Redemption 100.0000 | | 22,219 | 22,219 | 20,990 | 21,179 | | 1,040 | | 1,040 | | 22,219 | | | | 361 | 12/30/2016 |
| BAX39F-00-2 | AMC ENTERTAINMENT INC TERM LOAN B2 1.963% 12/15/16 | | 09/28/2012 | Redemption 100.0000 | | 27,427 | 27,427 | 25,653 | 25,929 | | 1,497 | | 1,497 | | 27,427 | | | | 307 | 12/15/2016 |
| BAX39F-YV-7 | CommScope Inc TERM LOAN B 5.000% 01/14/18 | | 12/30/2011 | Redemption 100.0000 | | 1,813 | 1,813 | 1,803 | 1,804 | | 8 | | 8 | | 1,813 | | | | 1 | 01/14/2018 |
| BAX39F-YV-7 | CommScope Inc TERM LOAN B 5.000% 01/14/18 | | 03/07/2012 | Tax Free Exchange | | 716,366 | 719,563 | 715,965 | 716,294 | | 72 | | 72 | | 716,366 | | | | 12,429 | 01/14/2018 |
| BAX39G-UQ-0 | DEL MONTE CORP TERM LOAN - INITIAL 4.500% 03/08/18 | | 06/28/2012 | Redemption 100.0000 | | 123,002 | 123,002 | 114,699 | 115,073 | | 7,929 | | 7,929 | | 123,002 | | | | 2,708 | 03/08/2018 |
| BAX39G-VW-6 | Rovi Corp TERM LOAN A 2.720% 02/07/16 | | 02/07/2012 | Redemption 100.0000 | | 15,000 | 15,000 | 14,906 | 14,921 | | 79 | | 79 | | 15,000 | | | | 146 | 02/07/2016 |
| BAX39G-VY-2 | Rovi Corp TERM LOAN B 4.000% 02/07/18 | | 12/30/2011 | Redemption 100.0000 | | 875 | 875 | 873 | 873 | | 2 | | 2 | | 875 | | | | 1,895 | 02/07/2018 |
| BAX39G-VY-2 | Rovi Corp TERM LOAN B 4.000% 02/07/18 | | 03/29/2012 | Tax Free Exchange | | 346,643 | 347,375 | 346,507 | 346,628 | | 15 | | 15 | | 346,643 | | | | 3,560 | 02/07/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX39G-VZ-9 | WEATHER CHANNEL INTERACTIVE IN TERM LOAN B 4.250% 02/11/17 | | 03/29/2012 | Redemption 100.0000 | | 16,799 | 16,799 | 16,799 | 16,799 | | | | | | 16,799 | | | | 157 | 02/11/2017 |
| BAX39H-0A-6 | Interactive Data Corp TERM LOAN B 4.500% 02/11/18 | | 03/30/2012 | Redemption 100.0000 | | 62,808 | 62,808 | 62,808 | 62,808 | | | | | | 62,808 | | | | 1,381 | 02/11/2018 |
| BAX39H-42-0 | J Crew Group Inc TERM LOAN B 4.500% 03/07/18 | | 10/31/2012 | Redemption 100.0000 | | 12,750 | 12,750 | 12,750 | 12,750 | | | | | | 12,750 | | | | 326 | 03/07/2018 |
| BAX39H-43-8 | ROCKWOOD SPECIALTIES CORP TERM LOAN B 3.500% 02/09/18 | | 10/10/2012 | Redemption 100.0000 | | 387,750 | 387,750 | 387,750 | 387,750 | | | | | | 387,750 | | | | 10,881 | 02/09/2018 |
| BAX39H-44-6 | TRANS UNION LLC TERM LOAN B 5.500% 02/10/18 | | 11/01/2012 | Redemption 100.0000 | | 43,696 | 43,696 | 41,391 | 41,486 | | 2,209 | | 2,209 | | 43,696 | | | | 1,810 | 02/10/2018 |
| BAX39H-6D-4 | REYNOLDS GROUP HOLDINGS INC TERM LOAN 6.500% 02/09/18 | | 09/28/2012 | Redemption 100.0000 | | 607,227 | 607,227 | 607,227 | 607,227 | | | | | | 607,227 | | | | 31,057 | 02/09/2018 |
| BAX39H-6D-4 | REYNOLDS GROUP HOLDINGS INC TERM LOAN 6.500% 02/09/18 | | 09/28/2012 | Tax Free Exchange | | 1,084,273 | 1,084,273 | 1,084,273 | 1,084,273 | | | | | | 1,084,273 | | | | 58,030 | 02/09/2018 |
| BAX39H-81-8 | SEDGWICK CMS HOLDINGS INC TERM LOAN B1 5.000% 12/31/16 | | 09/28/2012 | Redemption 100.0000 | | 6,154 | 6,154 | 6,154 | 6,154 | | | | | | 6,154 | | | | 194 | 12/31/2016 |
| BAX39H-F9-3 | TRANSDIGM INC TERM LOAN 4.000% 02/14/17 | | 09/28/2012 | Redemption 100.0000 | | 24,056 | 24,056 | 23,492 | 23,520 | | 536 | | 536 | | 24,056 | | | | 608 | 02/14/2017 |
| BAX39H-LU-9 | BWAY CORP TERM LOAN B 5.250% 02/23/18 | | 11/05/2012 | Redemption 100.0000 | | 2,467,554 | 2,467,554 | 2,450,853 | 2,451,552 | | 16,002 | | 16,002 | | 2,467,554 | | | | 79,564 | 02/23/2018 |
| BAX39H-WS-2 | REGAL CINEMAS CORP TERM LOAN B 3.240% 08/23/17 | | 09/28/2012 | Redemption 100.0000 | | 9,750 | 9,750 | 9,750 | 9,750 | | | | | | 9,750 | | | | 211 | 08/23/2017 |
| BAX39H-XU-6 | BWAY CORP TERM LOAN C 5.250% 02/23/18 | | 11/05/2012 | Redemption 100.0000 | | 227,466 | 227,466 | 225,891 | 225,960 | | 1,506 | | 1,506 | | 227,466 | | | | 9,286 | 02/23/2018 |
| BAX39H-Y3-5 | CARESTREAM HEALTH TERM LOAN 5.000% 02/25/17 | | 12/28/2012 | Redemption 100.0000 | | 23,639 | 23,639 | 23,521 | 23,532 | | 107 | | 107 | | 23,639 | | | | 752 | 02/25/2017 |
| BAX39H-Y4-3 | Cedar Fair LP TERM LOAN 1 - US 4.000% 12/15/17 | | 09/07/2012 | Redemption 100.0000 | | 37,820 | 37,820 | 35,878 | 35,953 | | 1,867 | | 1,867 | | 37,820 | | | | 827 | 12/15/2017 |
| BAX39H-Y6-8 | MICHAEL FOODS INC TERM LOAN B 4.250% 02/25/18 | | 12/27/2012 | Redemption 100.0000 | | 205,060 | 205,060 | 192,422 | 192,996 | | 12,064 | | 12,064 | | 205,060 | | | | 7,489 | 02/25/2018 |
| BAX39H-YE-1 | NBTY Inc TERM LOAN B1 4.250% 10/01/17 | | 12/30/2011 | Redemption 100.0000 | | 581,637 | 581,637 | 549,647 | 551,180 | | 30,457 | | 30,457 | | 581,637 | | | | 5,405 | 10/01/2017 |
| BAX39H-ZW-0 | ATTACHMATE CORP TERM LOAN - 1ST LIEN 6.500% 04/27/17 | | 05/22/2012 | Redemption 100.0000 | | 525,000 | 525,000 | 518,219 | 518,740 | | 6,260 | | 6,260 | | 525,000 | | | | 19,483 | 04/27/2017 |
| BAX39H-ZY-6 | NEXEO SOLUTIONS LLC TERM LOAN B 5.000% 09/03/17 | | 12/28/2012 | Redemption 100.0000 | | 38,937 | 38,937 | 35,725 | 35,873 | | 3,064 | | 3,064 | | 38,937 | | | | 1,178 | 09/03/2017 |
| BAX39H-ZZ-3 | UNIVAR INC TERM LOAN B 5.000% 06/30/17 | | 09/28/2012 | Redemption 100.0000 | | 35,660 | 35,660 | 35,660 | 35,660 | | | | | | 35,660 | | | | 706 | 06/30/2017 |
| BAX39J-0K-0 | PETCO ANIMAL SUPPLIES INC TERM LOAN 4.500% 11/24/17 | | 01/27/2012 | Redemption 100.0000 | | 30,652 | 30,652 | 30,604 | 30,607 | | 45 | | 45 | | 30,652 | | | | 285 | 11/24/2017 |
| BAX39J-2K-8 | VISANT CORP TERM LOAN 5.250% 12/22/16 | | 12/14/2012 | Redemption 100.0000 | | 17,203 | 17,203 | 17,203 | 17,203 | | | | | | 17,203 | | | | 915 | 12/22/2016 |
| BAX39J-9M-7 | GENERAL NUTRITION INC TERM LOAN B 4.250% 03/02/18 | | 09/28/2012 | Redemption 100.0000 | | 1,261 | 1,261 | 1,186 | 1,189 | | 72 | | 72 | | 1,261 | | | | 42 | 03/02/2018 |
| BAX39J-9M-7 | GENERAL NUTRITION INC TERM LOAN B 4.250% 03/02/18 | | 10/02/2012 | Tax Free Exchange | | 2,518,850 | 2,573,739 | 2,509,877 | 2,512,641 | | 6,210 | | 6,210 | | 2,518,850 | | | | 86,007 | 03/02/2018 |
| BAX39J-AC-7 | Solutia Inc TERM LOAN B 3.500% 08/01/17 | | 07/02/2012 | Redemption 100.0000 | | 1,500,000 | 1,500,000 | 1,426,056 | 1,429,371 | | 70,629 | | 70,629 | | 1,500,000 | | | | 31,354 | 08/01/2017 |
| BAX39J-AV-5 | Calpine Corp TERM LOAN 4.500% 04/01/18 | | 09/28/2012 | Redemption 100.0000 | | 16,278 | 16,278 | 15,383 | 15,428 | | 850 | | 850 | | 16,278 | | | | 463 | 04/01/2018 |
| BAX39J-AW-3 | CB RICHARD ELLIS SERVICES INC TERM LOAN - INCR 3.459% 03/04/18 | | 09/28/2012 | Redemption 100.0000 | | 7,000 | 7,000 | 6,965 | 6,969 | | 31 | | 31 | | 7,000 | | | | 114 | 03/04/2018 |
| BAX39J-AX-1 | HERTZ CORPORATION - THE TERM LOAN B 3.750% 03/11/18 | | 09/28/2012 | Redemption 100.0000 | | 17,500 | 17,500 | 17,413 | 17,420 | | 80 | | 80 | | 17,500 | | | | 304 | 03/11/2018 |
| BAX39J-HM-8 | NDS TREASURY TERM LOAN B 5.000% 03/12/18 | | 07/30/2012 | Redemption 100.0000 | | 1,831,769 | 1,831,769 | 1,702,944 | 1,708,458 | | 123,311 | | 123,311 | | 1,831,769 | | | | 42,730 | 03/12/2018 |
| BAX39J-L3-5 | Armstrong World Industries Inc TERM LOAN B1 4.000% 03/10/18 | | 12/30/2011 | Redemption 100.0000 | | 1,875 | 1,875 | 1,866 | 1,867 | | 8 | | 8 | | 1,875 | | | | 19 | 03/10/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX39J-MF-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN B - EXTENDED 2.757% 04/19/17 | | 09/10/2012 | Redemption 100.0000 | | 33,973 | 33,973 | 31,851 | 32,089 | | 1,884 | | 1,884 | | 33,973 | | | | 514 | 04/19/2017 |
| BAX39J-TQ-6 | WARNER CHILCOTT CORP TERM LOAN A 3.750% 03/17/16 | | 09/28/2012 | Redemption 100.0000 | | 181,500 | 181,500 | 181,500 | 181,500 | | | | | | 181,500 | | | | 2,170 | 03/17/2016 |
| BAX39J-TR-4 | NTELOS INC TERM LOAN B 4.000% 08/07/15 | | 11/07/2012 | Redemption 100.0000 | | 704,610 | 704,610 | 703,085 | 703,281 | | 1,329 | | 1,329 | | 704,610 | | | | 26,857 | 08/07/2015 |
| BAX39J-TS-2 | iStar Financial Inc TERM LOAN - A2 7.000% 06/30/14 | | 10/16/2012 | Redemption 100.0000 | | 550,000 | 550,000 | 541,750 | 543,399 | | 6,601 | | 6,601 | | 550,000 | | | | 34,008 | 06/30/2014 |
| BAX39J-XN-8 | Jo-Ann Stores Inc TERM LOAN 4.750% 03/16/18 | | 10/31/2012 | Redemption 100.0000 | | 34,423 | 34,423 | 34,079 | 34,109 | | 314 | | 314 | | 34,423 | | | | 206 | 03/16/2018 |
| BAX39K-08-4 | METROPCS WIRELESS INC TERM LOAN B3 4.000% 03/19/18 | | 09/28/2012 | Redemption 100.0000 | | 1,251 | 1,251 | 1,251 | 1,251 | | | | | | 1,251 | | | | 21 | 03/19/2018 |
| BAX39K-09-2 | WASTE INDUSTRIES INC TERM LOAN B 4.750% 03/15/17 | | 09/28/2012 | Redemption 100.0000 | | 32,893 | 32,893 | 32,395 | 32,423 | | 470 | | 470 | | 32,893 | | | | 644 | 03/15/2017 |
| BAX39K-EB-2 | Huntington Ingalls Industries TERM LOAN 2.750% 03/30/16 | | 09/28/2012 | Redemption 100.0000 | | 32,500 | 32,500 | 32,175 | 32,218 | | 282 | | 282 | | 32,500 | | | | 348 | 03/30/2016 |
| BAX39K-JM-3 | DIGITAL CINEMA (KASIMA) TERM LOAN - INCR 5.000% 03/31/17 | | 09/28/2012 | Redemption 100.0000 | | 9,000 | 9,000 | 8,955 | 8,960 | | 40 | | 40 | | 9,000 | | | | 284 | 03/31/2017 |
| BAX39K-JN-1 | PILOT TRAVEL CENTERS LLC TERM LOAN B 3.750% 04/01/18 | | 12/30/2011 | Redemption 100.0000 | | 7,227 | 7,227 | 6,830 | 6,847 | | 381 | | 381 | | 7,227 | | | | 26 | 04/01/2018 |
| BAX39K-LZ-1 | Rock Tenn Co TERM LOAN B 3.500% 05/28/18 | | 02/22/2012 | Redemption 100.0000 | | 847,875 | 847,875 | 847,875 | 847,875 | | | | | | 847,875 | | | | 6,913 | 05/28/2018 |
| BAX39K-MO-7 | Western Refining Inc TERM LOAN B 7.500% 03/15/17 | | 06/13/2012 | Redemption 100.1160 | | 1,893,629 | 1,891,435 | 1,871,411 | 1,872,761 | | 20,867 | | 20,867 | | 1,893,629 | | | | 73,837 | 03/15/2017 |
| BAX39K-QF-0 | Isle of Capri Casinos Inc TERM LOAN 4.750% 11/01/13 | | 11/15/2012 | Redemption 100.0000 | | 8,500 | 8,500 | 8,500 | 8,500 | | | | | | 8,500 | | | | 255 | 11/01/2013 |
| BAX39M-E0-2 | Jarden Corp TERM LOAN B 3.209% 03/31/18 | | 12/30/2011 | Redemption 100.0000 | | 1,750 | 1,750 | 1,750 | 1,750 | | | | | | 1,750 | | | | 5 | 03/31/2018 |
| BAX39M-RQ-1 | WESCO AIRCRAFT HARDWARE CORP TERM LOAN B 4.250% 04/12/17 | | 12/07/2012 | Redemption 100.0000 | | 1,014,512 | 1,014,512 | 1,011,976 | 1,012,173 | | 2,339 | | 2,339 | | 1,014,512 | | | | 44,904 | 04/12/2017 |
| BAX39N-5H-3 | Ameristar Casinos Inc TERM LOAN B 4.000% 04/16/18 | | 04/30/2012 | Redemption 100.0000 | | 10,195 | 10,195 | 10,169 | 10,171 | | 24 | | 24 | | 10,195 | | | | 112 | 04/16/2018 |
| BAX39N-5J-9 | REYNOLDS (DEALER COMPUTER) TERM LOAN A 2.709% 04/21/16 | | 09/28/2012 | Redemption 100.0000 | | 10,000 | 10,000 | 9,975 | 9,978 | | 22 | | 22 | | 10,000 | | | | 129 | 04/21/2016 |
| BAX39N-5K-6 | REYNOLDS (DEALER COMPUTER) TERM LOAN B 3.750% 04/21/18 | | 11/30/2012 | Redemption 100.0000 | | 1,019,492 | 1,019,492 | 960,571 | 962,926 | | 56,566 | | 56,566 | | 1,019,492 | | | | 19,630 | 04/21/2018 |
| BAX39N-96-3 | HUBBARD RADIO TERM LOAN 5.250% 04/28/17 | | 10/31/2012 | Redemption 100.0000 | | 219,874 | 219,874 | 210,803 | 211,205 | | 8,669 | | 8,669 | | 219,874 | | | | 6,866 | 04/28/2017 |
| BAX39N-NZ-3 | Delta Air Lines Inc TERM LOAN 5.500% 04/20/17 | | 09/28/2012 | Redemption 100.0000 | | 18,000 | 18,000 | 17,730 | 17,757 | | 243 | | 243 | | 18,000 | | | | 379 | 04/20/2017 |
| BAX39P-AS-8 | IASIS HEALTHCARE CORP TERM LOAN B 5.000% 05/03/18 | | 09/28/2012 | Redemption 100.0000 | | 34,000 | 34,000 | 33,830 | 33,840 | | 160 | | 160 | | 34,000 | | | | 786 | 05/03/2018 |
| BAX39P-AT-6 | Verint Systems Inc TERM LOAN 4.500% 10/27/17 | | 11/01/2012 | Redemption 100.0000 | | 5,250 | 5,250 | 5,224 | 5,226 | | 24 | | 24 | | 5,250 | | | | 90 | 10/27/2017 |
| BAX39P-HT-9 | FTS INTERNATIONAL (FRAC TECH) TERM LOAN 8.500% 05/06/16 | | 09/27/2012 | Redemption 100.0000 | | 312,584 | 312,584 | 296,066 | 296,927 | | 15,656 | | 15,656 | | 312,584 | | | | 16,949 | 05/06/2016 |
| BAX39P-HW-2 | TASC INC TERM LOAN B 4.500% 12/31/15 | | 09/28/2012 | Redemption 100.0000 | | 13,504 | 13,504 | 12,758 | 12,807 | | 697 | | 697 | | 13,504 | | | | 384 | 12/31/2015 |
| BAX39P-SH-3 | AEROFLEX INC TERM LOAN B 5.750% 05/09/18 | | 11/30/2012 | Redemption 100.0000 | | 100,700 | 100,700 | 100,197 | 100,234 | | 467 | | 467 | | 100,700 | | | | 1,872 | 05/09/2018 |
| BAX39Q-09-9 | SENSATA TECHNOLOGIES BV TERM LOAN 3.750% 05/13/18 | | 09/28/2012 | Redemption 100.0000 | | 9,000 | 9,000 | 8,955 | 8,958 | | 42 | | 42 | | 9,000 | | | | 137 | 05/13/2018 |
| BAX39Q-BB-2 | KAR Auction Services Inc TERM LOAN 5.000% 05/19/17 | | 12/24/2012 | Redemption 100.0000 | | 3,502 | 3,502 | 3,484 | 3,485 | | 16 | | 16 | | 3,502 | | | | 109 | 05/19/2017 |
| BAX39Q-FU-6 | FIFTH THIRD PROCESSING SOLUTIO TERM LOAN B1 4.948% 11/03/16 | | 03/27/2012 | Redemption 100.6919 | | 399,752 | 397,005 | 393,339 | 393,686 | | 6,066 | | 6,066 | | 399,752 | | | | 6,318 | 11/03/2016 |
| BAX39Q-HV-2 | SELECT MEDICAL CORP TERM LOAN B 5.500% 06/01/18 | | 09/28/2012 | Redemption 100.0000 | | 7,000 | 7,000 | 6,930 | 6,935 | | 65 | | 65 | | 7,000 | | | | 195 | 06/01/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX39Q-N4-5 | Asurion Corp TERM LOAN 5.500% 05/24/18 | | 01/31/2012 | Redemption 100.0000 | | 28,977 | 28,977 | 28,688 | 28,705 | | 272 | | 272 | | 28,977 | | | | 195 | 05/24/2018 |
| BAX39Q-N9-4 | TOYS R US DELAWARE INC TERM LOAN B2 5.250% 05/25/18 | | 11/30/2012 | Redemption 100.0000 | | 3,250 | 3,250 | 3,218 | 3,219 | | 31 | | 31 | | 3,250 | | | | 108 | 05/25/2018 |
| BAX39Q-SG-3 | SYMPHONY GRP (INFO RESOURCES) TERM LOAN B 5.003% 11/30/17 | | 09/28/2012 | Redemption 100.0000 | | 9,500 | 9,500 | 9,453 | 9,455 | | 45 | | 45 | | 9,500 | | | | 189 | 11/30/2017 |
| BAX39Q-V1-2 | JBS USA LLC TERM LOAN 4.250% 05/25/18 | | 09/28/2012 | Redemption 100.0000 | | 14,750 | 14,750 | 13,810 | 13,851 | | 899 | | 899 | | 14,750 | | | | 240 | 05/25/2018 |
| BAX39Q-WR-4 | AES Corp/VA TERM LOAN - INITIAL 4.250% 05/28/18 | | 12/17/2012 | Redemption 100.0000 | | 285,964 | 285,964 | 284,534 | 284,629 | | 1,336 | | 1,336 | | 285,964 | | | | 9,783 | 05/28/2018 |
| BAX39Q-ZG-5 | SPRINGS INDUSTRIES INC TERM LOAN 6.000% 05/31/17 | | 12/28/2012 | Redemption 100.0000 | | 54,552 | 54,552 | 53,461 | 53,546 | | 1,006 | | 1,006 | | 54,552 | | | | 1,613 | 05/31/2017 |
| BAX39R-NQ-4 | Endo Health Solutions Inc TERM LOAN B 4.000% 06/18/18 | | 09/28/2012 | Redemption 100.0000 | | 277,700 | 277,700 | 277,700 | 277,700 | | | | | | 277,700 | | | | 3,550 | 06/18/2018 |
| BAX39R-UD-5 | ONE LINK (SAN JUAN CABLE) LLC TERM LOAN B - 1ST LIEN 6.000% 06/09/17 | | 11/02/2012 | CITIGROUP GLOBAL MARKETS INC | | 445,486 | 444,375 | 439,931 | 440,463 | | 431 | | 431 | | 440,894 | | 4,592 | 4,592 | 20,456 | 06/09/2017 |
| BAX39R-UD-5 | ONE LINK (SAN JUAN CABLE) LLC TERM LOAN B - 1ST LIEN 6.000% 06/09/17 | | 09/28/2012 | Redemption 100.0000 | | 4,500 | 4,500 | 4,455 | 4,460 | | 40 | | 40 | | 4,500 | | | | 6,844 | 06/09/2017 |
| BAX39R-VF-9 | Calpine Corp TERM LOAN B2 4.500% 04/01/18 | | 09/28/2012 | Redemption 100.0000 | | 6,750 | 6,750 | 6,699 | 6,703 | | 47 | | 47 | | 6,750 | | | | 192 | 04/01/2018 |
| BAX39R-YJ-8 | NRG Energy Inc TERM LOAN B 4.000% 07/01/18 | | 09/28/2012 | Redemption 100.0000 | | 17,250 | 17,250 | 17,207 | 17,209 | | 41 | | 41 | | 17,250 | | | | 339 | 07/01/2018 |
| BAX39S-0F-1 | IMG WORLDWIDE INC TERM LOAN B 5.500% 06/16/16 | | 09/28/2012 | Redemption 100.0000 | | 22,000 | 22,000 | 21,008 | 21,054 | | 946 | | 946 | | 22,000 | | | | 767 | 06/16/2016 |
| BAX39S-ES-8 | Penn National Gaming Inc TERM LOAN B 3.750% 07/15/18 | | 09/28/2012 | Redemption 100.0000 | | 27,750 | 27,750 | 26,703 | 26,737 | | 1,013 | | 1,013 | | 27,750 | | | | 404 | 07/15/2018 |
| BAX39S-HQ-9 | AMC Networks Inc TERM LOAN B 4.000% 12/31/18 | | 12/17/2012 | Redemption 100.0000 | | 548,625 | 548,625 | 545,882 | 546,009 | | 2,616 | | 2,616 | | 548,625 | | | | 63,635 | 12/31/2018 |
| BAX39S-RL-9 | Dole Food Co Inc TERM LOAN B2 5.036% 07/08/18 | | 09/28/2012 | Redemption 100.0000 | | 5,863 | 5,863 | 5,601 | 5,609 | | 253 | | 253 | | 5,863 | | | | 121 | 07/08/2018 |
| BAX39S-RM-7 | Dole Food Co Inc TERM LOAN C2 5.021% 07/08/18 | | 09/28/2012 | Redemption 100.0000 | | 50,061 | 50,061 | 47,826 | 47,900 | | 2,161 | | 2,161 | | 50,061 | | | | 772 | 07/08/2018 |
| BAX39S-RN-5 | SBA Communications Corp TERM LOAN B 3.750% 06/30/18 | | 12/28/2012 | Redemption 100.0000 | | 8,438 | 8,438 | 8,416 | 8,418 | | 19 | | 19 | | 8,438 | | | | 220 | 06/30/2018 |
| BAX39T-1T-8 | Alere Inc TERM LOAN 4.750% 06/30/17 | | 12/30/2011 | Redemption 100.0000 | | 1,250 | 1,250 | 1,244 | 1,244 | | 6 | | 6 | | 1,250 | | | | | 06/30/2017 |
| BAX39T-DU-2 | CELLULAR SOUTH (TELEPAK) TERM LOAN 4.501% 07/27/17 | | 10/01/2012 | Redemption 100.0000 | | 21,500 | 21,500 | 20,986 | 21,008 | | 492 | | 492 | | 21,500 | | | | 367 | 07/27/2017 |
| BAX39T-Q7-9 | Ashland Inc TERM LOAN 3.750% 07/02/18 | | 12/24/2012 | Redemption 100.0000 | | 624,000 | 624,000 | 607,424 | 607,963 | | 16,037 | | 16,037 | | 624,000 | | | | 14,435 | 07/02/2018 |
| BAX39U-EK-0 | Cumulus Media Inc TERM LOAN - FIRST LIEN 5.750% 07/21/18 | | 12/20/2012 | Redemption 100.0000 | | 786,544 | 786,544 | 775,926 | 776,221 | | 10,323 | | 10,323 | | 786,544 | | | | 45,030 | 07/21/2018 |
| BAX39U-EK-0 | Cumulus Media Inc TERM LOAN - FIRST LIEN 5.750% 07/21/18 | | 12/20/2012 | Tax Free Exchange | | 2,681,761 | 2,713,456 | 2,676,824 | 2,677,844 | | 3,918 | | 3,918 | | 2,681,761 | | | | 158,191 | 07/21/2018 |
| BAX39U-QQ-4 | ACADEMY LTD TERM LOAN - INITIAL 4.750% 08/11/18 | | 09/28/2012 | Redemption 100.0000 | | 18,188 | 18,188 | 17,125 | 17,155 | | 1,032 | | 1,032 | | 18,188 | | | | 556 | 08/11/2018 |
| BAX39U-QR-2 | REYNOLDS CONSUMER PRODUCTS TERM LOAN C 6.500% 08/31/18 | | 09/28/2012 | Redemption 100.0000 | | 456,908 | 456,908 | 452,339 | 452,479 | | 4,429 | | 4,429 | | 456,908 | | | | 21,518 | 08/31/2018 |
| BAX39U-QR-2 | REYNOLDS CONSUMER PRODUCTS TERM LOAN C 6.500% 08/31/18 | | 09/28/2012 | Tax Free Exchange | | 414,353 | 418,092 | 413,911 | 414,039 | | 313 | | 313 | | 414,353 | | | | 24,529 | 08/31/2018 |
| BAX39U-TZ-1 | OM Group Inc TERM LOAN B 5.750% 08/08/17 | E | 09/28/2012 | Redemption 100.0000 | | 4,750 | 4,750 | 4,703 | 4,705 | | 45 | | 45 | | 4,750 | | | | 138 | 08/08/2017 |
| BAX39V-3J-3 | ROYALTY PHARMA FINANCE TRUST TERM LOAN B1 3.750% 10/01/16 | | 09/28/2012 | Redemption 100.0000 | | 4,345 | 4,345 | 4,334 | 4,335 | | 10 | | 10 | | 4,345 | | | | 100 | 10/01/2016 |
| BAX39V-3J-3 | ROYALTY PHARMA FINANCE TRUST TERM LOAN B1 3.750% 10/01/16 | | 10/04/2012 | Tax Free Exchange | | 368,964 | 369,718 | 368,793 | 368,864 | | 100 | | 100 | | 368,964 | | | | 14,019 | 10/01/2016 |
| BAX39V-3K-0 | ROYALTY PHARMA FINANCE TRUST TERM LOAN - 6.75 TERM 4.000% 04/01/18 | | 09/28/2012 | Redemption 100.0000 | | 19,696 | 19,696 | 19,598 | 19,603 | | 93 | | 93 | | 19,696 | | | | 484 | 04/01/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BAX39V-3K-0 | ROYALTY PHARMA FINANCE TRUST TERM LOAN - 6.75 TERM 4.000% 04/01/18 | | 10/04/2012 | Tax Free Exchange | | 1,668,872 | 1,676,054 | 1,667,674 | 1,668,139 | | 733 | | 733 | | 1,668,872 | | | | 68,906 | 04/01/2018 |
| BAX39W-R0-6 | SINCLAIR TELEVISION GROUP INC TERM LOAN B 4.000% 10/29/16 | | 12/30/2011 | Redemption 100.0000 | | 11,081 | 11,081 | 10,860 | 10,872 | | 209 | | 209 | | 11,081 | | | | 9,370 | 10/29/2016 |
| BAX39W-R0-6 | SINCLAIR TELEVISION GROUP INC TERM LOAN B 4.000% 10/29/16 | | 02/09/2012 | Tax Free Exchange | | 2,922,656 | 2,977,837 | 2,918,281 | 2,921,629 | | 1,027 | | 1,027 | | 2,922,656 | | | | 20,776 | 10/29/2016 |
| BAX39W-R1-4 | Ameristar Casinos Inc TERM LOAN A 2.812% 04/14/16 | | 09/28/2012 | Redemption 100.0000 | | 50,000 | 50,000 | 46,200 | 46,410 | | 3,590 | | 3,590 | | 50,000 | | | | 840 | 04/14/2016 |
| BAX39W-X8-2 | AMC Networks Inc TERM LOAN A 2.311% 06/30/17 | | 12/12/2012 | MORGAN (J.P.) SECURITIES | | 1,629,154 | 1,629,630 | 1,535,926 | 1,540,614 | | 14,714 | | 14,714 | | 1,555,328 | | 73,825 | 73,825 | 33,224 | 06/30/2017 |
| BAX39W-X8-2 | AMC Networks Inc TERM LOAN A 2.311% 06/30/17 | | 11/10/2012 | Redemption 100.0000 | | 277,778 | 277,778 | 261,806 | 262,605 | | 15,173 | | 15,173 | | 277,778 | | | | 3,305 | 06/30/2017 |
| BAX39X-0Z-6 | Lender Processing Services Inc TERM LOAN B 5.500% 08/18/18 | | 10/12/2012 | Redemption 100.0000 | | 1,282,695 | 1,282,695 | 1,277,369 | 1,277,568 | | 5,127 | | 5,127 | | 1,282,695 | | | | 61,826 | 08/18/2018 |
| BAX39Z-D5-3 | BJ's Wholesale Club Inc TERM LOAN B 7.000% 09/30/18 | | 01/31/2012 | Redemption 100.0000 | | 2,688 | 2,688 | 2,553 | 2,557 | | 130 | | 130 | | 2,688 | | | | 44 | 09/30/2018 |
| BAX39Z-D5-3 | BJ's Wholesale Club Inc TERM LOAN B 7.000% 09/30/18 | | 03/14/2012 | Tax Free Exchange | | 1,021,471 | 1,072,313 | 1,018,697 | 1,020,315 | | 1,157 | | 1,157 | | 1,021,471 | | | | 33,378 | 09/30/2018 |
| BAX3B8-QD-9 | OPENLINK FINANCIAL INC TERM LOAN B 7.750% 10/28/17 | | 09/28/2012 | Redemption 100.0000 | | 3,000 | 3,000 | 2,940 | 2,941 | | 59 | | 59 | | 3,000 | | | | 117 | 10/28/2017 |
| BAX3E7-FK-4 | ENTERCOM RADIO LLC TERM LOAN B 6.387% 11/23/18 | | 11/27/2012 | Redemption 100.0000 | | 650,000 | 650,000 | 637,000 | 637,114 | | 12,886 | | 12,886 | | 650,000 | | | | 36,932 | 11/23/2018 |
| BAX3EA-V8-6 | MoneyGram International Inc TERM LOAN B1 4.250% 11/18/17 | | 09/28/2012 | Redemption 100.0000 | | 3,000 | 3,000 | 2,940 | 2,941 | | 59 | | 59 | | 3,000 | | | | 61 | 11/18/2017 |
| BAX3FY-2W-2 | Fidelity National Information TERM LOAN B 4.250% 07/18/16 | | 06/29/2012 | Redemption 100.1600 | | 500,800 | 500,000 | 495,000 | 495,006 | | 5,794 | | 5,794 | | 500,800 | | | | 5,494 | 07/18/2016 |
| BAX3G2-WO-8 | LAMAR MEDIA CORP TERM LOAN A1 3.000% 12/31/15 | | 09/28/2012 | Redemption 100.0000 | | 27,027 | 27,027 | 26,689 | 26,692 | | 335 | | 335 | | 27,027 | | | | 636 | 12/31/2015 |
| BAX3G7-RB-9 | LIN TELEVISION CORP TERM LOAN - INCR 5.000% 12/22/18 | | 09/28/2012 | Redemption 100.0000 | | 3,188 | 3,188 | 3,156 | 3,156 | | 32 | | 32 | | 3,188 | | | | 81 | 12/22/2018 |
| BAX3G7-RB-9 | LIN TELEVISION CORP TERM LOAN - INCR 5.000% 12/22/18 | | 12/24/2012 | Tax Free Exchange | | 418,044 | 421,813 | 417,594 | 417,599 | | 445 | | 445 | | 418,044 | | | | 19,802 | 12/22/2018 |
| BAX3GF-65-7 | SIX FLAGS THEME PARKS INC TERM LOAN B 4.255% 12/20/18 | | 01/10/2012 | WELLS FARGO BANK | | 234,202 | 234,202 | 234,202 | 234,202 | | | | | | 234,202 | | | | | 12/20/2018 |
| BAX3GF-8Q-9 | MICHAELS STORES INC TERM LOAN B3 4.838% 07/31/16 | | 09/13/2012 | DEUTSCHE BANK | | 370,189 | 365,618 | 292,203 | 292,768 | | 9,266 | | 9,266 | | 302,034 | | 68,155 | 68,155 | 14,377 | 07/31/2016 |
| BAX3GK-29-2 | ARIZONA CHEMICAL COMPANY TERM LOAN 7.250% 12/22/17 | | 01/20/2012 | GOLDMAN SACHS & CO. | | 90,409 | 90,409 | 90,409 | 90,409 | | | | | | 90,409 | | | | | 12/22/2017 |
| BAX3GK-2C-5 | VERIFONE INC TERM LOAN B 4.250% 12/28/18 | | 01/11/2012 | MORGAN (J.P.) SECURITIES | | 327,207 | 327,207 | 327,207 | 327,207 | | | | | | 327,207 | | | | | 12/28/2018 |
| BRS1ZX-9Y-4 | AFFINION GROUP INC TERM LOAN B 6.500% 10/09/16 | | 09/28/2012 | Redemption 100.0000 | | 4,778 | 4,778 | 4,766 | 4,767 | | 10 | | 10 | | 4,778 | | | | 91 | 10/09/2016 |
| BRS1ZX-AB-2 | NEWSDAY LLC TERM LOAN 6.705% 08/01/13 | | 10/12/2012 | Redemption 100.0000 | | 300,000 | 300,000 | 255,000 | 282,055 | | 17,945 | | 17,945 | | 300,000 | | | | 20,227 | 08/01/2013 |
| BRS1ZX-ET-9 | PRESTIGE BRANDS INC TERM LOAN B 4.750% 03/24/16 | | 01/31/2012 | Redemption 100.0000 | | 1,134,490 | 1,134,490 | 1,129,279 | 1,130,137 | | 4,353 | | 4,353 | | 1,134,490 | | | | 9,281 | 03/24/2016 |
| BRS1ZX-JY-3 | GUILFORD MILLS TERM LOAN B 8.250% 09/08/13 | | 05/31/2012 | Redemption 100.0000 | | 77,255 | 77,255 | 77,220 | 77,230 | | 25 | | 25 | | 77,255 | | | | 4,204 | 09/08/2013 |
| BRS1ZX-QN-9 | Carmike Cinemas Inc TERM LOAN - INITIAL 5.500% 01/27/16 | | 04/27/2012 | Redemption 100.0000 | | 1,482,847 | 1,482,847 | 1,393,877 | 1,399,870 | | 82,977 | | 82,977 | | 1,482,847 | | | | 46,212 | 01/27/2016 |
| BRS1ZX-SD-9 | METROPCS WIRELESS INC TERM LOAN B2 4.071% 11/03/16 | | 09/28/2012 | Redemption 100.0000 | | 18,376 | 18,376 | 17,702 | 17,836 | | 540 | | 540 | | 18,376 | | | | 340 | 11/03/2016 |
| BRS26J-N5-2 | AMSCAN HOLDINGS INC TERM LOAN B 7.500% 12/02/17 | | 07/27/2012 | Redemption 100.0000 | | 2,510,972 | 2,510,972 | 2,448,520 | 2,451,565 | | 59,407 | | 59,407 | | 2,510,972 | | | | 109,081 | 12/02/2017 |
| BRS26J-SA-6 | COVANTA ENERGY CORP TERM LOAN 1.750% 02/10/14 | | 03/28/2012 | Redemption 100.0000 | | 1,299,307 | 1,299,307 | 1,287,642 | 1,289,813 | | 9,494 | | 9,494 | | 1,299,307 | | | | 6,788 | 02/10/2014 |
| BRS26J-SB-4 | COVANTA ENERGY CORP TERM LOAN LC 0.481% 02/10/14 | | 03/28/2012 | Redemption 100.0000 | | 669,800 | 669,800 | 663,783 | 664,924 | | 4,876 | | 4,876 | | 669,800 | | | | 1,242 | 02/10/2014 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| | GUILFORD MILLS TERM LOAN A 8.250% | | | Redemption | | | | | | | | | | | | | | | | |
| BRS26J-V8-7 | 03/18/13 | | 05/31/2012 | 100.0000 | | 130,490 | 130,490 | 130,427 | 130,424 | | 67 | | 67 | | 130,490 | | | | 4,513 | 03/18/2013 |
| | LifePoint Hospitals Inc TERM LOAN B2 | | | Redemption | | | | | | | | | | | | | | | | |
| BRS26J-YV-3 | 2.990% 04/15/15 | | 07/24/2012 | 100.0000 | | 341,459 | 341,459 | 341,459 | 341,459 | | | | | | 341,459 | | | | 7,187 | 04/15/2015 |
| | PQ CORP TERM LOAN - 1ST LIEN 3.966% | | | | | | | | | | | | | | | | | | | |
| BRS26K-1Y-0 | 07/30/14 | | 11/08/2012 | Various | | 1,057,495 | 1,057,495 | 966,360 | 1,012,103 | | 45,393 | | 45,393 | | 1,057,495 | | | | 40,769 | 07/30/2014 |
| | CSC HOLDINGS INC TERM LOAN - B2 INCR | | | Redemption | | | | | | | | | | | | | | | | |
| BRS26K-3M-4 | 1.959% 03/29/16 | | 12/27/2012 | 100.0000 | | 1,346,258 | 1,346,258 | 1,314,613 | 1,325,221 | | 21,036 | | 21,036 | | 1,346,258 | | | | 23,554 | 03/29/2016 |
| | VANGUARD HEALTH SYSTEMS TERM LOAN 5.000% | | | Redemption | | | | | | | | | | | | | | | | |
| BRS26K-6L-3 | 01/29/16 | | 10/01/2012 | 100.0000 | | 9,814 | 9,814 | 9,679 | 9,710 | | 104 | | 104 | | 9,814 | | | | 310 | 01/29/2016 |
| BRS2ZU-LW-8 | Colfax Corp TERM LOAN B 4.500% 01/10/19 | | 01/27/2012 | DEUTSCHE BANK | | 5,438 | 5,438 | 5,438 | 5,438 | | | | | | 5,438 | | | | | 01/10/2019 |
| | Acxiom Corp TERM LOAN - TRANCHE 2 3.313% | | | Redemption | | | | | | | | | | | | | | | | |
| BRS2ZU-RU-6 | 03/15/15 | | 09/28/2012 | 100.0000 | | 41,704 | 41,704 | 41,704 | 41,704 | | | | | | 41,704 | | | | 160 | 03/15/2015 |
| | B&G Foods Inc TERM LOAN B 4.500% 11/30/18 | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-DX-6 | | | 12/12/2012 | 100.0000 | | 575,000 | 575,000 | 569,250 | 569,299 | | 5,701 | | 5,701 | | 575,000 | | | | 26,648 | 11/30/2018 |
| | CINEMARK USA INC TERM LOAN - EXTENDED | | | | | | | | | | | | | | | | | | | |
| BRS4QJ-H0-4 | 3.463% 04/30/16 | | 07/17/2012 | BARCLAYS BANK PLC | | 964,950 | 963,746 | 814,998 | 852,411 | | 12,797 | | 12,797 | | 865,208 | | 99,742 | 99,742 | 23,492 | 04/30/2016 |
| | CINEMARK USA INC TERM LOAN - EXTENDED | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-H0-4 | 3.463% 04/30/16 | | 12/18/2012 | 100.0000 | | 1,312,013 | 1,312,013 | 1,260,407 | 1,273,955 | | 38,058 | | 38,058 | | 1,312,013 | | | | 50,057 | 04/30/2016 |
| | DaVita HealthCare Partners Inc TERM LOAN B | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-J7-7 | 4.500% 10/20/16 | | 09/28/2012 | 100.0000 | | 15,250 | 15,250 | 15,174 | 15,185 | | 65 | | 65 | | 15,250 | | | | 317 | 10/20/2016 |
| | Dollar General Corp TERM LOAN B1 2.962% | | | | | | | | | | | | | | | | | | | |
| BRS4QJ-JM-4 | 07/07/14 | | 03/30/2012 | Tax Free Exchange | | 1,933,451 | 2,000,000 | 1,920,930 | 1,926,524 | | 6,926 | | 6,926 | | 1,933,451 | | | | 21,759 | 07/07/2014 |
| | Health Management Associates I TERM LOAN B | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-LV-1 | 4.500% 11/18/18 | | 09/28/2012 | 100.0000 | | 4,875 | 4,875 | 4,826 | 4,827 | | 48 | | 48 | | 4,875 | | | | 99 | 11/18/2018 |
| | Pharmaceutical Product Develop TERM LOAN B | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-RJ-2 | 6.250% 12/05/18 | | 09/28/2012 | 100.0000 | | 3,750 | 3,750 | 3,694 | 3,694 | | 56 | | 56 | | 3,750 | | | | 132 | 12/05/2018 |
| | Windstream Corp TERM LOAN B2 3.090% | | | Redemption | | | | | | | | | | | | | | | | |
| BRS4QJ-WK-3 | 12/17/15 | | 09/28/2012 | 100.0000 | | 29,497 | 29,497 | 28,257 | 28,578 | | 919 | | 919 | | 29,497 | | | | 361 | 12/17/2015 |
| | MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-2B | | | Redemption | | | | | | | | | | | | | | | | |
| N4050#-AA-0 | 4.125% 05/05/15 | | 09/28/2012 | 100.0000 | | 3,726 | 3,726 | 3,173 | 3,331 | | 394 | | 394 | | 3,726 | | | | 100 | 05/05/2015 |
| | Canadian Natural Resources Ltd 5.450% | | | | | | | | | | | | | | | | | | | |
| 136385-AD-3 | 10/01/12 | A | 10/01/2012 | Various | | 35,000,000 | 35,000,000 | 33,862,200 | 34,752,530 | | 247,470 | | 247,470 | | 35,000,000 | | | | 1,907,500 | 10/01/2012 |
| | CANADIAN PACIFIC RAILWAY COMPA 3.880% | | | Redemption | | | | | | | | | | | | | | | | |
| 13645R-AL-8 | 10/18/26 | A | 10/18/2012 | 100.0000 | | 172,098 | 172,098 | 172,098 | 172,098 | | | | | | 172,098 | | | | 5,024 | 10/18/2026 |
| | CANADIAN PACIFIC RAILWAY COMPA 3.880% | | | Redemption | | | | | | | | | | | | | | | | |
| 13645R-AM-6 | 12/05/26 | A | 12/05/2012 | 100.0000 | | 100,495 | 100,495 | 100,495 | 100,495 | | | | | | 100,495 | | | | 2,934 | 12/05/2026 |
| 66977W-AF-6 | NOVA Chemicals Corp 6.500% 01/15/12 | A | 01/15/2012 | Various | | 13,700,000 | 13,700,000 | 14,190,000 | 13,703,093 | | (3,093) | | (3,093) | | 13,700,000 | | | | 445,250 | 01/15/2012 |
| 740212-AD-7 | Precision Drilling Corp 6.500% 12/15/21 | A | 04/16/2012 | Tax Free Exchange | | 2,991,000 | 2,991,000 | 2,991,000 | 2,991,000 | | | | | | 2,991,000 | | | | 65,345 | 12/15/2021 |
| | QUEBECOR MEDIA INC TERM LOAN B 2.340% | | | Redemption | | | | | | | | | | | | | | | | |
| 74819R-A*-7 | 01/17/13 | A | 12/17/2012 | 100.0000 | | 296,911 | 296,911 | 301,535 | 297,652 | | (741) | | (741) | | 296,911 | | | | 8,554 | 01/17/2013 |
| 781903-AG-4 | RUSSEL METALS 6.375% 03/01/14 | A | 05/25/2012 | Various | | 14,385,000 | 14,385,000 | 14,194,150 | 14,311,067 | | 11,114 | | 11,114 | | 14,322,181 | | 62,819 | 62,819 | 672,499 | 03/01/2014 |
| 92658T-AG-3 | VIDEOTRON - LE GRPE LTD 6.875% 01/15/14 | A | 03/30/2012 | Various | | 3,001,000 | 3,001,000 | 3,061,233 | 3,000,419 | | (285) | | (285) | | 3,000,134 | | 866 | 866 | 146,142 | 01/15/2014 |
| BAX1L9-K1-2 | TRIBUNE TERM LOAN X | | 12/31/2012 | Redemption | | 474,606 | 548,571 | 497,509 | 187,290 | | | | | | 187,290 | | 287,316 | 287,316 | | 09/29/2014 |
| | TELESAT CANADA TERM LOAN 1 - US 3.250% | | | Redemption | | | | | | | | | | | | | | | | |
| BAX26P-PG-3 | 10/31/14 | A | 03/27/2012 | 100.0000 | | 1,837,022 | 1,837,022 | 1,813,141 | 1,815,856 | | 21,166 | | 21,166 | | 1,837,022 | | | | 19,823 | 10/31/2014 |
| | TELESAT CANADA TERM LOAN II - US 3.250% | | | Redemption | | | | | | | | | | | | | | | | |
| BAX26P-PH-1 | 10/31/14 | A | 03/28/2012 | 100.0000 | | 157,799 | 157,799 | 155,747 | 155,985 | | 1,814 | | 1,814 | | 157,799 | | | | 1,703 | 10/31/2014 |
| | NOVELIS INC/GA TERM LOAN B 4.000% | | | Redemption | | | | | | | | | | | | | | | | |
| BAX39J-MT-7 | 03/10/17 | A | 09/28/2012 | 100.0000 | | 19,076 | 19,076 | 18,892 | 18,912 | | 164 | | 164 | | 19,076 | | | | 438 | 03/10/2017 |
| | MEG Energy Corp TERM LOAN - INITIAL | | | Redemption | | | | | | | | | | | | | | | | |
| BAX39K-07-6 | 6.250% 03/18/18 | I | 09/28/2012 | 100.0000 | | 5,250 | 5,250 | 5,250 | 5,250 | | | | | | 5,250 | | | | 133 | 03/18/2018 |
| | GIBSON ENERGY ULC TERM LOAN 4.750% | | | Redemption | | | | | | | | | | | | | | | | |
| BAX39R-KL-8 | 06/15/18 | A | 05/24/2012 | 100.0000 | | 18,838 | 18,838 | 18,650 | 18,661 | | 178 | | 178 | | 18,838 | | | | 424 | 06/15/2018 |
| | GIBSON ENERGY ULC TERM LOAN 4.750% | | | | | | | | | | | | | | | | | | | |
| BAX39R-KL-8 | 06/15/18 | A | 05/24/2012 | Tax Free Exchange | | 673,275 | 679,412 | 672,618 | 673,009 | | 266 | | 266 | | 673,275 | | | | 17,475 | 06/15/2018 |
| | NOVELIS INC/GA TERM LOAN B2 4.000% | | | Redemption | | | | | | | | | | | | | | | | |
| BAX3FH-N0-6 | 03/10/17 | A | 09/28/2012 | 100.0000 | | 1,000 | 1,000 | 975 | 975 | | 25 | | 25 | | 1,000 | | | | 17 | 03/10/2017 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 404280-AB-5 | HSBC Holdings PLC 5.250% 12/12/12 | F | 12/12/2012 | Various | | 35,000,000 | 35,000,000 | 37,228,950 | 35,267,247 | | (267,247) | | (267,247) | | 35,000,000 | | | | 1,837,500 | 12/12/2012 |
| 48121C-C*-5 | ELSEVIER FINANCE SA 4.750% 02/01/12 | F | 02/01/2012 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 475,000 | 02/01/2012 |
| 552081-AC-5 | LyondellBasell Industries NV 6.000% 11/15/21 | F | 07/19/2012 | Tax Free Exchange | | 15,736,534 | 15,376,000 | 15,753,895 | 15,751,960 | | (15,426) | | (15,426) | | 15,736,534 | | | | 627,853 | 11/15/2021 |
| 74932#-AB-0 | RC CEMENT CO INC 6.920% 05/29/13 | F | 05/29/2012 | Redemption 100.0000 | | 5,666,666 | 5,666,666 | 5,666,666 | 5,666,666 | | | | | | 5,666,666 | | | | 196,067 | 05/29/2013 |
| B7935#-AB-5 | DOLOMIES DE MARCHES-LES-DAMES 6.600% 05/02/12 | F | 05/02/2012 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 330,000 | 05/02/2012 |
| BAX39E-NV-2 | INTELSAT JACKSON HOLDINGS LTD TERM LOAN B 5.250% 04/02/18 | F | 07/12/2012 | Redemption 100.0000 | | 22,500 | 22,500 | 22,388 | 22,398 | | 102 | | 102 | | 22,500 | | | | 600 | 04/02/2018 |
| BAX39E-NV-2 | INTELSAT JACKSON HOLDINGS LTD TERM LOAN B 5.250% 04/02/18 | F | 10/02/2012 | Tax Free Exchange | | 2,949,982 | 2,962,500 | 2,947,688 | 2,949,048 | | 933 | | 933 | | 2,949,982 | | | | 154,235 | 04/02/2018 |
| BAX39H-0C-2 | STYRON CORP TERM LOAN 8.000% 08/09/17 | F | 08/09/2012 | Redemption 100.0000 | | 261,228 | 261,228 | 235,844 | 236,404 | | 24,824 | | 24,824 | | 261,228 | | | | 7,956 | 08/02/2017 |
| BAX39H-NL-7 | Tomkins Ltd TERM LOAN B 4.250% 09/29/16 | R | 09/28/2012 | Redemption 100.0000 | | 20,348 | 20,348 | 19,478 | 19,537 | | 811 | | 811 | | 20,348 | | | | 398 | 09/29/2016 |
| BAX39K-4F-4 | Warner Chilcott PLC TERM LOAN B1 4.250% 03/14/18 | R | 06/29/2012 | Redemption 100.0000 | | 3,771 | 3,771 | 3,771 | 3,771 | | | | | | 3,771 | | | | 54 | 03/14/2018 |
| BAX39K-4F-4 | Warner Chilcott PLC TERM LOAN B1 4.250% 03/14/18 | R | 08/20/2012 | Tax Free Exchange | | 73,452 | 73,452 | 73,452 | 73,452 | | | | | | 73,452 | | | | 2,116 | 03/14/2018 |
| BAX39K-4G-2 | Warner Chilcott PLC TERM LOAN B2 4.250% 03/17/18 | R | 06/29/2012 | Redemption 100.0000 | | 1,885 | 1,885 | 1,885 | 1,885 | | | | | | 1,885 | | | | 27 | 03/17/2018 |
| BAX39K-4G-2 | Warner Chilcott PLC TERM LOAN B2 4.250% 03/17/18 | R | 08/20/2012 | Tax Free Exchange | | 36,725 | 36,725 | 36,725 | 36,725 | | | | | | 36,725 | | | | 1,058 | 03/17/2018 |
| BAX39K-4H-0 | Warner Chilcott PLC TERM LOAN B3 4.250% 03/17/18 | R | 06/29/2012 | Redemption 100.0000 | | 2,592 | 2,592 | 2,592 | 2,592 | | | | | | 2,592 | | | | 37 | 03/17/2018 |
| BAX39K-4H-0 | Warner Chilcott PLC TERM LOAN B3 4.250% 03/17/18 | R | 08/20/2012 | Tax Free Exchange | | 50,499 | 50,499 | 50,499 | 50,499 | | | | | | 50,499 | | | | 1,455 | 03/17/2018 |
| BAX39T-BU-4 | NORIT HOLDING BV TERM LOAN 6.750% 07/10/17 | F | 07/31/2012 | Redemption 100.0000 | | 650,000 | 650,000 | 640,250 | 640,988 | | 9,012 | | 9,012 | | 650,000 | | | | 37,106 | 07/10/2017 |
| BRS1ZX-A3-0 | UPC BROADBAND HOLDING BV TERM LOAN T 3.714% 12/30/16 | F | 12/14/2012 | SCOTIAMCLEOD (USA) INC | | 140,920 | 140,920 | 140,920 | 140,920 | | | | | | 140,920 | | | | 6,302 | 12/30/2016 |
| BRS26J-KF-3 | UPC BROADBAND HOLDING BV TERM LOAN X 3.714% 12/31/17 | F | 12/17/2012 | SCOTIAMCLEOD (USA) INC | | 1,068,338 | 1,069,675 | 1,044,508 | 1,048,938 | | 3,017 | | 3,017 | | 1,051,955 | | 16,383 | 16,383 | 40,951 | 12/31/2017 |
| D3001#-AA-3 | Fresenius SE & Co KGaA TERM LOAN B 1.591% 03/31/13 | F | 10/30/2012 | Various | | 1,642,399 | 1,642,399 | 1,481,918 | 1,592,452 | | 49,948 | | 49,948 | | 1,642,399 | | | | 29,788 | 03/31/2013 |
| G6288@-AB-7 | NCC FARNBOROUGH CO 7.650% 01/01/17 | F | 01/01/2012 | Redemption 100.0000 | | 3,284,676 | 3,284,676 | 3,284,676 | 3,284,676 | | | | | | 3,284,676 | | | | 62,819 | 01/01/2017 |
| G9158*-AB-0 | UTi Worldwide Inc 8.060% 08/09/14 | F | 08/09/2012 | Redemption 100.0000 | | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | | | | | | 5,500,000 | | | | 332,475 | 08/09/2014 |
| Q0307#-AB-4 | Amcor Ltd/Australia PR 5.650% 12/17/12 | F | 12/17/2012 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 565,000 | 12/17/2012 |
| Q5581#-AA-2 | Lion Nathan Pty Ltd 8.650% 02/28/12 | F | 02/28/2012 | Various | | 3,090,909 | 3,090,909 | 3,165,276 | 3,099,939 | | (9,030) | | (9,030) | | 3,090,909 | | | | 133,682 | 02/28/2012 |
| Q7397#-AA-2 | PRATT FINANCE PROPRIETARY LTD 7.960% 05/23/12 | F | 05/23/2012 | Various | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 597,000 | 05/23/2012 |
| Q8277*-AF-8 | Santos Ltd 5.850% 10/01/12 | F | 10/01/2012 | Maturity | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 468,000 | 10/01/2012 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,705,539,988 | 2,735,054,285 | 2,675,988,813 | 2,657,888,844 | 479,583 | 34,937,155 | 1,041,721 | 34,375,017 | | 2,692,263,854 | | 13,276,132 | 13,276,132 | 107,722,604 | XXX |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | XXX |
| 5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | | | | | | | | | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 3,524,948,207 | 3,553,759,005 | 3,504,395,198 | 3,482,918,849 | 479,583 | 28,596,420 | 1,041,721 | 28,034,282 | | 3,510,953,130 | | 13,995,075 | 13,995,075 | 130,766,815 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 116,812,849 | 116,064,259 | 116,448,811 | | | 310,345 | | 310,345 | | 116,759,155 | | 53,694 | 53,694 | 2,209,904 | XXX |
| 8399999. Total - Bonds | | | | | | 3,641,761,056 | 3,669,823,264 | 3,620,844,009 | 3,482,918,849 | 479,583 | 28,906,765 | 1,041,721 | 28,344,627 | | 3,627,712,285 | | 14,048,769 | 14,048,769 | 132,976,719 | XXX |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | XXX | | | | | | | | | | | | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 4568FH-LB-2 | FEDERAL HOME LOAN BANK Membership Stock | | 03/08/2012 | COMPANY TRADE | 152,573.000 | 152,573 | | 152,573 | 152,573 | | | | | | 152,573 | | | | 1,136 | |
| 03955P-AA-1 | ARCHIMEDES FUNDING II LTD II D RES 0.000% 10/08/10 | | 06/15/2012 | COMPANY TRADE | 12,407,981.000 | | | | | | | | | | | | | | 29,676 | |
| 03955R-AL-3 | ARCHIMEDES FNDG LTD/CORP III E RES 0.000% 11/29/11 | | 06/15/2012 | COMPANY TRADE | 10,000,000.000 | | | | | | | | | | | | | | | |
| 15134A-AD-6 | CENTENNIAL CBO SUB RES 0.000% 12/10/11 | | 12/31/2012 | COMPANY TRADE | 13,500,000.000 | | | | | | | | | | | | | | | |
| 210996-87-2 | Contech Engineered Solutions L | | 03/20/2012 | Various | 124,965.000 | | | | 1,250 | (1,250) | | | (1,250) | | | | | | | |
| 231082-55-3 | CUMULUS MEDIA PARTNERS LLC | | 01/26/2012 | Taxable Exchange | 1,547.000 | 4,375 | | | 4,810 | (3,894) | | | (3,894) | | 916 | | 3,459 | 3,459 | | |
| 15642M-AE-3 | CENTURIAN GLOBAL SOVEREIGN CBO B RES 0.883% 10/14/12 | F | 10/14/2012 | COMPANY TRADE | 21,364,000.000 | | | | 4,438,790 | (4,438,790) | | | (4,438,790) | | | | | | 4,822,951 | |
| 15642M-AE-3 | CENTURIAN GLOBAL SOVEREIGN CBO B RES 0.883% 10/14/12 | F | 10/14/2012 | Capital Distribution | 0.000 | 10,186,197 | | 10,186,197 | 10,186,197 | | | | | | 10,186,197 | | | | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 10,343,145 | XXX | 10,338,770 | 14,783,620 | (4,443,934) | | | (4,443,934) | | 10,339,686 | | 3,459 | 3,459 | 4,853,763 | XXX |
| 00245G-76-0 | Columbia Inflation Protected S Class R4 | | 03/08/2012 | COMPANY TRADE | 1,000.000 | 10,950 | | 10,000 | 10,790 | (790) | | | (790) | | 10,000 | | 950 | 950 | | |
| 00245G-81-0 | Columbia Limited Duration Cred Class R4 | | 03/08/2012 | COMPANY TRADE | 1,000.000 | 10,095 | | 10,000 | 9,930 | 70 | | | 70 | | 10,000 | | 95 | 95 | 64 | |
| 00245G-85-1 | Columbia Income Opportunities CLASS Y | | 03/08/2012 | COMPANY TRADE | 1,000.000 | 9,630 | | 10,000 | 9,340 | 660 | | | 660 | | 10,000 | | (370) | (370) | 143 | |
| 00245K-80-3 | Columbia U.S. Government Mortg CLASS Y | | 03/08/2012 | COMPANY TRADE | 2,000.000 | 11,165 | | 10,000 | 11,020 | (1,020) | | | (1,020) | | 10,000 | | 1,165 | 1,165 | 84 | |
| 19763P-44-0 | Columbia Diversified Bond Fund Class R4 | | 03/08/2012 | COMPANY TRADE | 1,992.000 | 10,186 | | 9,536 | 10,040 | (504) | | | (504) | | 9,536 | | 650 | 650 | 91 | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 52,026 | XXX | 49,536 | 51,120 | (1,584) | | | (1,584) | | 49,536 | | 2,490 | 2,490 | 382 | XXX |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 9399999. Subtotal - Common Stocks - Money Market Mutual Funds | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 10,395,171 | XXX | 10,388,306 | 14,834,740 | (4,445,518) | | | (4,445,518) | | 10,389,222 | | 5,949 | 5,949 | 4,854,145 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 299,758 | XXX | 299,758 | | | | | | | 299,758 | | | | 3 | XXX |
| 9799999. Total - Common Stocks | | | | | | 10,694,929 | XXX | 10,688,064 | 14,834,740 | (4,445,518) | | | (4,445,518) | | 10,688,980 | | 5,949 | 5,949 | 4,854,148 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 10,694,929 | XXX | 10,688,064 | 14,834,740 | (4,445,518) | | | (4,445,518) | | 10,688,980 | | 5,949 | 5,949 | 4,854,148 | XXX |
| 9999999 - Totals | | | | | | 3,652,455,985 | XXX | 3,631,532,073 | 3,497,753,589 | (3,965,935) | 28,906,765 | 1,041,721 | 23,899,109 | | 3,638,401,265 | | 14,054,718 | 14,054,718 | 137,830,867 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 71656L-AL-5 | PEMEX PROJECT FUNDING MASTER T 4.875% 01/24/22 | F | 01/23/2012 | BARCLAYS BANK PLC | 09/12/2012 | Tax Free Exchange | 10,000,000 | 10,112,500 | 10,106,894 | 10,106,894 | | (5,606) | | (5,606) | | | | | 308,750 | 2,708 |
| 78307A-CZ-4 | RUSSIAN FEDERATION - THE 7.500% 03/31/30 | F | 01/24/2012 | NOMURA SECURITIES | 09/30/2012 | Redemption 100.0000 | 300,000 | 352,050 | 300,000 | 300,000 | | (52,050) | | (52,050) | | | | | 16,875 | 7,313 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 10,300,000 | 10,464,550 | 10,406,894 | 10,406,894 | | (57,656) | | (57,656) | | | | | 325,625 | 10,021 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 31292L-XG-5 | FREDDIE MAC GOLD C04279 3.000% 10/01/42 | | 10/26/2012 | CITIGROUP GLOBAL MARKETS INC | 12/01/2012 | Paydown | 62,663 | 65,630 | 62,663 | 62,663 | | (2,967) | | (2,967) | | | | | 157 | 68 |
| 3132HN-EC-9 | FREDDIE MAC GOLD Q11931 3.000% 10/01/42 | | 10/26/2012 | MORGAN STANLEY & CO. | 12/01/2012 | Paydown | 82,592 | 86,335 | 82,592 | 82,592 | | (3,742) | | (3,742) | | | | | 206 | 89 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 145,255 | 151,965 | 145,255 | 145,255 | | (6,709) | | (6,709) | | | | | 363 | 157 |
| 00206R-BJ-0 | SBC COMMUNICATIONS INC 4.350% 06/15/45 | | 12/17/2012 | Tax Free Exchange | 12/17/2012 | COMPANY TRADE | 1,225 | 943 | 1,225 | 943 | | | | | | | 282 | 282 | | |
| 00508X-AE-4 | Actuant Corp 5.625% 06/15/22 | | 04/23/2012 | Various | 09/10/2012 | Tax Free Exchange | 6,148,000 | 6,300,580 | 6,294,200 | 6,294,200 | | (6,380) | | (6,380) | | | | | 138,330 | 2,969 |
| 05540F-BD-3 | BCAP_12-RR2 12-RR2 4A3 2.627% 06/26/35 | | 02/22/2012 | BARCLAYS BANK PLC | 12/01/2012 | Paydown | 3,225,851 | 3,241,981 | 3,225,851 | 3,225,851 | | (16,129) | | (16,129) | | | | | 42,559 | 6,658 |
| 125635-AC-6 | CLI FUNDING LLC CLIF_06-1 06-1 A 0.389% 08/18/21 | | 02/15/2012 | WELLS FARGO BANK | 12/18/2012 | Paydown | 756,330 | 706,223 | 756,330 | 756,330 | | 50,107 | | 50,107 | | | | | 1,446 | |
| 12639M-DP-7 | CSMC_10-15R 10-15R 3A5 3.112% 01/26/37 | | 02/16/2012 | CS FIRST BOSTON NZ | 12/01/2012 | Paydown | 3,098,446 | 3,071,335 | 3,098,446 | 3,098,446 | | 27,111 | | 27,111 | | | | | 47,050 | 6,025 |
| 12645B-CB-5 | CSMC_10-17R 10-17R 4A5 2.065% 11/26/35 | | 02/15/2012 | CS FIRST BOSTON NZ | 12/01/2012 | Paydown | 4,448,722 | 4,448,722 | 4,448,722 | 4,448,722 | | | | | | | | | 80,025 | 8,650 |
| 151608-AB-2 | CPF_12-2 12-2 A 2.610% 08/20/21 | | 11/20/2012 | DEUTSCHE BANK | 12/20/2012 | Paydown | 33,955 | 33,950 | 33,955 | 33,955 | | 5 | | 5 | | | | | 74 | |
| 212015-AG-6 | CONTINENTAL RESOURCES INC 5.000% 09/15/22 | | 07/10/2012 | Various | 08/16/2012 | Tax Free Exchange | 7,352,000 | 7,426,930 | 7,426,585 | 7,426,585 | | (345) | | (345) | | | | | 161,336 | 76,299 |
| 25470X-AG-0 | DISH DBS CORP 5.875% 07/15/22 | | 05/07/2012 | DEUTSCHE BANK | 10/16/2012 | Tax Free Exchange | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | | | 48,958 | |
| 25755T-AC-4 | DPABS_12-1A 12-1 A2 5.216% 01/25/42 | | 03/06/2012 | BARCLAYS BANK PLC | 10/25/2012 | Paydown | 281,250 | 281,250 | 281,250 | 281,250 | | | | | | | | | 5,298 | |
| 421924-AM-3 | HealthSouth Corp 7.000% 06/15/08 | | 07/13/2012 | COMPANY TRADE | 07/13/2012 | COMPANY TRADE | | | 37,825 | | | | | | | | 37,825 | 37,825 | | |
| 46616V-AA-8 | HENDR_12-1A 12-1A A 4.210% 02/16/65 | | 03/13/2012 | BARCLAYS BANK PLC | 12/15/2012 | Paydown | 172,265 | 172,226 | 172,265 | 172,265 | | 39 | | 39 | | | | | 3,410 | |
| 704549-AJ-3 | Peabody Energy Corp 6.000% 11/15/18 | | 01/26/2012 | MORGAN STANLEY & CO. | 10/30/2012 | Tax Free Exchange | 500,000 | 523,750 | 521,561 | 521,561 | | (2,189) | | (2,189) | | | | | 28,750 | 6,333 |
| 704549-AL-8 | Peabody Energy Corp 6.250% 11/15/21 | | 02/13/2012 | Various | 10/30/2012 | Tax Free Exchange | 5,250,000 | 5,521,875 | 5,505,831 | 5,505,831 | | (16,044) | | (16,044) | | | | | 314,453 | 61,936 |
| 803111-H*-7 | Hillshire Brands Co 3.600% 05/15/19 | | 05/11/2012 | PRIVATE | 07/02/2012 | Tax Free Exchange | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | | | | 225,000 | |
| 827048-AN-9 | Silgan Holdings Inc 5.000% 04/01/20 | | 03/09/2012 | BANK OF AMERICA | 08/09/2012 | Tax Free Exchange | 10,117,000 | 10,117,000 | 10,117,000 | 10,117,000 | | | | | | | | | 191,099 | |
| 85171V-AA-3 | SLFMT_12-1 12-1A A 2.667% 09/25/57 | | 04/11/2012 | ROYAL BANK OF SCOTTLAND | 12/01/2012 | Paydown | 2,004,784 | 2,004,760 | 2,004,784 | 2,004,784 | | 23 | | 23 | | | | | 21,750 | 7,278 |
| 88576P-AC-7 | HENDR_04-A 04-A A1 0.559% 09/15/45 | | 03/06/2012 | MORGAN STANLEY & CO. | 12/15/2012 | Paydown | 1,414,826 | 1,287,491 | 1,414,826 | 1,414,826 | | 127,334 | | 127,334 | | | | | 4,144 | 541 |
| BAX1L9-JZ-9 | MILLENNIUM CHEMICALS TERM LOAN - 1ST LIEN 2.612% 05/15/14 | | 01/25/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 363,163 | 362,417 | 363,188 | 363,188 | | 772 | | 772 | | | | | 1,892 | |
| BAX392-TW-0 | US FOODSERVICE TERM LOAN 2.710% 07/03/14 | | 01/18/2012 | CITIGROUP GLOBAL MARKETS INC | 12/06/2012 | Redemption 100.0000 | 595,830 | 563,597 | 595,830 | 595,830 | | 32,233 | | 32,233 | | | | | 13,847 | |
| BAX392-TW-0 | US FOODSERVICE TERM LOAN 2.710% 07/03/14 | | 01/19/2012 | CITIGROUP GLOBAL MARKETS INC | 12/06/2012 | Tax Free Exchange | 1,054,170 | 998,236 | 1,016,951 | 1,016,951 | | 18,715 | | 18,715 | | | | | 24,779 | |
| BAX395-WP-4 | Live Nation Entertainment Inc TERM LOAN B 4.500% 11/07/16 | | 08/15/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 1,913 | 1,904 | 1,913 | 1,913 | | 10 | | 10 | | | | | 3 | |
| BAX39J-9M-7 | GENERAL NUTRITION INC TERM LOAN B 4.250% 03/02/18 | | 07/27/2012 | MORGAN (J.P.) SECURITIES | 10/02/2012 | Tax Free Exchange | 200,000 | 199,000 | 199,024 | 199,024 | | 24 | | 24 | | | | | 1,513 | |
| BAX39J-L3-5 | Armstrong World Industries Inc TERM LOAN B1 4.000% 03/10/18 | | 03/21/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 6,804 | 6,735 | 6,804 | 6,804 | | 68 | | 68 | | | | | 84 | |
| BAX39M-E0-2 | Jarden Corp TERM LOAN B 3.209% 03/31/18 | | 02/21/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 6,572 | 6,556 | 6,572 | 6,572 | | 16 | | 16 | | | | | 71 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| BAX39Q-WS-2 | infoGROUP Inc TERM LOAN 5.750% 05/10/18 | | 03/08/2012 | BANK OF AMERICA | 10/12/2012 | Redemption 100.0000 | 284,726 | 260,757 | 284,726 | 284,726 | | 23,969 | | 23,969 | | | | | 8,277 | |
| BAX39R-UC-7 | BASS PRO GROUP LLC TERM LOAN 5.250% 06/13/17 | | 04/04/2012 | BANK OF AMERICA | 11/20/2012 | Redemption 100.9950 | 400,000 | 397,000 | 403,980 | 403,980 | | 6,980 | | 6,980 | | | | | 12,680 | |
| BAX39T-1T-8 | Alere Inc TERM LOAN 4.750% 06/30/17 | | 01/25/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 7,500 | 7,390 | 7,500 | 7,500 | | 110 | | 110 | | | | | 120 | |
| BAX39U-JY-5 | Endo Health Solutions Inc TERM LOAN A 2.000% 06/17/16 | | 01/26/2012 | MORGAN STANLEY & CO. | 09/28/2012 | Redemption 100.0000 | 37,978 | 37,858 | 37,978 | 37,978 | | 119 | | 119 | | | | | 379 | |
| BAX3JG-J3-3 | CROWN CASTLE OPERATING CO TERM LOAN B 4.000% 01/31/19 | | 01/25/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 15,000 | 14,850 | 15,000 | 15,000 | | 150 | | 150 | | | | | 237 | |
| BAX3JP-CS-5 | Alere Inc TERM LOAN - INCR 4.753% 06/30/17 | | 01/25/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 7,500 | 7,403 | 7,500 | 7,500 | | 97 | | 97 | | | | | 148 | |
| BAX3KJ-DZ-0 | GENERAC POWER SYSTEMS TERM LOAN B 3.750% 02/09/19 | | 02/06/2012 | MORGAN (J.P.) SECURITIES | 05/30/2012 | Tax Free Exchange | 775,000 | 771,125 | 771,263 | 771,263 | | 138 | | 138 | | | | | 3,794 | |
| BAX3KS-SE-1 | CEQUEL COMMUNICATIONS LLC TERM LOAN 4.003% 02/14/19 | | 02/10/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 5,500 | 5,445 | 5,500 | 5,500 | | 55 | | 55 | | | | | 92 | |
| BAX3KY-12-3 | GRIFOLS INC TERM LOAN - US B 4.500% 06/29/17 | | 02/13/2012 | DEUTSCHE BANK | 09/28/2012 | Redemption 100.0000 | 8,007 | 7,967 | 8,007 | 8,007 | | 40 | | 40 | | | | | 115 | |
| BAX3LJ-MG-1 | RailAmerica Inc TERM LOAN B 4.000% 02/15/19 | | 02/23/2012 | MORGAN STANLEY & CO. | 10/01/2012 | Redemption 100.0000 | 825,000 | 820,875 | 825,000 | 825,000 | | 4,125 | | 4,125 | | | | | 18,219 | |
| BAX3LM-58-1 | NORANDA ALUMINUM INC TERM LOAN B 5.750% 02/28/19 | | 02/24/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 7,250 | 7,196 | 7,250 | 7,250 | | 54 | | 54 | | | | | 186 | |
| BAX3LW-60-5 | CATALENT PHARMA SOLUTIONS INC TERM LOAN - EXT DOLLAR 4.209% 09/15/16 | | 02/27/2012 | Tax Free Exchange | 09/28/2012 | Redemption 100.0000 | 12,431 | 11,123 | 12,431 | 12,431 | | 1,308 | | 1,308 | | | | | 180 | |
| BAX3M2-NU-5 | GO DADDY OPERATING CO LLC TERM LOAN B1 5.500% 12/17/18 | | 03/06/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 6,015 | 6,015 | 6,015 | 6,015 | | | | | | | | | 98 | |
| BAX3M7-R8-9 | BJ's Wholesale Club Inc TERM LOAN - REPLACEMENT 5.250% 09/27/18 | | 03/07/2012 | DEUTSCHE BANK | 09/26/2012 | Redemption 100.0000 | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | | | | 5,694 | |
| BAX3M7-R8-9 | BJ's Wholesale Club Inc TERM LOAN - REPLACEMENT 5.250% 09/27/18 | | 03/14/2012 | Tax Free Exchange | 09/26/2012 | Redemption 100.0000 | 1,072,313 | 1,021,471 | 1,072,313 | 1,072,313 | | 50,841 | | 50,841 | | | | | 30,402 | |
| BAX3MB-3D-5 | CommScope Inc TERM LOAN 1 4.250% 01/14/18 | | 03/07/2012 | Tax Free Exchange | 09/28/2012 | Redemption 100.0000 | 5,438 | 5,413 | 5,438 | 5,438 | | 24 | | 24 | | | | | 61 | |
| BAX3MB-R8-0 | HUNTSMAN INTERNATIONAL LLC TERM LOAN - SERIES 2 3.010% 04/19/17 | | 03/06/2012 | Tax Free Exchange | 09/10/2012 | Redemption 100.0000 | 20,730 | 20,279 | 20,730 | 20,730 | | 451 | | 451 | | | | | 327 | |
| BAX3MC-AF-0 | SINCLAIR TELEVISION GROUP INC TERM LOAN B 4.000% 10/29/16 | | 02/09/2012 | Tax Free Exchange | 09/28/2012 | Redemption 100.0000 | 27,036 | 26,535 | 27,036 | 27,036 | | 501 | | 501 | | | | | 357 | |
| BAX3MD-U5-8 | WCA Waste Corp TERM LOAN 5.500% 03/27/18 | | 03/09/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 2,250 | 2,228 | 2,250 | 2,250 | | 23 | | 23 | | | | | 24 | |
| BAX3MJ-CK-2 | AVIS BUDGET CAR RENTAL LLC TERM LOAN C 4.250% 03/20/19 | | 03/13/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 4,500 | 4,455 | 4,500 | 4,500 | | 45 | | 45 | | | | | 74 | |
| BAX3MJ-JR-0 | REXNORD LLC TERM LOAN B 5.000% 03/15/18 | | 03/13/2012 | CS FIRST BOSTON NZ | 10/04/2012 | Redemption 100.0000 | 1,975,000 | 1,965,125 | 1,975,000 | 1,975,000 | | 9,875 | | 9,875 | | | | | 53,843 | |
| BAX3MJ-U1-4 | Weight Watchers International TERM LOAN F 4.000% 02/24/19 | | 03/15/2012 | Tax Free Exchange | 10/01/2012 | Redemption 100.0000 | 4,552 | 4,508 | 4,552 | 4,552 | | 45 | | 45 | | | | | 76 | |
| BAX3ML-J3-8 | Asurion Corp TERM LOAN 5.500% 05/24/18 | | 03/14/2012 | MORGAN STANLEY & CO. | 04/10/2012 | Tax Free Exchange | 640,023 | 629,965 | 630,016 | 630,016 | | 51 | | 51 | | | | | | |
| BAX3ML-J4-6 | YANKEE ACQUISITION CORP TERM LOAN B 5.250% 04/04/19 | | 03/14/2012 | BANK OF AMERICA | 12/28/2012 | Redemption 100.0000 | 150,991 | 149,481 | 150,991 | 150,991 | | 1,510 | | 1,510 | | | | | 5,194 | |
| BAX3MR-S1-9 | MONITRONICS INTERNATIONAL INC TERM LOAN 5.500% 03/23/18 | | 03/16/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 4,500 | 4,455 | 4,500 | 4,500 | | 45 | | 45 | | | | | 106 | |
| BAX3MZ-W0-8 | GETTY IMAGES INC TERM LOAN INCR 3.982% 11/05/15 | | 03/22/2012 | BANK OF AMERICA | 10/18/2012 | Redemption 100.0000 | 550,000 | 547,250 | 550,000 | 550,000 | | 2,750 | | 2,750 | | | | | 12,329 | |
| BAX3N2-1V-6 | COVANTA ENERGY CORP TERM LOAN 4.000% 03/01/19 | | 03/23/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 4,375 | 4,353 | 4,375 | 4,375 | | 22 | | 22 | | | | | 58 | |
| BAX3N2-1W-4 | MOMENTIVE PERFORMANCE MATERIAL TERM LOAN B3 3.750% 05/05/15 | | 03/23/2012 | MORGAN (J.P.) SECURITIES | 11/16/2012 | Redemption 100.0000 | 500,000 | 475,000 | 500,000 | 500,000 | | 25,000 | | 25,000 | | | | | 11,330 | |
| BAX3N2-20-3 | LPL HOLDINGS INC TERM LOAN B 4.000% 03/06/19 | | 03/23/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 4,875 | 4,851 | 4,875 | 4,875 | | 24 | | 24 | | | | | 71 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| BAX3N8-03-6 | Rovi Corp TERM LOAN B2 5.000% 03/28/19 | | 03/28/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 3,486 | 3,469 | 3,486 | 3,486 | | 17 | | 17 | | | | | 51 | |
| BAX3NC-HJ-4 | Infor US Inc TERM LOAN B 5.250% 04/06/18 | | 03/30/2012 | BANK OF AMERICA | 07/02/2012 | Redemption 100.0000 | 2,938 | 2,908 | 2,938 | 2,938 | | 29 | | 29 | | | | | 42 | |
| BAX3NE-4W-5 | TOYS R US DELAWARE INC TERM LOAN B3 5.250% 05/25/18 | | 04/02/2012 | BANK OF AMERICA | 11/30/2012 | Redemption 100.0000 | 4,000 | 3,920 | 4,000 | 4,000 | | 80 | | 80 | | | | | 108 | |
| BAX3NK-GT-5 | ASCEND PERFORMANCE MATERIALS L TERM LOAN B 6.750% 04/10/18 | | 04/04/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 10,125 | 9,923 | 10,125 | 10,125 | | 203 | | 203 | | | | | 204 | |
| BAX3NK-GV-0 | CHARTER COMMUNICATIONS OPERATI TERM LOAN D 4.000% 04/11/19 | | 04/04/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 8,750 | 8,706 | 8,750 | 8,750 | | 44 | | 44 | | | | | 115 | |
| BAX3NR-PG-8 | PQ CORP TERM LOAN - ORIGINAL 4.000% 07/30/14 | | 04/10/2012 | CS FIRST BOSTON NZ | 04/27/2012 | Tax Free Exchange | 325,000 | 316,875 | 316,942 | 316,942 | | 67 | | 67 | | | | | | |
| BAX3NX-AY-2 | Spirit Aerosystems Holdings In TERM LOAN 3.750% 04/16/19 | | 04/12/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 6,875 | 6,841 | 6,875 | 6,875 | | 34 | | 34 | | | | | 69 | |
| BAX3P9-1D-9 | CCM MERGER CORP TERM LOAN 6.000% 03/01/17 | | 04/19/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.8905 | 47,045 | 47,045 | 47,464 | 47,464 | | 419 | | 419 | | | | | 621 | |
| BAX3PB-VD-1 | Syniverse Holdings Inc TERM LOAN 5.000% 04/19/19 | | 04/20/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 2,500 | 2,475 | 2,500 | 2,500 | | 25 | | 25 | | | | | 28 | |
| BAX3PP-UT-6 | INEOS HOLDINGS LTD TERM LOAN - CASH DOLLAR 6.500% 05/04/18 | E | 04/27/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 6,625 | 6,526 | 6,625 | 6,625 | | 99 | | 99 | | | | | 102 | |
| BAX3PS-Z7-3 | On Assignment Inc TERM LOAN B 5.000% 05/19/19 | | 05/01/2012 | WELLS FARGO BANK | 09/28/2012 | Redemption 100.0000 | 65,636 | 64,980 | 65,636 | 65,636 | | 656 | | 656 | | | | | 708 | |
| BAX3PZ-XW-4 | AFFINITY GAMING LLC TERM LOAN - INITIAL 5.500% 11/11/17 | | 05/04/2012 | DEUTSCHE BANK | 09/28/2012 | Redemption 100.0000 | 3,250 | 3,218 | 3,250 | 3,250 | | 33 | | 33 | | | | | 21 | |
| BAX3QO-SE-6 | HUB INTERNATIONAL HOLDINGS INC TERM LOAN - 2017 INITIAL 4.709% 06/13/17 | | 05/16/2012 | MORGAN STANLEY & CO. | 09/28/2012 | Redemption 100.0000 | 3,250 | 3,217 | 3,250 | 3,250 | | 33 | | 33 | | | | | 32 | |
| BAX3Q9-5K-8 | BAUSCH & LOMB INC TERM LOAN 5.250% 05/16/19 | | 05/10/2012 | CITIGROUP GLOBAL MARKETS INC | 09/28/2012 | Redemption 100.0000 | 3,000 | 2,970 | 3,000 | 3,000 | | 30 | | 30 | | | | | 53 | |
| BAX3QD-LJ-4 | Arch Coal Inc TERM LOAN 5.750% 05/16/18 | | 05/14/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 2,563 | 2,537 | 2,563 | 2,563 | | 26 | | 26 | | | | | 53 | |
| BAX3QF-S6-0 | ATTACHMATE CORP TERM LOAN 7.264% 10/24/17 | | 05/15/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 25,908 | 25,390 | 25,908 | 25,908 | | 518 | | 518 | | | | | 294 | |
| BAX3QF-S8-6 | EMERALD PERFORMANCE MATERIALS TERM LOAN 6.750% 05/14/18 | | 05/15/2012 | JEFFRIES & CO. | 09/28/2012 | Redemption 100.0000 | 1,625 | 1,609 | 1,625 | 1,625 | | 16 | | 16 | | | | | 37 | |
| BAX3QV-TU-1 | WENDYS ARBYS RESTAURANTS LLC TERM LOAN - DELAYED DRAW 1.000% 05/15/19 | | 04/20/2012 | BANK OF AMERICA | 07/16/2012 | Tax Free Exchange | 865,464 | 865,464 | 865,464 | 865,464 | | | | | | | | | | |
| BAX3QZ-TM-0 | ROOFING SUPPLY GROUP LLC TERM LOAN B 5.000% 05/30/19 | | 05/24/2012 | DEUTSCHE BANK | 09/28/2012 | Redemption 100.0000 | 5,875 | 5,816 | 5,875 | 5,875 | | 59 | | 59 | | | | | 50 | |
| BAX3R9-SG-1 | GENERAC ACQUISITION CORP TERM LOAN 6.250% 05/30/18 | | 05/30/2012 | Tax Free Exchange | 10/01/2012 | Redemption 100.0000 | 1,938 | 1,928 | 1,938 | 1,938 | | 9 | | 9 | | | | | 42 | |
| BAX3RB-7R-5 | ALIX PARTNERS TERM LOAN B2 6.500% 06/13/19 | | 05/31/2012 | DEUTSCHE BANK | 09/28/2012 | Redemption 100.0000 | 2,500 | 2,463 | 2,500 | 2,500 | | 38 | | 38 | | | | | 38 | |
| BAX3SR-34-4 | CONSOLIDATED CONTAINERS TERM LOAN 6.250% 07/03/19 | | 06/28/2012 | BANK OF AMERICA | 10/23/2012 | Tax Free Exchange | 625,000 | 618,750 | 618,920 | 618,920 | | 170 | | 170 | | | | | 17,643 | |
| BAX3SR-36-9 | LSP MADISON FUNDING TERM LOAN 5.500% 06/28/19 | | 06/28/2012 | CS FIRST BOSTON NZ | 09/28/2012 | Redemption 100.0000 | 1,750 | 1,706 | 1,750 | 1,750 | | 44 | | 44 | | | | | 23 | |
| BAX3UQ-D4-2 | ESSENTIAL POWER LLC TERM LOAN 5.500% 08/08/19 | | 08/07/2012 | BARCLAYS BANK PLC | 11/20/2012 | Redemption 100.0000 | 17,699 | 17,434 | 17,699 | 17,699 | | 265 | | 265 | | | | | 126 | |
| BAX3UT-TN-7 | SELECT MEDICAL CORP TERM LOAN - 1ST 5.501% 06/01/18 | | 08/09/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 563 | 546 | 563 | 563 | | 17 | | 17 | | | | | 2 | |
| BAX3UT-TP-2 | WAVEDIVISION HOLDINGS LLC TERM LOAN - 1ST 4.560% 09/28/19 | | 08/09/2012 | WELLS FARGO BANK | 10/26/2012 | WELLS FARGO BANK | 900,000 | 891,000 | 906,620 | 891,033 | | 33 | | 33 | | | 15,587 | 15,587 | | |
| BAX3UT-VN-4 | WEST CORP TERM LOAN B6 5.750% 06/15/18 | | 08/10/2012 | DEUTSCHE BANK | 09/28/2012 | Redemption 100.0000 | 3,063 | 3,040 | 3,063 | 3,063 | | 23 | | 23 | | | | | 5 | |
| BAX3V5-ZB-7 | PINNACLE FOODS FINANCE LLC/PIN TERM LOAN F 4.750% 10/17/18 | | 08/17/2012 | BARCLAYS BANK PLC | 09/28/2012 | Redemption 100.0000 | 1,938 | 1,923 | 1,938 | 1,938 | | 15 | | 15 | | | | | 6 | |
| BAX3XG-GR-7 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.75 3.500% 05/09/18 | | 10/04/2012 | Tax Free Exchange | 11/23/2012 | Redemption 100.0000 | 3,088 | 3,075 | 3,088 | 3,088 | | 13 | | 13 | | | | | | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| BAX3XG-GU-0 | ROYALTY PHARMA FINANCE TRUST TERM LOAN 5.25 3.250% 11/09/16 | | 10/04/2012 | Tax Free Exchange | 11/23/2012 | Redemption 100.0000 | 681 | 680 | 681 | 681 | | 1 | | 1 | | | | | | |
| BAX3XK-V6-7 | iStar Financial Inc TERM LOAN 5.750% 10/16/17 | | 10/11/2012 | MORGAN (J.P.) SECURITIES | 12/20/2012 | Redemption 100.0000 | 76,192 | 75,426 | 76,192 | 76,192 | | 766 | | 766 | | | | | 225 | |
| BAX3XS-TG-1 | ROOFING SUPPLY GROUP LLC TERM LOAN - INITIAL 5.538% 05/31/19 | | 10/25/2012 | DEUTSCHE BANK | 11/06/2012 | Tax Free Exchange | 650,000 | 649,500 | 649,502 | 649,502 | | 2 | | 2 | | | | | | |
| BAX3Y4-FU-7 | EQUIPOWER RESOURCES HOLDINGS L TERM LOAN 5.500% 12/21/18 | | 10/24/2012 | BARCLAYS BANK PLC | 11/08/2012 | Tax Free Exchange | 225,000 | 225,000 | 225,000 | 225,000 | | | | | | | | | | |
| BRS26K-1Y-0 | PQ CORP TERM LOAN - 1ST LIEN 3.966% 07/30/14 | | 07/11/2012 | WELLS FARGO BANK | 11/08/2012 | Redemption 100.0000 | 1,000,000 | 973,748 | 1,000,000 | 1,000,000 | | 26,252 | | 26,252 | | | | | 11,004 | |
| BRS26K-1Y-0 | PQ CORP TERM LOAN - 1ST LIEN 3.966% 07/30/14 | | 04/27/2012 | Tax Free Exchange | 11/08/2012 | Redemption 100.0000 | 325,000 | 316,942 | 325,000 | 325,000 | | 8,058 | | 8,058 | | | | | 7,806 | |
| 92658T-AP-3 | VIDEOTRON - LE GRPE LTD 5.000% 07/15/22 | A | 06/18/2012 | Various | 07/23/2012 | Tax Free Exchange | 11,082,000 | 11,163,863 | 11,160,995 | 11,160,995 | | (2,868) | | (2,868) | | | | | 198,553 | 17,847 |
| BAX3KP-CT-1 | Valeant Pharmaceuticals Intern TERM LOAN B 4.753% 02/10/19 | A | 02/08/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 3,000 | 2,985 | 3,000 | 3,000 | | 15 | | 15 | | | | | 51 | |
| BAX3KP-CT-1 | Valeant Pharmaceuticals Intern TERM LOAN B 4.753% 02/10/19 | A | 02/08/2012 | MORGAN (J.P.) SECURITIES | 10/03/2012 | Tax Free Exchange | 597,000 | 594,015 | 594,194 | 594,194 | | 179 | | 179 | | | | | 15,264 | |
| BAX3N3-ZW-5 | TELESAT CANADA TERM LOAN B 4.250% 04/02/19 | A | 03/26/2012 | MORGAN (J.P.) SECURITIES | 09/28/2012 | Redemption 100.0000 | 4,188 | 4,167 | 4,188 | 4,188 | | 21 | | 21 | | | | | 83 | |
| BAX3RO-37-7 | GIBSON ENERGY ULC TERM LOAN B 4.750% 06/15/18 | A | 05/24/2012 | Tax Free Exchange | 12/28/2012 | Redemption 100.0000 | 5,096 | 5,050 | 5,096 | 5,096 | | 46 | | 46 | | | | | 85 | |
| BAX3RP-Q9-3 | Valeant Pharmaceuticals Intern TERM LOAN C 4.753% 05/30/19 | A | 06/08/2012 | GOLDMAN SACHS & CO. | 09/28/2012 | Redemption 100.0000 | 813 | 792 | 813 | 813 | | 20 | | 20 | | | | | 8 | |
| BAX3RP-Q9-3 | Valeant Pharmaceuticals Intern TERM LOAN C 4.753% 05/30/19 | A | 06/08/2012 | GOLDMAN SACHS & CO. | 10/03/2012 | Tax Free Exchange | 324,188 | 316,083 | 316,368 | 316,368 | | 286 | | 286 | | | | | 2,996 | |
| 12657@-AA-7 | CALITTUM HTCE I CV 4.130% 04/01/27 | F | 03/28/2012 | PRIVATE | 10/01/2012 | Redemption 100.0000 | 222,292 | 222,292 | 222,292 | 222,292 | | | | | | | | | 3,525 | |
| 552081-AH-4 | LyondellBasell Industries NV 5.750% 04/15/24 | F | 05/31/2012 | Various | 07/19/2012 | Tax Free Exchange | 5,805,000 | 5,898,506 | 5,897,856 | 5,897,856 | | (650) | | (650) | | | | | 92,719 | 26,833 |
| 883145-AN-4 | TMCL_12-1A 12-1A A 4.210% 04/15/27 | F | 10/17/2012 | Various | 12/15/2012 | Paydown | 750,000 | 754,201 | 750,000 | 750,000 | | (4,201) | | (4,201) | | | | | 10,730 | 68 |
| BAX39K-4F-4 | Warner Chilcott PLC TERM LOAN B1 4.250% 03/14/18 | R | 08/15/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 1,416 | 1,406 | 1,416 | 1,416 | | 11 | | 11 | | | | | 4 | |
| BAX39K-4G-2 | Warner Chilcott PLC TERM LOAN B2 4.250% 03/17/18 | R | 08/15/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 708 | 703 | 708 | 708 | | 5 | | 5 | | | | | 2 | |
| BAX39K-4H-0 | Warner Chilcott PLC TERM LOAN B3 4.250% 03/17/18 | R | 08/15/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 974 | 966 | 974 | 974 | | 7 | | 7 | | | | | 3 | |
| BAX3KG-H8-2 | Tronox Ltd TERM LOAN - DELAYED DRAW 4.250% 02/10/18 | R | 02/03/2012 | GOLDMAN SACHS & CO. | 09/28/2012 | Redemption 100.0000 | 402 | 402 | 402 | 402 | | | | | | | | | 5 | |
| BAX3KG-J0-7 | Tronox Ltd TERM LOAN B 4.250% 02/10/18 | R | 02/03/2012 | GOLDMAN SACHS & CO. | 09/28/2012 | Redemption 100.0000 | 1,473 | 1,454 | 1,473 | 1,473 | | 19 | | 19 | | | | | 36 | |
| BAX3VJ-LH-9 | Warner Chilcott PLC TERM LOAN B1 ADDITIONAL 4.250% 03/15/18 | R | 08/15/2012 | BANK OF AMERICA | 09/28/2012 | Redemption 100.0000 | 531 | 527 | 531 | 531 | | 4 | | 4 | | | | | 2 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 105,619,004 | 105,832,296 | 106,260,700 | 106,207,006 | | 374,710 | | 374,710 | | | 53,694 | 53,694 | 1,883,916 | 221,437 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | |
| 5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | | | | | | | | | |
| 8399998. Total - Bonds | | | | | | | 116,064,259 | 116,448,811 | 116,812,849 | 116,759,155 | | 310,345 | | 310,345 | | | 53,694 | 53,694 | 2,209,904 | 231,615 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | | | | | | | | | |
| 8999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 4568FH-LB-2 | FEDERAL HOME LOAN BANK Membership Stock | | 11/30/2012 | COMPANY TRADE | 12/31/2012 | COMPANY TRADE | 299,758.000 | 299,758 | 299,758 | 299,758 | | | | | | | | | 3 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 299,758 | 299,758 | 299,758 | | | | | | | | | 3 | |
| | | | | | | | | | | | | | | | | | | | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| 9399999. Subtotal - Common Stocks - Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 9799998. Total - Common Stocks | | | | | | | | 299,758 | 299,758 | 299,758 | | | | | | | | | 3 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 299,758 | 299,758 | 299,758 | | | | | | | | | 3 | |
| 9999999 - Totals | | | | | | | | 116,748,569 | 117,112,607 | 117,058,913 | | 310,345 | | 310,345 | | | 53,694 | 53,694 | 2,209,907 | 231,615 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code or Alien Insurer Identification Number | NAIC Valuation Method (See SVO Purposes and Procedures Manual) | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | | | XXX | XXX |
| 318181-9C-0 | RiverSource Life Insurance of New York | | 80594 | 2CIB1 | NO | | 252,777,628 | 200,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | | 252,777,628 | XXX | XXX |
| 76933#-10-8 | RiverSource Tax Advantaged Investments Inc | | | 2CIB3 | NO | | 321,261,098 | 1,000.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | | 321,261,098 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | 574,038,726 | XXX | XXX |
| | | | | | | | | | |
| | | | | | | | | | |
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| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| 1999999 - Totals | | | | | | | 574,038,726 | 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: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

# 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 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1 | Number of Shares | % of Outstanding |
| | | | | | |
| | | | | | |
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| | | | | | |
| | | | | | |
| | | | | | |
| 0399999 - Total | | | | XXX | XXX |

NONE

# SCHEDULE DA - PART 1

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

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | 20 | |
| CUSIP Identi-fication | Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7799999. Total - Issuer Obligations | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8399999. Total Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 262006-20-8 | DREYFUS GOVT CM TX GOVERNMENT - Fund Code 289 | | | 02/25/2011 | DREYFUS | XXX | 80,953 | | | | | | 80,953 | 1 | | 0.000 | 0.000 | | 4 | |
| 8999999. Subtotal - Class One Money Market Mutual Funds | | | | | | | 80,953 | | | | | XXX | 80,953 | 1 | | XXX | XXX | XXX | 4 | |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| 9199999 - Totals | | | | | | | 80,953 | | | | | XXX | 80,953 | 1 | | XXX | XXX | XXX | 4 | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| RTR 1.98% swaption | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 05/24/2012 | 05/24/2013 | 1 | 50,000,000 | 1.98% / (3ML) | | 1,177,500 | | 71,235 | | 71,235 | (1,106,265) | | | | | | 00001 |
| RTP 2.4% swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/24/2012 | 02/25/2013 | 1 | 500,000,000 | 3ML / (2.4%) | | 4,050,000 | | 351,850 | | 351,850 | (3,698,150) | | | | | | 00001 |
| RTR 1.5% swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/24/2012 | 02/25/2013 | 1 | 600,000,000 | 1.5% / (3ML) | | 3,700,000 | | 445,020 | | 445,020 | (3,254,980) | | | | | | 00001 |
| RTP 3.5% swaption | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/17/2012 | 03/18/2013 | 1 | 100,000,000 | 3ML / (3.5%) | | 1,200,000 | | 119,560 | | 119,560 | (1,080,437) | | | | | | 00001 |
| RTP 1.56% swaption | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/02/2012 | 10/02/2013 | 1 | 510,000,000 | 3ML / (1.56%) | | 2,078,250 | | 713,847 | | 713,847 | (1,364,403) | | | | | | 00001 |
| RTR 1.5% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/26/2012 | 07/26/2013 | 1 | 345,000,000 | 1.5% / (3ML) | | 4,036,500 | | 148,316 | | 148,316 | (3,888,147) | | | | | | 00001 |
| RTR 1.45% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/25/2012 | 03/25/2013 | 1 | 720,000,000 | 1.45% / (3ML) | | 3,650,000 | | 683,784 | | 683,784 | (2,966,216) | | | | | | 00001 |
| RTR 2.05% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/05/2012 | 05/07/2013 | 1 | 50,000,000 | 2.05% / (3ML) | | 500,000 | | 72,765 | | 72,765 | (427,235) | | | | | | 00001 |
| RTP 3.35% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/05/2012 | 05/07/2013 | 1 | 50,000,000 | 3ML / (3.35%) | | 545,000 | | 356,070 | | 356,070 | (188,930) | | | | | | 00001 |
| RTR 1.62% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/01/2012 | 06/03/2013 | 1 | 50,000,000 | 1.62% / (3ML) | | 1,117,500 | | 8,835 | | 8,835 | (1,108,665) | | | | | | 00001 |
| RTR 1.64% swaption | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 08/02/2012 | 08/02/2013 | 1 | 140,000,000 | 1.64% / (3ML) | | 2,250,500 | | 94,150 | | 94,150 | (2,156,350) | | | | | | 00001 |
| RTR 0.72% swaption | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 11/30/2012 | 11/29/2013 | 1 | 384,000,000 | 0.72% / (3ML) | | 942,000 | | 620,621 | | 620,621 | (321,379) | | | | | | 00001 |
| RTP 3.85% swaption | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/30/2012 | 11/29/2013 | 1 | 56,000,000 | 3ML / (3.85%) | | 518,000 | | 603,406 | | 603,406 | 85,386 | | | | | | 00001 |
| RTR 1.85% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/06/2012 | 09/06/2013 | 1 | 115,000,000 | 1.85% / (3ML) | | 1,851,500 | | 311,144 | | 311,144 | (1,540,348) | | | | | | 00001 |
| RTR 1.7% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/18/2012 | 06/18/2013 | 1 | 110,000,000 | 1.7% / (3ML) | | 847,000 | | 865,150 | | 865,150 | 18,150 | | | | | | 00001 |
| RTR 2.05% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/01/2012 | 10/01/2013 | 1 | 47,000,000 | 2.05% / (3ML) | | 1,057,500 | | 323,628 | | 323,628 | (733,872) | | | | | | 00001 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 01/23/2012 | 01/22/2013 | 29 | 3,816,400 | 1315 | | 281,242 | | 233,237 | | 233,237 | (48,005) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 02/22/2012 | 02/19/2013 | 19 | 2,579,554 | 1362 | | 189,506 | | 145,105 | | 145,105 | (44,401) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 04/23/2012 | 04/19/2013 | 42 | 5,741,148 | 1379 | | 380,436 | | 247,767 | | 247,767 | (132,669) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 06/21/2012 | 06/17/2013 | 53 | 7,025,203 | 1356 | | 525,495 | | 550,515 | | 550,515 | 25,020 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/21/2012 | 08/16/2013 | 66 | 9,326,922 | 1418 | | 670,890 | | 478,984 | | 478,984 | (191,906) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Citibank, N.A. | 03/08/2012 | 02/19/2013 | 10 | 1,365,910 | 1362 | | 96,540 | | 63,837 | | 63,837 | (32,715) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Citibank, N.A. | 03/21/2012 | 03/19/2013 | 32 | 4,489,248 | 1406 | | 297,600 | | 167,551 | | 167,551 | (130,049) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Citibank, N.A. | 05/22/2012 | 05/20/2013 | 48 | 6,319,824 | 1316 | | 515,136 | | 560,404 | | 560,404 | 45,268 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/26/2012 | 08/20/2013 | 3 | 423,582 | 1418 | | 22,800 | | 23,205 | | 23,205 | 405 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/21/2012 | 11/20/2013 | 84 | 11,684,652 | 1388 | | 697,200 | | 832,657 | | 832,657 | 135,457 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/21/2012 | 12/20/2013 | 99 | 14,158,485 | 1436 | | 877,140 | | 833,176 | | 833,176 | (43,964) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 07/23/2012 | 07/19/2013 | 69 | 9,318,588 | 1363 | | 586,500 | | 661,005 | | 661,005 | 74,505 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2012 | 06/20/2013 | 5 | 676,665 | 1356 | | 34,050 | | 47,430 | | 47,430 | 13,380 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2012 | 07/22/2013 | 4 | 541,332 | 1363 | | 27,840 | | 38,403 | | 38,403 | 10,563 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 09/21/2012 | 09/17/2013 | 75 | 10,951,125 | 1460 | | 730,500 | | 443,984 | | 443,984 | (286,516) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 10/23/2012 | 10/21/2013 | 63 | 8,902,593 | 1434 | | 518,364 | | 481,277 | | 481,277 | (37,087) | | | | | | 00003 |
| Call/Put basket SPX/SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/18/2009 | 06/29/2018 | 1 | 38,239,726 | 2143 / 1056 | 15,000 | | | 326,194 | | 326,194 | 126,912 | | | | | | 00001 |
| Call/Put basket SPX/SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/18/2009 | 06/30/2022 | 1 | 31,013,368 | 2616 / 1167 | 31,000 | | | 558,349 | | 558,349 | 157,701 | | | | | | 00001 |
| Call/Put basket SPX/SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 03/19/2008 | 03/16/2018 | 20,124 | 33,015,434 | 1640.6 | 6,974,978 | | | 2,757,711 | | 2,757,711 | (125,637) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 11/26/2012 | 12/20/2013 | 130,000 | 182,817,700 | 1600 | | 2,380,944 | | 2,847,023 | | 2,847,023 | 466,097 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 11/29/2012 | 06/21/2013 | 50,000 | 41,160,000 | 820 | | 2,485,000 | | 3,057,500 | | 3,057,500 | 572,500 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/11/2012 | 12/16/2022 | 52,300 | 74,676,032 | 2600 | | 2,908,534 | | 3,571,338 | | 3,571,338 | 662,804 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/13/2007 | 10/31/2017 | 14,300 | 32,592,031 | 8410.9 | 885,954 | 221,488 | | (1,063,175) | | (1,063,175) | (8,136) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 10/07/2010 | 10/10/2022 | 4,500 | 17,464,541 | 5000 | 145,863 | 132,554 | | (768,105) | | (768,105) | (62,125) | 3,639 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 04/04/2011 | 04/04/2018 | 25,000 | 56,291,050 | 5400 | 82,532 | 165,065 | | (425,564) | | (425,564) | (479,253) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/29/2011 | 12/20/2013 | 17,500 | 22,614,900 | 1300 | 2,486,050 | | | 2,953,124 | | 2,953,124 | 696,531 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/02/2011 | 12/20/2013 | 17,500 | 21,945,875 | 1275 | 2,318,750 | | | 3,279,500 | | 3,279,500 | 803,250 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 04/18/2012 | 12/19/2014 | 30,000 | 41,554,200 | 1400 | | 4,800,000 | | 4,302,000 | | 4,302,000 | (498,000) | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/30/2012 | 06/21/2013 | 50,000 | 41,096,000 | 820 | | 2,220,000 | | 3,057,500 | | 3,057,500 | 837,500 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/03/2012 | 06/21/2013 | 52,500 | 43,092,000 | 820 | | 2,415,000 | | 3,210,375 | | 3,210,375 | 795,375 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/06/2012 | 12/20/2013 | 75,000 | 106,045,500 | 1625 | | 1,143,750 | | 1,263,750 | | 1,263,750 | 120,000 | | | | | | 00001 |
| Call option on GBP currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 12/21/2012 | 12/20/2013 | 20,000,000 | 32,344,000 | 1.62 | | 897,324 | | 998,452 | | 998,452 | 96,882 | 4,246 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/08/2008 | 12/20/2013 | 14,000 | 40,000,000 | 3500 | 4,400,934 | 1,466,978 | | (1,315,664) | | (1,315,664) | (274,557) | 133,584 | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/14/2009 | 10/10/2014 | 730,000 | 82,105,398 | 16500 | 1,737,433 | 893,476 | | (996,143) | | (996,143) | 1,027,144 | (271,709) | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/19/2010 | 05/19/2015 | 65,000 | 120,333,330 | 4280 | 854,355 | 569,570 | | (1,204,978) | | (1,204,978) | (299,059) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/24/2010 | 05/25/2015 | 11,000 | 34,816,008 | 3000 | 2,037,290 | 1,270,898 | | (1,401,457) | | (1,401,457) | 431,930 | 93,355 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/16/2010 | 09/15/2020 | 8,000 | 29,133,704 | 3630 | 489,308 | 461,598 | | (1,842,823) | | (1,842,823) | 55,224 | 13,414 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/07/2010 | 10/10/2017 | 6,000 | 23,286,055 | 4450 | 178,175 | 161,929 | | (470,717) | | (470,717) | 109,037 | 4,377 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/14/2011 | 02/16/2021 | 28,000 | 37,304,960 | 2900 | 82,212 | 164,424 | | (779,362) | | (779,362) | (302,989) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/07/2011 | 03/08/2021 | 55,000 | 72,057,150 | 2900 | 161,224 | 322,448 | | (1,253,084) | | (1,253,084) | (337,339) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/22/2011 | 12/20/2013 | 100,000 | 112,382,000 | 1500 | 2,636,000 | | | 5,365,000 | | 5,365,000 | 120,000 | | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/21/2011 | 10/19/2018 | 400,000 | 45,522,514 | 13000 | | 546,281 | | 2,548,274 | | 2,548,274 | 2,805,502 | (38,638) | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/04/2011 | 11/01/2018 | 351,000 | 39,484,233 | 11085 | | 717,621 | | 2,903,517 | | 2,903,517 | 2,940,815 | (54,096) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 01/30/2012 | 01/28/2022 | 20,500 | 46,262,740 | 5200 | | 241,201 | | (42,797) | | (42,797) | (283,998) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/05/2012 | 12/19/2014 | 38,000 | 53,330,720 | 1680 | | 1,933,440 | | 1,483,698 | | 1,483,698 | (449,742) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/06/2012 | 09/20/2019 | 66,200 | 94,806,344 | 2500 | | | | (803,607) | | (803,607) | (803,607) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/10/2012 | 09/19/2014 | 280,000 | 401,116,800 | 1850 | | 4,163,600 | | 2,336,198 | | 2,336,198 | (1,827,402) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/05/2012 | 11/18/2022 | 53,300 | 75,539,958 | 2600 | | | | 589,258 | | 589,258 | 589,258 | | | | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 11/09/2012 | 05/09/2013 | 25,000,000 | 31,777,500 | 1.27 | | 846,937 | | 1,525,269 | | 1,525,269 | 645,852 | 32,480 | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/12/2012 | 03/15/2013 | 601,000 | 498,463,390 | 832 | | 18,631,000 | | 23,624,766 | | 23,624,766 | 4,993,766 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/02/2011 | 12/20/2013 | 35,000 | 43,891,750 | 1275 | 4,732,000 | | | 6,559,000 | | 6,559,000 | 1,606,500 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/04/2011 | 08/04/2016 | 58,000 | 69,604,060 | 1600 | | 956,248 | | 2,734,406 | | 2,734,406 | (7,269) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/08/2011 | 09/08/2016 | 83,000 | 98,429,700 | 1460 | | 1,903,186 | | 6,273,229 | | 6,273,229 | 751,235 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/10/2011 | 10/12/2021 | 25,000 | 51,018,900 | 4933.56 | | 437,128 | | 1,886,743 | | 1,886,743 | (332,659) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/13/2011 | 10/13/2021 | 21,000 | 25,276,860 | 1900 | | 259,086 | | 946,471 | | 946,471 | (32,035) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/02/2011 | 11/01/2021 | 19,500 | 41,256,131 | 4070 | | 694,032 | | 1,682,073 | | 1,682,073 | (204,800) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/03/2011 | 12/19/2014 | 40,000 | 50,446,000 | 1650 | 1,980,000 | | | 1,850,857 | | 1,850,857 | (107,482) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/07/2011 | 11/04/2021 | 19,000 | 40,964,000 | 4220 | | 680,598 | | 967,230 | | 967,230 | (251,545) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/13/2011 | 12/17/2021 | 11,000 | 23,123,617 | 5600 | | 216,488 | | (118,958) | | (118,958) | (94,836) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 01/20/2012 | 01/20/2017 | 41,700 | 94,257,596 | 4100 | | 2,752,200 | | 2,210,991 | | 2,210,991 | (541,209) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/28/2012 | 09/16/2022 | 53,000 | 76,355,510 | 2700 | | | | 24,937 | | 24,937 | 24,937 | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/08/2012 | 09/19/2014 | 21,600 | 202,231,225 | 7350 | | 1,865,773 | | 1,383,377 | | 1,383,377 | (511,382) | 28,985 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/09/2012 | 12/20/2013 | 44,500 | 61,403,325 | 1350 | | 5,101,925 | | 5,989,700 | | 5,989,700 | 887,775 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/19/2012 | 12/18/2015 | 57,500 | 79,746,175 | 1275 | | 11,643,750 | | 13,890,417 | | 13,890,417 | 2,246,667 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/03/2012 | 06/21/2013 | 52,500 | 43,092,000 | 820 | | 2,415,000 | | 3,210,375 | | 3,210,375 | 795,375 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/17/2007 | 10/31/2017 | 13,848 | 33,352,409 | 8410.9 | 802,744 | 200,686 | | (961,559) | | (961,559) | (8,749) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/19/2007 | 10/31/2022 | 12,320 | 29,672,276 | 13830.82 | 699,624 | 174,906 | | (1,439,986) | | (1,439,986) | 72,965 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/24/2007 | 10/31/2017 | 4,501 | 10,696,514 | 8410.9 | 241,072 | 60,268 | | (288,092) | | (288,092) | (2,196) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/24/2007 | 10/31/2022 | 2,107 | 5,007,233 | 13830.82 | 112,056 | 28,014 | | (228,398) | | (228,398) | 13,224 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/13/2007 | 10/31/2022 | 5,300 | 11,943,714 | 13830.82 | 338,992 | 84,748 | | (708,928) | | (708,928) | 27,672 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/15/2007 | 10/31/2022 | 4,500 | 10,368,257 | 13830.82 | 338,656 | 84,664 | | (721,525) | | (721,525) | 18,529 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/01/2008 | 06/28/2013 | 14,000 | 28,440,594 | 3750 | 1,153,999 | 329,714 | | (164,591) | | (164,591) | (4,360) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 04/27/2011 | 04/27/2018 | 13,000 | 29,797,755 | 4300 | 142,561 | 285,122 | | (374,734) | | (374,734) | (358,193) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/03/2011 | 05/04/2018 | 26,000 | 35,272,120 | 2200 | 125,944 | 251,888 | | (388,653) | | (388,653) | (269,159) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/12/2011 | 05/14/2018 | 28,000 | 37,762,200 | 2200 | 125,580 | 251,160 | | (296,705) | | (296,705) | (288,141) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/27/2011 | 05/26/2021 | 9,400 | 21,203,994 | 5000 | 151,841 | 303,683 | | (677,948) | | (677,948) | (333,033) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/04/2012 | 12/19/2014 | 55,000 | 77,387,750 | 1725 | | 1,302,400 | | 1,628,277 | | 1,628,277 | 325,877 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/06/2012 | 12/20/2013 | 75,000 | 106,045,500 | 1625 | | 1,125,000 | | 1,263,750 | | 1,263,750 | 138,750 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/06/2012 | 12/19/2014 | 45,400 | 153,298,674 | 3320 | | 3,113,534 | | 3,714,525 | | 3,714,525 | 534,864 | 66,127 | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/06/2012 | 12/18/2015 | 13,300 | 125,982,511 | 7300 | | 2,695,402 | | 2,906,379 | | 2,906,379 | 175,268 | 35,710 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 09/12/2011 | 09/12/2016 | 120,000 | 139,472,400 | 1460 | | 2,444,000 | | 9,877,848 | | 9,877,848 | 753,037 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/20/2011 | 10/19/2021 | 33,000 | 40,107,870 | 1821 | | 510,000 | | 1,148,772 | | 1,148,772 | (192,774) | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/12/2011 | 12/12/2018 | 7,500 | 63,440,828 | 7200 | | 935,287 | | (571,248) | | (571,248) | (1,413,300) | 19,889 | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/11/2012 | 06/21/2013 | 75,000 | 59,744,250 | 760 | | 7,762,500 | | 7,847,921 | | 7,847,921 | 85,421 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/02/2012 | 09/20/2013 | 72,500 | 104,816,875 | 1650 | | 1,315,875 | | 456,750 | | 456,750 | (859,125) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/23/2012 | 09/19/2014 | 110,000 | 155,442,100 | 1750 | | 2,447,500 | | 2,293,661 | | 2,293,661 | (153,839) | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 11/07/2012 | 12/20/2013 | 10,500 | 97,208,166 | 6600 | | 1,090,976 | | 1,134,272 | | 1,134,272 | 25,585 | 17,711 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/04/2012 | 12/19/2014 | 55,000 | 77,387,750 | 1725 | | 1,282,600 | | 1,628,277 | | 1,628,277 | 345,677 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/24/2012 | 03/15/2013 | 3,050 | 4,351,313 | 1420 | | 134,200 | | 127,185 | | 127,185 | (7,015) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/31/2012 | 03/15/2013 | 28,400 | 40,503,796 | 1401 | | 1,164,400 | | 1,543,513 | | 1,543,513 | 379,113 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/05/2007 | 09/29/2017 | 6,924 | 16,833,800 | 8410.9 | | 402,260 | 100,565 | | | (471,681) | | 2,866 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/05/2007 | 09/30/2022 | 3,242 | 7,882,068 | 13830.82 | | 199,889 | 49,972 | | | (412,679) | | 2,113 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/09/2007 | 09/29/2017 | 13,848 | 33,673,905 | 8410.9 | | 835,113 | 208,778 | | | (981,070) | | 4,846 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 05/05/2008 | 04/28/2023 | 6,200 | 13,782,104 | 11800 | | 304,860 | 87,103 | | | (662,301) | | 74,744 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/11/2008 | 04/30/2018 | 3,600 | 7,622,568 | 5250 | | 464,108 | 132,602 | | | (606,466) | | (40,807) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/11/2008 | 04/28/2023 | 5,000 | 10,586,900 | 7800 | | 632,070 | 180,591 | | | (1,291,657) | | (20,333) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/19/2008 | 06/19/2023 | 20,160 | 26,957,549 | 3613.78 | | 1,187,320 | 339,234 | | | (2,693,426) | | 24,093 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/19/2008 | 06/19/2023 | 15,801 | 21,128,781 | 3613.78 | | 930,594 | 265,884 | | | (2,111,052) | | 18,884 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/29/2018 | 22,037 | 29,158,697 | 2590 | | 1,544,921 | 441,406 | | | (2,006,301) | | (116,959) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/29/2018 | 5,877 | 7,776,270 | 2590 | | 412,013 | 117,718 | | | (535,056) | | (31,192) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/30/2023 | 35,297 | 46,703,931 | 3410 | | 2,183,594 | 623,884 | | | (4,792,071) | | (5,056) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/30/2023 | 9,412 | 12,453,676 | 3410 | | 582,260 | 166,360 | | | (1,277,813) | | (1,349) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/26/2008 | 06/29/2018 | 17,596 | 23,282,499 | 2590 | | 1,120,413 | 320,118 | | | (1,427,502) | | (88,577) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/26/2008 | 06/30/2023 | 28,183 | 37,290,900 | 3410 | | 1,601,348 | 457,528 | | | (3,428,493) | | 11,718 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/04/2009 | 01/31/2014 | 8,400 | 24,799,768 | 3300 | | 1,923,133 | 708,714 | | | (839,915) | | (146,028) | | 53,483 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/04/2009 | 01/29/2016 | 14,600 | 43,104,358 | 3700 | | 2,775,434 | 1,021,450 | | | (2,602,170) | | 96,342 | | 79,059 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/21/2010 | 09/20/2017 | 5,500 | 20,386,801 | 3640 | | 342,939 | 324,672 | | | (891,660) | | 48,722 | | 8,347 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/30/2010 | 09/25/2017 | 11,000 | 41,211,355 | 4400 | | 337,189 | 319,229 | | | (1,028,647) | | 53,201 | | 8,207 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/04/2011 | 03/03/2026 | 7,000 | 28,875,126 | 3700 | | 219,198 | 423,313 | | | (2,960,688) | | (605,455) | | 6,736 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/22/2011 | 09/22/2026 | 44,000 | 49,700,640 | 1985 | | | 488,620 | | | 2,488,248 | | 1,140,982 | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/27/2011 | 09/27/2021 | 3,400 | 28,140,840 | 7400 | | | 430,809 | | | (811,903) | | (988,061) | | 5,210 | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/04/2011 | 10/03/2018 | 250,000 | 27,524,671 | 13100 | | | 353,510 | | | 1,670,440 | | 1,987,262 | | (27,906) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/09/2011 | 11/08/2021 | 196,000 | 22,053,167 | 13500 | | | 314,073 | | | 1,579,100 | | 1,618,089 | | (22,798) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 12/07/2012 | 03/15/2013 | 360,000 | 510,505,200 | 1393.8 | | 17,280,000 | | 21,325,908 | | 21,325,908 | 4,045,908 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | Goldman Sachs International | 12/11/2012 | 06/11/2013 | 20,000,000 | 26,010,000 | 1.3 | | 618,618 | | 854,695 | | 854,695 | 229,698 | 6,378 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 02/10/2011 | 02/09/2021 | 28,000 | 37,012,360 | 2900 | 76,521 | 153,043 | | (657,141) | | (657,141) | (409,907) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 03/14/2011 | 03/08/2016 | 70,000 | 90,747,300 | 1950 | 284,307 | 568,613 | | (288,947) | | (288,947) | (657,101) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/16/2011 | 05/16/2023 | 8,000 | 18,004,856 | 5000 | 190,234 | 380,467 | | (1,044,118) | | (1,044,118) | (370,994) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/25/2011 | 05/25/2023 | 8,400 | 18,788,692 | 5950 | 137,330 | 274,659 | | (994,243) | | (994,243) | (438,883) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2011 | 06/01/2023 | 8,000 | 32,411,770 | 5500 | 64,926 | 128,786 | | (484,679) | | (484,679) | 153,654 | 4,960 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/11/2011 | 08/11/2016 | 24,000 | 75,720,536 | 2652 | | 1,218,851 | | 4,003,128 | | 4,003,128 | 1,670,836 | 22,190 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/11/2011 | 10/06/2021 | 12,000 | 24,502,752 | 5000 | | 213,015 | | 594,240 | | 594,240 | (507,617) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/31/2011 | 10/29/2021 | 8,000 | 26,443,503 | 3500 | | 291,828 | | (278,177) | | (278,177) | 36,447 | 2,158 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/23/2012 | 04/19/2013 | 44,000 | 129,945,127 | 2220 | | 11,164,432 | | 24,358,935 | | 24,358,935 | 13,149,913 | 44,590 | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/07/2012 | 09/13/2019 | 542,000 | 61,466,216 | 13500 | | | | 3,927,451 | | 3,927,451 | 3,927,451 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/09/2012 | 10/20/2017 | 88,500 | 127,570,980 | 2300 | | | | (553,589) | | (553,589) | (553,589) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/15/2012 | 10/21/2022 | 66,000 | 95,048,580 | 3000 | | | | (133,101) | | (133,101) | (133,101) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/19/2012 | 12/19/2014 | 48,200 | 154,112,853 | 3200 | | 2,873,100 | | 5,077,006 | | 5,077,006 | 2,118,600 | 85,306 | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/28/2012 | 12/15/2017 | 5,400 | 50,184,212 | 7800 | | 1,469,993 | | 1,776,450 | | 1,776,450 | 285,205 | 21,252 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/09/2008 | 07/31/2015 | 55,000 | 108,792,200 | 4500 | 3,169,800 | 1,056,600 | | (2,980,478) | | (2,980,478) | (53,821) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/05/2008 | 07/31/2023 | 5,000 | 10,148,600 | 5500 | 812,400 | 270,800 | | (1,381,041) | | (1,381,041) | (89,602) | | | | | | 00001 |
| Call option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/24/2008 | 09/30/2013 | 8,000 | 31,080,000 | 7400 | 1,350,900 | 450,300 | | (449,384) | | (449,384) | (2,833) | | | | | | 00001 |
| Call option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/01/2008 | 09/30/2013 | 8,000 | 28,476,960 | 8647.57 | 677,400 | 225,800 | | (225,542) | | (225,542) | (452) | | | | | | 00001 |
| Call option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/30/2008 | 10/30/2015 | 10,750 | 29,714,870 | 7700 | 1,943,712 | 647,904 | | (1,633,049) | | (1,633,049) | 165,167 | | | | | | 00001 |
| Call option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/30/2008 | 10/30/2015 | 8,500 | 29,714,870 | 7700 | 1,536,888 | 512,296 | | (1,291,248) | | (1,291,248) | 130,597 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/07/2011 | 03/08/2021 | 55,000 | 72,057,150 | 2900 | 165,000 | 330,000 | | (1,315,512) | | (1,315,512) | (337,819) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/09/2011 | 03/08/2016 | 56,000 | 73,921,120 | 1800 | 410,820 | 821,640 | | (130,739) | | (130,739) | (518,772) | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/30/2011 | 09/26/2014 | 5,500 | 43,957,228 | 6150 | | 1,005,553 | | 483,463 | | 483,463 | (1,235,734) | 11,732 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/11/2011 | 12/18/2015 | 12,500 | 39,957,672 | 2800 | 3,558,234 | | | 3,690,706 | | 3,690,706 | 816,231 | 67,059 | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/05/2011 | 11/30/2021 | 200,000 | 22,350,408 | 15000 | | 248,361 | | 1,128,770 | | 1,128,770 | 1,438,170 | (10,308) | | | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 05/16/2012 | 02/13/2013 | 70,000,000 | 89,012,000 | 1.45 | | 470,390 | | 1,016 | | 1,016 | (485,386) | 16,012 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/20/2014 | 60,000 | 161,515,367 | 2000 | | 23,003,336 | | 45,403,667 | | 45,403,667 | 21,118,685 | 1,281,647 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/15/2012 | 12/20/2013 | 83,500 | 113,003,055 | 1600 | | 1,082,995 | | 1,828,650 | | 1,828,650 | 745,655 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 11/25/2008 | 11/30/2015 | 8,000 | 10,876,363 | 3000 | 981,600 | 327,200 | | 497,402 | | 497,402 | 31,233 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 06/24/2010 | 06/26/2017 | 7,000 | 12,502,910 | 2770 | 597,653 | 398,435 | | 1,164,781 | | 1,164,781 | 141,612 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 08/02/2011 | 08/02/2017 | 9,000 | 32,530,565 | 3100 | | 490,035 | | (397,882) | | (397,882) | 16,052 | 10,195 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 08/19/2011 | 08/20/2018 | 10,500 | 32,638,337 | 2650 | | 490,583 | | 1,459,454 | | 1,459,454 | (124,937) | 10,206 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 08/26/2011 | 12/20/2013 | 100,000 | 117,680,000 | 1500 | 3,370,000 | | | 5,365,000 | | 5,365,000 | 120,000 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/22/2011 | 09/22/2021 | 47,000 | 53,089,320 | 1720 | | 591,688 | | 3,710,471 | | 3,710,471 | 119,987 | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/26/2011 | 09/19/2016 | 5,500 | 43,568,824 | 6500 | | 681,033 | | 504,007 | | 504,007 | (1,166,764) | 11,106 | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/19/2011 | 10/19/2018 | 3,000 | 25,792,809 | 7180 | | 393,576 | | (513,370) | | (513,370) | (652,245) | 42,746 | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/14/2011 | 11/12/2021 | 22,000 | 27,539,160 | 1950 | | 334,740 | | 147,990 | | 147,990 | (57,397) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2011 | 12/18/2015 | 19,500 | 59,507,967 | 2850 | 4,111,307 | | | 5,363,887 | | 5,363,887 | 998,848 | 78,140 | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 01/31/2012 | 01/28/2022 | 20,500 | 46,241,666 | 5200 | | 250,654 | | (386,979) | | (386,979) | (637,633) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 07/23/2012 | 06/19/2015 | 47,000 | 63,474,440 | 1750 | | 1,543,950 | | 1,861,142 | | 1,861,142 | 317,192 | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/07/2012 | 12/19/2014 | 8,500 | 78,692,325 | 7000 | | 1,249,636 | | 1,430,195 | | 1,430,195 | 159,875 | 20,684 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 12/12/2012 | 03/15/2013 | 150,000 | 515,835,977 | 2600 | | 20,527,260 | | 19,462,674 | | 19,462,674 | (1,128,558) | 63,972 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 09/23/2010 | 09/25/2013 | 8,000 | 29,169,483 | 3300 | 607,519 | 573,114 | | (484,720) | | (484,720) | (148,923) | 16,655 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 01/07/2011 | 01/07/2021 | 55,000 | 69,932,500 | 2700 | 157,910 | 315,820 | | (787,034) | | (787,034) | (761,873) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 01/10/2011 | 01/11/2021 | 62,000 | 78,724,500 | 2800 | 154,872 | 309,744 | | (833,646) | | (833,646) | (858,205) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 03/01/2011 | 02/27/2026 | 24,000 | 31,351,920 | 3850 | 78,927 | 157,854 | | (888,462) | | (888,462) | (215,704) | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 09/29/2011 | 09/27/2016 | 4,300 | 34,922,973 | 6600 | | 565,531 | | 205,602 | | 205,602 | (880,325) | 7,728 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/07/2011 | 03/21/2014 | 46,000 | 58,011,520 | 1600 | 1,978,000 | | | 1,485,018 | | 1,485,018 | (149,700) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/08/2011 | 11/04/2016 | 11,500 | 36,641,839 | 2828 | | 630,813 | | 1,096,571 | | 1,096,571 | 1,108,075 | 24,480 | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/01/2012 | 08/16/2013 | 60,000 | 171,153,423 | 2650 | | 5,225,083 | | 9,974,274 | | 9,974,274 | 4,335,444 | 413,747 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 10/25/2012 | 12/19/2014 | 114,000 | 161,078,580 | 1800 | | 2,291,400 | | 2,131,800 | | 2,131,800 | (159,600) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/29/2012 | 06/21/2013 | 30,000 | 42,478,500 | 1415 | | 1,875,000 | | 1,998,457 | | 1,998,457 | 123,457 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/11/2012 | 03/15/2013 | 120,200 | 100,365,798 | 829.55 | | 3,846,400 | | 4,951,943 | | 4,951,943 | 1,105,543 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/12/2012 | 03/15/2013 | 36,000 | 29,858,040 | 832.5 | | 1,116,000 | | 1,413,347 | | 1,413,347 | 297,347 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/13/2012 | 03/15/2013 | 121,000 | 99,728,200 | 826.6 | | 3,751,000 | | 5,166,422 | | 5,166,422 | 1,415,422 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/17/2012 | 03/15/2013 | 120,000 | 100,200,000 | 828.7 | | 3,600,000 | | 5,011,562 | | 5,011,562 | 1,411,562 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/19/2012 | 03/15/2013 | 118,000 | 169,425,580 | 1438.7 | | 4,956,000 | | 3,771,206 | | 3,771,206 | (1,184,794) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/24/2012 | 03/15/2013 | 3,050 | 4,351,313 | 1420 | | 134,200 | | 127,185 | | 127,185 | (7,015) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 08/29/2011 | 12/20/2013 | 95,000 | 114,957,600 | 1500 | 3,600,500 | | | 5,096,750 | | 5,096,750 | 114,000 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 09/09/2011 | 09/09/2016 | 29,000 | 33,472,670 | 1500 | | 523,827 | | 2,231,857 | | 2,231,857 | 128,479 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 09/14/2011 | 09/14/2021 | 47,000 | 55,867,960 | 2780 | | 168,027 | | 318,097 | | 318,097 | (949,407) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/08/2011 | 11/05/2014 | 34,600 | 44,146,832 | 1550 | 2,669,736 | | | 2,532,796 | | 2,532,796 | 82,339 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 12/08/2011 | 12/17/2021 | 23,000 | 28,390,050 | 2200 | | 302,807 | | (310,311) | | (310,311) | (522,953) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 07/19/2012 | 06/19/2015 | 88,000 | 121,132,880 | 1750 | | 3,308,800 | | 3,484,691 | | 3,484,691 | 175,891 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 10/25/2012 | 12/19/2014 | 114,000 | 161,078,580 | 1800 | | 2,292,540 | | 2,131,800 | | 2,131,800 | (160,740) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/15/2012 | 12/18/2015 | 101,000 | 136,686,330 | 1800 | | 2,360,370 | | 4,536,928 | | 4,536,928 | 2,176,558 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/20/2012 | 12/18/2015 | 85,000 | 117,963,850 | 1750 | | 2,800,750 | | 4,648,508 | | 4,648,508 | 1,847,758 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/26/2012 | 12/18/2015 | 95,000 | 133,597,550 | 1800 | | 2,791,100 | | 4,267,407 | | 4,267,407 | 1,476,307 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 03/15/2011 | 12/20/2013 | 1,100 | 12,818,700 | 1700 | 231,027 | | | 71,500 | | 71,500 | (78,000) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 03/31/2011 | 12/20/2013 | 500 | 66,291,500 | 1700 | 1,401,500 | | | 357,500 | | 357,500 | (390,000) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 04/01/2011 | 12/20/2013 | 450 | 59,958,450 | 1700 | 1,351,350 | | | 321,750 | | 321,750 | (351,000) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 07/18/2011 | 12/20/2013 | 250 | 19,581,600 | 1600 | 570,450 | | | 328,500 | | 328,500 | (120,750) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 08/01/2011 | 12/20/2013 | 350 | 45,042,900 | 1275 | 5,111,050 | | | 6,559,000 | | 6,559,000 | 1,606,500 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 08/18/2011 | 12/20/2013 | 600 | 68,439,000 | 1150 | 8,401,800 | | | 17,016,000 | | 17,016,000 | 4,383,000 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/02/2011 | 12/20/2013 | 500 | 61,895,000 | 1600 | 1,701,500 | | | 1,095,000 | | 1,095,000 | (402,500) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/18/2011 | 12/20/2013 | 800 | 97,252,000 | 1600 | 3,202,400 | | | 1,752,000 | | 1,752,000 | (644,000) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 03/06/2012 | 12/20/2013 | 500 | 67,168,000 | 1600 | | 2,001,500 | | 1,095,000 | | 1,095,000 | (906,500) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/01/2012 | 06/21/2013 | 250 | 31,951,000 | 1300 | | 2,650,750 | | 3,650,000 | | 3,650,000 | 999,250 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/04/2012 | 06/21/2013 | 250 | 31,954,500 | 1275 | | 2,850,750 | | 4,150,000 | | 4,150,000 | 1,299,250 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/05/2012 | 06/21/2013 | 250 | 31,954,500 | 1275 | | 2,900,750 | | 4,150,000 | | 4,150,000 | 1,249,250 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 07/23/2012 | 03/15/2013 | 300 | 40,515,600 | 1350 | | 2,250,900 | | 2,715,000 | | 2,715,000 | 464,100 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/13/2012 | 12/20/2013 | 400 | 31,560,400 | 775 | | 3,221,200 | | 4,398,000 | | 4,398,000 | 1,176,800 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/13/2012 | 12/20/2013 | 225 | 30,926,925 | 1350 | | 2,520,675 | | 3,028,500 | | 3,028,500 | 507,825 | | | | | | 00001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 109,118,356 | 310,646,498 | | 378,181,753 | XXX | 378,181,753 | 56,169,137 | 2,452,046 | | | | XXX | XXX |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 10/01/2012 | 09/20/2013 | 69 | 9,966,981 | 1200 | | 314,157 | | 219,075 | | 219,075 | (95,082) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 03/19/2008 | 03/16/2018 | 12,750 | 40,034,108 | 12750 | 8,464,725 | | | 10,503,709 | | 10,503,709 | (2,640,624) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 05/11/2012 | 06/20/2014 | 95,500 | 129,248,745 | 1000 | | 7,176,825 | | 3,004,965 | | 3,004,965 | (4,171,860) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 05/18/2012 | 06/20/2014 | 50,000 | 64,761,000 | 950 | | 3,981,450 | | 1,258,155 | | 1,258,155 | (2,723,295) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 06/20/2012 | 06/21/2013 | 78,000 | 218,794,488 | 1600 | | 7,003,597 | | 710,398 | | 710,398 | (6,650,968) | 357,769 | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 11/29/2012 | 06/21/2013 | 50,000 | 41,160,000 | 820 | | 2,485,000 | | 1,965,000 | | 1,965,000 | (520,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/04/2012 | 06/21/2013 | 67,500 | 94,975,875 | 1340 | | 3,562,650 | | 2,895,529 | | 2,895,529 | (667,121) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/11/2012 | 03/15/2013 | 180,000 | 257,011,200 | 1427.95 | | 8,487,000 | | 8,111,202 | | 8,111,202 | (375,798) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/12/2012 | 03/15/2013 | 200,000 | 165,878,000 | 832.5375 | | 6,400,000 | | 5,010,334 | | 5,010,334 | (1,389,666) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/12/2012 | 03/15/2013 | 121,600 | 100,853,824 | 837.5 | | 3,891,200 | | 3,265,954 | | 3,265,954 | (625,246) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 12/13/2012 | 03/15/2013 | 200,000 | 164,840,000 | 826.6 | | 6,200,000 | | 4,607,605 | | 4,607,605 | (1,592,395) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/13/2007 | 10/31/2017 | 25,000 | 56,979,075 | 1438.79 | 1,796,400 | 449,100 | | 966,663 | | 966,663 | (3,162,194) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 06/17/2009 | 06/17/2016 | 12,000 | 17,806,740 | 1040 | 715,430 | 286,172 | | 577,984) | | 577,984) | (911,899) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 06/17/2009 | 06/17/2021 | 10,000 | 14,838,950 | 1190 | 503,220 | 201,288 | | 151,683) | | 151,683) | (1,028,418) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 06/24/2009 | 06/28/2019 | 15,000 | 22,027,185 | 1000 | 889,038 | 355,615 | | 494,878) | | 494,878) | (1,567,845) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 06/24/2009 | 06/30/2021 | 15,000 | 22,027,185 | 1000 | 726,173 | 290,469 | | 111,980) | | 111,980) | (1,520,241) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/06/2009 | 07/06/2021 | 15,000 | 21,983,745 | 1160 | 581,343 | 290,672 | | 366,226) | | 366,226) | (1,503,460) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/07/2009 | 07/31/2017 | 4,000 | 20,332,159 | 2950 | 800,804 | 369,272 | | 427,270) | | 427,270) | (1,197,777) | 29,437 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/07/2009 | 07/31/2020 | 4,000 | 20,332,159 | 3150 | 694,121 | 320,078 | | 216,130) | | 216,130) | (1,147,996) | 25,515 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/12/2009 | 08/12/2021 | 24,000 | 39,461,496 | 1000 | 679,980 | 339,990 | | 285,530) | | 285,530) | (2,104,314) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/14/2009 | 08/13/2021 | 42,500 | 69,765,620 | 1125 | 1,587,200 | 793,600 | | 1,030,511) | | 1,030,511) | (4,130,702) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/26/2009 | 08/26/2021 | 40,000 | 67,291,760 | 1250 | 1,735,090 | 867,545 | | 843,655) | | 843,655) | (4,309,687) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/02/2009 | 09/02/2015 | 50,000 | 81,433,050 | 1225 | 3,414,529 | 1,707,265 | | 3,309,047) | | 3,309,047) | (4,514,534) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/17/2009 | 11/17/2014 | 55,000 | 100,385,120 | 1275 | 3,612,949 | 1,806,474 | | 2,460,959) | | 2,460,959) | (4,649,794) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/03/2009 | 12/03/2024 | 15,000 | 27,151,890 | 2000 | 1,017,385 | 508,693 | | 1,150,354 | | 1,150,354 | (2,074,916) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 03/11/2010 | 03/11/2015 | 40,000 | 76,147,340 | 1500 | 2,040,137 | 1,360,091 | | 1,405,314) | | 1,405,314) | (4,885,047) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 03/16/2010 | 03/16/2015 | 45,000 | 86,356,053 | 1525 | 2,379,186 | 1,586,124 | | 1,564,359) | | 1,564,359) | (5,672,372) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/17/2010 | 08/17/2020 | 11,000 | 63,048,830 | 3521 | 1,341,459 | 1,231,227 | | 1,025,146) | | 1,025,146) | (3,042,645) | 47,515 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/24/2010 | 08/24/2022 | 6,000 | 32,188,092 | 3459 | 693,238 | 636,272 | | 1,396,178) | | 1,396,178) | (1,515,099) | 24,555 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/02/2010 | 09/06/2022 | 7,000 | 39,636,201 | 2992 | 660,388 | 622,990 | | 1,827,827) | | 1,827,827) | (1,668,231) | 18,104 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 10/06/2010 | 10/10/2025 | 23,000 | 44,654,546 | 1165 | 484,921 | 484,921 | | 721,336) | | 721,336) | (1,865,359) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 10/07/2010 | 10/10/2022 | 4,500 | 17,464,541 | 2085 | 331,393 | 301,156 | | 300,620 | | 300,620 | (398,735) | 8,267 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 01/13/2011 | 01/12/2021 | 10,000 | 38,964,346 | 2015 | 310,161 | 548,301 | | 1,343,732 | | 1,343,732 | (1,150,029) | 27,202 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 01/24/2011 | 12/19/2019 | 15,000 | 60,942,630 | 1400 | 236,107 | 417,388 | | 568,996 | | 568,996 | (1,893,246) | 20,707 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 03/31/2011 | 03/31/2021 | 500,000 | 58,672,049 | 6000 | 390,221 | 751,626 | | 43,967) | | 43,967) | (3,224,110) | 99,842) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/29/2011 | 12/20/2013 | 17,500 | 22,614,900 | 1300 | 3,325,000 | | | 1,210,125 | | 1,210,125 | (2,473,625) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/02/2011 | 12/20/2013 | 17,500 | 21,945,875 | 1275 | 3,438,750 | | | 1,068,375 | | 1,068,375 | (2,500,750) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/08/2011 | 09/07/2016 | 842,000 | 95,523,918 | 5600 | | 1,493,523 | | 2,007,842) | | 2,007,842) | (3,340,809) | 111,631) | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency. | Barclay's Bank PLC | 11/16/2011 | 06/10/2013 | 40,000,000 | 53,900,002 | 0.98 | 692,582 | | | 370 | | 370 | (677,878) | 13,159 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 02/27/2012 | 02/26/2016 | 8,422 | 78,836,374 | 5343 | | 13,866,773 | | 10,735,203 | | 10,735,203 | (3,383,710) | 252,140 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 03/14/2012 | 03/21/2014 | 10,380 | 96,736,011 | 5660 | | 11,472,838 | | 7,488,325 | | 7,488,325 | (4,281,205) | 296,692 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 04/18/2012 | 12/19/2014 | 30,000 | 41,554,200 | 1400 | | 7,140,000 | | 5,149,500 | | 5,149,500 | (1,990,500) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 05/15/2012 | 12/19/2014 | 93,300 | 124,150,578 | 925 | | 7,510,650 | | 3,377,460 | | 3,377,460 | (4,133,190) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 07/12/2012 | 12/19/2014 | 50,000 | 66,738,000 | 925 | | 3,980,000 | | 1,810,000 | | 1,810,000 | (2,170,000) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/13/2012 | 08/16/2013 | 22,000 | 201,227,853 | 4600 | | 5,658,066 | | 2,140,081 | | 2,140,081 | (3,720,934) | 202,950 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 08/23/2012 | 12/20/2013 | 67,000 | 93,939,360 | 1025 | | 3,076,640 | | 1,283,050 | | 1,283,050 | (1,793,590) | | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency. | Barclay's Bank PLC | 09/25/2012 | 03/26/2013 | 85,000,000 | 109,641,500 | 1.2 | | 683,716 | | 56,435 | | 56,435 | (645,119) | 17,838 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/25/2012 | 09/20/2013 | 182,000 | 262,369,380 | 1075 | | 4,486,300 | | 2,948,400 | | 2,948,400 | (1,537,900) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/30/2012 | 06/21/2013 | 50,000 | 41,096,000 | 820 | | 2,750,000 | | 1,965,000 | | 1,965,000 | (785,000) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/03/2012 | 06/21/2013 | 52,500 | 43,092,000 | 820 | | 2,835,000 | | 2,063,250 | | 2,063,250 | (771,750) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/21/2012 | 03/15/2013 | 12,700 | 18,162,905 | 1417 | | 584,200 | | 508,615 | | 508,615 | (75,585) | | | | | | 00001 |
| Put option on GBP currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 12/21/2012 | 12/20/2013 | 20,000,000 | 32,344,000 | 1.62 | | 995,948 | | 954,202 | | 954,202 | (46,459) | 4,713 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/25/2008 | 06/14/2013 | 300,000 | 24,000,000 | 4000 | 1,838,802 | 612,934 | | 289,583 | | 289,583 | (10,643) | (346,896) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/08/2008 | 12/20/2013 | 21,000 | 55,000,000 | 1200 | 3,562,080 | 1,187,360 | | 984,012 | | 984,012 | (1,638,090) | 108,120 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/20/2009 | 01/29/2016 | 12,000 | 30,962,169 | 1500 | 2,341,678 | 859,715 | | 1,571,250 | | 1,571,250 | (1,880,250) | 66,439 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/23/2009 | 01/29/2016 | 25,000 | 63,204,378 | 1500 | 5,105,424 | 1,874,388 | | 3,577,740 | | 3,577,740 | (3,917,426) | 134,563 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/03/2009 | 06/14/2013 | 320,000 | 27,998,247 | 4000 | 2,433,732 | | | 17,849 | | 17,849 | (30,742) | (328,809) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/03/2009 | 12/20/2013 | 7,500 | 21,955,024 | 1200 | 1,850,000 | | | 72,215 | | 72,215 | (583,313) | 37,955 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/03/2009 | 03/04/2019 | 30,000 | 70,268,621 | 1900 | 6,515,697 | 2,468,952 | | 2,488,146 | | 2,488,146 | (4,027,834) | 173,521 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/22/2009 | 05/30/2014 | 5,000 | 26,695,516 | 3800 | 2,543,079 | 947,612 | | 64,572 | | 64,572 | (2,527,313) | 88,852 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/22/2009 | 05/30/2014 | 7,000 | 37,373,722 | 3000 | 2,129,626 | 793,549 | | 506,133 | | 506,133 | (2,242,964) | 74,406 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/23/2009 | 06/28/2019 | 4,000 | 20,832,834 | 2975 | 802,864 | 305,952 | | 119,916 | | 119,916 | (1,050,016) | 24,487 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/23/2009 | 06/30/2016 | 4,000 | 20,832,834 | 2975 | 1,032,676 | 393,528 | | 235,909 | | 235,909 | (1,196,820) | 31,496 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/23/2009 | 06/28/2019 | 20,000 | 29,178,380 | 1000 | 863,570 | 345,428 | | 614,692 | | 614,692 | (1,674,790) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/23/2009 | 06/30/2016 | 20,000 | 29,178,380 | 1000 | 1,144,190 | 457,676 | | 978,398 | | 978,398 | (1,425,980) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 07/29/2009 | 07/27/2015 | 150,000 | 15,956,838 | 8100 | 909,736 | 494,963 | | 163,291 | | 163,291 | (1,244,219) | (164,785) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 07/29/2009 | 07/26/2017 | 150,000 | 15,956,838 | 8100 | 783,111 | 426,069 | | 144,347 | | 144,347 | (1,085,701) | (141,849) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/12/2009 | 08/12/2019 | 60,000 | 98,653,740 | 1000 | 1,917,716 | 958,858 | | 1,714,261 | | 1,714,261 | (5,030,880) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/01/2009 | 09/02/2014 | 60,000 | 98,017,980 | 1170 | 3,891,212 | 1,945,606 | | 3,153,357 | | 3,153,357 | (3,910,554) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/14/2009 | 10/14/2019 | 14,000 | 97,230,704 | 2780 | 1,930,367 | 905,697 | | 281,108 | | 281,108 | (4,106,837) | 42,247 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/24/2010 | 03/24/2015 | 25,000 | 48,326,013 | 1450 | 1,183,953 | 789,302 | | 859,597 | | 859,597 | (2,891,381) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 04/08/2010 | 04/08/2022 | 520,000 | 62,197,939 | 8500 | 1,625,544 | 1,072,305 | | 4,060,819 | | 4,060,819 | (2,308,647) | (263,530) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/05/2010 | 05/05/2020 | 22,000 | 42,531,522 | 1350 | 864,099 | 576,066 | | 567,324 | | 567,324 | (2,474,837) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/05/2010 | 05/05/2020 | 6,000 | 32,930,340 | 3425 | 932,853 | 581,931 | | 325,076 | | 325,076 | (1,671,834) | 42,746 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/12/2010 | 05/12/2020 | 14,000 | 78,532,065 | 3075 | 1,883,060 | 1,174,687 | | 1,384,084 | | 1,384,084 | (3,704,458) | 86,288 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 05/24/2010 | 05/25/2015 | 11,000 | 34,816,008 | 3000 | 4,146,918 | 2,586,923 | | 3,751,579 | | 3,751,579 | (4,154,084) | 190,025 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/11/2010 | 06/07/2017 | 8,000 | 41,416,742 | 2900 | 1,377,955 | 873,771 | | 1,320,752 | | 1,320,752 | (2,564,929) | 52,412 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/16/2010 | 09/15/2020 | 10,000 | 36,417,130 | 1955 | 739,899 | 697,997 | | 44,529 | | 44,529 | (1,163,773) | 20,284 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/07/2010 | 10/10/2017 | 6,000 | 23,286,055 | 1670 | 429,518 | 390,356 | | 284,865 | | 284,865 | (903,666) | 10,551 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/18/2010 | 11/17/2020 | 31,000 | 62,228,811 | 1780 | 1,241,258 | 1,241,258 | | 495,482 | | 495,482 | (4,434,524) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/10/2010 | 12/09/2020 | 10,000 | 37,555,624 | 2100 | 669,232 | 628,309 | | 1,815,134 | | 1,815,134 | (710,615) | 31,388 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/25/2011 | 03/27/2018 | 350,000 | 41,036,351 | 6000 | 329,041 | 628,038 | | 589,275 | | 589,275 | (1,602,219) | (83,425) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/27/2011 | 06/28/2021 | 20,000 | 77,833,576 | 1950 | 549,360 | 1,088,213 | | 3,074,941 | | 3,074,941 | (1,311,890) | 43,453 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/03/2011 | 08/02/2018 | 275,000 | 34,389,170 | 7000 | | 604,363 | | 181,963 | | 181,963 | (1,534,939) | (49,341) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/14/2011 | 09/13/2016 | 550,000 | 61,137,351 | 4500 | | 690,801 | | 1,240,036 | | 1,240,036 | (1,686,676) | (51,633) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/14/2011 | 09/13/2018 | 470,000 | 52,244,645 | 4300 | | 545,121 | | 1,098,295 | | 1,098,295 | (1,442,866) | (40,744) | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 11/07/2011 | 11/10/2014 | 25,000,000 | 34,455,005 | 0.95 | 635,000 | | | 67,449 | | 67,449 | (650,193) | 11,694 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/29/2011 | 12/28/2021 | 821,000 | 88,813,894 | 4200 | | 850,305 | | 1,459,622 | | 1,459,622 | (2,272,714) | (37,213) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/27/2012 | 02/25/2022 | 22,900 | 77,104,249 | 1650 | | 597,375 | | 1,257,991 | | 1,257,991 | (1,888,140) | 32,774 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/08/2012 | 08/18/2017 | 11,200 | 102,506,570 | 3480 | | 9,105,282 | | 6,926,894 | | 6,926,894 | (2,530,264) | 351,875 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/19/2012 | 09/15/2017 | 11,800 | 112,717,049 | 3400 | | | | 1,966,031 | | 1,966,031 | (1,966,031) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/20/2012 | 09/15/2017 | 11,800 | 112,020,925 | 3400 | | | | 2,129,692 | | 2,129,692 | (2,129,692) | | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 11/09/2012 | 05/09/2013 | 25,000,000 | 31,777,500 | 1.27 | | 748,419 | | 241,485 | | 241,485 | (535,636) | 28,702 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/18/2012 | 03/15/2013 | 9,200 | 13,310,468 | 1442 | | 386,400 | | 472,050 | | 472,050 | 85,650 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/08/2011 | 08/08/2023 | 30,000 | 57,104,220 | 1750 | | 1,110,314 | | 1,457,412 | | 1,457,412 | (4,019,672) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/10/2011 | 08/11/2016 | 34,000 | 64,822,190 | 1750 | | 2,317,713 | | 4,115,594 | | 4,115,594 | (5,515,186) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/10/2011 | 08/11/2023 | 20,000 | 38,130,700 | 2800 | | 1,521,068 | | 1,338,389 | | 1,338,389 | (3,757,631) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/25/2011 | 08/25/2026 | 55,000 | 108,567,910 | 2000 | | 2,118,992 | | 2,186,879 | | 2,186,879 | (7,810,927) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/30/2011 | 08/31/2026 | 53,000 | 109,517,398 | 2000 | | 1,988,527 | | 1,420,756 | | 1,420,756 | (7,625,062) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/12/2011 | 09/09/2014 | 416,500 | 46,042,185 | 7012 | | 1,485,850 | | 1,467,527 | | 1,467,527 | (2,273,863) | (111,306) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/12/2011 | 09/11/2026 | 88,500 | 175,345,050 | 1730 | | 2,947,752 | | 5,296,586 | | 5,296,586 | (11,487,407) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/13/2011 | 09/13/2021 | 34,000 | 68,002,720 | 1486 | | 1,160,000 | | 2,466,883 | | 2,466,883 | (4,213,537) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/13/2011 | 10/13/2021 | 42,000 | 50,553,720 | 650 | | 590,844 | | 895,433 | | 895,433 | (2,276,593) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/07/2011 | 11/04/2021 | 33,000 | 71,148,000 | 1500 | | 1,106,450 | | 1,980,435 | | 1,980,435 | (4,077,320) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/14/2011 | 11/12/2021 | 30,000 | 37,553,400 | 850 | | 667,306 | | 908,913 | | 908,913 | (2,003,257) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/14/2011 | 12/19/2014 | 41,000 | 127,906,333 | 1400 | 8,856,516 | | | 2,366,896 | | 2,366,896 | (5,308,311) | 168,205 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/30/2011 | 11/30/2021 | 42,500 | 90,825,773 | 1175 | | 1,127,134 | | 3,528,442 | | 3,528,442 | (4,308,257) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/13/2011 | 12/17/2021 | 22,000 | 46,247,234 | 1200 | | 583,936 | | 1,674,189 | | 1,674,189 | (2,234,757) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/15/2011 | 12/21/2021 | 43,000 | 89,673,705 | 1150 | | 1,153,244 | | 3,891,786 | | 3,891,786 | (4,266,423) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/16/2011 | 12/17/2021 | 43,000 | 89,963,912 | 1150 | | 1,163,302 | | 3,727,329 | | 3,727,329 | (4,197,284) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/29/2011 | 12/28/2021 | 41,000 | 88,892,797 | 1200 | | 1,151,221 | | (3,643,644) | | (3,643,644) | (4,275,560) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 02/02/2012 | 02/01/2022 | 39,000 | 88,877,763 | 1250 | | 508,040 | | (2,723,698) | | (2,723,698) | (3,231,738) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 02/24/2012 | 02/24/2022 | 28,800 | 67,747,507 | 1720 | | 604,785 | | (2,369,606) | | (2,369,606) | (2,974,391) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 03/05/2012 | 03/11/2022 | 28,900 | 67,951,876 | 1700 | | 604,517 | | (2,474,152) | | (2,474,152) | (3,078,669) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/30/2012 | 12/19/2014 | 15,000 | 135,422,277 | 3900 | | 7,598,355 | | 3,892,926 | | 3,892,926 | (3,880,067) | 174,638 | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/03/2012 | 06/21/2013 | 52,500 | 43,092,000 | 820 | | 2,856,000 | | 2,063,250 | | 2,063,250 | (792,750) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/24/2007 | 10/31/2022 | 1,924 | 4,572,338 | 1845.98 | 140,528 | 35,132 | | 352,663 | | 352,663 | (255,599) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/13/2007 | 10/31/2022 | 13,300 | 29,971,962 | 1402.94 | 617,400 | 154,350 | | 1,534,850 | | 1,534,850 | (1,403,681) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/15/2007 | 10/31/2022 | 12,000 | 27,648,684 | 1402.94 | 615,672 | 153,918 | | 1,246,899 | | 1,246,899 | (1,272,206) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/27/2007 | 11/30/2017 | 54,000 | 119,096,244 | 1268 | 3,317,640 | 829,410 | | 1,254,090 | | 1,254,090 | (5,673,490) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/27/2007 | 11/30/2022 | 28,000 | 61,753,608 | 1259 | 1,325,648 | 331,412 | | 2,166,887 | | 2,166,887 | (2,702,829) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 01/28/2008 | 01/31/2018 | 29,000 | 60,664,636 | 1150 | 1,314,152 | 375,472 | | 344,889 | | 344,889 | (2,719,632) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 02/13/2008 | 03/28/2013 | 75,000 | 159,229,500 | 1270 | 5,142,576 | 1,285,644 | | (631,272) | | (631,272) | (2,736,099) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 02/14/2008 | 03/28/2013 | 76,000 | 163,610,064 | 1270 | 5,303,648 | 1,325,912 | | (651,243) | | (651,243) | (2,772,748) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 03/07/2008 | 03/28/2013 | 64,000 | 131,676,288 | 1250 | 4,610,720 | 1,152,680 | | (575,183) | | (575,183) | (2,181,306) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/22/2008 | 05/29/2015 | 33,000 | 72,666,660 | 1350 | 1,866,249 | 533,214 | | 32,172 | | 32,172 | (3,362,163) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/01/2008 | 06/28/2013 | 32,000 | 65,007,072 | 1150 | 1,462,825 | 417,950 | | (193,609) | | (193,609) | (1,044,035) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/10/2008 | 07/31/2013 | 41,000 | 81,055,565 | 1100 | 1,525,212 | 508,404 | | (482,366) | | (482,366) | (1,247,990) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 08/27/2008 | 08/29/2018 | 40,000 | 80,988,960 | 1450 | 1,562,983 | 520,994 | | 2,136,492 | | 2,136,492 | (5,074,838) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 04/30/2010 | 04/30/2015 | 25,000 | 49,176,225 | 1400 | 1,197,090 | 798,060 | | (893,197) | | (893,197) | (2,709,753) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 06/02/2010 | 06/02/2017 | 23,000 | 41,980,819 | 1250 | 1,257,045 | 838,030 | | (1,803,887) | | (1,803,887) | (2,417,347) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 06/10/2010 | 06/07/2017 | 25,000 | 45,167,350 | 1225 | 1,312,844 | 875,229 | | (1,897,756) | | (1,897,756) | (2,562,410) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 06/29/2010 | 06/29/2020 | 14,000 | 24,255,742 | 2146 | 1,484,180 | 989,453 | | (1,413,502) | | (1,413,502) | (2,481,981) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/15/2010 | 07/17/2017 | 7,000 | 39,780,030 | 3113 | 955,989 | 867,881 | | (1,472,257) | | (1,472,257) | (2,122,270) | 47,661 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 09/09/2010 | 09/15/2020 | 20,000 | 36,901,880 | 1292 | 626,399 | 626,399 | | (1,605,474) | | (1,605,474) | (2,208,036) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 09/30/2010 | 09/25/2017 | 400,000 | 44,871,691 | 5700 | 779,462 | 771,677 | | (1,259,582) | | (1,259,582) | (1,683,081) | (147,334) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/27/2011 | 05/26/2021 | 13,800 | 31,129,267 | 2000 | 288,217 | 576,435 | | 553,285 | | 553,285 | (2,173,593) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/16/2011 | 12/16/2016 | 44,500 | 135,874,277 | 1075 | | 1,492,748 | | (3,598,888) | | (3,598,888) | (4,486,102) | 57,930 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/18/2011 | 11/18/2016 | 45,200 | 136,734,958 | 1080 | | 1,744,080 | | (3,856,402) | | (3,856,402) | (4,573,370) | 67,684 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/03/2012 | 12/19/2014 | 100,000 | 137,402,000 | 900 | | 6,503,000 | | 3,240,000 | | 3,240,000 | (3,263,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/05/2012 | 12/19/2014 | 100,000 | 136,758,000 | 900 | | 6,253,000 | | 3,240,000 | | 3,240,000 | (3,013,000) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 08/03/2012 | 08/14/2015 | 1,000,000 | 109,043,432 | 6400 | | 6,700,745 | | 3,617,533 | | 3,617,533 | (2,442,374) | (640,838) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 09/08/2011 | 12/20/2013 | 77,000 | 91,314,300 | 1100 | 11,935,000 | | | 2,113,650 | | 2,113,650 | (7,649,950) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 11/02/2011 | 11/01/2021 | 32,000 | 67,702,368 | 1550 | | 1,100,000 | | (1,462,255) | | (1,462,255) | (4,091,593) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 11/09/2011 | 12/19/2014 | 105,000 | 129,055,500 | 750 | 8,814,750 | | | 1,780,287 | | 1,780,287 | (5,771,058) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/19/2011 | 12/17/2021 | 42,000 | 86,842,098 | 1150 | | 1,160,000 | | (3,744,516) | | (3,744,516) | (4,218,794) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/23/2011 | 12/22/2021 | 40,000 | 86,860,120 | 1291.22 | | 1,194,000 | | (2,954,609) | | (2,954,609) | (4,407,493) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/10/2012 | 04/17/2015 | 73,000 | 99,177,070 | 900 | | 5,788,900 | | 3,043,514 | | 3,043,514 | (2,745,386) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/11/2012 | 06/21/2013 | 75,000 | 59,744,250 | 760 | | 6,600,000 | | 1,650,816 | | 1,650,816 | (4,949,184) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 05/18/2012 | 06/20/2014 | 50,000 | 64,761,000 | 950 | | 4,012,500 | | 1,258,155 | | 1,258,155 | (2,754,345) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 09/06/2012 | 09/20/2019 | 60,300 | 86,356,836 | 860 | | | | (1,743,654) | | (1,743,654) | (1,743,654) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/21/2012 | 03/15/2013 | 25,400 | 36,325,810 | 1417 | | 1,168,400 | | 1,017,230 | | 1,017,230 | (151,170) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/24/2012 | 06/21/2013 | 31,500 | 44,939,790 | 1425 | | 2,353,050 | | 2,297,925 | | 2,297,925 | (55,125) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/31/2012 | 06/21/2013 | 66,000 | 94,128,540 | 1375 | | 4,224,000 | | 3,554,100 | | 3,554,100 | (669,900) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/17/2007 | 06/29/2016 | 29,437 | 67,856,406 | 1987 | 4,116,170 | 914,704 | | 3,078,300 | | 3,078,300 | (5,397,776) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/17/2007 | 06/29/2016 | 12,920 | 29,781,487 | 1940 | 1,728,815 | 384,181 | | 1,237,001 | | 1,237,001 | (2,304,400) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/17/2007 | 06/29/2017 | 15,851 | 36,537,852 | 2104 | 2,298,596 | 510,799 | | 2,383,265 | | 2,383,265 | (3,019,648) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/17/2007 | 06/29/2017 | 6,957 | 16,035,937 | 2057 | 969,853 | 215,523 | | 994,847 | | 994,847 | (1,277,544) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/19/2007 | 06/29/2016 | 29,437 | 70,177,808 | 1987 | 3,653,808 | 811,957 | | 3,434,761 | | 3,434,761 | (5,390,759) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/19/2007 | 06/29/2016 | 12,920 | 30,800,326 | 1940 | 1,534,318 | 340,960 | | 1,386,949 | | 1,386,949 | (2,301,448) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/19/2007 | 06/29/2017 | 15,851 | 37,787,830 | 2104 | 2,040,543 | 453,454 | | 2,684,328 | | 2,684,328 | (2,967,202) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/19/2007 | 06/29/2017 | 6,957 | 16,584,534 | 2057 | 861,235 | 191,386 | | 1,102,037 | | 1,102,037 | (1,275,001) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/05/2007 | 09/29/2017 | 9,656 | 23,477,725 | 1925.66 | 904,737 | 226,184 | | 1,292,339 | | 1,292,339 | (1,644,435) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/05/2007 | 09/30/2022 | 5,921 | 14,395,784 | 2051.09 | 480,013 | 120,003 | | 1,367,048 | | 1,367,048 | (842,871) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/09/2007 | 09/30/2022 | 5,921 | 14,397,977 | 2051.09 | 472,254 | 118,063 | | 1,385,356 | | 1,385,356 | (842,189) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/08/2007 | 06/29/2016 | 29,437 | 68,011,598 | 1987 | 4,203,650 | 934,145 | | 3,010,857 | | 3,010,857 | (5,399,102) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/08/2007 | 06/29/2016 | 12,920 | 29,850,523 | 1940 | 1,772,696 | 393,933 | | 1,203,251 | | 1,203,251 | (2,305,136) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/08/2007 | 06/29/2017 | 15,851 | 36,622,341 | 2104 | 2,345,680 | 521,262 | | 2,429,732 | | 2,429,732 | (2,928,012) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/08/2007 | 06/29/2017 | 6,957 | 16,073,536 | 2057 | 986,261 | 219,169 | | 978,768 | | 978,768 | (1,277,999) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/09/2007 | 06/29/2016 | 58,874 | 134,471,160 | 1987 | 9,197,827 | 2,043,962 | | 5,412,253 | | 5,412,253 | (10,810,203) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/09/2007 | 06/29/2016 | 25,840 | 59,019,852 | 1940 | 3,930,722 | 873,494 | | 2,109,429 | | 2,109,429 | (4,616,121) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/09/2007 | 06/29/2017 | 31,702 | 72,408,953 | 2104 | 5,148,276 | 1,144,061 | | 4,315,743 | | 4,315,743 | (5,959,536) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/09/2007 | 06/29/2017 | 13,914 | 31,780,272 | 2057 | 2,145,168 | 476,704 | | 1,787,160 | | 1,787,160 | (2,560,041) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/16/2007 | 10/31/2022 | 25,500 | 58,227,210 | 1402.94 | 1,464,997 | 366,249 | | 2,280,680 | | 2,280,680 | (2,707,126) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/22/2008 | 01/31/2018 | 24,000 | 49,206,000 | 1400 | 1,746,321 | 498,949 | | 320,726 | | 320,726 | (2,913,483) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/10/2008 | 03/29/2018 | 30,200 | 61,061,984 | 1125 | 1,444,000 | 361,000 | | 431,139 | | 431,139 | (2,824,638) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/11/2008 | 03/31/2023 | 27,800 | 56,480,148 | 1200 | 1,097,161 | 274,290 | | 2,270,064 | | 2,270,064 | (2,541,331) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/11/2008 | 04/30/2018 | 20,000 | 42,347,600 | 1400 | 1,118,739 | 319,640 | | 923,342 | | 923,342 | (2,411,492) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/11/2008 | 04/30/2018 | 8,600 | 18,209,468 | 3000 | 1,989,366 | 568,390 | | 3,237,578 | | 3,237,578 | (1,952,775) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/11/2008 | 04/28/2023 | 4,000 | 8,469,520 | 3800 | 850,526 | 243,007 | | 2,425,209 | | 2,425,209 | (768,997) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/19/2008 | 06/19/2023 | 15,184 | 20,303,741 | 1677 | 1,377,341 | 393,526 | | 4,595,202 | | 4,595,202 | (1,251,546) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/19/2008 | 06/19/2023 | 11,867 | 15,868,315 | 1677 | 1,076,460 | 307,560 | | 3,591,364 | | 3,591,364 | (978,143) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/20/2008 | 06/28/2013 | 6,000 | 12,546,600 | 1400 | 475,489 | 135,854 | | (56,304) | | (56,304) | (362,667) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/20/2008 | 06/29/2018 | 5,500 | 11,501,050 | 1300 | 277,025 | 79,150 | | 210,525 | | 210,525 | (610,114) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/29/2018 | 54,584 | 72,223,911 | 1420 | 5,651,513 | 1,614,718 | | 9,627,323 | | 9,627,323 | (5,960,692) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/29/2018 | 14,556 | 19,260,063 | 1420 | 1,507,100 | 430,600 | | 2,567,333 | | 2,567,333 | (1,589,548) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/30/2023 | 26,564 | 35,148,688 | 1677 | 2,450,252 | 700,072 | | 7,923,501 | | 7,923,501 | (2,196,120) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/24/2008 | 06/30/2023 | 7,083 | 9,372,013 | 1677 | 653,331 | 186,666 | | 2,112,715 | | 2,112,715 | (585,571) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/26/2008 | 06/29/2018 | 43,583 | 57,667,718 | 1420 | 4,642,225 | 1,326,350 | | 7,487,181 | | 7,487,181 | (4,765,047) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/26/2008 | 06/30/2023 | 21,209 | 28,063,113 | 1677 | 1,989,358 | 568,388 | | 6,233,834 | | 6,233,834 | (1,757,088) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/08/2008 | 07/31/2023 | 27,000 | 54,356,400 | 2500 | 2,667,812 | 889,271 | | 7,137,256 | | 7,137,256 | (4,324,647) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/04/2009 | 01/31/2014 | 11,600 | 34,247,298 | 1600 | 2,747,295 | 1,012,435 | | (1,153,521) | | (1,153,521) | (1,922,965) | 76,418 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/04/2009 | 01/29/2016 | 22,800 | 67,313,655 | 1500 | 3,963,401 | 1,458,661 | | (2,279,233) | | (2,279,233) | (3,729,918) | 133,504 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/19/2009 | 03/31/2016 | 400,000 | 32,094,468 | 6000 | 2,956,366 | 1,245,093 | | (2,471,667) | | (2,471,667) | (1,596,861) | (380,704) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/20/2009 | 03/31/2016 | 800,000 | 63,556,775 | 5000 | 4,416,812 | 1,860,169 | | (4,023,512) | | (4,023,512) | (2,139,390) | (621,571) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/24/2009 | 02/27/2019 | 380,000 | 28,577,358 | 7939.61 | 3,481,026 | 1,550,119 | | (2,876,094) | | (2,876,094) | (1,414,822) | (484,881) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/24/2009 | 02/27/2019 | 19,500 | 49,535,782 | 1500 | 3,308,582 | 1,191,886 | | (2,483,442) | | (2,483,442) | (2,738,235) | 69,758 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/05/2009 | 03/20/2020 | 30,000 | 69,681,645 | 1900 | 6,187,731 | 2,275,226 | | (1,814,368) | | (1,814,368) | (4,456,747) | 146,581 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 05/08/2009 | 05/30/2014 | 8,000 | 41,744,036 | 3850 | 4,380,061 | 1,638,310 | | (132,785) | | (132,785) | (4,151,985) | 143,988 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 05/22/2009 | 05/30/2014 | 400,000 | 38,935,649 | 7400 | 3,388,034 | 1,410,743 | | (957,151) | | (957,151) | (2,531,383) | (509,169) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/12/2009 | 06/28/2019 | 150,000 | 15,446,229 | 7000 | 637,065 | 257,907 | | 403,729 | | 403,729 | (848,730) | (88,502) | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/12/2009 | 06/28/2019 | 4,000 | 22,091,851 | 3900 | 1,075,797 | 411,114 | | 958,559 | | 958,559 | (1,130,379) | 32,661 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/17/2009 | 06/29/2018 | 123,000 | 112,017,330 | 1100 | 11,407,174 | 4,562,869 | | (1,114,005) | | (1,114,005) | (11,804,594) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/17/2009 | 06/30/2022 | 43,800 | 39,889,098 | 1230 | 3,409,021 | 1,363,608 | | 1,795,828 | | 1,795,828 | (3,609,871) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/06/2009 | 07/05/2019 | 15,000 | 21,983,745 | 1000 | 541,406 | 270,703 | | (651,961) | | (651,961) | (1,283,527) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/13/2009 | 07/13/2016 | 14,000 | 20,585,978 | 1200 | 938,997 | 469,498 | | (1,113,506) | | (1,113,506) | (1,335,067) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/13/2009 | 07/13/2018 | 13,000 | 19,115,551 | 1300 | 838,853 | 419,426 | | (952,210) | | (952,210) | (1,478,246) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/29/2009 | 07/26/2016 | 6,000 | 34,496,656 | 3300 | 1,373,624 | 634,938 | | (167,704) | | (167,704) | (2,020,373) | 47,929 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/29/2009 | 07/26/2019 | 6,000 | 34,496,656 | 3300 | 1,058,220 | 489,147 | | 218,522 | | 218,522 | (1,588,361) | 36,923 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 07/31/2009 | 07/26/2019 | 30,000 | 48,369,360 | 1300 | 1,528,800 | 764,400 | | (1,053,949) | | (1,053,949) | (3,387,966) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 08/04/2009 | 07/31/2014 | 83,000 | 136,288,573 | 1290 | 4,515,600 | 2,257,800 | | (3,363,886) | | (3,363,886) | (6,671,196) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/08/2009 | 10/31/2014 | 14,200 | 95,643,485 | 3180 | 3,619,311 | 1,696,129 | | (796,342) | | (796,342) | (5,001,278) | 83,885 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/05/2010 | 01/03/2025 | 20,000 | 37,457,920 | 1870 | 833,400 | 555,600 | | 1,460,674 | | 1,460,674 | (2,736,598) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/06/2010 | 01/06/2020 | 250,000 | 29,060,767 | 8500 | 949,130 | 673,433 | | 944,592 | | 944,592 | (1,582,142) | (183,896) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/22/2010 | 01/23/2013 | 35,000 | 63,021,420 | 1285 | 1,555,216 | 1,036,811 | | (518,303) | | (518,303) | (1,059,633) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/04/2010 | 03/04/2015 | 40,000 | 74,288,172 | 1500 | 2,185,500 | 1,457,000 | | (1,700,229) | | (1,700,229) | (4,858,851) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/17/2010 | 03/17/2022 | 6,000 | 38,341,714 | 3720 | 790,451 | 500,753 | | 822,284 | | 822,284 | (1,423,438) | 19,961 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/17/2010 | 03/17/2022 | 250,000 | 30,029,864 | 8600 | 754,094 | 505,607 | | 2,212,504 | | 2,212,504 | (1,211,608) | (125,168) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 04/16/2010 | 04/16/2018 | 400,000 | 48,192,343 | 6000 | 858,685 | 566,442 | | 141,131 | | 141,131 | (2,171,271) | (139,586) | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 04/27/2010 | 04/25/2025 | 5,500 | 32,684,645 | 4150 | 789,183 | 484,568 | | 688,853 | | 688,853 | (1,189,086) | 19,200 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 05/12/2010 | 05/12/2015 | 30,000 | 58,327,590 | 1150 | 1,191,813 | 794,542 | | (1,334,318) | | (1,334,318) | (2,335,337) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 05/13/2010 | 05/13/2025 | 45,000 | 86,434,290 | 1350 | 1,456,790 | 971,193 | | (435,628) | | (435,628) | (5,018,330) | | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/17/2010 | 06/15/2022 | 6,500 | 35,635,230 | 3527.94 | 976,662 | 619,363 | | (420,788) | | (420,788) | (1,614,435) | 36,793 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/15/2010 | 09/15/2022 | 40,000 | 75,229,720 | 1310 | 1,115,686 | 1,115,686 | | (2,719,109) | | (2,719,109) | (4,360,585) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/16/2010 | 09/15/2020 | 300,000 | 33,255,672 | 6500 | 637,975 | 629,613 | | (720,212) | | (720,212) | (1,276,087) | (119,220) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/21/2010 | 09/20/2017 | 5,500 | 20,386,801 | 1960 | 476,418 | 451,042 | | 76,111 | | 76,111 | (996,772) | 11,595 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/23/2010 | 09/23/2022 | 22,000 | 41,381,384 | 1230 | 577,677 | 577,677 | | (1,534,351) | | (1,534,351) | (2,218,135) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/30/2010 | 09/25/2017 | 13,000 | 48,704,329 | 1650 | 877,798 | 831,042 | | (589,819) | | (589,819) | (2,118,963) | 21,365 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/07/2010 | 10/09/2020 | 550,000 | 64,638,843 | 6660 | 1,239,251 | 1,211,247 | | (1,288,719) | | (1,288,719) | (2,355,229) | (227,876) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/12/2010 | 11/09/2020 | 350,000 | 41,245,837 | 4915 | 417,176 | 413,471 | | (274,765) | | (274,765) | (1,250,078) | (78,163) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 12/13/2010 | 12/10/2020 | 280,000 | 34,564,412 | 6800 | 511,091 | 488,476 | | 444,071 | | 444,071 | (1,215,861) | (78,612) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/02/2011 | 02/02/2026 | 12,700 | 52,842,668 | 2400 | 376,954 | 671,890 | | 3,600,466 | | 3,600,466 | (242,153) | 20,604 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/07/2011 | 02/09/2026 | 8,500 | 34,996,640 | 2700 | 288,707 | 514,598 | | 3,395,250 | | 3,395,250 | 88,782 | 15,781 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/02/2011 | 06/01/2023 | 300,000 | 35,435,821 | 6000 | 210,430 | 393,312 | | 610,229 | | 610,229 | (815,905) | (39,601) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/29/2011 | 06/28/2023 | 510,000 | 61,857,940 | 6700 | 411,688 | 769,483 | | 1,697,564 | | 1,697,564 | (1,405,794) | (77,477) | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/27/2011 | 09/27/2021 | 6,500 | 53,798,666 | 2600 | | 572,819 | | (537,657) | | (537,657) | (866,291) | 6,927 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/04/2011 | 10/03/2018 | 380,000 | 41,837,499 | 5200 | | 701,478 | | (1,547,721) | | (1,547,721) | (1,316,902) | (55,374) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/17/2011 | 10/18/2021 | 18,000 | 36,927,792 | 1400 | | 507,160 | | (649,723) | | (649,723) | (2,064,614) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/20/2011 | 10/19/2021 | 61,500 | 74,746,485 | 630 | | 817,436 | | (1,159,293) | | (1,159,293) | (3,239,171) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 10/21/2011 | 10/19/2018 | 450,000 | 51,212,828 | 4797 | | 673,312 | | (1,350,342) | | (1,350,342) | (1,462,306) | (53,470) | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/09/2011 | 11/08/2021 | 305,000 | 34,317,429 | 5600 | | 486,212 | | (508,332) | | (508,332) | (935,266) | (35,293) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/23/2012 | 01/15/2027 | 1,100,000 | 125,188,448 | 5564 | | 22,644,220 | | 17,931,822 | | 17,931,822 | (2,383,547) | (2,328,851) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/25/2012 | 01/22/2027 | 1,100,000 | 125,629,591 | 5564 | | 22,880,568 | | 17,939,604 | | 17,939,604 | (2,515,177) | (2,425,786) | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/03/2012 | 02/03/2027 | 18,000 | 167,985,760 | 3684 | | 24,340,993 | | 26,050,286 | | 26,050,286 | 1,048,247 | 661,046 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/01/2012 | 03/01/2027 | 1,100,000 | 131,661,059 | 6200 | | 26,096,682 | | 21,195,528 | | 21,195,528 | (3,335,862) | (1,565,292) | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 06/15/2012 | 06/21/2013 | 8,500 | 73,184,574 | 4850 | | 4,628,260 | | 830,157 | | 830,157 | (3,968,062) | 169,959 | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | Goldman Sachs International | 12/11/2012 | 06/11/2013 | 20,000,000 | 26,010,000 | 1.3 | | 618,618 | | 419,164 | | 419,164 | (205,833) | 6,378 | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | Goldman Sachs International | 12/18/2012 | 06/18/2013 | 50,000,000 | 66,145,000 | 1.27 | | 583,574 | | 650,274 | | 650,274 | 68,836 | (2,136) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/04/2009 | 06/28/2019 | 8,000 | 12,000,000 | 1500 | 691,405 | 276,562 | | (263,410) | | (263,410) | (1,044,204) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/07/2009 | 07/06/2018 | 15,000 | 21,551,145 | 1100 | 698,582 | 349,291 | | (855,856) | | (855,856) | (1,399,928) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/07/2009 | 07/07/2020 | 15,000 | 21,551,145 | 1250 | 737,026 | 368,513 | | (649,027) | | (649,027) | (1,600,327) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/14/2009 | 08/14/2019 | 42,500 | 69,765,620 | 1125 | 1,777,491 | 888,746 | | (1,631,747) | | (1,631,747) | (4,119,839) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/24/2009 | 08/23/2019 | 27,000 | 45,304,461 | 1100 | 1,055,816 | 527,908 | | (904,036) | | (904,036) | (2,551,687) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/01/2010 | 04/01/2015 | 40,000 | 78,036,280 | 1560 | 2,237,325 | 1,491,550 | | (1,360,738) | | (1,360,738) | (5,232,475) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/28/2010 | 04/28/2015 | 23,000 | 45,416,467 | 1475 | 1,231,362 | 820,908 | | (878,346) | | (878,346) | (2,764,405) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/12/2010 | 05/12/2016 | 30,000 | 58,327,590 | 1150 | 1,153,014 | 768,676 | | (1,411,210) | | (1,411,210) | (2,691,802) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/18/2010 | 05/18/2015 | 42,000 | 78,147,174 | 1500 | 3,101,722 | 2,067,815 | | (2,802,214) | | (2,802,214) | (5,233,890) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/27/2010 | 05/27/2015 | 26,000 | 47,647,782 | 1240 | 1,547,178 | 1,031,452 | | (1,813,768) | | (1,813,768) | (2,347,486) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/17/2010 | 06/15/2017 | 15,000 | 27,843,690 | 2040 | 1,704,009 | 1,136,006 | | (969,015) | | (969,015) | (2,833,273) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/12/2010 | 07/14/2017 | 15,000 | 26,944,470 | 2154 | 1,393,754 | 1,393,754 | | (2,174,620) | | (2,174,620) | (2,992,322) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/09/2010 | 12/10/2019 | 20,000 | 41,422,380 | 1445 | 546,343 | 546,343 | | (63,477) | | (63,477) | (2,466,343) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/13/2010 | 12/10/2020 | 20,000 | 41,679,980 | 1460 | 506,376 | 506,376 | | 241,416 | | 241,416 | (2,418,983) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 03/30/2011 | 03/30/2021 | 58,000 | 77,039,080 | 1000 | 578,289 | 1,156,578 | | 2,511,044 | | 2,511,044 | (4,499,937) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/12/2011 | 04/12/2023 | 28,000 | 62,191,388 | 2150 | 526,578 | 1,053,156 | | 2,749,187 | | 2,749,187 | (4,631,233) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/16/2011 | 05/16/2023 | 14,000 | 31,508,498 | 2100 | 273,908 | 547,816 | | 950,015 | | 950,015 | (2,285,302) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/25/2011 | 05/25/2023 | 12,000 | 26,840,988 | 2350 | 290,217 | 580,434 | | 825,234 | | 825,234 | (2,141,072) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2011 | 06/01/2023 | 11,000 | 44,566,184 | 1920 | 242,924 | 481,859 | | 2,018,868 | | 2,018,868 | (550,212) | 18,557 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/12/2011 | 07/12/2018 | 12,000 | 45,173,730 | 1750 | | 681,953 | | 173,862 | | 173,862 | (1,651,005) | 23,711 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/11/2011 | 10/06/2021 | 17,250 | 35,222,706 | 1500 | | 558,577 | | (762,307) | | (762,307) | (2,178,913) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/31/2011 | 10/29/2021 | 15,000 | 49,581,568 | 1300 | | 525,717 | | (518,604) | | (518,604) | (1,271,852) | 3,888 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/04/2011 | 11/01/2018 | 510,000 | 57,370,254 | 5788 | | 954,051 | | (1,248,429) | | (1,248,429) | (2,394,960) | (65,466) | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | HSBC Bank U.S.A., NA | 11/09/2011 | 11/12/2013 | 40,000,000 | 54,212,001 | 0.97 | 844,000 | | | 16,262 | | 16,262 | (835,052) | 16,005 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/10/2011 | 12/19/2014 | 37,500 | 115,051,656 | 1500 | 9,883,058 | | | 2,791,696 | | 2,791,696 | (5,466,254) | 186,681 | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | HSBC Bank U.S.A., NA | 11/11/2011 | 05/14/2013 | 40,000,000 | 55,016,017 | 1 | 623,825 | | | 158 | | 158 | (718,868) | 11,848 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/20/2011 | 12/17/2021 | 45,000 | 95,835,240 | 1160 | | 1,218,597 | | (3,700,829) | | (3,700,829) | (4,477,001) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/21/2011 | 12/21/2018 | 40,000 | 117,128,138 | 1095 | | 1,330,075 | | (2,796,294) | | (2,796,294) | (3,753,606) | 36,820 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/30/2011 | 12/28/2018 | 47,500 | 102,549,555 | 1150 | | 1,396,180 | | (3,561,293) | | (3,561,293) | (4,734,082) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 02/22/2012 | 02/23/2022 | 28,800 | 67,324,781 | 1720 | | 606,768 | | (2,166,080) | | (2,166,080) | (2,772,848) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/06/2012 | 06/21/2019 | 10,200 | 85,106,304 | 3400 | | 897,148 | | (2,946,391) | | (2,946,391) | (3,843,539) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/14/2012 | 12/19/2014 | 16,500 | 140,388,104 | 3500 | | 7,999,037 | | 2,824,788 | | 2,824,788 | (5,457,470) | 283,221 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/11/2012 | 07/21/2017 | 12,000 | 105,366,125 | 3350 | | 9,213,187 | | 6,416,551 | | 6,416,551 | (3,271,669) | 475,032 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/24/2012 | 06/16/2017 | 12,500 | 106,588,825 | 3250 | | | | (3,905,900) | | (3,905,900) | (3,905,900) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/27/2012 | 07/23/2027 | 55,300 | 133,166,160 | 1680 | | | | (6,648,380) | | (6,648,380) | (6,648,380) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/28/2012 | 08/18/2017 | 10,000 | 91,365,956 | 3800 | | 10,292,100 | | 7,422,556 | | 7,422,556 | (3,136,369) | 266,824 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/01/2012 | 10/20/2017 | 11,800 | 110,782,953 | 3450 | | | | (2,149,195) | | (2,149,195) | (2,149,195) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/28/2012 | 12/15/2017 | 5,400 | 50,184,212 | 3500 | | 3,666,336 | | 3,550,258 | | 3,550,258 | (169,083) | 53,004 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/04/2012 | 06/21/2013 | 67,500 | 94,975,875 | 1340 | | 3,591,000 | | 2,895,529 | | 2,895,529 | (695,471) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/19/2012 | 03/15/2013 | 11,000 | 15,793,910 | 1439 | | 456,500 | | 552,068 | | 552,068 | 95,568 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/20/2012 | 03/15/2013 | 10,550 | 15,230,930 | 1431 | | 411,450 | | 486,366 | | 486,366 | 74,916 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/29/2007 | 06/29/2016 | 14,719 | 35,341,408 | 1987 | 1,850,940 | 411,320 | | 1,693,183 | | 1,693,183 | (2,676,295) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/29/2007 | 06/29/2016 | 6,460 | 15,510,938 | 1940 | 774,450 | 172,100 | | 685,478 | | 685,478 | (1,142,694) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/29/2007 | 06/29/2017 | 7,926 | 19,030,913 | 2104 | 1,028,340 | 228,520 | | 1,329,106 | | 1,329,106 | (1,469,371) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/29/2007 | 06/29/2017 | 3,479 | 8,353,336 | 2057 | 432,270 | 96,060 | | 547,355 | | 547,355 | (631,550) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/01/2007 | 10/31/2017 | 52,972 | 126,590,367 | 1733.094 | 4,304,000 | 1,076,000 | | 5,317,916 | | 5,317,916 | (8,915,992) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/01/2007 | 06/29/2016 | 7,359 | 17,586,244 | 1987 | 946,800 | 210,400 | | 829,974 | | 829,974 | (1,338,155) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/01/2007 | 06/29/2016 | 3,230 | 7,718,925 | 1940 | 396,000 | 88,000 | | 335,947 | | 335,947 | (571,388) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/01/2007 | 06/29/2017 | 3,963 | 9,470,619 | 2104 | 534,600 | 118,800 | | 644,286 | | 644,286 | (734,875) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/01/2007 | 06/29/2017 | 1,739 | 4,155,793 | 2057 | 224,100 | 49,800 | | 265,636 | | 265,636 | (315,758) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/14/2007 | 10/31/2022 | 13,300 | 30,996,049 | 1402.94 | 676,720 | 169,180 | | 1,377,179 | | 1,377,179 | (1,379,950) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/14/2007 | 10/31/2017 | 25,000 | 57,996,400 | 1439 | 1,702,080 | 425,520 | | 1,071,404 | | 1,071,404 | (3,130,710) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/23/2007 | 10/31/2017 | 47,000 | 105,499,020 | 1438.79 | 3,519,360 | 879,840 | | 1,618,587 | | 1,618,587 | (5,889,783) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/26/2007 | 10/31/2017 | 47,000 | 105,482,570 | 1438.79 | 3,548,000 | 887,000 | | 1,583,115 | | 1,583,115 | (5,890,146) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/28/2007 | 11/30/2017 | 54,000 | 123,420,780 | 1268 | 3,156,000 | 789,000 | | 1,430,957 | | 1,430,957 | (5,603,646) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/28/2007 | 11/30/2022 | 28,000 | 63,995,960 | 1259 | 1,322,000 | 330,500 | | 2,139,468 | | 2,139,468 | (2,644,311) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/04/2007 | 11/30/2022 | 54,000 | 124,212,960 | 1259 | 2,504,000 | 626,000 | | 4,234,420 | | 4,234,420 | (5,097,246) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/05/2007 | 11/30/2022 | 54,000 | 125,653,680 | 1259 | 2,436,000 | 609,000 | | 4,396,027 | | 4,396,027 | (5,093,521) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/12/2007 | 11/30/2022 | 62,000 | 145,085,580 | 1259 | 2,619,360 | 654,840 | | 5,469,200 | | 5,469,200 | (5,838,391) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/18/2007 | 11/30/2022 | 44,000 | 99,846,472 | 1089 | 1,503,080 | 375,770 | | 2,895,960 | | 2,895,960 | (3,682,977) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/19/2007 | 11/30/2022 | 79,000 | 180,396,421 | 1089 | 2,701,736 | 675,434 | | 5,192,378 | | 5,192,378 | (6,612,784) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/27/2007 | 12/30/2022 | 70,000 | 163,308,600 | 1259 | 2,249,512 | 562,378 | | 5,613,969 | | 5,613,969 | (5,999,166) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/04/2008 | 03/31/2023 | 60,000 | 136,404,840 | 1045 | 1,802,952 | 450,738 | | 4,045,501 | | 4,045,501 | (4,762,435) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/09/2008 | 03/31/2023 | 137,000 | 298,527,110 | 1045 | 4,300,184 | 1,075,046 | | 8,780,775 | | 8,780,775 | (10,884,741) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/16/2008 | 03/31/2023 | 68,000 | 148,476,640 | 1045 | 2,114,624 | 528,656 | | 4,407,543 | | 4,407,543 | (5,401,512) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/18/2008 | 03/31/2023 | 68,000 | 141,021,942 | 1045 | 2,295,152 | 573,788 | | 3,958,346 | | 3,958,346 | (5,411,861) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/23/2008 | 01/31/2018 | 55,000 | 113,680,050 | 1150 | 2,632,385 | 752,110 | | 414,891 | | 414,891 | (5,099,729) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/23/2008 | 01/31/2018 | 22,000 | 45,323,300 | 1400 | 1,641,801 | 469,086 | | 216,588 | | 216,588 | (2,637,939) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/01/2008 | 03/31/2023 | 16,400 | 35,694,108 | 1045 | 467,296 | 116,824 | | 1,169,247 | | 1,169,247 | (1,300,270) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/07/2008 | 03/31/2023 | 16,300 | 34,369,039 | 1045 | 493,744 | 123,436 | | 1,089,219 | | 1,089,219 | (1,294,021) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/12/2008 | 03/31/2023 | 17,000 | 35,828,860 | 1010 | 477,640 | 119,410 | | 1,095,948 | | 1,095,948 | (1,307,576) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/22/2008 | 03/31/2015 | 60,000 | 126,148,800 | 1208 | 3,404,328 | 851,082 | | (619,486) | | (619,486) | (4,817,475) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/29/2008 | 03/31/2015 | 15,200 | 32,258,352 | 1200 | 848,720 | 212,180 | | (156,609) | | (156,609) | (1,204,705) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/05/2008 | 03/31/2023 | 28,000 | 59,018,960 | 1200 | 975,768 | 243,942 | | 2,576,518 | | 2,576,518 | (2,511,253) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/06/2008 | 03/28/2013 | 32,800 | 68,076,400 | 1250 | 2,252,688 | 563,172 | | (281,107) | | (281,107) | (1,114,009) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/06/2008 | 03/29/2018 | 30,000 | 62,265,000 | 1150 | 1,299,784 | 324,946 | | 723,174 | | 723,174 | (2,850,437) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/17/2008 | 09/30/2013 | 29,500 | 58,533,782 | 1250 | 2,372,580 | 677,880 | | (596,291) | | (596,291) | (1,478,201) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/17/2008 | 09/30/2015 | 27,600 | 54,763,810 | 1210 | 1,833,090 | 523,740 | | (551,245) | | (551,245) | (2,405,247) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/18/2008 | 09/30/2013 | 30,200 | 62,565,340 | 1190 | 1,925,770 | 550,220 | | (484,342) | | (484,342) | (1,311,107) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/19/2008 | 09/28/2018 | 29,000 | 60,137,880 | 1110 | 1,244,404 | 355,544 | | 389,160 | | 389,160 | (2,667,267) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 05/19/2008 | 05/31/2023 | 14,000 | 31,682,700 | 2800 | 1,780,800 | 508,800 | | 5,073,708 | | 5,073,708 | (2,306,246) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 05/27/2008 | 05/31/2018 | 32,000 | 69,900,480 | 1300 | 1,543,500 | 441,000 | | 1,254,819 | | 1,254,819 | (3,512,191) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/02/2008 | 06/29/2018 | 25,000 | 54,677,000 | 1400 | 1,380,946 | 394,556 | | 1,274,313 | | 1,274,313 | (2,977,455) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/19/2008 | 06/28/2013 | 16,400 | 34,797,126 | 1400 | 999,580 | | | 31,915 | | 31,915 | (840,812) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/19/2008 | 06/29/2018 | 8,800 | 18,671,629 | 1300 | 605,440 | | | 882,699 | | 882,699 | (956,668) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/19/2008 | 06/29/2018 | 3,600 | 7,638,394 | 3000 | 1,212,120 | | | 2,136,277 | | 2,136,277 | (832,329) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/09/2008 | 07/31/2013 | 70,000 | 141,597,820 | 1150 | 2,106,600 | 702,200 | | (86,756) | | (86,756) | (287,321) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/09/2008 | 07/31/2015 | 22,000 | 43,516,880 | 1100 | 799,200 | 266,400 | | (263,949) | | (263,949) | (1,580,023) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/14/2008 | 07/31/2018 | 25,000 | 48,969,750 | 1150 | 961,800 | 320,600 | | 347,188 | | 347,188 | (2,390,569) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/25/2008 | 08/30/2013 | 60,000 | 121,385,155 | 1300 | 2,406,780 | 802,260 | | (630,737) | | (630,737) | (2,799,837) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/25/2008 | 08/31/2018 | 40,000 | 80,923,437 | 1450 | 1,565,646 | 521,882 | | 2,112,069 | | 2,112,069 | (5,024,522) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/27/2008 | 08/30/2013 | 60,000 | 121,483,440 | 1300 | 2,430,396 | 810,132 | | (638,605) | | (638,605) | (2,799,846) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/24/2008 | 09/30/2013 | 20,000 | 77,700,000 | 2500 | 2,242,500 | 747,500 | | (384,769) | | (384,769) | (2,978,841) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/01/2008 | 09/30/2013 | 2,000 | 7,119,240 | 2534.37 | 317,400 | 105,800 | | (67,237) | | (67,237) | (309,394) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/01/2008 | 09/30/2013 | 2,000 | 7,119,240 | 4632.49 | 1,360,200 | 453,400 | | 703,690 | | 703,690 | (1,155,605) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/01/2008 | 09/30/2015 | 10,000 | 35,596,200 | 2460 | 1,255,200 | 418,400 | | (46,091) | | (46,091) | (1,726,935) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/13/2008 | 10/31/2013 | 15,000 | 44,625,000 | 1550 | 1,206,480 | 402,160 | | (345,033) | | (345,033) | (636,433) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/15/2008 | 10/31/2013 | 18,000 | 54,000,000 | 2020 | 2,882,400 | 960,800 | | (790,823) | | (790,823) | (1,544,718) | | | | | | 00001 |
| Put option on RU20INTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/22/2008 | 10/31/2013 | 35,000 | 75,734,050 | 1150 | 4,163,586 | 1,387,862 | | (1,332,158) | | (1,332,158) | (1,178,075) | | | | | | 00001 |
| Put option on RU20INTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/24/2008 | 10/31/2013 | 35,000 | 71,357,650 | 1050 | 4,764,360 | 1,588,120 | | (1,545,920) | | (1,545,920) | (894,017) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/30/2008 | 10/30/2015 | 21,500 | 59,429,741 | 1300 | 1,619,369 | 539,790 | | (1,118,998) | | (1,118,998) | (1,130,527) | | | | | | 00001 |
| Put option on NDDUEAFE | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/30/2008 | 10/30/2015 | 17,000 | 59,429,741 | 1300 | 1,280,431 | 426,810 | | (884,789) | | (884,789) | (893,905) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/01/2008 | 06/14/2013 | 300,000 | 26,728,000 | 4000 | 1,554,600 | 518,200 | | (240,761) | | (240,761) | (46,559) | (284,258) | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 02/18/2009 | 01/29/2016 | 12,000 | 31,853,315 | 1500 | 2,322,556 | 852,751 | | (1,541,199) | | (1,541,199) | (1,877,184) | 65,460 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 02/23/2009 | 03/31/2016 | 900,000 | 70,166,556 | 5000 | 5,265,798 | 2,221,845 | | (4,968,407) | | (4,968,407) | (2,307,430) | (628,188) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/05/2009 | 08/05/2019 | 57,000 | 93,354,999 | 1635 | 12,494,400 | | | 10,658,501 | | 10,658,501 | (8,036,114) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/14/2009 | 08/14/2019 | 80,483 | 132,116,386 | 1200 | 11,203,234 | | | 8,449,153 | | 8,449,153 | (8,150,690) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 01/07/2010 | 12/11/2020 | 300,000 | 34,329,787 | 7000 | 789,677 | 561,729 | | 411,679 | | 411,679 | (1,594,578) | (154,658) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/04/2011 | 03/03/2026 | 8,500 | 35,062,654 | 2600 | 271,192 | 521,562 | | 3,006,475 | | 3,006,475 | (583,812) | 9,506 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/16/2011 | 06/15/2026 | 42,000 | 90,324,276 | 2900 | 1,162,300 | 2,324,600 | | 8,177,630 | | 8,177,630 | (6,509,563) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/22/2011 | 12/19/2025 | 21,000 | 45,864,546 | 2900 | 585,700 | 1,171,400 | | 4,319,537 | | 4,319,537 | (3,386,817) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/30/2011 | 09/26/2014 | 8,500 | 67,933,897 | 3250 | | 1,640,347 | | (2,447,556) | | (2,447,556) | (2,646,109) | 19,139 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 11/11/2011 | 12/18/2015 | 19,500 | 62,333,968 | 1400 | 4,838,708 | | | 1,991,695 | | 1,991,695 | (2,755,376) | 91,191 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 11/17/2011 | 11/15/2019 | 38,000 | 114,696,666 | 1075 | | 1,241,943 | | (3,315,503) | | (3,315,503) | (3,706,044) | 53,401 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 11/23/2011 | 11/20/2017 | 99,000 | 115,017,210 | 580 | | 1,692,234 | | (4,435,269) | | (4,435,269) | (5,391,620) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/05/2011 | 11/30/2021 | 408,000 | 45,594,832 | 4200 | | 398,968 | | (528,657) | | (528,657) | (963,401) | (16,559) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/21/2011 | 12/17/2021 | 818,000 | 88,655,497 | 4200 | | 867,951 | | (1,625,521) | | (1,625,521) | (1,822,117) | (36,024) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/29/2011 | 12/28/2021 | 32,500 | 96,558,284 | 1200 | | 1,147,591 | | (2,821,926) | | (2,821,926) | (3,639,561) | 32,706 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 02/07/2022 | 595,000 | 68,578,179 | 5700 | | 466,578 | | (918,531) | | (918,531) | (1,342,159) | (42,950) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 02/13/2012 | 09/19/2014 | 41,500 | 136,341,803 | 1600 | | 8,183,410 | | 3,111,693 | | 3,111,693 | (5,159,778) | 88,062 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/01/2012 | 03/15/2013 | 81,960 | 112,620,416 | 1350 | | 9,605,712 | | 1,676,384 | | 1,676,384 | (7,929,328) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/02/2012 | 03/15/2013 | 81,960 | 112,254,875 | 1350 | | 9,568,830 | | 1,676,384 | | 1,676,384 | (7,892,446) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 04/04/2022 | 650,000 | 77,082,559 | 5700 | | 507,698 | | (888,783) | | (888,783) | (1,355,431) | (41,051) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/22/2012 | 06/21/2013 | 65,000 | 180,791,711 | 1650 | | 8,121,464 | | 677,795 | | 677,795 | (7,850,407) | 406,738 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/04/2012 | 03/15/2013 | 120,000 | 311,819,052 | 2100 | | 36,760,947 | | 1,330,510 | | 1,330,510 | (37,609,094) | 2,178,657 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/13/2012 | 06/17/2022 | 29,700 | 67,719,831 | 1625 | | 12,319,560 | | 8,529,959 | | 8,529,959 | (3,789,601) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/15/2012 | 06/21/2013 | 12,800 | 110,207,359 | 4000 | | 3,384,526 | | 363,877 | | 363,877 | (3,144,935) | 124,286 | | | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency. | J.P. Morgan Chase Bank, N.A. | 07/17/2012 | 02/13/2013 | 85,000,000 | 104,499,000 | 1.16 | | 1,574,041 | | 224 | | 224 | (1,691,128) | 117,311 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 07/26/2012 | 01/18/2013 | 100,000 | 136,002,000 | 1350 | | 7,400,000 | | 481,642 | | 481,642 | (6,918,358) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/03/2012 | 08/16/2013 | 75,000 | 104,324,250 | 1050 | | 2,628,750 | | 792,862 | | 792,862 | (1,835,888) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/28/2012 | 09/20/2013 | 126,500 | 105,937,425 | 634 | | 3,175,150 | | 1,539,401 | | 1,539,401 | (1,635,749) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/13/2012 | 03/15/2013 | 16,320 | 56,078,637 | 2621 | | 2,006,039 | | 1,816,117 | | 1,816,117 | (208,794) | 18,871 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 02/15/2008 | 04/01/2013 | 76,000 | 161,419,516 | 1270 | 5,478,080 | 1,369,520 | | (673,017) | | (673,017) | (2,780,068) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/11/2008 | 04/30/2013 | 20,000 | 42,993,380 | 1450 | 1,882,300 | 537,800 | | (252,205) | | (252,205) | (1,209,843) | | | | | | 00001 |
| Put option on RU20INTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 10/27/2008 | 10/31/2013 | 36,000 | 73,345,248 | 1000 | 3,885,139 | 1,295,046 | | (1,256,475) | | (1,256,475) | (866,257) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/06/2008 | 11/29/2013 | 60,000 | 91,452,840 | 800 | 4,358,160 | 1,452,720 | | (1,440,434) | | (1,440,434) | (900,660) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/06/2008 | 11/30/2015 | 60,000 | 91,452,840 | 800 | 3,672,720 | 1,224,240 | | (2,989,014) | | (2,989,014) | (2,684,714) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/06/2008 | 11/30/2018 | 60,000 | 91,452,840 | 800 | 3,027,240 | 1,009,080 | | (3,369,374) | | (3,369,374) | (4,060,353) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/25/2008 | 12/19/2014 | 9,000 | 21,000,000 | 1000 | 1,894,410 | | | 181,542 | | 181,542 | (629,849) | 37,268 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/25/2008 | 11/30/2015 | 18,000 | 24,471,817 | 1000 | 1,953,720 | 651,240 | | (1,556,018) | | (1,556,018) | (1,214,851) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/25/2008 | 12/18/2015 | 7,000 | 16,500,000 | 1000 | 1,605,380 | | | 279,986 | | 279,986 | (567,487) | 31,582 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 12/01/2008 | 12/19/2014 | 9,000 | 21,872,800 | 1000 | 1,759,801 | | | 181,542 | | 181,542 | (628,493) | 35,911 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 12/01/2008 | 12/18/2015 | 7,000 | 17,012,200 | 1000 | 1,440,199 | | | 279,986 | | 279,986 | (565,295) | 29,389 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/11/2009 | 06/28/2019 | 8,500 | 13,085,767 | 1545 | 718,905 | 287,562 | | (134,075) | | (134,075) | (1,154,485) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/18/2009 | 06/17/2016 | 150,000 | 15,076,466 | 7000 | 767,655 | 310,697 | | (35,244) | | (35,244) | (879,796) | (106,382) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/18/2009 | 06/28/2019 | 9,000 | 13,469,310 | 1350 | 645,580 | 258,232 | | (295,263) | | (295,263) | (1,089,320) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/18/2009 | 06/30/2014 | 13,000 | 19,455,670 | 1050 | 923,110 | 369,244 | | (472,226) | | (472,226) | (622,023) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/24/2009 | 06/30/2016 | 150,000 | 15,039,703 | 6700 | 778,367 | 315,032 | | (156,628) | | (156,628) | (788,444) | (107,866) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/24/2009 | 06/28/2019 | 150,000 | 15,039,703 | 6700 | 648,044 | 262,286 | | 181,944 | | 181,944 | (711,176) | (89,806) | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/24/2009 | 06/28/2019 | 5,000 | 26,480,512 | 2700 | 824,024 | 314,685 | | (105,648) | | (105,648) | (1,232,256) | 25,186 | | | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/24/2009 | 06/30/2016 | 5,000 | 26,480,512 | 2700 | 1,053,501 | 402,319 | | (308,436) | | (308,436) | (1,322,414) | 32,200 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 08/12/2009 | 08/12/2014 | 35,000 | 57,548,015 | 1050 | 1,689,504 | 844,752 | | (1,415,814) | | (1,415,814) | (1,744,483) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 10/13/2009 | 10/11/2019 | 600,000 | 67,381,957 | 7000 | 2,294,183 | 1,189,519 | | 698,819 | | 698,819 | (2,863,309) | (366,867) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/19/2009 | 11/18/2016 | 50,000 | 90,005,850 | 1250 | 2,912,172 | 1,456,086 | | (2,360,259) | | (2,360,259) | (5,165,087) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 03/12/2010 | 03/12/2020 | 290,000 | 34,430,588 | 7500 | 753,106 | 505,995 | | 1,325,234 | | 1,325,234 | (1,844,354) | (126,002) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/13/2010 | 04/11/2025 | 270,000 | 32,335,199 | 7800 | 639,907 | 425,729 | | 1,957,779 | | 1,957,779 | (1,140,496) | (106,617) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/15/2010 | 04/15/2020 | 15,000 | 30,116,100 | 2000 | 931,521 | 621,014 | | 901,734 | | 901,734 | (2,434,366) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/20/2010 | 04/17/2014 | 20,000 | 40,006,560 | 1700 | 1,523,757 | 1,015,838 | | (798,298) | | (798,298) | (2,752,333) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/20/2010 | 04/20/2016 | 20,000 | 40,006,560 | 1700 | 1,269,156 | 846,104 | | (348,001) | | (348,001) | (3,073,394) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/26/2010 | 04/26/2016 | 20,000 | 40,171,060 | 1500 | 978,138 | 652,092 | | (432,089) | | (432,089) | (2,584,863) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 05/03/2010 | 05/03/2016 | 22,000 | 43,843,206 | 1375 | 960,660 | 640,440 | | (636,000) | | (636,000) | (2,514,582) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 05/12/2010 | 05/12/2025 | 280,000 | 31,219,093 | 7375 | 730,264 | 489,831 | | 815,091 | | 815,091 | (1,020,221) | (120,053) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/18/2010 | 06/19/2017 | 15,000 | 27,880,545 | 2040 | 1,687,088 | 1,124,726 | | (848,184) | | (848,184) | (2,781,656) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 06/24/2010 | 06/26/2017 | 7,000 | 12,502,910 | 2770 | 1,409,125 | 939,417 | | (66,979) | | (66,979) | (1,669,699) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 07/06/2010 | 07/06/2016 | 16,000 | 27,375,568 | 1972 | 1,483,726 | 1,483,726 | | (2,543,892) | | (2,543,892) | (2,977,484) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 07/19/2010 | 07/20/2016 | 20,000 | 35,681,280 | 1350 | 993,318 | 993,318 | | (2,444,547) | | (2,444,547) | (2,276,629) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 08/20/2010 | 08/21/2017 | 700,000 | 75,050,611 | 5500 | 1,328,246 | 1,347,407 | | (2,322,085) | | (2,322,085) | (2,329,211) | (275,643) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 09/22/2010 | 09/20/2017 | 350,000 | 39,626,089 | 6250 | 787,831 | 779,963 | | (1,034,285) | | (1,034,285) | (1,474,005) | (148,915) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 09/24/2010 | 09/25/2020 | 300,000 | 33,739,983 | 6215 | 614,874 | 608,733 | | (595,499) | | (595,499) | (1,150,910) | (116,223) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 10/28/2010 | 10/27/2020 | 22,000 | 43,613,966 | 1200 | 505,838 | 505,838 | | (817,043) | | (817,043) | (2,366,054) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/03/2010 | 11/05/2020 | 22,000 | 44,144,804 | 1199 | 481,010 | 481,010 | | (627,896) | | (627,896) | (2,368,970) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 12/02/2010 | 12/02/2019 | 35,000 | 71,783,705 | 1600 | 1,195,232 | 1,195,232 | | (275,120) | | (275,120) | (4,868,175) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 12/06/2010 | 12/04/2017 | 300,000 | 36,903,995 | 7500 | 797,295 | 762,142 | | 146,076 | | 146,076 | (1,403,516) | (124,867) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 02/14/2011 | 02/10/2026 | 240,000 | 30,892,129 | 7500 | 198,675 | 383,406 | | 1,832,853 | | 1,832,853 | 33,404 | (53,408) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 03/31/2021 | 16,000 | 36,009,328 | 1900 | 276,747 | 553,495 | | 1,058,729 | | 1,058,729 | (2,427,738) | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/15/2011 | 04/14/2023 | 560,000 | 64,621,523 | 6600 | 456,976 | 867,022 | | 2,348,224 | | 2,348,224 | (778,379) | (116,589) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 12/03/2009 | 12/03/2024 | 15,000 | 27,151,890 | 2000 | 1,010,134 | 505,067 | | 1,109,489 | | 1,109,489 | (1,982,668) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 04/20/2011 | 04/20/2026 | 125,000 | 166,295,000 | 1200 | 1,342,250 | 2,684,500 | | 11,141,585 | | 11,141,585 | (8,461,409) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 05/02/2011 | 05/01/2026 | 58,500 | 79,631,370 | 1200 | 624,985 | 1,249,971 | | 5,331,591 | | 5,331,591 | (3,951,023) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 05/18/2011 | 05/18/2023 | 12,000 | 27,246,780 | 5200 | 267,953 | 535,905 | | (1,709,918) | | (1,709,918) | (204,216) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 08/02/2011 | 08/02/2017 | 11,000 | 39,759,580 | 1900 | | 818,790 | | 99,927 | | 99,927 | (1,651,395) | 17,034 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 08/19/2011 | 08/20/2018 | 12,500 | 38,855,163 | 1600 | | 808,156 | | (1,122,257) | | (1,122,257) | (1,592,959) | 16,813 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 09/14/2011 | 09/14/2016 | 55,000 | 65,377,400 | 595 | | 850,655 | | (1,981,410) | | (1,981,410) | (2,509,620) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 09/26/2011 | 09/19/2016 | 8,500 | 67,333,637 | 2500 | | 904,564 | | (2,072,323) | | (2,072,323) | (2,254,969) | 14,751 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 10/19/2011 | 10/19/2018 | 7,000 | 60,183,220 | 3000 | | 872,765 | | (1,313,566) | | (1,313,566) | (2,314,001) | 94,791 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2011 | 12/18/2015 | 26,600 | 81,174,970 | 1400 | 7,318,558 | | | 2,716,877 | | 2,716,877 | (3,773,321) | 139,098 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 12/28/2011 | 12/28/2021 | 41,000 | 87,948,854 | 1200 | | 1,144,191 | | (3,241,716) | | (3,241,716) | (4,182,629) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 02/10/2012 | 12/20/2013 | 50,000 | 163,692,949 | 1650 | | 7,413,583 | | 1,735,735 | | 1,735,735 | (5,757,625) | 79,778 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 04/16/2012 | 04/17/2015 | 12,800 | 115,320,131 | 3900 | | 7,875,729 | | 4,002,667 | | 4,002,667 | (4,044,208) | 171,146 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 09/04/2012 | 06/20/2014 | 17,000 | 153,025,158 | 4000 | | 6,950,642 | | 2,946,373 | | 2,946,373 | (4,150,849) | 146,580 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/21/2012 | 11/17/2017 | 11,000 | 100,932,021 | 3500 | | | | (622,666) | | (622,666) | (622,666) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Royal Bank of Canada | 08/23/2012 | 08/18/2017 | 10,000 | 91,622,653 | 3800 | | 9,778,829 | | 7,422,556 | | 7,422,556 | (2,626,291) | 270,018 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Royal Bank of Canada | 09/05/2012 | 12/19/2014 | 55,000 | 77,189,200 | 900 | | 3,179,000 | | 1,782,000 | | 1,782,000 | (1,397,000) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 09/23/2010 | 09/25/2013 | 8,000 | 29,169,483 | 1925 | 931,856 | 879,083 | | (531,236) | | (531,236) | (1,979,872) | 25,547 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/09/2010 | 11/16/2020 | 22,000 | 44,744,634 | 1330 | 545,214 | 545,214 | | (370,865) | | (370,865) | (2,435,106) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/10/2010 | 11/16/2020 | 45,000 | 91,942,065 | 1220 | 959,774 | 959,774 | | (737,351) | | (737,351) | (4,576,159) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/17/2010 | 11/17/2020 | 20,000 | 39,539,980 | 1580 | 658,320 | 658,320 | | (271,477) | | (271,477) | (2,592,921) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/23/2010 | 11/20/2020 | 18,000 | 35,656,092 | 1810 | 738,542 | 738,542 | | (140,740) | | (140,740) | (2,627,059) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/29/2010 | 11/25/2020 | 18,000 | 35,889,012 | 1500 | 547,756 | 547,756 | | (290,587) | | (290,587) | (2,226,689) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/01/2010 | 12/01/2020 | 14,000 | 28,349,566 | 1980 | 644,255 | 644,255 | | 136,178 | | 136,178 | (2,205,295) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/03/2010 | 12/03/2020 | 28,000 | 57,579,116 | 2000 | 1,265,384 | 1,265,384 | | 637,424 | | 637,424 | (4,436,895) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/16/2010 | 12/16/2020 | 12,000 | 45,227,412 | 1820 | 627,324 | 590,005 | | 1,127,411 | | 1,127,411 | (1,225,718) | 28,630 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/31/2010 | 12/31/2020 | 40,000 | 84,571,560 | 1200 | 746,063 | 746,063 | | 71,734 | | 71,734 | (3,966,566) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 01/03/2011 | 01/04/2021 | 31,000 | 66,287,300 | 1800 | 539,722 | 1,079,445 | | 694,267 | | 694,267 | (4,441,982) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/09/2011 | 02/06/2026 | 32,000 | 71,188,512 | 2000 | 427,872 | 855,745 | | 4,170,465 | | 4,170,465 | (4,349,544) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/18/2011 | 02/17/2026 | 18,000 | 40,748,148 | 3800 | 608,433 | 1,216,866 | | 6,426,370 | | 6,426,370 | (3,560,005) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/18/2011 | 02/17/2026 | 18,000 | 40,748,148 | 3800 | 599,525 | 1,199,049 | | 6,643,361 | | 6,643,361 | (3,551,625) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 05/18/2011 | 05/18/2023 | 20,000 | 45,411,300 | 2100 | 395,951 | 791,903 | | 1,327,566 | | 1,327,566 | (2,969,055) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 06/13/2011 | 06/13/2023 | 40,000 | 86,286,080 | 1400 | 445,628 | 891,255 | | 662,843 | | 662,843 | (4,369,977) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/03/2011 | 08/03/2023 | 34,000 | 72,847,210 | 1560 | | 920,373 | | 182,294 | | 182,294 | (4,389,189) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/04/2011 | 08/04/2023 | 30,000 | 61,206,090 | 1750 | | 1,001,109 | | (32,489) | | (32,489) | (4,289,506) | | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 09/29/2011 | 09/27/2016 | 7,500 | 60,912,162 | 2800 | | 954,959 | | (1,798,879) | | (1,798,879) | (1,830,205) | 13,050 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/07/2011 | 03/21/2014 | 46,000 | 58,011,520 | 900 | 4,393,000 | | | 710,949 | | 710,949 | (3,030,757) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/08/2011 | 11/04/2016 | 18,400 | 58,626,943 | 1250 | | 865,533 | | (1,619,475) | | (1,619,475) | (2,872,300) | 33,589 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/09/2011 | 12/20/2013 | 41,800 | 127,327,981 | 1600 | 9,672,756 | | | 1,208,666 | | 1,208,666 | (6,579,527) | 182,412 | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/28/2011 | 12/28/2021 | 41,000 | 87,948,854 | 1200 | | 1,144,915 | | (3,483,608) | | (3,483,608) | (4,378,645) | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/30/2011 | 12/28/2018 | 37,500 | 112,593,017 | 1150 | | 1,397,147 | | (3,020,719) | | (3,020,719) | (3,848,202) | 39,818 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/16/2012 | 03/21/2014 | 49,200 | 160,811,014 | 1580 | | 7,780,839 | | 1,811,331 | | 1,811,331 | (5,994,646) | 25,139 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 03/01/2012 | 03/21/2014 | 28,400 | 96,347,606 | 2500 | | 15,145,037 | | 8,744,206 | | 8,744,206 | (6,400,381) | (450) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 03/02/2012 | 03/21/2014 | 28,400 | 95,435,984 | 2500 | | 15,291,067 | | 8,744,206 | | 8,744,206 | (6,512,841) | (34,020) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/22/2012 | 12/19/2014 | 100,000 | 141,349,000 | 950 | | 6,910,000 | | 4,064,069 | | 4,064,069 | (2,845,931) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/29/2012 | 06/21/2013 | 30,000 | 42,478,500 | 1415 | | 2,280,000 | | 2,029,510 | | 2,029,510 | (250,490) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/24/2012 | 06/21/2013 | 31,500 | 44,939,790 | 1425 | | 2,356,200 | | 2,297,925 | | 2,297,925 | (58,275) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 09/14/2010 | 09/15/2020 | 20,000 | 37,481,420 | 1300 | 610,673 | 610,673 | | (1,577,602) | | (1,577,602) | (2,372,715) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 04/27/2011 | 04/27/2018 | 18,000 | 41,258,430 | 1700 | 306,875 | 613,749 | | 300,518 | | 300,518 | (2,762,411) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 05/03/2011 | 05/04/2018 | 31,000 | 42,055,220 | 950 | 324,544 | 649,089 | | 543,635 | | 543,635 | (2,708,085) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 05/09/2011 | 05/09/2018 | 18,000 | 40,991,436 | 1700 | 326,873 | 653,747 | | 105,627 | | 105,627 | (2,767,620) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 05/12/2011 | 05/14/2018 | 29,000 | 39,110,850 | 1000 | 358,908 | 717,815 | | 401,885 | | 401,885 | (2,670,096) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/08/2011 | 11/05/2014 | 42,000 | 53,588,640 | 900 | 4,774,140 | | | 1,231,922 | | 1,231,922 | (3,135,497) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/21/2011 | 11/18/2016 | 104,000 | 124,069,920 | 600 | | 1,983,693 | | (4,741,392) | | (4,741,392) | (5,023,030) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 11/22/2011 | 11/18/2016 | 104,000 | 123,556,160 | 600 | | 1,941,450 | | (4,574,421) | | (4,574,421) | (5,019,450) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 12/08/2011 | 12/17/2021 | 38,500 | 47,522,475 | 650 | | 637,046 | | (1,757,475) | | (1,757,475) | (2,307,276) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 12/29/2011 | 12/28/2021 | 41,000 | 88,892,797 | 1200 | | 1,149,988 | | (3,531,564) | | (3,531,564) | (4,390,771) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 12/30/2011 | 12/28/2018 | 47,500 | 102,549,555 | 1150 | | 1,382,942 | | (3,485,329) | | (3,485,329) | (4,736,766) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 02/10/2012 | 12/20/2013 | 72,500 | 97,341,400 | 1310 | | 12,267,000 | | 5,180,747 | | 5,180,747 | (7,086,253) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 02/27/2012 | 02/25/2022 | 28,800 | 67,845,341 | 1700 | | 601,991 | | (2,596,700) | | (2,596,700) | (3,198,690) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 05/14/2012 | 06/19/2015 | 84,000 | 112,421,400 | 925 | | 8,062,320 | | 4,357,311 | | 4,357,311 | (3,705,009) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 05/16/2012 | 12/19/2014 | 93,500 | 123,868,800 | 920 | | 7,486,545 | | 3,287,107 | | 3,287,107 | (4,199,438) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 07/11/2011 | 12/20/2013 | 200 | 26,389,800 | 1300 | 3,560,600 | | | 1,383,000 | | 1,383,000 | (2,827,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 08/01/2011 | 12/20/2013 | 350 | 45,042,900 | 1275 | 6,441,050 | | | 2,136,750 | | 2,136,750 | (4,844,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 08/18/2011 | 12/20/2013 | 600 | 68,439,000 | 1150 | 11,701,800 | | | 2,103,000 | | 2,103,000 | (6,600,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/02/2011 | 12/20/2013 | 500 | 61,895,000 | 900 | 4,516,500 | | | 477,500 | | 477,500 | (3,032,500) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/18/2011 | 12/20/2013 | 800 | 97,252,000 | 850 | 6,762,400 | | | 556,000 | | 556,000 | (4,184,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 02/14/2012 | 12/20/2013 | 360 | 48,618,000 | 1300 | | 5,887,080 | | 2,489,400 | | 2,489,400 | (3,397,680) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 02/15/2012 | 12/20/2013 | 370 | 49,699,510 | 1300 | | 6,180,110 | | 2,558,550 | | 2,558,550 | (3,621,560) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 02/15/2012 | 02/20/2013 | 370 | 49,699,510 | 1300 | | 5,995,110 | | 2,558,550 | | 2,558,550 | (3,436,560) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 03/29/2012 | 03/15/2013 | 750 | 105,246,000 | 1175 | | 3,624,750 | | 285,000 | | 285,000 | (3,339,750) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 04/10/2012 | 06/21/2013 | 1,000 | 135,859,000 | 1100 | | 5,403,000 | | 905,000 | | 905,000 | (4,498,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 04/16/2012 | 12/19/2014 | 600 | 82,174,200 | 1300 | | 12,071,802 | | 7,815,000 | | 7,815,000 | (4,256,802) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 05/17/2012 | 06/21/2013 | 1,470 | 191,814,420 | 1000 | | 6,913,410 | | 676,200 | | 676,200 | (6,237,210) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 05/21/2012 | 06/21/2013 | 1,500 | 197,398,500 | 975 | | 6,529,500 | | 472,500 | | 472,500 | (6,057,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 05/23/2012 | 12/19/2014 | 950 | 125,291,700 | 900 | | 8,153,850 | | 3,078,000 | | 3,078,000 | (5,075,850) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 05/25/2012 | 12/19/2014 | 650 | 85,658,300 | 900 | | 5,494,450 | | 2,106,000 | | 2,106,000 | (3,388,450) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/01/2012 | 06/21/2013 | 250 | 31,951,000 | 1300 | | 3,700,750 | | 847,500 | | 847,500 | (2,853,250) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/01/2012 | 12/19/2014 | 475 | 60,706,900 | 900 | | 4,395,175 | | 1,539,000 | | 1,539,000 | (2,856,175) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/04/2012 | 06/21/2013 | 900 | 115,036,200 | 900 | | 3,584,700 | | 195,750 | | 195,750 | (3,388,950) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/04/2012 | 06/21/2013 | 250 | 31,954,500 | 1275 | | 3,575,750 | | 725,000 | | 725,000 | (2,850,750) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/05/2012 | 06/21/2013 | 800 | 102,840,000 | 950 | | 3,642,400 | | 256,000 | | 256,000 | (3,386,400) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/05/2012 | 06/21/2013 | 250 | 31,954,500 | 1275 | | 3,475,750 | | 725,000 | | 725,000 | (2,750,750) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/13/2012 | 12/19/2014 | 1,000 | 60,706,900 | 900 | | 8,653,000 | | 3,240,000 | | 3,240,000 | (5,413,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 06/14/2012 | 12/19/2014 | 1,000 | 60,706,900 | 900 | | 8,503,000 | | 3,240,000 | | 3,240,000 | (5,263,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 07/23/2012 | 03/15/2013 | 300 | 40,515,600 | 1350 | | 3,000,900 | | 643,500 | | 643,500 | (2,357,400) | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/13/2012 | 12/20/2013 | 400 | 31,560,400 | 775 | | 3,201,200 | | 2,030,000 | | 2,030,000 | (1,171,200) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Chicago Board Options Exchange | 11/13/2012 | 12/20/2013 | 225 | 30,926,925 | 1350 | | 2,489,175 | | 1,886,625 | | 1,886,625 | (602,550) | | | | | | 00001 |
| 0099999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | 655,622,175 | 950,842,398 | | 380,140,714 | XXX | 380,140,714 | (1,450,106,482) | (4,023,804) | | | | XXX | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 764,740,531 | 1,261,488,896 | | 758,322,467 | XXX | 758,322,467 | (1,393,937,345) | (1,571,758) | | | | XXX | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 109,118,356 | 310,646,498 | | 378,181,753 | XXX | 378,181,753 | 56,169,137 | 2,452,046 | | | | XXX | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | 655,622,175 | 950,842,398 | | 380,140,714 | XXX | 380,140,714 | (1,450,106,482) | (4,023,804) | | | | XXX | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | 764,740,531 | 1,261,488,896 | | 758,322,467 | XXX | 758,322,467 | (1,393,937,345) | (1,571,758) | | | | XXX | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| RTP 3.5% swaption | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 03/22/2012 | 03/22/2013 | 1 | 90,000,000 | 3ML / (3.5%) | | (2,410,000) | | (17,388) | | (17,388) | 2,392,612 | | | | | | 00001 |
| RTR 4.0% swaption | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/17/2012 | 03/18/2013 | 1 | 200,000,000 | 4.0% / (3ML) | | (600,000) | | (13,440) | | (13,440) | 586,560 | | | | | | 00001 |
| RTR 1.83% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/31/2012 | 02/25/2013 | 1 | 150,000,000 | 1.83% / (3ML) | | (3,232,500) | | (1,337,985) | | (1,337,985) | 1,894,515 | | | | | | 00001 |
| RTP 1.83% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/31/2012 | 02/25/2013 | 1 | 150,000,000 | 3ML / (1.83%) | | (3,232,500) | | (1,630,965) | | (1,630,965) | 1,601,535 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| RTP 1.9% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/25/2012 | 03/25/2013 | 1 | 100,000,000 | 3ML / (1.9%) | | (2,145,000) | | (1,379,700) | | (1,379,700) | 765,300 | | | | | | 00001 |
| RTP 3.71% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/23/2012 | 03/25/2013 | 1 | 100,000,000 | 3ML / (3.71%) | | (1,900,000) | | (7,000) | | (7,000) | 1,893,000 | | | | | | 00001 |
| RTP 3.68% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 04/05/2013 | 1 | 100,000,000 | 3ML / (3.68%) | | (1,980,000) | | (15,170) | | (15,170) | 1,964,830 | | | | | | 00001 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/23/2012 | 01/22/2013 | 29 | 3,816,400 | 1460 | | (98,919) | | (10,010) | | (10,010) | 88,909 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/22/2012 | 02/19/2013 | 19 | 2,579,554 | 1512 | | (64,486) | | (6,925) | | (6,925) | 57,561 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 04/23/2012 | 04/19/2013 | 42 | 5,741,148 | 1531 | | (121,800) | | (29,154) | | (29,154) | 92,646 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/21/2012 | 06/17/2013 | 53 | 7,025,203 | 1505 | | (179,140) | | (127,496) | | (127,496) | 51,644 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/21/2012 | 08/16/2013 | 66 | 9,326,922 | 1574 | | (229,350) | | (71,987) | | (71,987) | 157,363 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 03/08/2012 | 02/19/2013 | 10 | 1,365,910 | 1512 | | (31,900) | | (2,726) | | (2,726) | 29,174 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 03/21/2012 | 03/19/2013 | 32 | 4,489,248 | 1561 | | (89,952) | | (3,595) | | (3,595) | 86,357 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 05/22/2012 | 05/20/2013 | 48 | 6,319,824 | 1461 | | (196,800) | | (153,043) | | (153,043) | 43,757 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/26/2012 | 08/20/2013 | 3 | 423,582 | 1574 | | (5,436) | | (4,723) | | (4,723) | 713 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/21/2012 | 11/20/2013 | 84 | 11,684,652 | 1527 | | (227,640) | | (314,152) | | (314,152) | (86,512) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/21/2012 | 12/20/2013 | 99 | 14,158,485 | 1580 | | (294,822) | | (266,493) | | (266,493) | 28,329 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/23/2012 | 07/19/2013 | 69 | 9,318,588 | 1513 | | (185,472) | | (170,575) | | (170,575) | 14,897 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/15/2012 | 06/20/2013 | 5 | 676,665 | 1505 | | (7,090) | | (11,357) | | (11,357) | (4,267) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/15/2012 | 07/22/2013 | 4 | 541,332 | 1513 | | (6,368) | | (10,074) | | (10,074) | (3,706) | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 09/21/2012 | 09/17/2013 | 75 | 10,951,125 | 1621 | | (224,550) | | (65,561) | | (65,561) | 158,989 | | | | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/23/2012 | 10/21/2013 | 63 | 8,902,593 | 1577 | | (171,297) | | (124,232) | | (124,232) | 47,065 | | | | | | 00003 |
| Call/Put basket SPX/SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/05/2008 | 01/31/2018 | 1 | 77,778,729 | 1690 / 3234 | | | | (15,685) | | (15,685) | (324,566) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 03/19/2008 | 03/16/2018 | 12,750 | 40,034,108 | 3139.93 | (8,464,725) | | | (4,195,384) | | (4,195,384) | 180,208 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 06/20/2012 | 06/20/2014 | 36,000 | 100,982,072 | 2040 | | (13,472,222) | | (26,393,295) | | (26,393,295) | (12,232,863) | (688,210) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/11/2012 | 03/15/2013 | 180,000 | 257,011,200 | 1427.95 | | (7,245,000) | | (6,957,255) | | (6,957,255) | 287,745 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/12/2012 | 03/15/2013 | 200,000 | 165,878,000 | 832.5375 | | (6,400,000) | | (7,755,492) | | (7,755,492) | (1,355,492) | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/12/2012 | 03/15/2013 | 121,600 | 100,853,824 | 837.5 | | (3,891,200) | | (4,331,937) | | (4,331,937) | (440,737) | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/13/2012 | 03/15/2013 | 200,000 | 164,840,000 | 826.6 | | (6,200,000) | | (8,539,540) | | (8,539,540) | (2,339,540) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/21/2012 | 03/15/2013 | 12,700 | 18,162,905 | 1417 | | (584,200) | | (552,185) | | (552,185) | 32,015 | | | | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 11/16/2011 | 06/10/2013 | 40,000,000 | 53,900,002 | 1.59 | (944,185) | | | (1,162) | | (1,162) | 608,302 | (17,939) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 01/22/2010 | 01/23/2019 | 12,000 | 13,101,120 | 1550 | (2,297,760) | | | (2,225,380) | | (2,225,380) | 122,195 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/11/2010 | 03/11/2020 | 20,000 | 23,004,800 | 1770 | (3,711,600) | | | (2,856,490) | | (2,856,490) | 181,427 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/28/2010 | 07/29/2013 | 35,000 | 38,714,550 | 1180 | (4,895,800) | | | (8,825,990) | | (8,825,990) | (2,490,477) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/29/2010 | 07/29/2013 | 18,000 | 19,827,540 | 1172.5 | (2,437,920) | | | (4,671,040) | | (4,671,040) | (1,323,738) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/18/2010 | 11/18/2016 | 31,000 | 62,228,811 | 3460 | (4,672,010) | | | (3,944,130) | | (3,944,130) | 695,875 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/03/2011 | 02/03/2016 | 8,500 | 34,714,434 | 2875 | (5,770,183) | | | (2,312,784) | | (2,312,784) | (367,429) | (109,227) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/07/2011 | 03/08/2021 | 42,000 | 55,025,460 | 1500 | (739,205) | (1,478,410) | | 1,815,159 | | 1,815,159 | 384,843 | | | | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/26/2011 | 07/22/2014 | 150,000 | 19,448,209 | 10300 | (2,049,548) | | | (1,826,692) | | (1,826,692) | (1,290,173) | 231,976 | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/19/2012 | 06/21/2013 | 97,500 | 134,209,725 | 1350 | | (10,292,100) | | (10,617,773) | | (10,617,773) | (325,673) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 12/19/2014 | 32,500 | 47,449,675 | 1400 | | (5,684,575) | | (4,660,500) | | (4,660,500) | 1,024,075 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 10/10/2012 | 09/19/2014 | 131,600 | 188,524,896 | 1400 | | (20,372,996) | | (17,797,690) | | (17,797,690) | 2,575,306 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/18/2012 | 03/15/2013 | 9,200 | 13,310,468 | 1442 | | (386,400) | | (279,186) | | (279,186) | 107,214 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/13/2011 | 10/11/2013 | 119,000 | 143,235,540 | 1164 | (20,289,500) | | | (32,144,619) | | (32,144,619) | (8,755,644) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/13/2012 | 12/19/2014 | 32,500 | 47,449,675 | 1400 | | (5,668,000) | | (4,660,500) | | (4,660,500) | 1,007,500 | | | | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/08/2012 | 09/19/2014 | 10,350 | 96,902,462 | 5525 | | (10,016,295) | | (9,626,148) | | (9,626,148) | 545,751 | (155,604) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 04/14/2008 | 04/30/2018 | 9,600 | 20,217,725 | 4720 | (1,275,344) | (364,384) | | 1,450,115 | | 1,450,115 | 219,778 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 10/30/2009 | 04/28/2017 | 50,000 | 51,809,500 | 1480 | (8,740,000) | | | (8,659,826) | | (8,659,826) | (241,817) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/22/2009 | 12/22/2014 | 33,000 | 138,512,292 | 5100 | (3,367,224) | | | (60,495) | | (60,495) | 52,609 | (60,733) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 05/02/2011 | 05/02/2013 | 37,500 | 51,045,750 | 1360 | (4,834,875) | | | (3,529,457) | | (3,529,457) | (660,651) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 10/26/2011 | 12/20/2013 | 40,000 | 49,680,000 | 1400 | (3,440,000) | | | (4,162,000) | | (4,162,000) | (740,000) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/17/2011 | 12/20/2013 | 56,000 | 67,248,160 | 1225 | (8,344,000) | | | (12,622,400) | | (12,622,400) | (3,267,600) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 03/26/2012 | 03/21/2014 | 66,500 | 94,197,915 | 1375 | | (10,327,450) | | (8,662,360) | | (8,662,360) | 1,665,090 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 03/27/2012 | 03/21/2014 | 66,500 | 93,932,580 | 1375 | | (10,556,875) | | (8,662,360) | | (8,662,360) | 1,894,515 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/02/2012 | 03/21/2014 | 67,000 | 95,075,680 | 1375 | | (10,117,000) | | (8,727,490) | | (8,727,490) | 1,389,510 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/25/2012 | 04/21/2017 | 36,000 | 110,526,845 | 3600 | | (298,184) | | (2,091,523) | | (2,091,523) | (1,787,935) | (5,405) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/21/2012 | 03/15/2013 | 25,400 | 36,325,810 | 1417 | | (1,168,400) | | (1,104,370) | | (1,104,370) | 64,030 | | | | | | 00001 |
| Call option on SX5T | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 06/12/2009 | 06/28/2019 | 2,000 | 11,045,926 | 6900 | (817,217) | (312,298) | | 861,992 | | 861,992 | 40,474 | (24,811) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/01/2010 | 11/02/2020 | 40,000 | 79,338,920 | 6935.55 | (2,067,200) | | | (1,735,242) | | (1,735,242) | (41,901) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/04/2010 | 11/05/2018 | 25,000 | 51,140,450 | 5400 | (953,160) | | | (948,496) | | (948,496) | 190,100 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/07/2011 | 02/08/2016 | 17,000 | 69,993,280 | 2900 | (1,399,344) | (2,494,218) | | 4,493,471 | | 4,493,471 | (538,015) | (76,488) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 01/13/2010 | 01/15/2020 | 16,000 | 30,225,520 | 6375 | (1,553,440) | | | (529,442) | | (529,442) | 109,039 | | | | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | HSBC Bank U.S.A., NA | 11/09/2011 | 11/14/2013 | 25,000,000 | 33,882,501 | 1.6 | (778,720) | | | (15,806) | | (15,806) | 513,360 | (14,767) | | | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | HSBC Bank U.S.A., NA | 11/11/2011 | 05/14/2013 | 40,000,000 | 55,016,017 | 1.58 | (1,082,560) | | | (528) | | (528) | 604,050 | (20,560) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 09/14/2012 | 09/16/2022 | 40,000 | 58,630,800 | 1350 | | | | 2,172,384 | | 2,172,384 | 2,172,384 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 09/21/2012 | 09/16/2022 | 40,000 | 58,406,000 | 1310 | | | | 1,428,011 | | 1,428,011 | 1,428,011 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 10/15/2012 | 10/21/2022 | 42,000 | 60,485,460 | 1260 | | | | (92,044) | | (92,044) | (92,044) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/19/2012 | 03/15/2013 | 11,000 | 15,793,910 | 1439 | | (456,500) | | (354,882) | | (354,882) | 101,618 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/20/2012 | 03/15/2013 | 10,550 | 15,230,930 | 1431 | | (411,450) | | (381,596) | | (381,596) | 29,854 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 01/20/2010 | 01/21/2020 | 20,000 | 37,537,960 | 3800 | (7,342,750) | | | (5,984,000) | | (5,984,000) | 826,677 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/27/2010 | 05/27/2020 | 13,000 | 23,823,891 | 2480 | (9,973,730) | | | (10,800,530) | | (10,800,530) | (857,023) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/27/2010 | 05/27/2025 | 6,000 | 10,995,642 | 3200 | (5,574,720) | | | (6,008,885) | | (6,008,885) | (649,652) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/04/2010 | 06/05/2020 | 12,000 | 21,236,592 | 2565 | (8,464,320) | | | (9,507,840) | | (9,507,840) | (702,721) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/07/2011 | 03/08/2021 | 42,000 | 55,025,460 | 1500 | (747,000) | (1,494,000) | | 1,944,627 | | 1,944,627 | 383,938 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/13/2011 | 12/17/2021 | 10,500 | 22,072,544 | 2690 | (8,589,000) | | | (9,276,625) | | (9,276,625) | (487,939) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/16/2011 | 12/18/2020 | 25,000 | 30,491,500 | 1120 | (8,743,750) | | | (10,050,720) | | (10,050,720) | (580,706) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/23/2011 | 12/22/2021 | 45,000 | 56,939,850 | 1254 | (15,030,000) | | | (15,863,489) | | (15,863,489) | (639,618) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 01/12/2012 | 01/16/2015 | 61,000 | 79,025,500 | 1225 | | (12,678,850) | | (15,447,417) | | (15,447,417) | (2,768,567) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/19/2012 | 09/18/2015 | 26,200 | 36,935,450 | 1375 | | (5,779,720) | | (4,777,940) | | (4,777,940) | 1,001,780 | | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/23/2012 | 03/21/2014 | 29,000 | 24,070,870 | 790 | | (3,887,450) | | (3,203,857) | | (3,203,857) | 683,593 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/04/2012 | 03/15/2013 | 120,000 | 311,819,052 | 2100 | | (29,770,326) | | (82,919,309) | | (82,919,309) | (51,384,628) | (1,764,355) | | | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/12/2012 | 09/20/2013 | 75,000 | 63,384,000 | 825 | | (6,318,750) | | (5,306,679) | | (5,306,679) | 1,012,071 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 10/02/2012 | 09/20/2013 | 45,500 | 65,781,625 | 1450 | | (4,117,750) | | (2,898,350) | | (2,898,350) | 1,219,400 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 10/03/2012 | 10/21/2022 | 41,000 | 59,490,590 | 1280 | | | | 630,917 | | 630,917 | 630,917 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/13/2012 | 03/15/2013 | 16,320 | 56,078,637 | 2621 | | (2,006,039) | | (2,009,759) | | (2,009,759) | 15,152 | (18,871) | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/03/2008 | 04/30/2013 | 13,600 | 29,371,009 | 3355.3 | (2,331,258) | (666,074) | | 332,229 | | 332,229 | 22,378 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/09/2008 | 04/30/2013 | 13,600 | 29,338,994 | 3361.85 | (2,112,370) | (603,534) | | 301,464 | | 301,464 | 13,368 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/11/2008 | 04/30/2013 | 13,800 | 29,665,432 | 3361.85 | (1,984,077) | (566,879) | | 283,435 | | 283,435 | 13,496 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/17/2008 | 04/30/2018 | 9,300 | 20,057,059 | 4720 | (1,439,159) | (411,188) | | 1,721,559 | | 1,721,559 | 216,061 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/21/2008 | 04/30/2013 | 5,400 | 11,865,069 | 4420 | (247,424) | (70,692) | | 35,311 | | 35,311 | 544 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 11/03/2010 | 11/05/2020 | 22,000 | 44,144,804 | 6996 | (110,318) | (110,318) | | 92,853 | | 92,853 | 63,751 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 01/25/2018 | 25,000 | 33,310,250 | 1480 | (433,909) | (867,817) | | (93,776) | | (93,776) | (77,851) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 11/16/2015 | 25,000 | 56,264,575 | 3660 | (359,214) | (359,214) | | 43,094 | | 43,094 | 341,331 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 10/29/2020 | 18,000 | 40,510,494 | 6440 | (184,975) | (184,975) | | 553,686 | | 553,686 | 201,148 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 11/13/2017 | 14,000 | 31,508,162 | 3800 | (417,421) | (417,421) | | 184,822 | | 184,822 | 329,240 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 01/21/2010 | 01/20/2017 | 25,000 | 27,912,000 | 1475 | (3,947,500) | | | (4,235,362) | | (4,235,362) | (243,677) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/10/2010 | 11/16/2015 | 25,000 | 51,078,925 | 3660 | (1,176,750) | | | (1,027,511) | | (1,027,511) | 323,365 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 08/26/2011 | 12/20/2013 | 37,500 | 20,594,000 | 1200 | (2,380,000) | | | (4,287,500) | | (4,287,500) | (1,120,000) | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2011 | 12/18/2015 | 18,400 | 56,151,107 | 2085 | (11,005,945) | | | (13,503,673) | | (13,503,673) | (2,235,921) | (209,181) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 07/30/2010 | 07/29/2014 | 15,000 | 16,524,000 | 1210 | (2,250,000) | | | (3,774,300) | | (3,774,300) | (747,644) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/09/2010 | 11/16/2020 | 22,000 | 44,744,634 | 6660 | (154,949) | (154,949) | | 330,971 | | 330,971 | 363,015 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/16/2010 | 11/16/2015 | 18,000 | 35,572,590 | 3200 | (1,816,200) | | | (2,095,560) | | (2,095,560) | 198,852 | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/17/2010 | 11/14/2014 | 20,000 | 39,539,980 | 2865 | (2,094,200) | | | (2,620,000) | | (2,620,000) | (77,989) | | | | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/01/2010 | 12/01/2020 | 14,000 | 28,349,566 | 5900 | (193,614) | (193,614) | | 474,150 | | 474,150 | 421,485 | | | | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/09/2011 | 12/20/2013 | 19,500 | 59,399,417 | 2800 | (2,394,394) | | | (2,886,856) | | (2,886,856) | (488,270) | (45,154) | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 10/09/2012 | 10/20/2017 | 46,000 | 66,308,080 | 1330 | | | | 967,766 | | 967,766 | 967,766 | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 02/10/2011 | 02/09/2016 | 12,500 | 16,523,375 | 1350 | (281,051) | (562,101) | | (616,317) | | (616,317) | (293,113) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 12/08/2011 | 12/17/2021 | 47,500 | 58,631,625 | 1180 | | (1,844,512) | | (2,260,382) | | (2,260,382) | (648,563) | | | | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 03/19/2012 | 09/18/2015 | 52,400 | 73,870,900 | 1375 | | (11,586,688) | | (9,555,880) | | (9,555,880) | 2,030,808 | | | | | | 00001 |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | (196,705,518) | (230,486,040) | | (444,199,426) | XXX | (444,199,426) | (61,251,889) | (2,979,330) | | | | XXX | XXX |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 03/19/2008 | 03/16/2018 | 20,124 | 33,015,434 | 1641 | (6,974,978) | | | (9,274,634) | | (9,274,634) | 2,119,573 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 06/20/2012 | 06/20/2014 | 36,000 | 100,982,072 | 2040 | | (13,318,512) | | (5,684,184) | | (5,684,184) | 8,314,686 | (680,358) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/16/2010 | 12/16/2015 | 52,000 | 64,629,240 | 1320 | (2,917,262) | (2,917,262) | | (1,223,084) | | (1,223,084) | 6,796,375 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/06/2012 | 12/20/2013 | 75,000 | 106,045,500 | 1100 | | (2,167,500) | | (2,058,750) | | (2,058,750) | 108,750 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 12/21/2012 | 12/20/2013 | 70,500 | 100,825,575 | 1150 | | (2,576,775) | | (2,471,025) | | (2,471,025) | 105,750 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 01/22/2010 | 01/23/2019 | 12,000 | 13,101,120 | 1550 | (4,911,000) | | | (5,053,800) | | (5,053,800) | 1,239,261 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/11/2010 | 03/11/2020 | 20,000 | 23,004,800 | 1770 | (9,739,000) | | | (11,641,932) | | (11,641,932) | 1,795,524 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 07/28/2010 | 07/29/2013 | 35,000 | 38,714,550 | 1180 | (8,520,750) | | | (706,021) | | (706,021) | 4,031,421 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 07/29/2010 | 07/29/2013 | 18,000 | 19,827,540 | 1172.5 | (4,374,000) | | | (353,160) | | (353,160) | 2,050,488 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/07/2010 | 12/07/2017 | 25,000 | 30,593,750 | 1230 | (7,013,000) | | | (5,643,174) | | (5,643,174) | 2,865,663 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/03/2011 | 02/03/2016 | 8,500 | 34,714,434 | 2875 | (6,498,380) | | | (7,878,950) | | (7,878,950) | 2,121,184 | (123,011) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/28/2011 | 06/28/2021 | 23,000 | 29,823,410 | 1333 | (409,319) | (818,638) | | (1,426,793) | | (1,426,793) | 2,220,703 | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 07/26/2011 | 07/22/2014 | 150,000 | 19,448,209 | 10300 | (3,169,404) | | | (2,085,590) | | (2,085,590) | 2,590,068 | 358,725 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/22/2011 | 12/20/2013 | 100,000 | 112,382,000 | 850 | (8,866,000) | | | (695,000) | | (695,000) | 5,230,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 09/02/2011 | 12/20/2013 | 80,000 | 93,917,600 | 1100 | (12,970,400) | | | (2,196,000) | | (2,196,000) | 7,948,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/03/2012 | 12/20/2013 | 165,000 | 221,908,500 | 800 | | (5,181,000) | | (866,250) | | (866,250) | 4,314,750 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 02/13/2012 | 09/19/2014 | 26,600 | 87,390,168 | 2400 | | (15,572,546) | | (9,565,930) | | (9,565,930) | 6,174,193 | (167,576) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 03/16/2012 | 03/21/2014 | 50,000 | 70,208,500 | 1375 | | (8,995,500) | | (5,577,153) | | (5,577,153) | 3,418,347 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 06/26/2012 | 06/21/2013 | 37,200 | 98,878,431 | 2140 | | (12,416,999) | | (1,742,136) | | (1,742,136) | 11,436,886 | (762,023) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/08/2012 | 08/18/2017 | 23,500 | 70,676,584 | 2150 | | (14,397,328) | | (12,689,135) | | (12,689,135) | 2,789,268 | (1,081,075) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 08/16/2012 | 08/16/2013 | 100,000 | 141,551,000 | 1275 | | (7,718,000) | | (3,883,534) | | (3,883,534) | 3,834,466 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/05/2012 | 11/18/2022 | 41,600 | 58,958,016 | 1250 | | | | 781,479 | | 781,479 | 781,479 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/19/2012 | 12/19/2014 | 30,700 | 98,159,016 | 2250 | | (10,942,296) | | (9,620,039) | | (9,620,039) | 1,645,213 | (322,956) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 11/21/2012 | 12/19/2014 | 52,000 | 72,333,560 | 1000 | | (2,704,000) | | (2,511,600) | | (2,511,600) | 192,400 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/07/2012 | 12/08/2017 | 550,000 | 63,525,302 | 8740 | | | | 361,021 | | 361,021 | 361,021 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/12/2012 | 03/15/2013 | 601,000 | 498,463,390 | 832 | | (19,472,400) | | (14,552,955) | | (14,552,955) | 4,919,445 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 12/18/2012 | 12/19/2014 | 53,500 | 77,403,265 | 1025 | | (2,533,760) | | (2,814,100) | | (2,814,100) | (280,340) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 09/12/2011 | 09/10/2021 | 150,000 | 174,340,500 | 1094 | (46,350,000) | | | (37,320,442) | | (37,320,442) | 11,112,684 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 02/09/2012 | 12/19/2014 | 82,000 | 110,859,900 | 900 | | (6,338,600) | | (2,656,800) | | (2,656,800) | 3,681,800 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 10/18/2012 | 09/19/2014 | 105,000 | 153,020,700 | 1050 | | (5,449,500) | | (5,132,071) | | (5,132,071) | 317,429 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 11/15/2012 | 12/19/2014 | 100,000 | 135,333,000 | 1000 | | (6,250,000) | | (4,830,000) | | (4,830,000) | 1,420,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 12/12/2012 | 09/20/2013 | 182,000 | 259,983,360 | 1075 | | (2,766,400) | | (2,948,400) | | (2,948,400) | (182,000) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/30/2009 | 04/28/2017 | 50,000 | 51,809,500 | 1480 | (22,090,000) | | | (16,598,241) | | (16,598,241) | 5,977,377 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/05/2009 | 11/04/2016 | 13,500 | 14,399,505 | 1490 | (5,940,675) | | | (4,300,020) | | (4,300,020) | 1,709,830 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 05/02/2011 | 05/02/2013 | 37,500 | 51,045,750 | 1360 | (6,058,125) | | | (1,352,217) | | (1,352,217) | 6,341,965 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/03/2012 | 06/21/2013 | 100,000 | 137,402,000 | 1325 | | (10,097,000) | | (3,880,000) | | (3,880,000) | 6,217,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 07/05/2012 | 06/21/2013 | 100,000 | 136,758,000 | 1325 | | (9,997,000) | | (3,880,000) | | (3,880,000) | 6,117,000 | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 11/19/2012 | 12/12/2014 | 850,000 | 95,572,222 | 8500 | | (7,933,723) | | (5,979,961) | | (5,979,961) | 1,545,289 | 408,473 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/04/2012 | 12/19/2014 | 55,000 | 77,387,750 | 1000 | | (2,721,400) | | (2,656,500) | | (2,656,500) | 64,900 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/06/2012 | 12/20/2013 | 75,000 | 106,045,500 | 1100 | | (2,148,750) | | (2,058,750) | | (2,058,750) | 90,000 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 12/06/2012 | 12/19/2014 | 67,400 | 227,584,375 | 1800 | | (8,523,283) | | (9,403,567) | | (9,403,567) | (699,262) | (181,022) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/17/2011 | 12/20/2013 | 56,000 | 67,248,160 | 1225 | (11,872,000) | | | (2,791,600) | | (2,791,600) | 7,061,600 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 02/03/2012 | 12/20/2013 | 165,000 | 221,908,500 | 800 | | (5,197,500) | | (866,250) | | (866,250) | 4,331,250 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 02/16/2012 | 03/15/2013 | 46,800 | 63,556,272 | 1300 | | (5,307,120) | | (595,061) | | (595,061) | 4,712,059 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 03/14/2012 | 03/15/2013 | 78,950 | 264,914,067 | 2500 | | (24,706,757) | | (4,910,548) | | (4,910,548) | 19,995,670 | (199,461) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 04/18/2012 | 04/18/2019 | 21,800 | 66,595,173 | 2000 | | (14,081,597) | | (11,269,106) | | (11,269,106) | 2,888,158 | (75,667) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 06/07/2012 | 06/21/2019 | 47,500 | 62,462,025 | 1190 | | (1,147,000) | | 2,523,635 | | 2,523,635 | 3,670,635 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 10/23/2012 | 09/15/2017 | 45,000 | 63,589,950 | 1350 | | | | 777,706 | | 777,706 | 777,706 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 11/21/2012 | 12/19/2014 | 52,000 | 72,333,560 | 1000 | | (2,693,600) | | (2,511,600) | | (2,511,600) | 182,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/04/2012 | 12/19/2014 | 55,000 | 77,387,750 | 1000 | | (2,696,100) | | (2,656,500) | | (2,656,500) | 39,600 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/24/2012 | 03/15/2013 | 3,050 | 4,351,313 | 1420 | | (134,200) | | (129,320) | | (129,320) | 4,880 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/31/2012 | 03/15/2013 | 28,400 | 40,503,796 | 1401 | | (1,164,400) | | (972,319) | | (972,319) | 192,081 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/21/2012 | 12/20/2013 | 141,000 | 201,651,150 | 1150 | | (5,266,350) | | (4,942,050) | | (4,942,050) | 324,300 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Deutsche Bank AG | 12/24/2012 | 12/20/2013 | 70,500 | 100,579,530 | 1150 | | (2,523,900) | | (2,471,025) | | (2,471,025) | 52,875 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 12/09/2010 | 12/10/2015 | 25,000 | 30,825,000 | 1290 | (6,789,278) | | | (4,498,572) | | (4,498,572) | 3,085,914 | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/23/2012 | 01/14/2022 | 750,000 | 85,355,760 | 10198 | | (33,078,836) | | (28,197,368) | | (28,197,368) | 1,479,466 | 3,402,002 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 01/25/2012 | 01/21/2022 | 750,000 | 85,656,539 | 10579 | | (35,446,385) | | (30,267,627) | | (30,267,627) | 1,420,750 | 3,758,008 | | | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/03/2012 | 02/03/2022 | 12,000 | 111,990,506 | 7936 | | (48,777,066) | | (58,142,913) | | (58,142,913) | (8,041,174) | (1,324,673) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/16/2012 | 03/21/2014 | 30,300 | 99,036,051 | 2310 | | (14,311,790) | | (6,593,344) | | (6,593,344) | 7,764,684 | (46,239) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 02/28/2012 | 03/15/2013 | 59,000 | 80,958,620 | 1150 | | (3,463,300) | | (188,429) | | (188,429) | 3,274,871 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/01/2012 | 03/15/2013 | 33,950 | 115,176,099 | 2500 | | (11,929,396) | | (2,111,629) | | (2,111,629) | 9,817,413 | 354 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/01/2012 | 03/01/2022 | 750,000 | 89,768,904 | 11747 | | (39,664,857) | | (37,010,553) | | (37,010,553) | 275,186 | 2,379,118 | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/02/2012 | 03/15/2013 | 33,950 | 114,086,326 | 2500 | | (11,969,115) | | (2,111,629) | | (2,111,629) | 9,830,857 | 26,629 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 03/16/2012 | 03/21/2014 | 50,000 | 70,208,500 | 1375 | | (9,039,500) | | (5,577,153) | | (5,577,153) | 3,462,347 | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 11/26/2012 | 11/08/2019 | 496,500 | 56,801,702 | 8300 | | | | (162,990) | | (162,990) | (162,990) | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 12/07/2012 | 03/15/2013 | 360,000 | 510,505,200 | 1393.8 | | (17,280,000) | | (11,535,078) | | (11,535,078) | 5,744,922 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 12/11/2012 | 12/19/2014 | 23,000 | 78,488,673 | 1800 | | (2,830,620) | | (3,208,932) | | (3,208,932) | (349,127) | (29,186) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/13/2010 | 12/15/2016 | 25,000 | 31,011,500 | 1325 | (1,261,131) | (1,261,131) | | (861,654) | | (861,654) | 3,174,110 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 07/27/2012 | 07/22/2022 | 45,000 | 108,363,060 | 2800 | | | | 5,515,062 | | 5,515,062 | 5,515,062 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 10/26/2012 | 10/18/2019 | 43,000 | 60,713,420 | 1275 | | | | 722,457 | | 722,457 | 722,457 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 10/17/2012 | 09/20/2013 | 46,300 | 156,093,967 | 2250 | | (7,660,020) | | (5,353,562) | | (5,353,562) | 2,352,878 | (46,420) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 11/19/2012 | 12/19/2014 | 102,000 | 141,462,780 | 1000 | | (5,543,700) | | (4,926,600) | | (4,926,600) | 617,100 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/19/2012 | 12/15/2017 | 37,000 | 93,223,017 | 1710 | | | | (488,621) | | (488,621) | (488,621) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | HSBC Bank U.S.A., NA | 12/20/2012 | 12/16/2022 | 40,500 | 58,469,445 | 1300 | | | | (316,472) | | (316,472) | (316,472) | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/05/2009 | 08/05/2019 | 35,200 | 57,650,806 | 1635 | (10,653,280) | | | (7,829,184) | | (7,829,184) | 4,703,498 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/14/2009 | 08/14/2019 | 55,000 | 90,284,920 | 1200 | (10,560,000) | | | (6,518,609) | | (6,518,609) | 5,467,360 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/27/2010 | 05/27/2020 | 13,000 | 23,823,891 | 2480 | (9,111,960) | | | (6,944,080) | | (6,944,080) | 2,298,055 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/27/2010 | 05/27/2025 | 6,000 | 10,995,642 | 3200 | (5,362,620) | | | (5,415,120) | | (5,415,120) | 976,630 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/04/2010 | 06/05/2020 | 12,000 | 21,236,592 | 2565 | (8,628,000) | | | (6,846,840) | | (6,846,840) | 2,155,406 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/22/2011 | 06/21/2019 | 27,500 | 60,060,715 | 2000 | (9,597,500) | | | (9,272,058) | | (9,272,058) | 5,016,247 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 11/11/2011 | 12/18/2015 | 25,000 | 79,915,344 | 2050 | (14,228,505) | | | (8,078,537) | | (8,078,537) | 6,010,075 | (268,151) | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/13/2011 | 12/17/2021 | 10,500 | 22,072,544 | 2690 | (8,788,500) | | | (7,026,778) | | (7,026,778) | 2,105,960 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/16/2011 | 12/18/2020 | 25,000 | 30,491,500 | 1120 | (8,818,750) | | | (6,317,770) | | (6,317,770) | 2,264,626 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/22/2011 | 06/28/2018 | 85,000 | 106,590,000 | 1100 | (23,927,500) | | | (16,317,468) | | (16,317,468) | 8,686,936 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 01/11/2012 | 01/16/2015 | 61,000 | 78,841,280 | 1250 | | (13,596,900) | | (7,059,152) | | (7,059,152) | 6,537,748 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 01/13/2012 | 01/16/2015 | 28,000 | 83,008,707 | 2120 | | (13,717,975) | | (7,079,052) | | (7,079,052) | 7,202,130 | (563,206) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/01/2012 | 03/21/2014 | 67,200 | 92,338,848 | 1350 | | (12,616,800) | | (6,841,518) | | (6,841,518) | 5,775,282 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/02/2012 | 03/21/2014 | 67,200 | 92,039,136 | 1350 | | (12,586,560) | | (6,841,518) | | (6,841,518) | 5,745,042 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/13/2012 | 03/21/2014 | 67,200 | 93,807,840 | 1375 | | (12,852,000) | | (7,495,694) | | (7,495,694) | 5,356,306 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/15/2012 | 03/21/2014 | 67,200 | 94,254,720 | 1375 | | (12,381,600) | | (7,495,694) | | (7,495,694) | 4,885,906 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 03/23/2012 | 03/21/2014 | 29,000 | 24,070,870 | 790 | | (3,770,000) | | (1,945,206) | | (1,945,206) | 1,824,794 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 05/22/2012 | 06/21/2019 | 24,000 | 66,753,863 | 1850 | | (14,103,518) | | (11,432,630) | | (11,432,630) | 3,377,218 | (706,330) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/20/2014 | 60,000 | 161,515,367 | 2000 | | (23,903,544) | | (9,083,901) | | (9,083,901) | 16,151,446 | (1,331,803) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/08/2012 | 06/21/2019 | 47,500 | 62,968,850 | 1190 | | (15,304,500) | | (11,991,349) | | (11,991,349) | 3,313,151 | | | | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 06/13/2012 | 06/17/2022 | 19,500 | 44,462,516 | 2772 | | (17,515,875) | | (13,933,866) | | (13,933,866) | 3,582,009 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 07/26/2012 | 07/19/2013 | 150,000 | 204,003,000 | 1350 | | (18,052,500) | | (7,637,775) | | (7,637,775) | 10,414,725 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/03/2012 | 08/16/2013 | 135,000 | 187,783,650 | 1375 | | (16,335,000) | | (8,933,841) | | (8,933,841) | 7,401,159 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/14/2012 | 08/16/2013 | 44,000 | 131,870,980 | 2350 | | (12,601,717) | | (5,601,096) | | (5,601,096) | 7,890,385 | (889,764) | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/16/2012 | 08/09/2019 | 494,000 | 56,614,943 | 8260 | | (12,529,316) | | (9,756,982) | | (9,756,982) | 1,704,206 | 1,068,128 | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/23/2012 | 08/09/2019 | 494,000 | 57,763,049 | 8500 | | (13,967,712) | | (10,428,838) | | (10,428,838) | 2,224,085 | 1,314,788 | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/07/2012 | 09/13/2019 | 503,000 | 57,043,370 | 7950 | | (11,692,445) | | (9,197,465) | | (9,197,465) | 1,369,396 | 1,125,584 | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/10/2012 | 09/20/2013 | 44,400 | 63,451,152 | 1410 | | (5,117,100) | | (3,891,966) | | (3,891,966) | 1,225,134 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/12/2012 | 09/20/2013 | 75,000 | 63,384,000 | 825 | | (6,300,000) | | (4,167,831) | | (4,167,831) | 2,132,169 | | | | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 12/13/2019 | 520,000 | 58,467,713 | 8000 | | | | 580,173 | | 580,173 | 580,173 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 12/13/2012 | 12/15/2017 | 28,000 | 96,213,347 | 1650 | | | | (422,652) | | (422,652) | (422,652) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 04/01/2011 | 01/25/2018 | 25,000 | 33,310,250 | 1480 | (605,792) | (1,211,583) | | (2,436,675) | | (2,436,675) | 2,883,318 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 12/05/2011 | 12/20/2013 | 35,000 | 43,997,800 | 1275 | (7,283,500) | | | (2,136,750) | | (2,136,750) | 4,844,000 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 01/21/2010 | 01/20/2017 | 25,000 | 27,912,000 | 1475 | (9,425,000) | | | (8,000,370) | | (8,000,370) | 3,050,853 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 08/26/2011 | 12/20/2013 | 37,500 | 20,594,000 | 1200 | (3,640,000) | | | (779,625) | | (779,625) | 2,114,000 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 11/15/2011 | 12/18/2015 | 18,400 | 56,151,107 | 2085 | (10,997,237) | | | (6,230,350) | | (6,230,350) | 3,779,081 | (209,016) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 02/10/2012 | 12/20/2013 | 31,000 | 101,489,628 | 2400 | | (14,806,193) | | (6,931,590) | | (6,931,590) | 8,033,933 | (159,330) | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 12/12/2012 | 03/15/2013 | 150,000 | 515,835,977 | 2600 | | (16,974,465) | | (16,492,785) | | (16,492,785) | 534,580 | (52,900) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 07/30/2010 | 07/29/2014 | 15,000 | 16,524,000 | 1210 | (4,350,000) | | | (1,174,698) | | (1,174,698) | 1,871,007 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/13/2010 | 12/15/2014 | 28,000 | 34,732,880 | 1240 | (1,568,918) | (1,568,918) | | 115,078 | | 115,078 | 3,668,802 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 01/20/2011 | 01/17/2013 | 37,000 | 47,369,620 | 1250 | (1,392,373) | (2,784,746) | | 1,356,042 | | 1,356,042 | 4,803,223 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 03/08/2011 | 03/08/2016 | 63,000 | 83,274,660 | 1020 | (848,232) | (1,696,464) | | (159,109) | | (159,109) | 6,052,383 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 06/13/2011 | 06/13/2016 | 52,000 | 66,135,160 | 1230 | (1,267,908) | (2,535,816) | | (327,696) | | (327,696) | 6,188,653 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/10/2012 | 12/20/2013 | 114,000 | 153,060,960 | 950 | | (6,760,200) | | (1,436,400) | | (1,436,400) | 5,323,800 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 02/16/2012 | 03/15/2013 | 46,800 | 63,556,272 | 1300 | | (5,477,940) | | (595,061) | | (595,061) | 4,882,879 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 07/30/2012 | 06/21/2013 | 97,500 | 135,066,750 | 1375 | | (10,754,250) | | (5,250,375) | | (5,250,375) | 5,503,875 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/16/2012 | 08/15/2014 | 32,500 | 98,646,875 | 2300 | | (13,551,330) | | (9,364,730) | | (9,364,730) | 5,167,103 | (980,504) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 08/22/2012 | 12/19/2014 | 135,000 | 190,821,150 | 1250 | | (20,736,000) | | (15,038,818) | | (15,038,818) | 5,697,182 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 10/05/2012 | 09/20/2013 | 95,000 | 138,788,350 | 1425 | | (9,310,000) | | (9,115,250) | | (9,115,250) | 194,750 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 10/17/2012 | 09/20/2013 | 23,150 | 78,046,983 | 2250 | | (3,796,679) | | (2,676,781) | | (2,676,781) | 1,158,105 | (38,207) | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 10/25/2012 | 09/16/2016 | 51,000 | 72,061,470 | 1300 | | (11,538,240) | | (11,027,761) | | (11,027,761) | 510,479 | | | | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/09/2012 | 12/15/2017 | 22,400 | 70,623,687 | 2130 | | (12,799,459) | | (12,021,617) | | (12,021,617) | 1,268,704 | (490,862) | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/11/2012 | 03/15/2013 | 120,200 | 100,365,798 | 829.55 | | (3,846,400) | | (2,831,163) | | (2,831,163) | 1,015,237 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/12/2012 | 03/15/2013 | 36,000 | 29,858,040 | 832.5 | | (1,116,000) | | (884,312) | | (884,312) | 231,688 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/13/2012 | 03/15/2013 | 121,000 | 99,728,200 | 826.6 | | (3,751,000) | | (2,787,601) | | (2,787,601) | 963,399 | | | | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/17/2012 | 03/15/2013 | 120,000 | 100,200,000 | 828.7 | | (3,600,000) | | (2,792,368) | | (2,792,368) | 807,632 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/19/2012 | 03/15/2013 | 118,000 | 169,425,580 | 1438.7 | | (4,956,000) | | (5,856,204) | | (5,856,204) | (900,204) | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/24/2012 | 03/15/2013 | 3,050 | 4,351,313 | 1420 | | (134,200) | | (129,320) | | (129,320) | 4,880 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 12/24/2012 | 12/20/2013 | 70,500 | 100,579,530 | 1150 | | (2,530,950) | | (2,471,025) | | (2,471,025) | 59,925 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 02/10/2011 | 02/09/2016 | 12,500 | 16,523,375 | 1350 | (292,615) | (585,230) | | (598,779) | | (598,779) | 1,703,361 | | | | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 10/25/2012 | 09/16/2016 | 51,000 | 72,061,470 | 1300 | | (11,510,700) | | (11,027,761) | | (11,027,761) | 482,939 | | | | | | 00001 |
| 0519999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | (328,072,892) | (908,410,237) | | (820,527,194) | XXX | (820,527,194) | 446,105,201 | 3,112,070 | | | | XXX | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | (524,778,410) | (1,138,896,277) | | (1,264,726,620) | XXX | (1,264,726,620) | 384,853,311 | 132,741 | | | | XXX | XXX |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | (196,705,518) | (230,486,040) | | (444,199,426) | XXX | (444,199,426) | (61,251,889) | (2,979,330) | | | | XXX | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | (328,072,892) | (908,410,237) | | (820,527,194) | XXX | (820,527,194) | 446,105,201 | 3,112,070 | | | | XXX | XXX |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999. Total Written Options | | | | | | | | | | (524,778,410) | (1,138,896,277) | | (1,264,726,620) | XXX | (1,264,726,620) | 384,853,311 | 132,741 | | | | XXX | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/07/2007 | 11/09/2027 | 1 | 50,000,000 | 5.32 / (3MLIB) | | | 2,432,799 | 20,173,438 | | 20,173,438 | (377,331) | | | | 963,663 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/07/2007 | 11/09/2027 | 1 | 9,000,000 | 5.32 / (3MLIB) | | | 437,904 | 3,631,219 | | 3,631,219 | (67,920) | | | | 173,459 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 12/04/2007 | 12/06/2027 | 1 | 9,000,000 | 4.85 / (3MLIB) | | | 394,622 | 3,035,918 | | 3,035,918 | (42,444) | | | | 173,897 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 12/04/2007 | 12/06/2027 | 1 | 21,000,000 | 4.85 / (3MLIB) | | | 920,785 | 7,083,808 | | 7,083,808 | (99,035) | | | | 405,759 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/03/2008 | 01/04/2028 | 1 | 93,000,000 | 4.97 / (3MLIB) | | | 4,184,472 | 34,877,249 | | 34,877,249 | (538,755) | | | | 1,801,604 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/10/2008 | 03/12/2013 | 1 | 69,000,000 | 3.49 / (3MLIB) | | | 2,086,204 | 1,149,550 | | 1,149,550 | (1,886,370) | | | | 154,289 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/17/2008 | 03/19/2013 | 1 | 160,000,000 | 3.15 / (3MLIB) | | | 4,293,347 | 2,396,240 | | 2,396,240 | (3,813,343) | | | | 374,759 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/17/2008 | 03/19/2015 | 1 | 120,000,000 | 3.6 / (3MLIB) | | | 3,754,010 | 9,695,524 | | 9,695,524 | (2,032,657) | | | | 893,868 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/18/2008 | 03/20/2015 | 1 | 34,000,000 | 3.58 / (3MLIB) | | | 1,056,664 | 2,730,100 | | 2,730,100 | (569,150) | | | | 253,421 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/27/2008 | 03/31/2028 | 1 | 15,000,000 | 4.64 / (3MLIB) | | | 625,117 | 4,814,159 | | 4,814,159 | (82,495) | | | | 292,884 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/02/2008 | 04/04/2013 | 1 | 45,000,000 | 3MLIB / (3.61) | | | (1,409,235) | (735,291) | | (735,291) | 1,267,439 | | | | 114,973 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/16/2008 | 04/18/2018 | 1 | 25,000,000 | 3MLIB / (4.34) | | | (968,657) | (4,711,481) | | (4,711,481) | (145,758) | | | | 287,772 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/17/2008 | 04/21/2013 | 1 | 25,000,000 | 3MLIB / (3.82) | | | (838,520) | (437,443) | | (437,443) | 753,075 | | | | 69,410 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/27/2008 | 05/29/2013 | 1 | 50,000,000 | 3MLIB / (4.01) | | | (1,773,194) | (924,910) | | (924,910) | 1,579,472 | | | | 160,835 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/30/2008 | 06/03/2013 | 1 | 32,000,000 | 3MLIB / (4.19) | | | (1,192,980) | (620,845) | | (620,845) | 1,066,840 | | | | 104,307 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/13/2008 | 06/17/2013 | 1 | 35,000,000 | 3MLIB / (4.52) | | | (1,417,066) | (736,465) | | (736,465) | 1,273,403 | | | | 119,191 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/24/2008 | 06/26/2028 | 1 | 32,000,000 | 5.04 / (3MLIB) | | | 1,459,957 | 11,686,841 | | 11,686,841 | (257,457) | | | | 629,695 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/26/2008 | 06/30/2028 | 1 | 30,000,000 | 5.02 / (3MLIB) | | | 1,367,381 | 10,887,292 | | 10,887,292 | (238,046) | | | | 590,551 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/26/2008 | 06/30/2028 | 1 | 30,000,000 | 5.02 / (3MLIB) | | | 1,367,381 | 10,887,292 | | 10,887,292 | (238,046) | | | | 590,551 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/02/2008 | 07/07/2028 | 1 | 40,000,000 | 4.96 / (3MLIB) | | | 1,793,801 | 15,102,497 | | 15,102,497 | (308,284) | | | | 787,895 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/14/2008 | 08/18/2013 | 1 | 60,000,000 | 3MLIB / (4.17) | | | (2,228,800) | (2,352,707) | | (2,352,707) | 1,933,278 | | | | 238,747 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/07/2008 | 10/09/2013 | 1 | 70,000,000 | 3MLIB / (3.63) | | | (2,198,698) | (2,306,973) | | (2,306,973) | 1,824,123 | | | | 308,119 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/16/2008 | 10/20/2015 | 1 | 77,500,000 | 4.27 / (3MLIB) | | | 2,952,474 | 8,849,369 | | 8,849,369 | (1,410,595) | | | | 649,054 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/16/2008 | 10/20/2015 | 1 | 77,500,000 | 4.27 / (3MLIB) | | | 2,952,474 | 8,849,369 | | 8,849,369 | (1,410,595) | | | | 649,054 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/16/2008 | 10/20/2028 | 1 | 16,000,000 | 4.44 / (3MLIB) | | | 636,743 | 4,690,751 | | 4,690,751 | (89,236) | | | | 318,050 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/23/2008 | 10/28/2013 | 1 | 21,000,000 | 3MLIB / (3.57) | | | (651,706) | (679,349) | | (679,349) | 530,919 | | | | 95,531 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/23/2008 | 10/28/2013 | 1 | 21,000,000 | 3MLIB / (3.57) | | | (651,706) | (679,349) | | (679,349) | 530,919 | | | | 95,531 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/27/2008 | 10/29/1938 | 1 | 7,000,000 | 3.96 / (3MLIB) | | | 244,772 | 1,785,748 | | 1,785,748 | (235,556) | | | | 177,883 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2008 | 10/30/2015 | 1 | 35,000,000 | 4.06 / (3MLIB) | | | 1,259,605 | 3,781,777 | | 3,781,777 | (550,843) | | | | 294,569 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2008 | 10/30/2018 | 1 | 25,000,000 | 4.26 / (3MLIB) | | | 950,968 | 4,840,540 | | 4,840,540 | 248,919 | | | | 301,904 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2008 | 10/29/1938 | 1 | 12,000,000 | 4.11 / (3MLIB) | | | 437,265 | 3,415,853 | | 3,415,853 | (414,480) | | | | 304,943 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/31/2008 | 11/04/1938 | 1 | 13,000,000 | 4.29 / (3MLIB) | | | 498,439 | 4,170,014 | | 4,170,014 | (466,969) | | | | 330,443 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/07/2008 | 11/12/2013 | 1 | 175,000,000 | 3.56 / (3MLIB) | | | 5,403,416 | 5,656,124 | | 5,656,124 | (4,384,077) | | | | 814,581 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/07/2008 | 11/12/2015 | 1 | 125,000,000 | 3.92 / (3MLIB) | | | 4,343,775 | 12,948,650 | | 12,948,650 | (1,766,775) | | | | 1,058,202 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/13/2008 | 11/19/2018 | 1 | 65,000,000 | 4.06 / (3MLIB) | | | 2,340,515 | 11,686,035 | | 11,686,035 | 782,344 | | | | 788,493 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/20/2008 | 11/26/2018 | 1 | 300,000,000 | 3.35 / (3MLIB) | | | 8,647,964 | 41,212,225 | | 41,212,225 | 5,597,015 | | | | 3,645,202 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/20/2008 | 11/24/2028 | 1 | 85,000,000 | 3.34 / (3MLIB) | | | 2,448,131 | 11,443,112 | | 11,443,112 | 83,591 | | | | 1,694,679 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/21/2008 | 11/25/2015 | 1 | 160,000,000 | 3.18 / (3MLIB) | | | 4,349,253 | 12,991,403 | | 12,991,403 | (1,027,524) | | | | 1,363,003 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/18/2008 | 12/24/2018 | 1 | 60,000,000 | 2.27 / (3MLIB) | | | 1,075,418 | 4,315,814 | | 4,315,814 | 1,738,247 | | | | 733,826 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/22/2008 | 12/24/1938 | 1 | 75,000,000 | 3MLIB / (2.62) | | | (1,602,939) | 1,338,182 | | 1,338,182 | 1,883,214 | | | | 1,911,519 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/24/2008 | 12/29/2015 | 1 | 80,000,000 | 2.37 / (3MLIB) | | | 1,524,955 | 4,533,813 | | 4,533,813 | 207,446 | | | | 692,499 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/24/2008 | 12/31/2018 | 1 | 55,000,000 | 2.54 / (3MLIB) | | | 1,138,030 | 4,818,895 | | 4,818,895 | 1,462,602 | | | | 673,610 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/24/2008 | 12/30/2015 | 1 | 62,000,000 | 2.35 / (3MLIB) | | | 1,167,290 | 3,474,470 | | 3,474,470 | 176,339 | | | | 536,936 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/24/2008 | 12/30/1938 | 1 | 8,000,000 | 3MLIB / (2.71) | | | (179,699) | (7,570) | | (7,570) | 206,062 | | | | 203,961 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/06/2009 | 01/08/1939 | 1 | 35,000,000 | 3.01 / (3MLIB) | | | 888,074 | 2,587,415 | | 2,587,415 | (975,663) | | | | 892,710 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/07/2009 | 01/09/2019 | 1 | 55,000,000 | 2.69 / (3MLIB) | | | 1,218,149 | 5,972,179 | | 5,972,179 | 1,388,706 | | | | 675,012 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/08/2009 | 01/12/2019 | 1 | 60,000,000 | 2.57 / (3MLIB) | | | 1,258,879 | 6,049,958 | | 6,049,958 | 1,582,762 | | | | 736,885 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/15/2009 | 01/22/2019 | 1 | 60,000,000 | 2.4 / (3MLIB) | | | 1,160,786 | 5,362,698 | | 5,362,698 | 1,680,496 | | | | 738,580 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/30/2009 | 02/04/2019 | 1 | 60,000,000 | 3.07 / (3MLIB) | | | 1,567,368 | 7,898,125 | | 7,898,125 | 1,320,244 | | | | 740,608 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/04/2009 | 02/06/2019 | 1 | 120,000,000 | 3.13 / (3MLIB) | | | 3,210,447 | 16,250,450 | | 16,250,450 | 2,573,795 | | | | 1,481,891 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/18/2009 | 02/20/2019 | 1 | 120,000,000 | 3.01 / (3MLIB) | | | 3,058,404 | 15,170,633 | | 15,170,633 | 2,732,297 | | | | 1,486,607 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/23/2009 | 02/25/2029 | 1 | 40,000,000 | 3.23 / (3MLIB) | | | 1,108,313 | 5,054,271 | | 5,054,271 | 25,173 | | | | 803,810 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/23/2009 | 02/25/2013 | 1 | 75,000,000 | 2.21 / (3MLIB) | | | 1,313,560 | 758,542 | | 758,542 | (1,103,732) | | | | 146,575 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/13/2009 | 03/17/2019 | 1 | 60,000,000 | 3MLIB / (3.11) | | | (1,585,356) | (7,908,260) | | (7,908,260) | (1,330,917) | | | | 747,830 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/16/2009 | 03/18/2019 | 1 | 58,000,000 | 3MLIB / (3.17) | | | (1,564,666) | (7,844,401) | | (7,844,401) | (1,257,664) | | | | 723,064 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/23/2009 | 03/25/2019 | 1 | 60,000,000 | 2.92 / (3MLIB) | | | 1,466,166 | 7,129,235 | | 7,129,235 | 1,439,667 | | | | 749,166 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/24/2009 | 04/28/2016 | 1 | 80,000,000 | 2.84 / (3MLIB) | | | 1,903,610 | 6,493,706 | | 6,493,706 | 99,639 | | | | 729,688 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/24/2009 | 04/28/2019 | 1 | 200,000,000 | 3MLIB / (3.12) | | | (5,324,025) | (25,790,450) | | (25,790,450) | (4,479,327) | | | | 2,515,507 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/12/2009 | 05/14/2019 | 1 | 180,000,000 | 3.33 / (3MLIB) | | | 5,167,517 | 25,370,323 | | 25,370,323 | 3,724,186 | | | | 2,271,893 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/12/2009 | 05/14/2016 | 1 | 250,000,000 | 3MLIB / (2.97) | | | (6,295,858) | (21,418,283) | | (21,418,283) | (105,900) | | | | 2,295,451 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/27/2009 | 05/29/2019 | 1 | 70,000,000 | 3MLIB / (3.8) | | | (2,335,471) | (11,921,808) | | (11,921,808) | (1,163,333) | | | | 886,398 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/29/2009 | 06/02/2019 | 1 | 35,757,500 | 6EUR / (3.75) | | | (793,844) | (6,383,427) | | (6,383,427) | (1,950,381) | | | | 453,085 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/29/2009 | 06/02/2014 | 1 | 42,909,000 | 6EUR / (2.9) | | | (617,385) | (2,079,922) | | (2,079,922) | 33,778 | | | | 255,860 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/29/2009 | 06/02/2014 | 1 | 36,545,891 | 6JY / (0.94) | | | (262,155) | (432,802) | | (432,802) | 200,474 | | | | 217,918 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/29/2009 | 06/02/2019 | 1 | 6,787,094 | 6JY / (1.43) | | | (87,751) | (480,857) | | (480,857) | (26,853) | | | | 86,000 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/23/2009 | 06/25/2019 | 1 | 16,785,600 | 6EUR / (3.74) | | | (370,274) | (3,032,865) | | (3,032,865) | (949,148) | | | | 213,747 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/26/2009 | 06/30/2019 | 1 | 62,000,000 | 3.7 / (3MLIB) | | | 2,006,615 | 10,048,119 | | 10,048,119 | 1,112,993 | | | | 790,348 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/29/2009 | 07/01/2019 | 1 | 85,000,000 | 3.71 / (3MLIB) | | | 2,747,924 | 15,275,383 | | 15,275,383 | 1,513,089 | | | | 1,083,773 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/07/2009 | 07/09/2019 | 1 | 7,010,000 | 6EUR / (3.59) | | | (143,940) | (1,163,479) | | (1,163,479) | (401,305) | | | | 89,532 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 07/09/2009 | 07/13/2016 | 1 | 50,000,000 | 3.14 / (3MLIB) | | | 1,334,873 | 5,250,421 | | 5,250,421 | 24,582 | | | | 470,114 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/13/2009 | 07/15/2017 | 1 | 15,000,000 | 3MLIB / (3.29) | | | (423,168) | (1,942,649) | | (1,942,649) | (139,619) | | | | 159,834 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/17/2009 | 07/21/2014 | 1 | 70,000,000 | 3MLIB / (2.98) | | | (1,760,766) | (3,725,552) | | (3,725,552) | 1,101,049 | | | | 436,916 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/17/2009 | 07/21/2016 | 1 | 130,000,000 | 3MLIB / (3.48) | | | (3,916,743) | (15,343,568) | | (15,343,568) | 337,263 | | | | 1,226,130 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 07/24/2009 | 07/28/2016 | 1 | 55,000,000 | 3MLIB / (3.53) | | | (1,685,482) | (6,598,412) | | (6,598,412) | 154,291 | | | | 520,163 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 07/24/2009 | 07/28/2019 | 1 | 45,000,000 | 3MLIB / (3.92) | | | (1,556,781) | (8,673,275) | | (8,673,275) | (726,477) | | | | 577,062 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/29/2009 | 07/31/2019 | 1 | 25,000,000 | 3.86 / (3MLIB) | | | 851,304 | 4,711,481 | | 4,711,481 | 418,089 | | | | 320,725 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/29/2009 | 07/31/2029 | 1 | 8,000,000 | 4.24 / (3MLIB) | | | 303,303 | 2,229,071 | | 2,229,071 | (55,874) | | | | 162,891 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/30/2009 | 08/03/2019 | 1 | 23,092,264 | 6JY / (1.46) | | | (303,614) | (1,784,496) | | (1,784,496) | (97,829) | | | | 296,438 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/03/2009 | 08/05/2014 | 1 | 65,000,000 | 3MLIB / (3.06) | | | (1,692,100) | (3,568,176) | | (3,568,176) | 1,062,050 | | | | 410,739 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/04/2009 | 08/06/2024 | 1 | 15,000,000 | 3MLIB / (4.22) | | | (563,681) | (3,801,834) | | (3,801,834) | (170,403) | | | | 255,441 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/06/2009 | 08/10/2014 | 1 | 65,000,000 | 3MLIB / (3.18) | | | (1,771,234) | (3,734,753) | | (3,734,753) | 1,133,463 | | | | 412,521 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/06/2009 | 08/10/2016 | 1 | 80,000,000 | 3MLIB / (3.64) | | | (2,547,981) | (9,948,961) | | (9,948,961) | 294,013 | | | | 760,117 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/11/2009 | 08/13/2019 | 1 | 25,000,000 | 3MLIB / (4) | | | (886,248) | (4,930,657) | | (4,930,657) | (385,444) | | | | 321,604 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/12/2009 | 08/14/2014 | 1 | 23,000,000 | 3MLIB / (3.1) | | | (607,394) | (1,279,974) | | (1,279,974) | 380,597 | | | | 146,471 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/12/2009 | 08/14/2021 | 1 | 8,000,000 | 3MLIB / (4.13) | | | (293,667) | (1,815,165) | | (1,815,165) | (135,431) | | | | 117,454 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/14/2009 | 08/18/2019 | 1 | 25,000,000 | 3.78 / (3MLIB) | | | 830,742 | 4,535,620 | | 4,535,620 | 436,159 | | | | 321,941 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/24/2009 | 08/26/2016 | 1 | 25,000,000 | 3MLIB / (3.47) | | | (751,803) | (2,924,881) | | (2,924,881) | 38,222 | | | | 238,994 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/25/2009 | 08/27/2014 | 1 | 28,682,000 | 2.79 / (6EUR) | | | 404,830 | 1,251,002 | | 1,251,002 | 51,777 | | | | 184,678 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/25/2009 | 08/27/2016 | 1 | 21,511,500 | 6EUR / (3.16) | | | (374,795) | (2,049,102) | | (2,049,102) | (543,514) | | | | 205,723 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/25/2009 | 08/27/2019 | 1 | 5,736,400 | 3.47 / (6EUR) | | | 115,635 | 880,854 | | 880,854 | 328,703 | | | | 74,010 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/28/2009 | 09/02/2014 | 1 | 27,651,269 | 0.81 / (6JY) | | | 145,593 | 336,335 | | 336,335 | (82,261) | | | | 178,785 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/28/2009 | 09/02/2016 | 1 | 36,868,358 | 6JY / (1.08) | | | (305,230) | (1,308,149) | | (1,308,149) | 56,343 | | | | 353,255 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/28/2009 | 09/02/2019 | 1 | 6,289,308 | 1.39 / (6JY) | | | 74,738 | 434,888 | | 434,888 | 36,839 | | | | 81,228 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/31/2009 | 09/02/2019 | 1 | 24,000,000 | 3MLIB / (3.63) | | | (759,591) | (4,087,060) | | (4,087,060) | (454,270) | | | | 309,968 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/01/2009 | 09/03/2014 | 1 | 25,000,000 | 3MLIB / (2.78) | | | (578,390) | (1,228,351) | | (1,228,351) | 323,933 | | | | 161,777 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/08/2009 | 09/10/2019 | 1 | 6,000,000 | 3MLIB / (3.65) | | | (191,150) | (1,028,805) | | (1,028,805) | (112,735) | | | | 77,621 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/11/2009 | 09/15/2014 | 1 | 20,000,000 | 2.57 / (3MLIB) | | | 420,882 | 898,202 | | 898,202 | (212,977) | | | | 130,703 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/11/2009 | 09/15/2016 | 1 | 35,000,000 | 3MLIB / (3.04) | | | (900,693) | (3,480,169) | | (3,480,169) | (114,890) | | | | 336,998 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/14/2009 | 09/16/2029 | 1 | 4,000,000 | 3.98 / (3MLIB) | | | 140,453 | 939,169 | | 939,169 | (24,636) | | | | 81,758 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/16/2009 | 09/18/2019 | 1 | 25,000,000 | 3.63 / (3MLIB) | | | 789,425 | 4,230,533 | | 4,230,533 | 477,658 | | | | 323,957 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/30/2009 | 10/02/2019 | 1 | 25,000,000 | 3.44 / (3MLIB) | | | 741,504 | 3,862,081 | | 3,862,081 | 521,498 | | | | 324,893 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/30/2009 | 10/02/2029 | 1 | 71,000,000 | 3.84 / (3MLIB) | | | 2,391,646 | 15,056,481 | | 15,056,481 | (387,758) | | | | 1,453,141 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/01/2009 | 10/05/2014 | 1 | 45,000,000 | 3MLIB / (2.6) | | | (955,618) | (2,008,371) | | (2,008,371) | 472,783 | | | | 298,826 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/05/2009 | 10/07/2019 | 1 | 40,000,000 | 3.35 / (3MLIB) | | | 1,153,604 | 5,916,272 | | 5,916,272 | 866,437 | | | | 520,363 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/06/2009 | 10/08/2016 | 1 | 34,000,000 | 3MLIB / (3.07) | | | (883,101) | (3,385,000) | | (3,385,000) | (125,367) | | | | 330,178 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/08/2009 | 10/12/2014 | 1 | 26,591,400 | 6EUR / (2.66) | | | (353,419) | (1,083,406) | | (1,083,406) | (115,046) | | | | 177,553 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/09/2009 | 10/13/2019 | 1 | 32,678,800 | 6EUR / (3.45) | | | (657,785) | (4,756,612) | | (4,756,612) | (1,852,580) | | | | 425,644 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/13/2009 | 10/15/2019 | 1 | 22,084,806 | 6JY / (1.43) | | | (268,611) | (1,539,322) | | (1,539,322) | (123,352) | | | | 287,774 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/14/2009 | 10/16/2014 | 1 | 17,667,845 | 0.82 / (6JY) | | | 95,419 | 218,228 | | 218,228 | (50,494) | | | | 118,336 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/14/2009 | 10/16/2019 | 1 | 20,867,000 | 6EUR / (3.47) | | | (420,929) | (3,048,645) | | (3,048,645) | (1,178,497) | | | | 271,961 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/16/2009 | 10/20/2014 | 1 | 30,000,000 | 3MLIB / (2.77) | | | (692,143) | (1,436,809) | | (1,436,809) | 360,583 | | | | 201,556 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/26/2009 | 10/28/2016 | 1 | 17,000,000 | 3MLIB / (3.36) | | | (492,917) | (1,875,819) | | (1,875,819) | (22,001) | | | | 166,300 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/30/2009 | 11/03/2019 | 1 | 25,000,000 | 3.59 / (3MLIB) | | | 783,070 | 4,063,689 | | 4,063,689 | 490,982 | | | | 326,957 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 11/13/2009 | 11/17/2029 | 1 | 36,000,000 | 4.11 / (3MLIB) | | | 1,316,535 | 8,914,406 | | 8,914,406 | (278,966) | | | | 739,547 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/02/2009 | 12/04/2016 | 1 | 50,000,000 | 3MLIB / (2.96) | | | (1,249,131) | (4,682,174) | | (4,682,174) | (312,526) | | | | 495,466 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/18/2009 | 12/22/2014 | 1 | 45,000,000 | 3MLIB / (2.64) | | | (976,439) | (2,025,618) | | (2,025,618) | 422,302 | | | | 316,425 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/18/2009 | 12/22/2019 | 1 | 36,000,000 | 3MLIB / (3.67) | | | (1,151,951) | (5,933,963) | | (5,933,963) | (696,594) | | | | 475,479 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/18/2009 | 12/22/2024 | 1 | 18,000,000 | 3MLIB / (4.09) | | | (651,351) | (4,060,691) | | (4,060,691) | (202,753) | | | | 311,480 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2014 | 1 | 45,000,000 | 3MLIB / (2.75) | | | (1,025,641) | (2,126,858) | | (2,126,858) | 470,709 | | | | 316,647 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2019 | 1 | 40,000,000 | 3MLIB / (3.8) | | | (1,328,681) | (6,928,161) | | (6,928,161) | (730,742) | | | | 528,415 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2024 | 1 | 20,000,000 | 3MLIB / (4.21) | | | (746,340) | (4,765,091) | | (4,765,091) | (208,982) | | | | 346,129 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2014 | 1 | 35,842,500 | 2.59 / (6EUR) | | | 445,151 | 1,462,223 | | 1,462,223 | 268,970 | | | | 252,210 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2019 | 1 | 27,240,300 | 3.4 / (6EUR) | | | 540,235 | 3,921,244 | | 3,921,244 | 1,659,260 | | | | 359,854 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2024 | 1 | 10,035,900 | 3.77 / (6EUR) | | | 233,565 | 2,062,056 | | 2,062,056 | 827,444 | | | | 173,686 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2014 | 1 | 15,293,861 | 0.66 / (6JY) | | | 25,709 | 142,194 | | 142,194 | (1,534) | | | | 107,692 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2019 | 1 | 10,705,702 | 1.35 / (6JY) | | | 100,326 | 673,365 | | 673,365 | 89,062 | | | | 141,454 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2024 | 1 | 5,352,851 | 1.81 / (6JY) | | | 77,730 | 497,346 | | 497,346 | 67,394 | | | | 92,650 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2014 | 1 | 35,842,500 | 2.63 / (6EUR) | | | 459,222 | 1,490,201 | | 1,490,201 | 256,103 | | | | 252,210 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2019 | 1 | 27,240,300 | 3.44 / (6EUR) | | | 550,551 | 3,991,783 | | 3,991,783 | 1,653,381 | | | | 359,854 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/23/2024 | 1 | 10,035,900 | 3.81 / (6EUR) | | | 237,504 | 2,106,224 | | 2,106,224 | 827,075 | | | | 173,686 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2014 | 1 | 15,293,861 | 0.66 / (6JY) | | | 53,658 | 141,836 | | 141,836 | (981) | | | | 107,692 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2019 | 1 | 10,705,702 | 1.36 / (6JY) | | | 121,078 | 679,587 | | 679,587 | 87,398 | | | | 141,454 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/21/2009 | 12/24/2024 | 1 | 5,352,851 | 1.82 / (6JY) | | | 88,032 | 501,591 | | 501,591 | 66,519 | | | | 92,650 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/22/2009 | 12/24/2014 | 1 | 35,000,000 | 3MLIB / (2.83) | | | (824,400) | (1,710,551) | | (1,710,551) | 392,359 | | | | 246,454 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/22/2009 | 12/24/2014 | 1 | 14,380,000 | 6EUR / (2.69) | | | (192,093) | (612,689) | | (612,689) | (95,328) | | | | 101,257 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/22/2009 | 12/24/2019 | 1 | 25,000,000 | 3MLIB / (3.92) | | | (860,107) | (4,535,952) | | (4,535,952) | (430,581) | | | | 330,325 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/28/2009 | 12/30/2014 | 1 | 70,000,000 | 3MLIB / (2.96) | | | (1,746,095) | (3,605,937) | | (3,605,937) | 866,396 | | | | 494,975 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/30/2009 | 01/04/2015 | 1 | 22,000,000 | 3MLIB / (2.94) | | | (542,615) | (1,424,979) | | (1,424,979) | 265,301 | | | | 155,995 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/04/2010 | 01/06/2017 | 1 | 95,000,000 | 3MLIB / (3.51) | | | (2,876,754) | (12,430,987) | | (12,430,987) | (181,791) | | | | 951,977 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/06/2010 | 01/08/2020 | 1 | 15,109,001 | 6JY / (1.45) | | | (186,875) | (1,153,638) | | (1,153,638) | (99,609) | | | | 200,190 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/06/2010 | 01/08/1930 | 1 | 15,000,000 | 3MLIB / (4.47) | | | (599,603) | (4,763,792) | | (4,763,792) | 156,482 | | | | 309,435 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/07/2010 | 01/11/2020 | 1 | 12,090,569 | 6JY / (1.46) | | | (149,245) | (917,496) | | (917,496) | (76,126) | | | | 160,292 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/13/2010 | 01/15/2020 | 1 | 5,000,000 | 3MLIB / (3.9) | | | (171,431) | (985,245) | | (985,245) | (87,284) | | | | 66,340 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/22/2010 | 01/26/2015 | 1 | 75,000,000 | 2.66 / (3MLIB) | | | 1,650,922 | 4,336,619 | | 4,336,619 | (668,188) | | | | 539,821 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/27/2010 | 01/29/1930 | 1 | 30,000,000 | 4.31 / (3MLIB) | | | 1,153,273 | 8,714,058 | | 8,714,058 | (286,411) | | | | 619,929 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/29/2010 | 02/02/2020 | 1 | 50,270,400 | 6EUR / (3.44) | | | (1,119,015) | (8,949,126) | | (8,949,126) | (3,144,584) | | | | 669,224 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/29/2010 | 02/02/2020 | 1 | 82,000,000 | 3.73 / (3MLIB) | | | 2,680,134 | 15,055,398 | | 15,055,398 | 1,557,766 | | | | 1,091,624 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 02/02/2010 | 02/04/2020 | 1 | 56,000,000 | 3MLIB / (3.76) | | | (1,852,001) | (10,410,609) | | (10,410,609) | (1,045,406) | | | | 745,791 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/03/2010 | 02/05/2020 | 1 | 15,000,000 | 3MLIB / (3.8) | | | (500,735) | (2,824,202) | | (2,824,202) | (275,884) | | | | 199,805 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/25/2010 | 03/01/2015 | 1 | 45,000,000 | 2.63 / (3MLIB) | | | 974,170 | 2,549,064 | | 2,549,064 | (348,827) | | | | 331,403 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/02/2010 | 03/04/2020 | 1 | 36,000,000 | 3MLIB / (3.7) | | | (1,166,225) | (6,470,474) | | (6,470,474) | (698,612) | | | | 482,245 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/04/2010 | 03/08/2020 | 1 | 13,000,000 | 3MLIB / (3.65) | | | (413,632) | (2,277,107) | | (2,277,107) | (259,161) | | | | 174,279 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/09/2010 | 03/11/1930 | 1 | 35,000,000 | 3MLIB / (4.39) | | | (1,374,839) | (10,500,704) | | (10,500,704) | 370,745 | | | | 725,717 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/11/2010 | 03/15/2015 | 1 | 22,000,000 | 3MLIB / (2.67) | | | (485,850) | (1,270,239) | | (1,270,239) | 172,671 | | | | 163,465 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/12/2010 | 03/16/2020 | 1 | 11,072,971 | 6JY / (1.4) | | | (126,933) | (761,377) | | (761,377) | (91,546) | | | | 148,674 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/16/2010 | 03/18/2015 | 1 | 24,000,000 | 3MLIB / (2.64) | | | (521,448) | (1,367,489) | | (1,367,489) | 178,928 | | | | 178,662 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/17/2010 | 03/19/2022 | 1 | 13,530,000 | 6EUR / (3.51) | | | (319,408) | (2,733,815) | | (2,733,815) | (1,033,419) | | | | 205,409 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/17/2010 | 03/19/2022 | 1 | 11,043,622 | 6JY / (1.64) | | | (155,947) | (981,478) | | (981,478) | (131,661) | | | | 167,662 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/22/2010 | 03/24/2020 | 1 | 25,000,000 | 3.7 / (3MLIB) | | | 806,982 | 4,454,872 | | 4,454,872 | 489,472 | | | | 336,186 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/23/2010 | 03/25/2013 | 1 | 155,000,000 | 3MLIB / (1.75) | | | (1,974,871) | (1,235,863) | | (1,235,863) | 1,499,125 | | | | 376,582 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/23/2010 | 03/25/2015 | 1 | 70,000,000 | 3MLIB / (2.63) | | | (1,512,427) | (3,971,451) | | (3,971,451) | 503,912 | | | | 523,377 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/23/2010 | 03/25/2020 | 1 | 20,000,000 | 3.69 / (3MLIB) | | | 643,322 | 3,545,260 | | 3,545,260 | 393,168 | | | | 269,000 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/23/2010 | 03/25/1930 | 1 | 115,000,000 | 4.3 / (3MLIB) | | | 4,398,302 | 32,666,066 | | 32,666,066 | (1,164,883) | | | | 2,387,193 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/23/2010 | 03/26/1940 | 1 | 149,000,000 | 4.41 / (3MLIB) | | | 5,867,039 | 53,254,474 | | 53,254,474 | (6,030,160) | | | | 3,888,221 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/31/2010 | 04/06/1930 | 1 | 15,000,000 | 4.39 / (3MLIB) | | | 588,804 | 4,435,452 | | 4,435,452 | (162,320) | | | | 311,649 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/31/2010 | 04/06/2020 | 1 | 65,000,000 | 3MLIB / (3.83) | | | (2,184,027) | (12,041,057) | | (12,041,057) | (1,205,338) | | | | 876,095 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/01/2010 | 04/07/2015 | 1 | 25,000,000 | 3MLIB / (2.78) | | | (577,480) | (1,480,377) | | (1,480,377) | 208,845 | | | | 188,308 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/06/2010 | 04/08/2013 | 1 | 40,693,939 | 0.53 / (6JY) | | | 89,596 | 46,462 | | 46,462 | (74,948) | | | | 106,160 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/06/2010 | 04/08/2017 | 1 | 16,063,397 | 1.01 / (6JY) | | | 122,658 | 578,128 | | 578,128 | 32,405 | | | | 166,010 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/08/2010 | 04/12/2022 | 1 | 18,232,518 | 6JY / (1.69) | | | (284,029) | (1,747,344) | | (1,747,344) | (204,644) | | | | 277,759 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/08/2010 | 04/12/2017 | 1 | 22,000,000 | 3MLIB / (3.32) | | | (626,740) | (2,611,775) | | (2,611,775) | (139,851) | | | | 227,658 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/13/2010 | 04/15/2017 | 1 | 23,000,000 | 3MLIB / (3.3) | | | (652,307) | (2,712,554) | | (2,712,554) | (152,299) | | | | 238,238 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/13/2010 | 04/15/2017 | 1 | 25,000,000 | 3MLIB / (3.28) | | | (704,029) | (2,926,050) | | (2,926,050) | (170,368) | | | | 258,954 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/13/2010 | 04/15/2025 | 1 | 8,599,377 | 6JY / (1.92) | | | (156,130) | (943,969) | | (943,969) | (85,461) | | | | 150,745 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/16/2010 | 04/20/2018 | 1 | 10,727,312 | 6JY / (1.15) | | | (99,345) | (516,069) | | (516,069) | (41,502) | | | | 123,545 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/16/2010 | 04/20/2025 | 1 | 10,727,312 | 6JY / (1.9) | | | (191,108) | (1,143,784) | | (1,143,784) | (113,448) | | | | 188,153 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/16/2010 | 04/20/2017 | 1 | 20,152,500 | 2.79 / (6EUR) | | | 328,074 | 2,181,255 | | 2,181,255 | 796,148 | | | | 209,081 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/19/2010 | 04/21/2015 | 1 | 112,000,000 | 2.63 / (3MLIB) | | | 2,428,025 | 6,217,119 | | 6,217,119 | (739,339) | | | | 850,819 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/20/2010 | 04/22/2016 | 1 | 18,000,000 | 3MLIB / (3.05) | | | (466,450) | (1,598,256) | | (1,598,256) | 18,022 | | | | 163,768 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/21/2010 | 04/23/2020 | 1 | 23,000,000 | 3.74 / (3MLIB) | | | 753,839 | 4,093,995 | | 4,093,995 | 444,024 | | | | 311,008 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/27/2010 | 04/29/2025 | 1 | 10,586,400 | 6EUR / (3.59) | | | (260,820) | (2,397,417) | | (2,397,417) | (951,122) | | | | 185,870 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/28/2010 | 04/30/2020 | 1 | 38,000,000 | 3.75 / (3MLIB) | | | 1,250,721 | 6,787,572 | | 6,787,572 | 733,665 | | | | 514,522 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/29/2010 | 05/04/1940 | 1 | 18,000,000 | 4.4 / (3MLIB) | | | 708,370 | 6,310,056 | | 6,310,056 | (734,762) | | | | 470,627 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/29/2010 | 05/03/2016 | 1 | 46,182,500 | 6EUR / (2.58) | | | (663,148) | (3,932,015) | | (3,932,015) | (1,297,558) | | | | 422,113 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/03/2010 | 05/05/1930 | 1 | 30,000,000 | 4.24 / (3MLIB) | | | 1,133,844 | 8,098,738 | | 8,098,738 | (308,818) | | | | 624,750 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/04/2010 | 05/06/2015 | 1 | 15,000,000 | 3MLIB / (2.63) | | | (326,306) | (832,981) | | (832,981) | 94,490 | | | | 114,973 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/04/2010 | 05/06/2020 | 1 | 12,000,000 | 3MLIB / (3.64) | | | (381,825) | (2,035,971) | | (2,035,971) | (242,238) | | | | 162,665 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/04/2010 | 05/06/2025 | 1 | 17,668,000 | 6EUR / (3.55) | | | (442,983) | (4,097,034) | | (4,097,034) | (1,664,531) | | | | 310,449 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/05/2010 | 05/07/2020 | 1 | 8,000,000 | 3.57 / (3MLIB) | | | 249,153 | 1,316,447 | | 1,316,447 | 166,329 | | | | 108,464 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/05/2010 | 05/07/2020 | 1 | 12,000,000 | 3MLIB / (3.57) | | | (373,730) | (1,974,671) | | (1,974,671) | (249,494) | | | | 162,696 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/06/2010 | 05/10/1940 | 1 | 18,000,000 | 3MLIB / (4.02) | | | (643,254) | (4,859,759) | | (4,859,759) | 688,276 | | | | 470,771 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/06/2010 | 05/10/2020 | 1 | 23,000,000 | 3.39 / (3MLIB) | | | 670,420 | 3,469,109 | | 3,469,109 | 514,701 | | | | 312,011 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/06/2010 | 05/10/2020 | 1 | 23,000,000 | 3.35 / (3MLIB) | | | 661,843 | 3,406,046 | | 3,406,046 | 522,140 | | | | 312,011 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/06/2010 | 05/10/2020 | 1 | 23,000,000 | 3.44 / (3MLIB) | | | 682,428 | 3,557,393 | | 3,557,393 | 504,284 | | | | 312,011 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/06/2010 | 05/10/2020 | 1 | 23,000,000 | 3.46 / (3MLIB) | | | 693,932 | 3,595,231 | | 3,595,231 | 499,821 | | | | 312,011 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/06/2010 | 05/10/2015 | 1 | 105,000,000 | 3MLIB / (2.55) | | | (2,209,794) | (5,610,788) | | (5,610,788) | 564,987 | | | | 806,710 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/06/2010 | 05/10/2020 | 1 | 60,000,000 | 3.56 / (3MLIB) | | | 1,867,415 | 9,795,618 | | 9,795,618 | 1,254,715 | | | | 813,941 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/07/2010 | 05/11/1940 | 1 | 35,000,000 | 4.04 / (3MLIB) | | | 1,246,988 | 9,594,653 | | 9,594,653 | (1,343,533) | | | | 915,434 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/07/2010 | 05/11/2015 | 1 | 65,000,000 | 3MLIB / (2.46) | | | (1,292,924) | (3,315,473) | | (3,315,473) | 287,011 | | | | 499,686 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/07/2010 | 05/11/2020 | 1 | 60,000,000 | 3MLIB / (3.48) | | | (1,802,068) | (9,433,428) | | (9,433,428) | (1,297,354) | | | | 814,095 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/07/2010 | 05/11/2019 | 1 | 12,662,000 | 6EUR / (2.98) | | | (240,143) | (1,870,813) | | (1,870,813) | (832,129) | | | | 159,711 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/07/2010 | 05/11/2020 | 1 | 23,000,000 | 3.37 / (3MLIB) | | | 663,603 | 3,445,800 | | 3,445,800 | 517,418 | | | | 312,070 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/07/2010 | 05/11/2020 | 1 | 78,000,000 | 3.47 / (3MLIB) | | | 2,354,637 | 12,234,947 | | 12,234,947 | 1,689,929 | | | | 1,058,323 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/10/2010 | 05/12/1930 | 1 | 40,000,000 | 4.11 / (3MLIB) | | | 1,472,881 | 10,031,162 | | 10,031,162 | (383,218) | | | | 833,467 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/12/2010 | 05/14/2015 | 1 | 25,000,000 | 3MLIB / (2.53) | | | (519,586) | (1,324,302) | | (1,324,302) | 127,968 | | | | 192,525 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/12/2010 | 05/14/2025 | 1 | 11,895,750 | 6JY / (1.86) | | | (207,734) | (1,179,613) | | (1,179,613) | (137,725) | | | | 209,212 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/12/2010 | 05/14/2020 | 1 | 24,716,000 | 6EUR / (3.21) | | | (539,859) | (4,375,679) | | (4,375,679) | (1,835,888) | | | | 335,542 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/12/2010 | 05/14/2016 | 1 | 110,000,000 | 3MLIB / (2.86) | | | (2,643,677) | (8,982,401) | | (8,982,401) | (170,725) | | | | 1,009,999 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/13/2010 | 05/17/2025 | 1 | 23,000,000 | 3MLIB / (4) | | | (815,532) | (5,062,684) | | (5,062,684) | (242,922) | | | | 404,639 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/17/2010 | 05/19/1930 | 1 | 49,000,000 | 4.01 / (3MLIB) | | | 1,741,298 | 11,482,537 | | 11,482,537 | (440,396) | | | | 1,021,568 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/18/2010 | 05/20/2015 | 1 | 28,000,000 | 3MLIB / (2.43) | | | (553,328) | (1,411,859) | | (1,411,859) | 110,970 | | | | 216,384 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/20/2010 | 05/24/2020 | 1 | 60,000,000 | 3.3 / (3MLIB) | | | 1,702,593 | 8,605,058 | | 8,605,058 | 1,392,975 | | | | 816,088 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/21/2010 | 05/25/1930 | 1 | 48,000,000 | 3.73 / (3MLIB) | | | 1,566,376 | 9,150,208 | | 9,150,208 | (350,264) | | | | 1,001,199 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/21/2010 | 05/25/2020 | 1 | 33,000,000 | 3.15 / (3MLIB) | | | 887,133 | 4,370,883 | | 4,370,883 | 808,543 | | | | 448,933 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/21/2010 | 05/25/2019 | 1 | 18,517,500 | 6EUR / (2.86) | | | (315,113) | (2,622,957) | | (2,622,957) | (1,274,289) | | | | 234,281 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/21/2010 | 05/25/2016 | 1 | 17,732,461 | 6JY / (0.8) | | | (89,655) | (363,158) | | (363,158) | (37,509) | | | | 163,552 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/21/2010 | 05/25/2020 | 1 | 23,000,000 | 3MLIB / (3.26) | | | (644,180) | (3,235,538) | | (3,235,538) | (541,249) | | | | 312,893 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/24/2010 | 05/26/2020 | 1 | 32,000,000 | 3.29 / (3MLIB) | | | 904,708 | 4,565,959 | | 4,565,959 | 745,601 | | | | 435,410 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/24/2010 | 05/26/2020 | 1 | 58,000,000 | 3MLIB / (3.26) | | | (1,624,559) | (8,164,282) | | (8,164,282) | (1,364,534) | | | | 789,181 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/24/2010 | 05/26/2015 | 1 | 42,000,000 | 2.3 / (3MLIB) | | | 773,205 | 1,980,504 | | 1,980,504 | (105,352) | | | | 325,707 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/24/2010 | 05/26/2015 | 1 | 50,000,000 | 2.26 / (3MLIB) | | | 898,607 | 2,303,246 | | 2,303,246 | (103,706) | | | | 387,746 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/24/2010 | 05/26/2020 | 1 | 60,000,000 | 3.27 / (3MLIB) | | | 1,684,328 | 8,473,438 | | 8,473,438 | 1,408,329 | | | | 816,395 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/25/2010 | 05/27/2020 | 1 | 40,000,000 | 3MLIB / (3.24) | | | (1,110,757) | (5,558,510) | | (5,558,510) | (949,291) | | | | 544,365 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/27/2010 | 06/01/2020 | 1 | 60,000,000 | 3MLIB / (3.42) | | | (1,771,093) | (9,083,277) | | (9,083,277) | (1,336,114) | | | | 817,160 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/27/2010 | 06/01/2020 | 1 | 63,000,000 | 3.41 / (3MLIB) | | | 1,855,238 | 9,505,232 | | 9,505,232 | 1,406,716 | | | | 858,018 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/28/2010 | 06/02/1930 | 1 | 21,000,000 | 3MLIB / (3.94) | | | (730,529) | (4,683,358) | | (4,683,358) | 181,909 | | | | 438,269 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 05/28/2010 | 06/02/2020 | 1 | 59,000,000 | 3.38 / (3MLIB) | | | 1,718,352 | 8,762,268 | | 8,762,268 | 1,334,072 | | | | 803,691 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/02/2010 | 06/04/2013 | 1 | 100,000,000 | 1.67 / (3MLIB) | | | 1,205,763 | 679,930 | | 679,930 | (806,995) | | | | 327,024 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/04/2010 | 06/08/2020 | 1 | 30,000,000 | 3MLIB / (3.32) | | | (857,411) | (4,322,253) | | (4,322,253) | (693,138) | | | | 409,115 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/04/2010 | 06/08/2015 | 1 | 30,000,000 | 2.36 / (3MLIB) | | | 568,286 | 1,449,556 | | 1,449,556 | (81,169) | | | | 234,254 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/07/2010 | 06/09/2014 | 1 | 55,000,000 | 2.01 / (3MLIB) | | | 846,247 | 1,365,553 | | 1,365,553 | (365,061) | | | | 330,191 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/08/2010 | 06/10/2014 | 1 | 75,000,000 | 1.98 / (3MLIB) | | | 1,135,004 | 1,837,384 | | 1,837,384 | (478,204) | | | | 450,694 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/09/2010 | 06/11/1930 | 1 | 21,000,000 | 3MLIB / (3.87) | | | (714,128) | (4,426,092) | | (4,426,092) | 173,438 | | | | 438,584 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/16/2010 | 06/18/2015 | 1 | 42,000,000 | 2.34 / (3MLIB) | | | 783,384 | 2,004,333 | | 2,004,333 | (91,239) | | | | 329,818 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/17/2010 | 06/21/2017 | 1 | 80,000,000 | 3MLIB / (2.79) | | | (1,857,162) | (7,418,774) | | (7,418,774) | (1,073,439) | | | | 846,168 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/18/2010 | 06/22/1930 | 1 | 21,000,000 | 3MLIB / (3.83) | | | (704,259) | (4,270,369) | | (4,270,369) | 169,674 | | | | 438,968 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/18/2010 | 06/22/2017 | 1 | 33,000,000 | 3MLIB / (2.81) | | | (771,330) | (3,080,263) | | (3,080,263) | (438,254) | | | | 349,153 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/22/2010 | 06/24/2020 | 1 | 25,000,000 | 3.19 / (3MLIB) | | | 677,514 | 3,336,857 | | 3,336,857 | 608,300 | | | | 341,946 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/24/2010 | 06/28/2025 | 1 | 17,000,000 | 3.57 / (3MLIB) | | | 525,782 | 2,825,222 | | 2,825,222 | 226,776 | | | | 300,454 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/25/2010 | 06/29/2013 | 1 | 110,000,000 | 1.39 / (3MLIB) | | | 1,017,197 | 604,051 | | 604,051 | (533,181) | | | | 387,827 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/28/2010 | 06/30/2017 | 1 | 13,000,000 | 3MLIB / (2.66) | | | (285,329) | (1,125,981) | | (1,125,981) | (193,969) | | | | 137,886 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/29/2010 | 07/01/2020 | 1 | 24,000,000 | 3.01 / (3MLIB) | | | 609,204 | 3,213,364 | | 3,213,364 | 621,233 | | | | 328,694 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/29/2010 | 07/01/2020 | 1 | 12,000,000 | .3MLIB / (3.04) | | | (308,052) | (1,633,546) | | (1,633,546) | (307,663) | | | | 164,347 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/30/2010 | 07/02/2020 | 1 | 36,000,000 | .3MLIB / (3.03) | | | (919,265) | (4,863,063) | | (4,863,063) | (927,347) | | | | 493,133 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/30/2010 | 07/02/1935 | 1 | 18,000,000 | .3.68 / (3MLIB) | | | 576,633 | 3,690,003 | | 3,690,003 | (414,814) | | | | 426,960 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/01/2010 | 07/06/2025 | 1 | 25,000,000 | .3.41 / (3MLIB) | | | 732,041 | 4,079,295 | | 4,079,295 | 359,182 | | | | 442,236 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/01/2010 | 07/06/2015 | 1 | 40,000,000 | .2.04 / (3MLIB) | | | 624,265 | 1,977,425 | | 1,977,425 | 48,875 | | | | 317,280 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/02/2010 | 07/06/2013 | 1 | 74,000,000 | .3MLIB / (1.37) | | | (659,090) | (837,100) | | (837,100) | 338,613 | | | | 265,954 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/02/2010 | 07/06/1930 | 1 | 35,000,000 | .3.62 / (3MLIB) | | | 1,099,232 | 6,579,813 | | 6,579,813 | (243,551) | | | | 732,426 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/06/2010 | 07/08/2016 | 1 | 20,000,000 | .3MLIB / (2.36) | | | (376,971) | (1,478,553) | | (1,478,553) | (160,023) | | | | 187,676 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/07/2010 | 07/09/2020 | 1 | 25,000,000 | .3MLIB / (3.04) | | | (640,892) | (3,384,723) | | (3,384,723) | (641,685) | | | | 342,897 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/09/2010 | 07/13/2020 | 1 | 25,000,000 | .3MLIB / (3.1) | | | (656,499) | (3,493,076) | | (3,493,076) | (628,855) | | | | 343,150 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/14/2010 | 07/16/2020 | 1 | 25,000,000 | .3.09 / (3MLIB) | | | 656,145 | 3,475,454 | | 3,475,454 | 630,027 | | | | 343,339 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/14/2010 | 07/16/2017 | 1 | 50,000,000 | .3MLIB / (2.63) | | | (1,083,541) | (4,849,865) | | (4,849,865) | (778,500) | | | | 532,943 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/15/2010 | 07/19/2015 | 1 | 85,000,000 | .3MLIB / (1.99) | | | (1,298,486) | (4,078,876) | | (4,078,876) | (169,289) | | | | 679,040 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/15/2010 | 07/19/2017 | 1 | 62,000,000 | .3MLIB / (2.54) | | | (1,288,131) | (5,722,884) | | (5,722,884) | (1,023,508) | | | | 661,454 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/15/2010 | 07/19/1930 | 1 | 68,000,000 | .3.63 / (3MLIB) | | | 2,152,289 | 12,815,071 | | 12,815,071 | (489,253) | | | | 1,424,465 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/15/2010 | 07/19/2020 | 1 | 34,000,000 | .3MLIB / (3) | | | (862,794) | (4,481,478) | | (4,481,478) | (882,959) | | | | 467,199 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/16/2010 | 07/20/2019 | 1 | 10,000,000 | .3MLIB / (2.8) | | | (233,214) | (1,160,014) | | (1,160,014) | (260,340) | | | | 128,019 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/16/2010 | 07/20/2016 | 1 | 12,000,000 | .3MLIB / (2.19) | | | (207,857) | (807,156) | | (807,156) | (118,928) | | | | 113,137 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/16/2010 | 07/20/2020 | 1 | 30,000,000 | .3MLIB / (2.94) | | | (741,643) | (3,800,827) | | (3,800,827) | (795,905) | | | | 412,311 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/21/2010 | 07/23/2020 | 1 | 60,000,000 | .2.95 / (3MLIB) | | | 1,490,286 | 7,640,777 | | 7,640,777 | 1,586,259 | | | | 825,076 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/22/2010 | 07/26/2017 | 1 | 65,000,000 | .3MLIB / (2.45) | | | (1,290,074) | (5,680,300) | | (5,680,300) | (1,142,308) | | | | 694,940 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/26/2010 | 07/28/2017 | 1 | 65,000,000 | .3MLIB / (2.54) | | | (1,348,433) | (5,958,766) | | (5,958,766) | (1,094,023) | | | | 695,362 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/03/2010 | 08/05/2017 | 1 | 39,567,000 | .2.5 / (6EUR) | | | 478,541 | 3,538,631 | | 3,538,631 | 1,838,153 | | | | 424,181 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/09/2010 | 08/11/1930 | 1 | 34,000,000 | .3.53 / (3MLIB) | | | 1,045,586 | 5,803,835 | | 5,803,835 | (233,617) | | | | 713,471 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/10/2010 | 08/12/2015 | 1 | 45,000,000 | .3MLIB / (1.75) | | | (584,046) | (1,827,416) | | (1,827,416) | (218,837) | | | | 363,963 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/10/2010 | 08/12/2013 | 1 | 40,000,000 | .3MLIB / (1.07) | | | (246,452) | (333,963) | | (333,963) | 52,153 | | | | 157,056 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/10/2010 | 08/12/1930 | 1 | 20,000,000 | .3.51 / (3MLIB) | | | 609,826 | 3,344,336 | | 3,344,336 | (134,668) | | | | 419,722 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/11/2010 | 08/13/2015 | 1 | 50,000,000 | .1.63 / (3MLIB) | | | 587,496 | 1,847,279 | | 1,847,279 | 305,773 | | | | 404,617 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/11/2010 | 08/13/2020 | 1 | 15,000,000 | .3MLIB / (2.71) | | | (337,499) | (1,605,560) | | (1,605,560) | (427,438) | | | | 207,025 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/11/2010 | 08/13/2020 | 1 | 40,000,000 | .2.7 / (3MLIB) | | | 897,997 | 4,265,910 | | 4,265,910 | 1,141,543 | | | | 552,067 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/11/2010 | 08/13/2015 | 1 | 65,000,000 | .3MLIB / (1.6) | | | (745,870) | (2,347,967) | | (2,347,967) | (415,228) | | | | 526,003 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/11/2010 | 08/13/1930 | 1 | 20,000,000 | .3.43 / (3MLIB) | | | 595,498 | 3,119,149 | | 3,119,149 | (125,862) | | | | 419,755 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/12/2010 | 08/16/2015 | 1 | 44,000,000 | .3MLIB / (1.66) | | | (530,877) | (1,664,709) | | (1,664,709) | (260,825) | | | | 356,629 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/12/2010 | 08/16/1930 | 1 | 20,000,000 | .3.38 / (3MLIB) | | | 584,808 | 2,943,176 | | 2,943,176 | (119,493) | | | | 419,854 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/13/2010 | 08/17/1940 | 1 | 10,000,000 | .3.53 / (3MLIB) | | | 307,079 | 1,762,715 | | 1,762,715 | (356,003) | | | | 262,824 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/13/2010 | 08/17/1930 | 1 | 14,000,000 | .3.38 / (3MLIB) | | | 409,086 | 2,056,509 | | 2,056,509 | (83,982) | | | | 293,921 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/16/2010 | 08/18/1930 | 1 | 20,000,000 | .3.16 / (3MLIB) | | | 540,593 | 2,252,338 | | 2,252,338 | (92,937) | | | | 419,921 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/17/2010 | 08/20/2025 | 1 | 14,015,417 | .6JY / (1.42) | | | (158,323) | (545,454) | | (545,454) | (306,565) | | | | 249,133 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/17/2010 | 08/19/2020 | 1 | 21,799,100 | .6EUR / (2.61) | | | (301,947) | (2,453,033) | | (2,453,033) | (1,658,283) | | | | 301,193 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/17/2010 | 08/19/2020 | 1 | 23,081,400 | .6EUR / (2.61) | | | (319,708) | (2,597,329) | | (2,597,329) | (1,755,829) | | | | 318,910 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/18/2010 | 08/20/2020 | 1 | 55,000,000 | .2.62 / (3MLIB) | | | 1,187,269 | 5,473,544 | | 5,473,544 | 1,610,924 | | | | 760,060 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/20/2010 | 08/24/1930 | 1 | 20,000,000 | .3.15 / (3MLIB) | | | 536,781 | 2,210,361 | | 2,210,361 | (92,579) | | | | 420,119 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/24/2010 | 08/26/2022 | 1 | 10,172,800 | .6EUR / (2.56) | | | (138,337) | (1,076,324) | | (1,076,324) | (880,854) | | | | 158,052 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/25/2010 | 08/27/2017 | 1 | 48,000,000 | .2.03 / (3MLIB) | | | 750,668 | 3,136,864 | | 3,136,864 | 1,076,805 | | | | 517,996 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/26/2010 | 08/31/2020 | 1 | 55,000,000 | .2.56 / (3MLIB) | | | 1,153,826 | 5,197,139 | | 5,197,139 | 1,645,463 | | | | 761,441 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/27/2010 | 09/01/2020 | 1 | 77,000,000 | 2.56 / (3MLIB) | | | 1,613,013 | 7,251,673 | | 7,251,673 | 2,297,065 | | | | 1,066,210 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/30/2010 | 09/01/2020 | 1 | 90,000,000 | 2.56 / (3MLIB) | | | 1,880,840 | 8,440,976 | | 8,440,976 | 2,688,712 | | | | 1,246,219 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/30/2010 | 09/01/2015 | 1 | 65,000,000 | 1.6 / (3MLIB) | | | 738,284 | 2,323,316 | | 2,323,316 | 452,720 | | | | 530,999 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/31/2010 | 09/02/2020 | 1 | 58,000,000 | 3MLIB / (2.51) | | | (1,183,903) | (5,219,007) | | (5,219,007) | (1,756,865) | | | | 803,265 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/31/2010 | 09/02/2017 | 1 | 70,000,000 | 2.04 / (3MLIB) | | | 1,104,223 | 4,606,749 | | 4,606,749 | 1,575,617 | | | | 756,536 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/02/2010 | 09/06/2022 | 1 | 12,876,000 | 6EUR / (2.69) | | | (194,448) | (1,512,420) | | (1,512,420) | (1,096,779) | | | | 200,338 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/02/2010 | 09/07/2020 | 1 | 95,000,000 | 2.63 / (3MLIB) | | | 2,057,813 | 9,441,823 | | 9,441,823 | 2,779,403 | | | | 1,316,882 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 09/10/2020 | 1 | 58,000,000 | 2.59 / (3MLIB) | | | 1,230,956 | 5,566,782 | | 5,566,782 | 1,717,363 | | | | 804,427 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/08/2010 | 09/10/2015 | 1 | 110,000,000 | 1.62 / (3MLIB) | | | 1,267,297 | 3,992,252 | | 3,992,252 | 773,243 | | | | 902,812 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/08/2010 | 09/10/2015 | 1 | 45,000,000 | 1.63 / (3MLIB) | | | 522,602 | 1,645,588 | | 1,645,588 | 312,224 | | | | 369,332 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/08/2010 | 09/10/2020 | 1 | 35,000,000 | 2.61 / (3MLIB) | | | 751,043 | 3,423,296 | | 3,423,296 | 1,029,344 | | | | 485,430 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/08/2010 | 09/10/1940 | 1 | 13,000,000 | 3.33 / (3MLIB) | | | 371,714 | 1,719,840 | | 1,719,840 | (446,284) | | | | 342,066 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/10/2010 | 09/14/2017 | 1 | 44,193,200 | 2.31 / (6EUR) | | | 522,720 | 3,560,654 | | 3,560,654 | 2,198,045 | | | | 479,326 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/13/2010 | 09/15/2015 | 1 | 105,000,000 | 1.71 / (3MLIB) | | | 1,304,268 | 4,079,529 | | 4,079,529 | 659,989 | | | | 863,993 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/13/2010 | 09/15/1940 | 1 | 15,000,000 | 3.47 / (3MLIB) | | | 450,886 | 2,438,840 | | 2,438,840 | (530,543) | | | | 394,790 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/13/2010 | 09/15/2020 | 1 | 55,000,000 | 2.73 / (3MLIB) | | | 1,244,325 | 5,851,386 | | 5,851,386 | 1,564,273 | | | | 763,507 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/14/2010 | 09/16/2025 | 1 | 60,000,000 | 3.11 / (3MLIB) | | | 1,583,296 | 7,261,037 | | 7,261,037 | 944,160 | | | | 1,069,579 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/14/2010 | 09/16/1935 | 1 | 43,000,000 | 3.38 / (3MLIB) | | | 1,252,408 | 6,176,022 | | 6,176,022 | (935,836) | | | | 1,024,608 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/15/2010 | 09/17/2015 | 1 | 125,000,000 | 3MLIB / (1.63) | | | (1,443,450) | (4,550,651) | | (4,550,651) | (898,707) | | | | 1,029,618 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/15/2010 | 09/17/1935 | 1 | 52,000,000 | 3.41 / (3MLIB) | | | 1,527,375 | 7,720,770 | | 7,720,770 | (1,139,859) | | | | 1,239,136 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 09/17/2025 | 1 | 73,000,000 | 3.12 / (3MLIB) | | | 1,933,230 | 8,929,277 | | 8,929,277 | 1,142,979 | | | | 1,301,464 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/16/2010 | 09/20/2013 | 1 | 90,000,000 | 3MLIB / (1.01) | | | (483,547) | (693,333) | | (693,333) | 5,184 | | | | 382,426 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/16/2010 | 09/20/2013 | 1 | 90,000,000 | 3MLIB / (1.01) | | | (485,797) | (695,584) | | (695,584) | 7,434 | | | | 382,426 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/17/2010 | 09/21/1940 | 1 | 32,000,000 | 3.57 / (3MLIB) | | | 992,065 | 5,857,809 | | 5,857,809 | (1,153,175) | | | | 842,473 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/17/2010 | 09/21/2025 | 1 | 49,000,000 | 3.22 / (3MLIB) | | | 1,348,824 | 6,593,462 | | 6,593,462 | 730,026 | | | | 873,967 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/17/2010 | 09/21/2013 | 1 | 110,000,000 | 1 / (3MLIB) | | | 579,097 | 840,060 | | 840,060 | 9,317 | | | | 468,308 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/17/2010 | 09/20/2025 | 1 | 49,000,000 | 3.23 / (3MLIB) | | | 1,350,452 | 6,611,659 | | 6,611,659 | 728,942 | | | | 873,871 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 09/23/1930 | 1 | 20,000,000 | 3.34 / (3MLIB) | | | 573,140 | 2,757,303 | | 2,757,303 | (119,886) | | | | 421,077 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 09/24/1930 | 1 | 33,000,000 | 3.24 / (3MLIB) | | | 911,600 | 4,022,064 | | 4,022,064 | (177,266) | | | | 694,831 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/22/2010 | 09/24/1930 | 1 | 33,000,000 | 3.26 / (3MLIB) | | | 918,200 | 4,124,407 | | 4,124,407 | (181,342) | | | | 694,831 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/23/2010 | 09/27/1940 | 1 | 15,000,000 | 3.37 / (3MLIB) | | | 434,268 | 2,089,222 | | 2,089,222 | (520,227) | | | | 395,028 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/28/2010 | 09/30/1935 | 1 | 45,000,000 | 3.23 / (3MLIB) | | | 1,238,039 | 5,121,716 | | 5,121,716 | (937,724) | | | | 1,073,182 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/29/2010 | 10/01/2020 | 1 | 38,000,000 | 2.51 / (3MLIB) | | | 773,624 | 3,320,663 | | 3,320,663 | 1,153,153 | | | | 529,032 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/04/2010 | 10/06/2014 | 1 | 51,000,000 | 3MLIB / (1.17) | | | (356,449) | (819,308) | | (819,308) | (189,331) | | | | 338,936 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 10/05/2010 | 10/07/1930 | 1 | 33,000,000 | 3.21 / (3MLIB) | | | 906,222 | 3,833,547 | | 3,833,547 | (178,202) | | | | 695,538 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/06/2010 | 10/08/2017 | 1 | 45,000,000 | 1.99 / (3MLIB) | | | 681,122 | 2,740,157 | | 2,740,157 | 1,075,374 | | | | 491,522 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/08/2010 | 10/13/2020 | 1 | 21,391,028 | 6JY / (0.92) | | | (126,346) | (551,275) | | (551,275) | (405,167) | | | | 298,443 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/12/2010 | 10/14/2013 | 1 | 110,000,000 | 0.76 / (3MLIB) | | | 320,338 | 476,295 | | 476,295 | 294,951 | | | | 488,507 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/13/2010 | 10/15/1940 | 1 | 15,000,000 | 3MLIB / (3.48) | | | (451,480) | (2,401,532) | | (2,401,532) | 534,665 | | | | 395,384 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 10/13/2010 | 10/15/2014 | 1 | 76,000,000 | 3MLIB / (1.06) | | | (453,049) | (1,056,882) | | (1,056,882) | (374,373) | | | | 508,642 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/15/2010 | 10/19/2013 | 1 | 113,934,100 | 1.58 / (6EUR) | | | 460,526 | 1,334,728 | | 1,334,728 | 575,004 | | | | 510,413 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 10/20/2010 | 10/22/2020 | 1 | 33,000,000 | 3MLIB / (2.56) | | | (690,572) | (2,952,963) | | (2,952,963) | (986,472) | | | | 461,148 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 10/22/2010 | 10/26/2020 | 1 | 33,000,000 | 3MLIB / (2.61) | | | (710,318) | (3,094,599) | | (3,094,599) | (970,759) | | | | 461,476 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/26/2010 | 10/28/2020 | 1 | 33,000,000 | .3MLIB / (2.69) | | | (737,389) | (3,296,043) | | (3,296,043) | (947,646) | | | | 461,640 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/27/2010 | 10/29/2020 | 1 | 55,000,000 | .3MLIB / (2.78) | | | (1,276,409) | (5,866,859) | | (5,866,859) | (1,539,275) | | | | 769,536 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/27/2010 | 10/29/2020 | 1 | 150,000,000 | .3 / (3MLIB) | | | 3,808,865 | 18,548,667 | | 18,548,667 | 3,920,857 | | | | 2,098,735 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2010 | 11/01/1940 | 1 | 6,500,000 | .3MLIB / (3.69) | | | (209,992) | (1,323,423) | | (1,323,423) | 242,305 | | | | 171,470 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/01/2010 | 11/03/2020 | 1 | 9,000,000 | .3MLIB / (2.73) | | | (204,280) | (916,892) | | (916,892) | (255,860) | | | | 126,013 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 11/01/2010 | 11/03/2017 | 1 | 120,000,000 | .3MLIB / (2.04) | | | (1,903,235) | (7,504,126) | | (7,504,126) | (2,863,642) | | | | 1,320,227 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/04/2010 | 11/08/2020 | 1 | 44,000,000 | .3MLIB / (2.61) | | | (949,319) | (4,079,590) | | (4,079,590) | (1,294,066) | | | | 616,611 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/09/2010 | 11/12/1930 | 1 | 27,000,000 | 3.57 / (3MLIB) | | | 844,170 | 4,562,755 | | 4,562,755 | (217,893) | | | | 570,631 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/09/2010 | 11/12/2020 | 1 | 13,000,000 | .3MLIB / (2.76) | | | (300,208) | (1,348,101) | | (1,348,101) | (366,300) | | | | 182,309 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/10/2010 | 11/12/2017 | 1 | 30,000,000 | .3MLIB / (2.25) | | | (540,490) | (2,176,372) | | (2,176,372) | (663,323) | | | | 330,908 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/10/2010 | 11/12/2015 | 1 | 82,000,000 | .3MLIB / (1.54) | | | (893,523) | (2,660,577) | | (2,660,577) | (769,567) | | | | 694,181 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/16/2010 | 11/18/2020 | 1 | 34,000,000 | .3MLIB / (3.09) | | | (896,059) | (4,386,018) | | (4,386,018) | (863,069) | | | | 477,314 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/18/2010 | 11/22/2017 | 1 | 30,000,000 | .3MLIB / (2.44) | | | (593,651) | (2,438,071) | | (2,438,071) | (617,637) | | | | 331,851 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/18/2010 | 11/22/2017 | 1 | 37,000,000 | .3MLIB / (2.46) | | | (739,755) | (3,044,511) | | (3,044,511) | (754,575) | | | | 409,283 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/19/2010 | 11/23/2020 | 1 | 34,000,000 | .3MLIB / (3.05) | | | (879,834) | (4,263,428) | | (4,263,428) | (876,432) | | | | 477,734 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/22/2010 | 11/24/2020 | 1 | 56,000,000 | .3MLIB / (2.96) | | | (1,398,687) | (6,628,512) | | (6,628,512) | (1,484,789) | | | | 786,994 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/22/2010 | 11/24/2015 | 1 | 41,000,000 | 1.72 / (3MLIB) | | | 514,101 | 1,534,818 | | 1,534,818 | 328,854 | | | | 349,102 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/22/2010 | 11/24/1930 | 1 | 16,000,000 | .3MLIB / (3.73) | | | (522,825) | (3,072,939) | | (3,072,939) | 146,191 | | | | 338,467 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/22/2010 | 11/25/2013 | 1 | 110,000,000 | .0.98 / (3MLIB) | | | 563,920 | 716,894 | | 716,894 | 107,967 | | | | 522,580 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 11/27/2020 | 1 | 34,000,000 | 2.96 / (3MLIB) | | | 850,106 | 4,032,699 | | 4,032,699 | 900,916 | | | | 478,070 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/29/2010 | 12/01/2015 | 1 | 103,000,000 | 1.76 / (3MLIB) | | | 1,328,516 | 3,966,105 | | 3,966,105 | 809,763 | | | | 879,949 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/01/2010 | 12/03/2025 | 1 | 17,000,000 | 3.57 / (3MLIB) | | | 528,456 | 2,869,108 | | 2,869,108 | 199,058 | | | | 305,587 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/01/2010 | 12/03/1935 | 1 | 12,000,000 | 3.87 / (3MLIB) | | | 408,127 | 2,705,474 | | 2,705,474 | (304,952) | | | | 287,280 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/01/2010 | 12/03/2017 | 1 | 60,363,000 | .6EUR / (2.77) | | | (914,265) | (5,949,261) | | (5,949,261) | (2,914,879) | | | | 669,798 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/01/2010 | 12/03/2020 | 1 | 15,000,000 | .3MLIB / (3.1) | | | (395,784) | (1,933,895) | | (1,933,895) | (380,424) | | | | 211,135 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/02/2010 | 12/06/2017 | 1 | 38,000,000 | .3MLIB / (2.58) | | | (806,242) | (3,344,116) | | (3,344,116) | (742,918) | | | | 422,011 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/02/2010 | 12/06/1940 | 1 | 14,000,000 | .4 / (3MLIB) | | | 495,206 | 3,716,594 | | 3,716,594 | (554,612) | | | | 369,964 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/02/2010 | 12/06/2020 | 1 | 49,239,600 | .3.2 / (6EUR) | | | 970,545 | 7,352,624 | | 7,352,624 | 3,579,998 | | | | 693,446 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/02/2010 | 12/06/2019 | 1 | 25,000,000 | .3MLIB / (2.97) | | | (627,797) | (2,956,808) | | (2,956,808) | (632,809) | | | | 329,140 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/03/2010 | 12/07/2020 | 1 | 56,000,000 | .3MLIB / (3.14) | | | (1,498,627) | (7,366,537) | | (7,366,537) | (1,403,638) | | | | 788,791 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/06/2010 | 12/08/2017 | 1 | 45,000,000 | .3MLIB / (2.47) | | | (903,617) | (3,703,935) | | (3,703,935) | (929,536) | | | | 500,031 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/06/2010 | 12/08/2015 | 1 | 250,000,000 | .2 / (3MLIB) | | | 3,835,718 | 11,430,929 | | 11,430,929 | 1,410,397 | | | | 2,142,898 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 12/09/2017 | 1 | 17,000,000 | 2.59 / (3MLIB) | | | 360,677 | 1,496,376 | | 1,496,376 | 333,962 | | | | 188,954 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/08/2010 | 12/10/2020 | 1 | 57,000,000 | .3MLIB / (3.37) | | | (1,653,478) | (8,491,200) | | (8,491,200) | (1,319,868) | | | | 803,298 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/08/2010 | 12/10/1930 | 1 | 35,000,000 | .3MLIB / (4.01) | | | (1,241,043) | (8,204,885) | | (8,204,885) | 384,020 | | | | 741,315 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/08/2010 | 12/10/2017 | 1 | 46,000,000 | .3MLIB / (2.84) | | | (1,089,896) | (4,614,034) | | (4,614,034) | (795,761) | | | | 511,430 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/10/2010 | 12/14/1940 | 1 | 17,000,000 | .4.09 / (3MLIB) | | | 616,731 | 4,834,334 | | 4,834,334 | (685,103) | | | | 449,421 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/10/2010 | 12/14/2020 | 1 | 13,378,000 | .6EUR / (3.3) | | | (272,002) | (2,085,086) | | (2,085,086) | (963,336) | | | | 188,667 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/14/2010 | 12/16/2017 | 1 | 33,110,000 | .3 / (6EUR) | | | 574,869 | 3,673,808 | | 3,673,808 | 1,582,005 | | | | 368,739 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/14/2010 | 12/16/2016 | 1 | 30,985,580 | .0.85 / (6JY) | | | 163,522 | 722,689 | | 722,689 | 98,864 | | | | 308,346 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/14/2010 | 12/16/2020 | 1 | 34,000,000 | .3MLIB / (3.55) | | | (1,048,501) | (5,534,680) | | (5,534,680) | (735,703) | | | | 479,662 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/15/2010 | 12/17/1930 | 1 | 35,000,000 | .3MLIB / (4.14) | | | (1,284,416) | (8,870,910) | | (8,870,910) | 412,541 | | | | 741,717 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/16/2010 | 12/20/2025 | 1 | 43,000,000 | .3MLIB / (4.11) | | | (1,566,178) | (9,957,626) | | (9,957,626) | (339,375) | | | | 774,365 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/16/2010 | 12/20/2015 | 1 | 42,000,000 | 2.38 / (3MLIB) | | | 802,105 | 2,396,450 | | 2,396,450 | 96,222 | | | | 362,043 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/16/2010 | 12/20/2020 | 1 | 13,131,000 | .6EUR / (3.43) | | | (290,517) | (2,212,312) | | (2,212,312) | (956,719) | | | | 185,378 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/17/2010 | 12/21/1935 | 1 | 13,000,000 | 4.22 / (3MLIB) | | | 487,364 | 3,759,050 | | 3,759,050 | (360,136) | | | | 311,560 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/20/2010 | 12/22/2020 | 1 | 34,000,000 | 3.35 / (3MLIB) | | | 979,154 | 4,988,758 | | 4,988,758 | 794,030 | | | | 480,164 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/20/2010 | 12/22/1930 | 1 | 28,000,000 | 4 / (3MLIB) | | | 986,262 | 6,452,161 | | 6,452,161 | (306,133) | | | | 593,603 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/21/2010 | 12/23/1935 | 1 | 9,000,000 | 4.12 / (3MLIB) | | | 327,866 | 2,428,012 | | 2,428,012 | (243,717) | | | | 215,721 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/21/2010 | 12/23/2015 | 1 | 31,000,000 | 2.13 / (3MLIB) | | | 512,415 | 1,529,287 | | 1,529,287 | 150,643 | | | | 267,596 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/22/2010 | 12/24/2020 | 1 | 23,000,000 | 3MLIB / (3.44) | | | (681,474) | (3,526,404) | | (3,526,404) | (520,609) | | | | 324,930 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/28/2010 | 12/30/1930 | 1 | 15,000,000 | 4.08 / (3MLIB) | | | 541,878 | 3,638,018 | | 3,638,018 | (172,239) | | | | 318,198 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/30/2010 | 01/04/1931 | 1 | 15,500,000 | 4.09 / (3MLIB) | | | 560,160 | 4,078,580 | | 4,078,580 | (180,791) | | | | 328,906 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/03/2011 | 01/05/2021 | 1 | 23,000,000 | 3MLIB / (3.41) | | | (675,302) | (3,828,206) | | (3,828,206) | (525,876) | | | | 325,551 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/12/2011 | 01/14/2021 | 1 | 23,000,000 | 3.47 / (3MLIB) | | | 689,992 | 3,915,409 | | 3,915,409 | 513,605 | | | | 326,059 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/20/2011 | 01/24/2021 | 1 | 23,000,000 | 3MLIB / (3.49) | | | (695,257) | (3,939,690) | | (3,939,690) | (510,382) | | | | 326,622 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch International | 01/21/2011 | 01/25/2017 | 1 | 41,043,000 | 2.96 / (6EUR) | | | 732,364 | 4,716,630 | | 4,716,630 | 1,399,300 | | | | 413,977 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 01/25/2013 | 1 | 170,000,000 | 0.86 / (3MLIB) | | | 669,794 | 589,094 | | 589,094 | (264,195) | | | | 223,995 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 01/21/2011 | 01/25/1931 | 1 | 22,000,000 | 3MLIB / (4.21) | | | (824,009) | (6,170,871) | | (6,170,871) | 278,881 | | | | 467,590 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/25/2011 | 01/27/1931 | 1 | 17,000,000 | 4.15 / (3MLIB) | | | 627,021 | 4,609,810 | | 4,609,810 | (209,645) | | | | 361,375 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 01/28/1931 | 1 | 21,000,000 | 4.13 / (3MLIB) | | | 771,438 | 5,636,657 | | 5,636,657 | (254,914) | | | | 446,439 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 01/26/2011 | 01/28/2021 | 1 | 17,000,000 | 3MLIB / (3.48) | | | (513,317) | (2,898,136) | | (2,898,136) | (379,248) | | | | 241,582 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 01/28/2011 | 02/01/2021 | 1 | 23,000,000 | 3.43 / (3MLIB) | | | 682,098 | 3,811,144 | | 3,811,144 | 521,478 | | | | 327,015 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 01/31/2011 | 02/02/2021 | 1 | 45,000,000 | 3.41 / (3MLIB) | | | 1,328,380 | 7,397,517 | | 7,397,517 | 1,025,609 | | | | 639,922 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 01/31/2011 | 02/02/2021 | 1 | 45,000,000 | 3MLIB / (3.44) | | | (1,340,755) | (7,499,555) | | (7,499,555) | (1,015,257) | | | | 639,922 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/01/2011 | 02/03/2021 | 1 | 26,000,000 | 3MLIB / (3.54) | | | (801,393) | (4,551,174) | | (4,551,174) | (564,156) | | | | 369,796 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/02/2011 | 02/04/2026 | 1 | 19,013,400 | 6EUR / (3.84) | | | (512,893) | (4,957,930) | | (4,957,930) | (1,673,743) | | | | 344,012 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/03/2011 | 02/07/2018 | 1 | 33,957,500 | 3.17 / (6EUR) | | | 685,142 | 4,818,282 | | 4,818,282 | 1,580,751 | | | | 383,539 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 02/04/2011 | 02/08/2018 | 1 | 46,000,000 | 3MLIB / (3.14) | | | (1,232,820) | (5,851,466) | | (5,851,466) | (720,366) | | | | 519,696 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 02/08/2011 | 02/10/2018 | 1 | 62,000,000 | 3MLIB / (3.23) | | | (1,721,260) | (8,211,855) | | (8,211,855) | (919,928) | | | | 700,841 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/08/2011 | 02/10/2018 | 1 | 47,000,000 | 3MLIB / (3.19) | | | (1,283,676) | (6,109,564) | | (6,109,564) | (717,280) | | | | 531,283 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/09/2011 | 02/11/2014 | 1 | 92,000,000 | 3MLIB / (1.59) | | | (1,044,432) | (1,803,840) | | (1,803,840) | 385,501 | | | | 485,488 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 02/09/2011 | 02/11/2021 | 1 | 35,000,000 | 3.77 / (3MLIB) | | | 1,159,463 | 6,746,805 | | 6,746,805 | 693,733 | | | | 498,486 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 02/09/2011 | 02/11/2016 | 1 | 63,000,000 | 2.54 / (3MLIB) | | | 1,312,921 | 4,576,681 | | 4,576,681 | 130,174 | | | | 555,856 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 02/11/1931 | 1 | 8,000,000 | 4.38 / (3MLIB) | | | 313,820 | 2,441,628 | | 2,441,628 | (111,188) | | | | 170,242 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/10/2011 | 02/14/1931 | 1 | 37,000,000 | 4.42 / (3MLIB) | | | 1,466,437 | 11,540,903 | | 11,540,903 | (525,105) | | | | 787,549 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/11/2011 | 02/15/1941 | 1 | 14,000,000 | 4.49 / (3MLIB) | | | 565,093 | 5,357,964 | | 5,357,964 | (610,573) | | | | 371,231 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 02/14/2011 | 02/16/2026 | 1 | 13,981,836 | 6JY / (1.8) | | | (208,825) | (1,131,255) | | (1,131,255) | (165,714) | | | | 253,297 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/14/2011 | 02/16/2021 | 1 | 35,000,000 | 3.74 / (3MLIB) | | | 1,149,589 | 6,662,778 | | 6,662,778 | 702,013 | | | | 498,912 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/15/2011 | 02/17/1941 | 1 | 12,000,000 | 4.46 / (3MLIB) | | | 480,395 | 4,507,358 | | 4,507,358 | (520,972) | | | | 318,229 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/15/2011 | 02/17/2026 | 1 | 15,364,302 | 1.79 / (6JY) | | | 227,174 | 1,221,142 | | 1,221,142 | 184,200 | | | | 278,371 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/16/2011 | 02/18/2021 | 1 | 23,000,000 | 3.73 / (3MLIB) | | | 752,783 | 4,350,162 | | 4,350,162 | 463,358 | | | | 327,968 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 02/18/2011 | 02/22/1931 | 1 | 29,000,000 | 4.34 / (3MLIB) | | | 1,124,138 | 8,644,627 | | 8,644,627 | 398,805 | | | | 617,646 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/18/2011 | 02/22/2026 | 1 | 31,000,000 | 3MLIB / (4.17) | | | (1,150,514) | (7,821,245) | | (7,821,245) | (209,725) | | | | 561,957 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/22/2011 | 02/24/1931 | 1 | 13,000,000 | 3MLIB / (4.29) | | | (497,595) | (3,779,388) | | (3,779,388) | 175,147 | | | | 276,918 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/22/2011 | 02/24/2021 | 1 | 23,000,000 | 3.59 / (3MLIB) | | | 718,786 | 4,078,535 | | 4,078,535 | 490,948 | | | | 328,304 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 02/25/2021 | 1 | 35,000,000 | 3.55 / (3MLIB) | | | 1,084,000 | 6,085,518 | | 6,085,518 | 758,482 | | | | 499,679 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 02/23/2011 | 02/25/2021 | 1 | 35,000,000 | 3.55 / (3MLIB) | | | 1,084,789 | 6,092,141 | | 6,092,141 | 757,478 | | | | 499,679 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 02/23/2011 | 02/25/1931 | 1 | 15,000,000 | 4.2 / (3MLIB) | | | 562,869 | 4,147,632 | | 4,147,632 | (194,262) | | | | 319,546 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 02/24/2011 | 02/28/2016 | 1 | 48,321,000 | 6EUR / (2.82) | | | (828,331) | (4,373,985) | | (4,373,985) | (1,049,530) | | | | 429,562 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 02/24/2011 | 02/28/2021 | 1 | 35,000,000 | 3MLIB / (3.56) | | | (1,082,030) | (6,108,608) | | (6,108,608) | (764,077) | | | | 499,934 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/28/2011 | 03/02/2018 | 1 | 93,000,000 | 3MLIB / (2.98) | | | (2,341,239) | (10,946,267) | | (10,946,267) | (1,636,802) | | | | 1,057,527 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/07/2011 | 03/09/2021 | 1 | 14,000,000 | 3MLIB / (3.61) | | | (440,108) | (2,493,233) | | (2,493,233) | (297,173) | | | | 200,348 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/08/2011 | 03/10/2018 | 1 | 47,000,000 | 3MLIB / (3.06) | | | (1,218,869) | (5,721,966) | | (5,721,966) | (802,887) | | | | 535,596 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/08/2011 | 03/10/1936 | 1 | 19,000,000 | 4.34 / (3MLIB) | | | 736,504 | 6,175,925 | | 6,175,925 | (553,511) | | | | 457,526 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 03/10/2016 | 1 | 26,000,000 | 2.41 / (3MLIB) | | | 504,228 | 1,762,417 | | 1,762,417 | 109,359 | | | | 232,349 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/10/2011 | 03/14/1936 | 1 | 20,000,000 | 4.29 / (3MLIB) | | | 763,816 | 6,275,530 | | 6,275,530 | (575,688) | | | | 481,721 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/10/2011 | 03/14/2021 | 1 | 23,000,000 | 3.56 / (3MLIB) | | | 712,213 | 3,999,649 | | 3,999,649 | 497,667 | | | | 329,421 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/10/2011 | 03/14/1931 | 1 | 15,000,000 | 4.17 / (3MLIB) | | | 555,237 | 4,043,869 | | 4,043,869 | (192,354) | | | | 320,010 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/11/2011 | 03/15/2018 | 1 | 31,000,000 | 3MLIB / (2.91) | | | (756,295) | (3,501,214) | | (3,501,214) | (576,521) | | | | 353,737 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/14/2011 | 03/16/2021 | 1 | 23,000,000 | 3.48 / (3MLIB) | | | 692,605 | 3,837,495 | | 3,837,495 | 513,889 | | | | 329,533 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 03/16/2016 | 1 | 42,000,000 | 2.2 / (3MLIB) | | | 726,317 | 2,535,987 | | 2,535,987 | 270,993 | | | | 376,311 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/15/2011 | 03/17/1931 | 1 | 21,000,000 | 4.1 / (3MLIB) | | | 762,250 | 5,430,997 | | 5,430,997 | (260,592) | | | | 448,116 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/15/2011 | 03/17/2021 | 1 | 23,000,000 | 3.37 / (3MLIB) | | | 665,795 | 3,619,946 | | 3,619,946 | 536,124 | | | | 329,589 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/15/2011 | 03/17/2021 | 1 | 34,224,870 | 6JY / (1.22) | | | (286,022) | (1,563,363) | | (1,563,363) | (495,115) | | | | 490,440 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/16/2011 | 03/18/2018 | 1 | 32,266,071 | 6JY / (0.84) | | | (157,593) | (848,711) | | (848,711) | (259,227) | | | | 368,479 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 03/16/2011 | 03/18/2021 | 1 | 25,527,600 | 6EUR / (3.42) | | | (555,371) | (4,584,615) | | (4,584,615) | (1,737,246) | | | | 365,871 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/16/2011 | 03/18/1936 | 1 | 19,000,000 | 4.16 / (3MLIB) | | | 701,138 | 5,508,346 | | 5,508,346 | (531,979) | | | | 457,745 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/16/2011 | 03/18/2021 | 1 | 23,000,000 | 3.39 / (3MLIB) | | | 671,646 | 3,665,616 | | 3,665,616 | 531,346 | | | | 329,644 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 03/18/2021 | 1 | 23,000,000 | 3.29 / (3MLIB) | | | 647,726 | 3,468,693 | | 3,468,693 | 551,244 | | | | 329,644 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/16/2011 | 03/18/2021 | 1 | 23,000,000 | 3.29 / (3MLIB) | | | 648,071 | 3,471,533 | | 3,471,533 | 550,957 | | | | 329,644 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/17/2011 | 03/21/2021 | 1 | 50,000,000 | 3MLIB / (3.38) | | | (1,452,601) | (7,900,633) | | (7,900,633) | (1,161,757) | | | | 716,982 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 03/17/2011 | 03/21/2018 | 1 | 35,565,000 | 6EUR / (3.18) | | | (701,328) | (4,808,416) | | (4,808,416) | (1,618,535) | | | | 406,477 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/18/2011 | 03/22/2021 | 1 | 15,000,000 | 3.39 / (3MLIB) | | | 437,605 | 2,383,270 | | 2,383,270 | 346,799 | | | | 215,131 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/18/2011 | 03/22/2021 | 1 | 18,000,000 | 3.39 / (3MLIB) | | | 524,226 | 2,852,521 | | 2,852,521 | 416,907 | | | | 258,157 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/18/2011 | 03/22/2018 | 1 | 31,000,000 | 3MLIB / (2.82) | | | (726,133) | (3,336,545) | | (3,336,545) | (608,463) | | | | 354,397 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/21/2011 | 03/23/2018 | 1 | 31,000,000 | 3MLIB / (2.9) | | | (750,728) | (3,471,685) | | (3,471,685) | (585,555) | | | | 354,491 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/21/2011 | 03/23/1931 | 1 | 14,000,000 | 4.1 / (3MLIB) | | | 507,038 | 3,600,311 | | 3,600,311 | (174,087) | | | | 298,881 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 03/24/2016 | 1 | 48,201,800 | 2.98 / (6EUR) | | | 860,260 | 4,536,042 | | 4,536,042 | 1,004,742 | | | | 433,370 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 03/22/2011 | 03/24/2021 | 1 | 34,024,800 | 3.53 / (6EUR) | | | 783,599 | 6,386,303 | | 6,386,303 | 2,305,993 | | | | 488,150 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/23/2011 | 03/25/2019 | 1 | 41,799,852 | 0.98 / (6JY) | | | 265,805 | 1,434,021 | | 1,434,021 | 434,325 | | | | 521,917 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 03/25/2013 | 1 | 115,000,000 | 0.86 / (3MLIB) | | | 437,666 | 402,165 | | 402,165 | (82,959) | | | | 279,400 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/23/2011 | 03/25/2013 | 1 | 90,000,000 | 0.86 / (3MLIB) | | | 347,944 | 316,991 | | 316,991 | (69,429) | | | | 218,661 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/23/2011 | 03/25/2021 | 1 | 16,000,000 | 3.45 / (3MLIB) | | | 476,097 | 2,618,053 | | 2,618,053 | 361,531 | | | | 229,589 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/24/2011 | 03/28/2016 | 1 | 42,000,000 | 2.3 / (3MLIB) | | | 766,115 | 2,672,634 | | 2,672,634 | 244,694 | | | | 378,259 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/24/2011 | 03/28/2018 | 1 | 31,000,000 | 3MLIB / (2.94) | | | (765,803) | (3,546,385) | | (3,546,385) | (574,799) | | | | 354,962 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 03/31/2011 | 04/04/2016 | 1 | 42,000,000 | 2.39 / (3MLIB) | | | 805,952 | 2,770,509 | | 2,770,509 | 212,962 | | | | 379,229 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 03/31/2011 | 04/04/2021 | 1 | 11,896,265 | 6JY / (1.3) | | | (117,355) | (650,661) | | (650,661) | (166,891) | | | | 170,962 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/01/2011 | 04/05/2021 | 1 | 12,000,000 | 3MLIB / (3.59) | | | (373,631) | (2,079,823) | | (2,079,823) | (257,385) | | | | 172,482 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/05/2011 | 04/07/1941 | 1 | 12,000,000 | 4.28 / (3MLIB) | | | 457,389 | 3,969,585 | | 3,969,585 | (509,180) | | | | 319,014 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/06/2011 | 04/08/2014 | 1 | 150,000,000 | 3MLIB / (1.59) | | | (1,676,033) | (2,814,269) | | (2,814,269) | 509,465 | | | | 845,946 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/12/2011 | 04/14/2023 | 1 | 25,000,000 | 3MLIB / (3.81) | | | (835,929) | (4,970,488) | | (4,970,488) | (449,159) | | | | 400,954 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/12/2011 | 04/14/2021 | 1 | 25,000,000 | 3MLIB / (3.58) | | | (778,429) | (4,298,174) | | (4,298,174) | (536,362) | | | | 359,880 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 04/15/2016 | 1 | 42,000,000 | 2.42 / (3MLIB) | | | 820,097 | 2,801,499 | | 2,801,499 | 212,655 | | | | 381,002 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/13/2011 | 04/15/2016 | 1 | 42,000,000 | 2.42 / (3MLIB) | | | 820,102 | 2,801,676 | | 2,801,676 | 212,655 | | | | 381,002 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/14/2011 | 04/18/2021 | 1 | 35,000,000 | 3.54 / (3MLIB) | | | 1,077,800 | 5,905,401 | | 5,905,401 | 762,382 | | | | 504,170 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/15/2011 | 04/19/2023 | 1 | 23,005,206 | 6JY / (1.55) | | | (283,552) | (1,561,754) | | (1,561,754) | (351,568) | | | | 369,210 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/18/2011 | 04/20/1936 | 1 | 16,000,000 | 4.21 / (3MLIB) | | | 600,143 | 4,734,695 | | 4,734,695 | (458,526) | | | | 386,207 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/18/2011 | 04/20/2013 | 1 | 115,000,000 | 3MLIB / (0.83) | | | (426,815) | (298,247) | | (298,247) | 27,727 | | | | 317,843 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/18/2011 | 04/20/2013 | 1 | 85,000,000 | 3MLIB / (0.84) | | | (316,322) | (220,870) | | (220,870) | 21,344 | | | | 234,928 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 04/21/1931 | 1 | 21,000,000 | 4.08 / (3MLIB) | | | 759,125 | 5,267,569 | | 5,267,569 | (266,319) | | | | 449,277 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/19/2011 | 04/21/2021 | 1 | 28,100,183 | 1.28 / (6JY) | | | 264,442 | 1,433,156 | | 1,433,156 | 401,048 | | | | 404,982 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/21/2011 | 04/26/2013 | 1 | 85,000,000 | 3MLIB / (0.84) | | | (325,108) | (225,631) | | (225,631) | 26,103 | | | | 241,250 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/20/2011 | 04/26/2026 | 1 | 34,000,000 | 3MLIB / (3.93) | | | (1,180,388) | (7,350,028) | | (7,350,028) | (263,203) | | | | 620,494 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/21/2011 | 04/26/2026 | 1 | 34,000,000 | 3MLIB / (3.94) | | | (1,181,493) | (7,363,450) | | (7,363,450) | (262,468) | | | | 620,494 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/21/2011 | 04/27/2021 | 1 | 46,000,000 | 3.45 / (3MLIB) | | | 1,373,496 | 7,360,555 | | 7,360,555 | 1,037,181 | | | | 663,621 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/26/2011 | 04/28/1936 | 1 | 25,000,000 | 4.16 / (3MLIB) | | | 923,628 | 7,106,734 | | 7,106,734 | (709,122) | | | | 603,735 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 04/28/2011 | 05/06/1936 | 1 | 13,000,000 | 4.14 / (3MLIB) | | | 480,655 | 3,661,661 | | 3,661,661 | (368,879) | | | | 314,092 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/02/2011 | 05/04/1936 | 1 | 25,000,000 | 4.09 / (3MLIB) | | | 909,161 | 6,799,026 | | 6,799,026 | (701,817) | | | | 603,951 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/02/2011 | 05/04/1936 | 1 | 7,000,000 | 4.1 / (3MLIB) | | | 255,090 | 1,913,558 | | 1,913,558 | (196,841) | | | | 169,106 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/02/2011 | 05/04/2026 | 1 | 31,000,000 | 3MLIB / (3.82) | | | (1,043,660) | (6,251,489) | | (6,251,489) | (259,049) | | | | 566,216 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/03/2011 | 05/05/2021 | 1 | 23,000,000 | 3.34 / (3MLIB) | | | 663,143 | 3,466,329 | | 3,466,329 | 538,234 | | | | 332,253 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/03/2011 | 05/05/2021 | 1 | 23,000,000 | 3MLIB / (3.35) | | | (664,293) | (3,475,782) | | (3,475,782) | (537,284) | | | | 332,253 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/04/2011 | 05/06/2014 | 1 | 37,000,000 | 3MLIB / (1.28) | | | (305,387) | (523,793) | | (523,793) | (244) | | | | 214,951 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/04/2011 | 05/06/2021 | 1 | 55,000,000 | 3MLIB / (3.31) | | | (1,570,455) | (8,160,431) | | (8,160,431) | (1,299,591) | | | | 794,650 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/05/2011 | 05/09/2021 | 1 | 29,000,000 | 3.25 / (3MLIB) | | | 810,376 | 4,144,820 | | 4,144,820 | 700,828 | | | | 419,206 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/06/2011 | 05/10/2021 | 1 | 23,000,000 | 3MLIB / (3.3) | | | (656,453) | (3,378,220) | | (3,378,220) | (545,910) | | | | 332,529 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/10/2011 | 05/12/2021 | 1 | 23,000,000 | 3.25 / (3MLIB) | | | 644,957 | 3,285,964 | | 3,285,964 | 555,133 | | | | 332,640 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/10/2011 | 05/12/2021 | 1 | 51,000,000 | 3.27 / (3MLIB) | | | 1,440,634 | 7,357,503 | | 7,357,503 | 1,223,782 | | | | 737,592 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/10/2011 | 05/12/1931 | 1 | 11,000,000 | 3MLIB / (3.93) | | | (383,410) | (2,484,746) | | (2,484,746) | 132,251 | | | | 235,710 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/10/2011 | 05/12/2021 | 1 | 23,000,000 | 3MLIB / (3.3) | | | (655,970) | (3,376,292) | | (3,376,292) | (546,048) | | | | 332,640 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/11/2011 | 05/13/2026 | 1 | 21,000,000 | 3.78 / (3MLIB) | | | 697,198 | 4,096,734 | | 4,096,734 | 180,551 | | | | 383,925 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/11/2011 | 05/13/2021 | 1 | 20,000,000 | 3.31 / (3MLIB) | | | 570,998 | 2,952,712 | | 2,952,712 | 472,991 | | | | 289,300 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/11/2011 | 05/13/1931 | 1 | 10,000,000 | 3MLIB / (3.96) | | | (350,499) | (2,304,503) | | (2,304,503) | 122,114 | | | | 214,298 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/11/2011 | 05/13/2021 | 1 | 21,000,000 | 3.31 / (3MLIB) | | | 600,073 | 3,104,661 | | 3,104,661 | 496,207 | | | | 303,765 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/13/2011 | 05/17/2013 | 1 | 57,000,000 | 0.73 / (3MLIB) | | | 155,777 | 118,074 | | 118,074 | 61,900 | | | | 175,814 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/13/2011 | 05/17/2013 | 1 | 57,000,000 | 0.73 / (3MLIB) | | | 154,922 | 117,650 | | 117,650 | 62,754 | | | | 175,814 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/13/2011 | 05/17/2021 | 1 | 23,000,000 | 3.22 / (3MLIB) | | | 622,881 | 3,207,063 | | 3,207,063 | 561,895 | | | | 332,916 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2011 | 05/18/2018 | 1 | 31,000,000 | 3MLIB / (2.68) | | | (690,670) | (3,001,792) | | (3,001,792) | (675,014) | | | | 359,631 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2011 | 05/18/2021 | 1 | 23,000,000 | 3.22 / (3MLIB) | | | 636,058 | 3,214,657 | | 3,214,657 | 561,140 | | | | 332,971 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/17/2011 | 05/19/2018 | 1 | 31,000,000 | 3MLIB / (2.62) | | | (670,086) | (2,893,654) | | (2,893,654) | (695,705) | | | | 359,724 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/17/2011 | 05/19/2018 | 1 | 31,000,000 | 3MLIB / (2.62) | | | (670,861) | (2,897,874) | | (2,897,874) | (694,986) | | | | 359,724 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/17/2011 | 05/19/1931 | 1 | 14,000,000 | 3.85 / (3MLIB) | | | 474,890 | 2,971,361 | | 2,971,361 | (161,899) | | | | 300,153 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/17/2011 | 05/19/1931 | 1 | 14,000,000 | 3.85 / (3MLIB) | | | 474,820 | 2,970,256 | | 2,970,256 | (161,857) | | | | 300,153 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/17/2011 | 05/19/2021 | 1 | 23,000,000 | 3.17 / (3MLIB) | | | 637,027 | 3,124,173 | | 3,124,173 | 570,454 | | | | 333,026 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/18/2011 | 05/20/2023 | 1 | 9,000,000 | 3MLIB / (3.46) | | | (269,970) | (1,445,171) | | (1,445,171) | (183,743) | | | | 145,043 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 05/20/2011 | 05/24/2013 | 1 | 57,000,000 | 0.71 / (3MLIB) | | | 139,738 | 112,395 | | 112,395 | 79,959 | | | | 180,250 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/20/2011 | 05/24/2013 | 1 | 57,000,000 | 0.71 / (3MLIB) | | | 139,738 | 112,395 | | 112,395 | 79,959 | | | | 180,250 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/23/2011 | 05/25/2021 | 1 | 23,000,000 | 3.2 / (3MLIB) | | | 628,655 | 3,154,382 | | 3,154,382 | 566,279 | | | | 333,357 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/23/2011 | 05/25/2026 | 1 | 16,905,600 | 6EUR / (3.67) | | | (376,151) | (3,788,030) | | (3,788,030) | (1,444,552) | | | | 309,455 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/25/2011 | 05/27/2021 | 1 | 23,000,000 | 3.19 / (3MLIB) | | | 627,415 | 3,145,141 | | 3,145,141 | 567,039 | | | | 333,467 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/25/2011 | 05/27/2021 | 1 | 23,000,000 | 3MLIB / (3.2) | | | (629,485) | (3,162,138) | | (3,162,138) | (565,330) | | | | 333,467 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/25/2011 | 05/27/2023 | 1 | 8,000,000 | 3MLIB / (3.46) | | | (239,551) | (1,280,621) | | (1,280,621) | (162,946) | | | | 129,048 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/26/2011 | 05/31/1931 | 1 | 14,000,000 | 3.86 / (3MLIB) | | | 475,478 | 2,986,300 | | 2,986,300 | (162,735) | | | | 300,403 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/27/2011 | 06/01/2019 | 1 | 27,000,000 | 3MLIB / (2.8) | | | (629,727) | (2,861,520) | | (2,861,520) | (692,873) | | | | 342,044 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/31/2011 | 06/02/1936 | 1 | 12,000,000 | 3.93 / (3MLIB) | | | 415,495 | 2,861,729 | | 2,861,729 | (325,665) | | | | 290,379 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/31/2011 | 06/02/2026 | 1 | 25,000,000 | 3.65 / (3MLIB) | | | 795,615 | 4,435,793 | | 4,435,793 | 232,916 | | | | 457,954 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/01/2011 | 06/03/2021 | 1 | 23,000,000 | 3.09 / (3MLIB) | | | 603,994 | 2,942,271 | | 2,942,271 | 587,021 | | | | 333,797 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/02/2011 | 06/06/2023 | 1 | 12,172,285 | 6JY / (1.39) | | | (126,772) | (583,879) | | (583,879) | (226,565) | | | | 196,586 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/02/2011 | 06/06/2018 | 1 | 15,000,000 | 3MLIB / (2.52) | | | (308,578) | (1,306,262) | | (1,306,262) | (355,176) | | | | 174,821 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/02/2011 | 06/06/1936 | 1 | 24,000,000 | 3MLIB / (3.93) | | | (830,925) | (5,706,116) | | (5,706,116) | 651,659 | | | | 580,896 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/02/2011 | 06/06/1931 | 1 | 17,000,000 | 3MLIB / (3.85) | | | (574,972) | (3,572,817) | | (3,572,817) | 198,131 | | | | 364,939 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/02/2011 | 06/06/1931 | 1 | 35,000,000 | 3.85 / (3MLIB) | | | 1,185,516 | 7,383,371 | | 7,383,371 | (408,992) | | | | 751,346 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/03/2011 | 06/07/1941 | 1 | 11,000,000 | 3.97 / (3MLIB) | | | 385,673 | 2,865,344 | | 2,865,344 | (448,284) | | | | 293,290 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 06/07/1931 | 1 | 35,000,000 | 3.83 / (3MLIB) | | | 1,177,442 | 7,259,370 | | 7,259,370 | (404,931) | | | | 751,403 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/03/2011 | 06/07/1931 | 1 | 19,000,000 | 3MLIB / (3.82) | | | (637,663) | (3,916,849) | | (3,916,849) | 218,885 | | | | 407,904 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/07/2011 | 06/09/1941 | 1 | 11,000,000 | 3MLIB / (4.02) | | | (391,312) | (2,987,349) | | (2,987,349) | 452,617 | | | | 293,319 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/08/2011 | 06/10/2021 | 1 | 41,000,000 | 3.09 / (3MLIB) | | | 1,075,569 | 5,222,590 | | 5,222,590 | 1,046,890 | | | | 595,716 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/09/2011 | 06/13/1936 | 1 | 24,000,000 | 3MLIB / (3.88) | | | (819,946) | (5,500,438) | | (5,500,438) | 645,977 | | | | 581,137 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/09/2011 | 06/13/2014 | 1 | 36,032,500 | 6EUR / (2.36) | | | (347,395) | (1,389,414) | | (1,389,414) | (149,928) | | | | 217,152 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/09/2011 | 06/13/2021 | 1 | 12,462,612 | 6JY / (1.16) | | | (101,627) | (490,413) | | (490,413) | (211,056) | | | | 181,167 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/09/2011 | 06/13/1931 | 1 | 18,000,000 | 3.79 / (3MLIB) | | | 597,409 | 3,601,583 | | 3,601,583 | (203,980) | | | | 386,610 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/10/2011 | 06/14/2021 | 1 | 23,000,000 | 3.05 / (3MLIB) | | | 594,108 | 2,845,363 | | 2,845,363 | 595,237 | | | | 334,402 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/13/2011 | 06/15/2016 | 1 | 37,000,000 | 1.81 / (3MLIB) | | | 495,212 | 1,633,447 | | 1,633,447 | 473,796 | | | | 344,037 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/13/2011 | 06/15/2023 | 1 | 21,000,000 | 3MLIB / (3.33) | | | (601,054) | (3,055,145) | | (3,055,145) | (447,640) | | | | 339,563 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/14/2011 | 06/16/1931 | 1 | 15,000,000 | 3.88 / (3MLIB) | | | 511,699 | 3,220,174 | | 3,220,174 | (178,814) | | | | 322,248 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/15/2011 | 06/17/2021 | 1 | 45,000,000 | 3MLIB / (3.18) | | | (1,219,392) | (6,040,104) | | (6,040,104) | (1,117,257) | | | | 654,587 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/16/2011 | 06/20/2016 | 1 | 93,000,000 | 1.83 / (3MLIB) | | | 1,266,915 | 4,192,508 | | 4,192,508 | 1,181,561 | | | | 866,476 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/16/2011 | 06/20/2016 | 1 | 22,886,400 | 6EUR / (2.68) | | | (284,280) | (1,873,682) | | (1,873,682) | (620,437) | | | | 213,231 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/16/2011 | 06/20/2021 | 1 | 15,000,000 | 3.09 / (3MLIB) | | | 392,966 | 1,899,097 | | 1,899,097 | 383,633 | | | | 218,303 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/16/2011 | 06/20/1941 | 1 | 49,000,000 | 3.92 / (3MLIB) | | | 1,690,390 | 12,186,456 | | 12,186,456 | (1,981,908) | | | | 1,307,305 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/16/2011 | 06/20/2026 | 1 | 28,000,000 | 3MLIB / (3.58) | | | (871,297) | (4,698,350) | | (4,698,350) | (268,833) | | | | 513,863 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/17/2011 | 06/21/2021 | 1 | 23,000,000 | 3.1 / (3MLIB) | | | 605,349 | 2,934,644 | | 2,934,644 | 585,920 | | | | 334,786 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/17/2011 | 06/21/1931 | 1 | 23,000,000 | 3.81 / (3MLIB) | | | 766,924 | 4,660,002 | | 4,660,002 | (264,592) | | | | 494,299 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/17/2011 | 06/21/1931 | 1 | 22,000,000 | 3.79 / (3MLIB) | | | 730,169 | 4,403,706 | | 4,403,706 | (250,992) | | | | 472,808 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/17/2011 | 06/21/2021 | 1 | 14,000,000 | 3.1 / (3MLIB) | | | 368,053 | 1,782,859 | | 1,782,859 | 356,993 | | | | 203,783 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 06/22/2026 | 1 | 33,000,000 | 3.59 / (3MLIB) | | | 1,029,390 | 5,565,795 | | 5,565,795 | 314,844 | | | | 605,750 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/21/2011 | 06/23/2021 | 1 | 60,000,000 | 3.13 / (3MLIB) | | | 1,594,021 | 7,773,631 | | 7,773,631 | 1,514,635 | | | | 873,642 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/22/2011 | 06/24/2019 | 1 | 24,000,000 | 2.74 / (3MLIB) | | | 540,918 | 2,415,291 | | 2,415,291 | 634,630 | | | | 305,549 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/22/2011 | 06/24/2026 | 1 | 27,000,000 | 3MLIB / (3.6) | | | (844,809) | (4,587,978) | | (4,587,978) | (254,798) | | | | 495,715 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/23/2011 | 06/27/2013 | 1 | 142,000,000 | 0.63 / (3MLIB) | | | 223,469 | 227,263 | | 227,263 | 383,257 | | | | 497,845 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/23/2011 | 06/27/2013 | 1 | 142,000,000 | 0.63 / (3MLIB) | | | 223,469 | 227,263 | | 227,263 | 383,257 | | | | 497,845 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/23/2011 | 06/27/2015 | 1 | 51,000,000 | 3MLIB / (1.39) | | | (467,478) | (1,225,933) | | (1,225,933) | (383,839) | | | | 402,518 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/23/2011 | 06/27/2015 | 1 | 26,000,000 | 3MLIB / (1.39) | | | (238,647) | (625,764) | | (625,764) | (195,372) | | | | 205,205 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/24/2011 | 06/28/1936 | 1 | 12,000,000 | 3.81 / (3MLIB) | | | 400,240 | 2,566,042 | | 2,566,042 | (318,287) | | | | 290,826 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/27/2011 | 06/29/2021 | 1 | 12,000,000 | .3 / (3MLIB) | | | 304,403 | 1,424,710 | | 1,424,710 | 315,759 | | | | 174,900 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/27/2011 | 06/29/2021 | 1 | 11,548,000 | .6EUR / (3.31) | | | (200,957) | (1,870,469) | | (1,870,469) | (803,732) | | | | 168,312 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/27/2011 | 06/29/1936 | 1 | 24,000,000 | 3.82 / (3MLIB) | | | 805,851 | 5,192,227 | | 5,192,227 | (637,992) | | | | 581,687 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/27/2011 | 06/29/2021 | 1 | 24,539,500 | .6EUR / (3.34) | | | (432,601) | (4,025,725) | | (4,025,725) | (1,705,414) | | | | 357,663 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/28/2011 | 06/30/2018 | 1 | 15,952,200 | 3.03 / (6EUR) | | | 238,486 | 1,937,309 | | 1,937,309 | 785,998 | | | | 187,056 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 06/28/2011 | 06/30/2021 | 1 | 17,000,000 | 3.09 / (3MLIB) | | | 445,361 | 2,135,019 | | 2,135,019 | 435,640 | | | | 247,815 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/29/2011 | 07/01/2023 | 1 | 25,485,587 | .6JY / (1.35) | | | (253,186) | (1,229,452) | | (1,229,452) | (512,181) | | | | 412,968 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/29/2011 | 07/01/2018 | 1 | 61,000,000 | .3MLIB / (2.57) | | | (1,277,554) | (6,115,824) | | (6,115,824) | (1,446,290) | | | | 715,469 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/30/2011 | 07/05/2018 | 1 | 31,000,000 | .3MLIB / (2.64) | | | (670,714) | (3,231,322) | | (3,231,322) | (716,641) | | | | 363,966 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/30/2011 | 07/04/2021 | 1 | 21,808,500 | .3.4 / (6EUR) | | | 400,629 | 3,567,389 | | 3,567,389 | 1,496,875 | | | | 318,119 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/30/2011 | 07/05/2021 | 1 | 37,005,057 | 1.15 / (6JY) | | | 294,855 | 1,551,206 | | 1,551,206 | 651,366 | | | | 539,877 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/30/2011 | 07/05/2016 | 1 | 75,000,000 | 3.4 / (3MLIB) | | | 2,194,571 | 8,661,312 | | 8,661,312 | (167,948) | | | | 702,951 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/05/2011 | 07/07/1931 | 1 | 21,000,000 | .3MLIB / (3.93) | | | (726,364) | (5,024,375) | | (5,024,375) | 261,528 | | | | 451,859 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/05/2011 | 07/07/2018 | 1 | 61,000,000 | .3MLIB / (2.66) | | | (1,332,059) | (6,422,477) | | (6,422,477) | (1,400,395) | | | | 716,552 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/05/2011 | 07/07/2018 | 1 | 30,164,400 | 3.12 / (6EUR) | | | 478,416 | 3,691,753 | | 3,691,753 | 1,486,587 | | | | 354,334 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/06/2011 | 07/08/1941 | 1 | 17,000,000 | 4.06 / (3MLIB) | | | 609,170 | 5,024,845 | | 5,024,845 | (707,085) | | | | 453,953 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/07/2011 | 07/11/2023 | 1 | 20,000,000 | 3.55 / (3MLIB) | | | 614,577 | 3,632,547 | | 3,632,547 | 390,250 | | | | 324,508 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/07/2011 | 01/11/2014 | 1 | 90,000,000 | .3MLIB / (0.92) | | | (406,695) | (875,359) | | (875,359) | (193,884) | | | | 456,823 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/08/2011 | 07/12/2021 | 1 | 23,000,000 | 3.2 / (3MLIB) | | | 627,053 | 3,422,545 | | 3,422,545 | 566,312 | | | | 335,937 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/11/2011 | 07/13/2026 | 1 | 25,000,000 | 3.62 / (3MLIB) | | | 786,186 | 4,673,535 | | 4,673,535 | 227,330 | | | | 459,893 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/11/2011 | 07/13/2026 | 1 | 25,000,000 | 3.61 / (3MLIB) | | | 785,936 | 4,670,341 | | 4,670,341 | 227,498 | | | | 459,893 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/11/2011 | 07/13/2016 | 1 | 31,000,000 | 1.85 / (3MLIB) | | | 426,559 | 1,657,493 | | 1,657,493 | 407,693 | | | | 291,471 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/11/2011 | 07/13/2021 | 1 | 45,000,000 | 3.11 / (3MLIB) | | | 1,185,636 | 6,331,864 | | 6,331,864 | 1,141,879 | | | | 657,374 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 07/13/2016 | 1 | 31,000,000 | 1.84 / (3MLIB) | | | 425,551 | 1,653,536 | | 1,653,536 | 408,665 | | | | 291,471 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/11/2011 | 07/13/2021 | 1 | 34,000,800 | .6EUR / (3.16) | | | (574,675) | (5,041,858) | | (5,041,858) | (2,427,086) | | | | 496,694 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 07/12/2011 | 07/14/2021 | 1 | 23,000,000 | 3.04 / (3MLIB) | | | 591,955 | 3,100,074 | | 3,100,074 | 595,165 | | | | 336,046 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/12/2011 | 07/14/2014 | 1 | 73,000,000 | .3MLIB / (1.01) | | | (397,826) | (1,023,758) | | (1,023,758) | (278,426) | | | | 452,790 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/12/2011 | 07/14/2029 | 1 | 26,000,000 | .3.7 / (3MLIB) | | | 840,766 | 5,159,126 | | 5,159,126 | (98,588) | | | | 528,684 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/12/2011 | 07/14/2014 | 1 | 73,000,000 | .3MLIB / (1.01) | | | (398,738) | (1,025,637) | | (1,025,637) | (277,482) | | | | 452,790 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/12/2011 | 07/14/2018 | 1 | 16,971,600 | .6EUR / (2.87) | | | (242,417) | (1,883,645) | | (1,883,645) | (878,852) | | | | 199,712 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 07/14/2029 | 1 | 26,000,000 | .3.7 / (3MLIB) | | | 840,246 | 5,158,888 | | 5,158,888 | (98,588) | | | | 528,684 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 07/13/2011 | 07/15/2021 | 1 | 34,000,000 | 3.06 / (3MLIB) | | | 881,830 | 4,642,326 | | 4,642,326 | 874,648 | | | | 496,844 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 07/13/2011 | 07/15/2016 | 1 | 42,000,000 | 1.8 / (3MLIB) | | | 558,019 | 2,155,355 | | 2,155,355 | 574,953 | | | | 395,206 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/15/2011 | 07/19/2018 | 1 | 30,000,000 | .3MLIB / (2.46) | | | (598,539) | (2,787,019) | | (2,787,019) | (748,516) | | | | 353,465 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/15/2011 | 07/19/2018 | 1 | 30,000,000 | .3MLIB / (2.47) | | | (602,289) | (2,809,253) | | (2,809,253) | (745,043) | | | | 353,465 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/18/2011 | 07/20/2016 | 1 | 62,000,000 | 1.78 / (3MLIB) | | | 815,389 | 3,140,428 | | 3,140,428 | 867,351 | | | | 584,542 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/18/2011 | 07/20/2026 | 1 | 17,000,000 | 3.56 / (3MLIB) | | | 525,877 | 3,040,173 | | 3,040,173 | 159,600 | | | | 312,952 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/18/2011 | 07/20/2018 | 1 | 22,744,000 | .6EUR / (2.84) | | | (324,692) | (2,475,401) | | (2,475,401) | (1,176,808) | | | | 268,041 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/19/2011 | 07/21/2026 | 1 | 29,000,000 | 3.58 / (3MLIB) | | | 904,620 | 5,271,048 | | 5,271,048 | 266,628 | | | | 533,914 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/19/2011 | 07/21/2021 | 1 | 60,000,000 | .3MLIB / (3.04) | | | (1,546,728) | (8,058,083) | | (8,058,083) | (1,551,979) | | | | 877,639 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 07/21/2011 | 07/25/1931 | 1 | 25,000,000 | .3MLIB / (3.82) | | | (839,499) | (5,502,809) | | (5,502,809) | 299,567 | | | | 538,653 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/21/2011 | 07/25/2021 | 1 | 11,501,600 | 3.31 / (6EUR) | | | 204,991 | 1,811,000 | | 1,811,000 | 803,271 | | | | 168,347 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/25/2011 | 07/27/1931 | 1 | 20,000,000 | .3MLIB / (3.82) | | | (671,172) | (4,391,079) | | (4,391,079) | 240,103 | | | | 430,987 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 07/25/2011 | 07/27/2019 | 1 | 27,301,100 | 3.05 / (6EUR) | | | 430,248 | 3,479,560 | | 3,479,560 | 1,615,634 | | | | 350,024 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/26/2011 | 07/28/1941 | 1 | 11,000,000 | 3MLIB / (3.93) | | | (381,921) | (2,932,720) | | (2,932,720) | 449,001 | | | | 294,020 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/27/2011 | 07/29/1931 | 1 | 14,000,000 | 3.79 / (3MLIB) | | | 466,444 | 3,016,522 | | 3,016,522 | (164,667) | | | | 301,736 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 07/28/2011 | 08/01/2019 | 1 | 27,075,000 | 6EUR / (2.97) | | | (416,047) | (3,346,825) | | (3,346,825) | (1,628,243) | | | | 347,419 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/29/2011 | 08/02/2026 | 1 | 25,000,000 | 3.51 / (3MLIB) | | | 763,926 | 4,304,627 | | 4,304,627 | 236,837 | | | | 460,789 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/01/2011 | 08/03/2026 | 1 | 21,000,000 | 3.45 / (3MLIB) | | | 628,379 | 3,443,505 | | 3,443,505 | 207,815 | | | | 387,102 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/01/2011 | 08/03/2026 | 1 | 21,000,000 | 3.45 / (3MLIB) | | | 628,379 | 3,443,505 | | 3,443,505 | 207,815 | | | | 387,102 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/02/2011 | 08/04/2021 | 1 | 22,547,200 | 6EUR / (3.13) | | | (379,179) | (3,285,747) | | (3,285,747) | (1,623,146) | | | | 330,500 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/02/2011 | 08/04/2021 | 1 | 22,000,000 | 2.78 / (3MLIB) | | | 511,862 | 2,438,293 | | 2,438,293 | 614,092 | | | | 322,479 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/03/2011 | 08/05/2018 | 1 | 6,377,551 | 6JY / (0.68) | | | (20,789) | (108,636) | | (108,636) | (77,239) | | | | 75,441 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/03/2011 | 08/05/1931 | 1 | 17,000,000 | 3.42 / (3MLIB) | | | 504,387 | 2,632,290 | | 2,632,290 | (164,934) | | | | 366,558 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/03/2011 | 08/05/1931 | 1 | 12,853,800 | 6EUR / (3.47) | | | (250,927) | (2,678,170) | | (2,678,170) | (1,086,751) | | | | 277,157 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/03/2011 | 08/05/1931 | 1 | 17,000,000 | 3.43 / (3MLIB) | | | 504,599 | 2,635,598 | | 2,635,598 | (165,058) | | | | 366,558 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/03/2011 | 08/05/2018 | 1 | 6,377,551 | 6JY / (0.68) | | | (20,789) | (108,636) | | (108,636) | (77,239) | | | | 75,441 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/03/2011 | 08/05/2023 | 1 | 22,000,000 | 3MLIB / (2.94) | | | (546,311) | (2,560,839) | | (2,560,839) | (523,051) | | | | 358,087 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/04/2011 | 08/08/2016 | 1 | 31,000,000 | 1.48 / (3MLIB) | | | 317,763 | 1,188,998 | | 1,188,998 | 538,644 | | | | 294,319 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/04/2011 | 08/08/2016 | 1 | 31,000,000 | 1.48 / (3MLIB) | | | 317,763 | 1,188,998 | | 1,188,998 | 538,644 | | | | 294,319 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/04/2011 | 08/08/2021 | 1 | 12,858,429 | 6JY / (1.04) | | | (86,715) | (387,726) | | (387,726) | (250,427) | | | | 188,602 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/04/2011 | 08/08/2016 | 1 | 16,000,000 | 1.43 / (3MLIB) | | | 156,407 | 583,408 | | 583,408 | 285,436 | | | | 151,906 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/04/2011 | 08/08/2023 | 1 | 23,000,000 | 3MLIB / (2.89) | | | (560,520) | (2,559,452) | | (2,559,452) | (555,253) | | | | 374,511 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/04/2011 | 08/08/2021 | 1 | 33,000,000 | 2.7 / (3MLIB) | | | 740,864 | 3,415,766 | | 3,415,766 | 943,514 | | | | 484,031 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/05/2011 | 08/09/1931 | 1 | 33,000,000 | 3.34 / (3MLIB) | | | 950,597 | 4,627,763 | | 4,627,763 | (303,547) | | | | 711,767 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/05/2011 | 08/09/2021 | 1 | 55,000,000 | 2.63 / (3MLIB) | | | 1,196,579 | 5,354,976 | | 5,354,976 | 1,604,002 | | | | 806,849 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/05/2011 | 08/09/2018 | 1 | 44,565,600 | 6EUR / (2.69) | | | (582,428) | (4,422,688) | | (4,422,688) | (2,336,611) | | | | 527,699 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/05/2011 | 08/09/1931 | 1 | 33,000,000 | 3.31 / (3MLIB) | | | 943,172 | 4,507,522 | | 4,507,522 | (298,984) | | | | 711,767 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/05/2011 | 08/09/2021 | 1 | 14,000,000 | 3MLIB / (2.7) | | | (314,384) | (1,448,232) | | (1,448,232) | (400,278) | | | | 205,380 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/08/2011 | 08/10/2018 | 1 | 90,000,000 | 2.08 / (3MLIB) | | | 1,462,478 | 6,243,868 | | 6,243,868 | 2,585,269 | | | | 1,065,950 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/08/2011 | 08/10/2021 | 1 | 32,609,400 | 6EUR / (2.98) | | | (513,712) | (4,329,998) | | (4,329,998) | (2,350,891) | | | | 478,456 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/08/2011 | 08/10/2021 | 1 | 26,021,337 | 6JY / (1.02) | | | (168,017) | (733,163) | | (733,163) | (511,034) | | | | 381,794 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/08/2011 | 08/10/2023 | 1 | 24,000,000 | 3MLIB / (2.84) | | | (571,794) | (2,530,944) | | (2,530,944) | (588,670) | | | | 390,896 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/08/2011 | 08/10/2021 | 1 | 22,000,000 | 2.57 / (3MLIB) | | | 465,735 | 2,029,694 | | 2,029,694 | 651,824 | | | | 322,792 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/09/2011 | 08/11/2021 | 1 | 55,000,000 | 2.59 / (3MLIB) | | | 1,173,839 | 5,130,590 | | 5,130,590 | 1,623,149 | | | | 807,109 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/09/2011 | 08/11/2026 | 1 | 40,000,000 | 3.07 / (3MLIB) | | | 1,048,301 | 4,598,979 | | 4,598,979 | 493,177 | | | | 737,940 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/09/2011 | 08/11/2021 | 1 | 24,000,000 | 3MLIB / (2.59) | | | (513,061) | (2,246,097) | | (2,246,097) | (707,597) | | | | 352,193 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/09/2011 | 08/11/2021 | 1 | 28,000,000 | 2.48 / (3MLIB) | | | 567,071 | 2,346,952 | | 2,346,952 | 851,279 | | | | 410,892 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/10/2011 | 08/12/2014 | 1 | 35,620,000 | 6EUR / (1.6) | | | (126,240) | (775,695) | | (775,695) | (415,664) | | | | 226,451 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/10/2011 | 08/12/2018 | 1 | 15,643,332 | 6JY / (0.65) | | | (46,309) | (238,861) | | (238,861) | (192,909) | | | | 185,370 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/10/2011 | 08/12/2016 | 1 | 31,000,000 | 3MLIB / (1.2) | | | (230,681) | (839,897) | | (839,897) | (626,672) | | | | 294,772 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/15/2011 | 08/12/2016 | 1 | 195,000,000 | 1.19 / (3MLIB) | | | 1,437,405 | 5,228,888 | | 5,228,888 | 3,955,292 | | | | 1,854,210 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/11/2011 | 02/15/2013 | 1 | 158,895,000 | 6EUR / (1.43) | | | (475,735) | (1,608,400) | | (1,608,400) | 144,949 | | | | 280,889 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/11/2011 | 08/15/2021 | 1 | 33,000,000 | 3MLIB / (2.49) | | | (671,180) | (2,788,724) | | (2,788,724) | (1,000,406) | | | | 484,578 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/11/2011 | 08/15/1931 | 1 | 42,000,000 | 3.11 / (3MLIB) | | | 1,115,680 | 4,339,392 | | 4,339,392 | (329,822) | | | | 906,291 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/11/2011 | 08/15/1931 | 1 | 12,000,000 | 3MLIB / (3.13) | | | (321,166) | (1,278,670) | | (1,278,670) | 95,709 | | | | 258,940 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/11/2011 | 08/15/2026 | 1 | 70,000,000 | 2.87 / (3MLIB) | | | 1,691,466 | 6,221,138 | | 6,221,138 | 953,821 | | | | 1,291,922 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/11/2011 | 08/15/2021 | 1 | 30,334,500 | 6EUR / (2.88) | | | (444,397) | (3,704,009) | | (3,704,009) | (2,158,952) | | | | 445,437 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/12/2011 | 08/16/2026 | 1 | 24,491,900 | 3.29 / (6EUR) | | | 447,885 | 4,054,547 | | 4,054,547 | 2,032,822 | | | | 452,069 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/12/2011 | 08/16/2016 | 1 | 150,000,000 | 1.75 / (3MLIB) | | | 1,944,809 | 7,340,218 | | 7,340,218 | 2,243,231 | | | | 1,428,504 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/12/2011 | 08/16/2021 | 1 | 39,000,000 | 2.44 / (3MLIB) | | | 774,750 | 3,132,456 | | 3,132,456 | 1,197,310 | | | | 572,775 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/15/2011 | 08/17/2021 | 1 | 21,639,000 | 2.94 / (6EUR) | | | 328,775 | 2,743,973 | | 2,743,973 | 1,537,294 | | | | 317,853 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/15/2011 | 08/17/1931 | 1 | 47,000,000 | 3.17 / (3MLIB) | | | 1,276,221 | 5,305,285 | | 5,305,285 | (387,858) | | | | 1,014,333 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/16/2011 | 08/18/2018 | 1 | 28,666,000 | 2.57 / (6EUR) | | | 344,193 | 2,645,895 | | 2,645,895 | 1,536,635 | | | | 340,189 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/17/2011 | 08/19/2016 | 1 | 41,000,000 | 1.21 / (3MLIB) | | | 307,528 | 1,114,008 | | 1,114,008 | 834,621 | | | | 390,906 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/17/2011 | 08/19/1931 | 1 | 13,000,000 | 3.11 / (3MLIB) | | | 344,704 | 1,332,402 | | 1,332,402 | (102,314) | | | | 280,602 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/18/2011 | 08/22/2021 | 1 | 54,000,000 | 2.19 / (3MLIB) | | | 934,922 | 3,138,438 | | 3,138,438 | 1,768,492 | | | | 793,839 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/18/2011 | 08/22/2016 | 1 | 82,000,000 | 1.11 / (3MLIB) | | | 532,046 | 1,903,430 | | 1,903,430 | 1,756,256 | | | | 782,708 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/18/2011 | 08/22/2026 | 1 | 31,000,000 | 2.67 / (3MLIB) | | | 684,584 | 1,933,277 | | 1,933,277 | 462,582 | | | | 572,545 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/18/2011 | 08/22/2021 | 1 | 21,000,000 | 2.19 / (3MLIB) | | | 364,631 | 1,229,624 | | 1,229,624 | 686,889 | | | | 308,715 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/19/2011 | 08/23/2016 | 1 | 82,000,000 | 1.19 / (3MLIB) | | | 596,753 | 2,162,155 | | 2,162,155 | 1,695,007 | | | | 783,006 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/19/2011 | 08/23/2026 | 1 | 39,000,000 | 2.71 / (3MLIB) | | | 878,572 | 2,655,353 | | 2,655,353 | 570,210 | | | | 720,372 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/19/2011 | 08/23/2016 | 1 | 82,000,000 | 1.19 / (3MLIB) | | | 600,443 | 2,176,850 | | 2,176,850 | 1,691,404 | | | | 783,006 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/19/2011 | 08/23/2026 | 1 | 39,000,000 | 2.71 / (3MLIB) | | | 877,987 | 2,647,891 | | 2,647,891 | 570,598 | | | | 720,372 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/19/2011 | 08/23/2026 | 1 | 21,663,000 | 6EUR / (3.1) | | | (362,176) | (3,066,109) | | (3,066,109) | (1,790,311) | | | | 400,139 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/19/2011 | 08/23/2018 | 1 | 28,884,000 | 6EUR / (2.41) | | | (311,886) | (2,408,388) | | (2,408,388) | (1,565,311) | | | | 343,198 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/22/2011 | 08/24/2026 | 1 | 35,000,000 | 2.73 / (3MLIB) | | | 794,379 | 2,467,871 | | 2,467,871 | 507,424 | | | | 646,553 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/22/2011 | 08/24/2026 | 1 | 35,000,000 | 2.73 / (3MLIB) | | | 794,029 | 2,463,407 | | 2,463,407 | 507,657 | | | | 646,553 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/23/2011 | 08/25/2023 | 1 | 37,000,000 | 2.51 / (3MLIB) | | | 756,015 | 2,566,126 | | 2,566,126 | 996,394 | | | | 603,814 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/24/2011 | 08/26/2018 | 1 | 68,000,000 | 3MLIB / (1.82) | | | (924,605) | (3,610,853) | | (3,610,853) | (2,136,027) | | | | 808,568 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/24/2011 | 08/26/2018 | 1 | 14,499,000 | 2.5 / (6EUR) | | | 166,236 | 1,271,577 | | 1,271,577 | 776,378 | | | | 172,403 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/26/2011 | 08/30/2026 | 1 | 48,000,000 | 3MLIB / (2.89) | | | (1,165,536) | (4,353,951) | | (4,353,951) | (649,612) | | | | 887,243 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/25/2011 | 08/29/2021 | 1 | 21,661,500 | 2.85 / (6EUR) | | | 314,629 | 2,573,430 | | 2,573,430 | 1,548,296 | | | | 318,798 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 08/26/2011 | 08/30/2026 | 1 | 53,000,000 | 3MLIB / (2.88) | | | (1,280,664) | (4,722,989) | | (4,722,989) | (721,630) | | | | 979,664 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/26/2011 | 08/31/2021 | 1 | 76,000,000 | 2.36 / (3MLIB) | | | 1,448,815 | 5,550,741 | | 5,550,741 | 2,393,222 | | | | 1,118,690 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/26/2011 | 08/31/1931 | 1 | 19,000,000 | .3 / (3MLIB) | | | 483,951 | 1,627,837 | | 1,627,837 | (134,825) | | | | 410,447 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/26/2011 | 08/30/2021 | 1 | 23,105,600 | 6EUR / (2.8) | | | (328,174) | (2,651,507) | | (2,651,507) | (1,657,779) | | | | 340,105 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/26/2011 | 08/31/2021 | 1 | 76,000,000 | 3MLIB / (2.38) | | | (1,459,104) | (5,640,001) | | (5,640,001) | (2,384,907) | | | | 1,118,690 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/26/2011 | 08/30/2013 | 1 | 250,000,000 | 0.9 / (3MLIB) | | | 1,095,672 | 1,668,500 | | 1,668,500 | 181,535 | | | | 1,020,621 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/29/2011 | 08/31/2021 | 1 | 33,000,000 | 3MLIB / (2.43) | | | (650,931) | (2,599,681) | | (2,599,681) | (1,021,520) | | | | 485,747 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/30/2011 | 09/01/1931 | 1 | 38,000,000 | 3MLIB / (3.03) | | | (973,682) | (3,358,047) | | (3,358,047) | 282,995 | | | | 820,955 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/30/2011 | 09/01/2018 | 1 | 30,000,000 | 3MLIB / (1.81) | | | (402,322) | (1,553,286) | | (1,553,286) | (950,381) | | | | 357,159 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 08/30/2011 | 09/01/2026 | 1 | 50,000,000 | 3MLIB / (2.83) | | | (1,182,411) | (4,106,169) | | (4,106,169) | (689,156) | | | | 924,305 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/31/2011 | 09/02/2026 | 1 | 15,614,500 | 3.19 / (6EUR) | | | 277,836 | 2,413,475 | | 2,413,475 | 1,314,102 | | | | 288,681 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/31/2011 | 09/02/2021 | 1 | 11,714,174 | 1.03 / (6JY) | | | 74,838 | 335,220 | | 335,220 | 230,063 | | | | 172,483 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/31/2011 | 09/02/2015 | 1 | 24,131,500 | 1.91 / (6EUR) | | | 156,518 | 974,209 | | 974,209 | 514,074 | | | | 197,238 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/31/2011 | 09/02/2018 | 1 | 90,000,000 | 3MLIB / (1.83) | | | (1,231,166) | (4,802,096) | | (4,802,096) | (2,828,583) | | | | 1,071,739 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/31/2011 | 09/02/2018 | 1 | 90,000,000 | 1.83 / (3MLIB) | | | 1,223,966 | 4,759,445 | | 4,759,445 | 2,835,220 | | | | 1,071,739 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/31/2011 | 09/02/2018 | 1 | 90,000,000 | 3MLIB / (1.84) | | | (1,233,866) | (4,818,085) | | (4,818,085) | (2,826,089) | | | | 1,071,739 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/01/2011 | 09/06/2014 | 1 | 100,000,000 | 0.64 / (3MLIB) | | | 177,189 | 651,579 | | 651,579 | 847,041 | | | | 648,717 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/01/2011 | 09/06/1931 | 1 | 19,000,000 | 3MLIB / (3.1) | | | (500,591) | (1,890,651) | | (1,890,651) | 150,735 | | | | 410,630 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 09/02/2011 | 09/06/2026 | 1 | 59,000,000 | 2.75 / (3MLIB) | | | 1,346,491 | 4,191,254 | | 4,191,254 | 841,876 | | | | 1,091,234 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/02/2011 | 09/06/2016 | 1 | 41,000,000 | 1.17 / (3MLIB) | | | 287,897 | 1,030,850 | | 1,030,850 | 873,181 | | | | 393,436 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/02/2011 | 09/06/2016 | 1 | 61,000,000 | 1.19 / (3MLIB) | | | 441,145 | 1,584,711 | | 1,584,711 | 1,286,627 | | | | 585,356 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/06/2011 | 09/08/2016 | 1 | 51,000,000 | 1.14 / (3MLIB) | | | 343,886 | 1,226,894 | | 1,226,894 | 1,102,079 | | | | 489,765 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/06/2011 | 09/08/2016 | 1 | 51,000,000 | 1.14 / (3MLIB) | | | 342,611 | 1,221,824 | | 1,221,824 | 1,103,323 | | | | 489,765 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/06/2011 | 09/08/2026 | 1 | 55,000,000 | 2.61 / (3MLIB) | | | 1,178,670 | 2,937,676 | | 2,937,676 | 835,506 | | | | 1,017,459 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/07/2011 | 09/09/2021 | 1 | 11,596,444 | .6JY / (1.02) | | | (73,812) | (315,455) | | (315,455) | (235,358) | | | | 170,941 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/07/2011 | 09/09/2021 | 1 | 20,484,000 | .6EUR / (2.67) | | | (291,999) | (2,253,791) | | (2,253,791) | (1,564,118) | | | | 301,951 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/08/2011 | 09/12/2018 | 1 | 60,000,000 | .3MLIB / (1.7) | | | (737,091) | (2,685,635) | | (2,685,635) | (1,969,259) | | | | 716,240 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/08/2011 | 09/12/1931 | 1 | 19,000,000 | .3MLIB / (2.89) | | | (460,462) | (1,244,406) | | (1,244,406) | 127,018 | | | | 410,813 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/08/2011 | 09/12/2016 | 1 | 102,000,000 | .3MLIB / (1.18) | | | (722,654) | (2,590,824) | | (2,590,824) | (2,180,011) | | | | 981,005 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/08/2011 | 09/12/2016 | 1 | 26,000,000 | 1.17 / (3MLIB) | | | 182,906 | 655,231 | | 655,231 | 556,958 | | | | 250,060 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/08/2011 | 09/12/2021 | 1 | 43,000,000 | .3MLIB / (2.19) | | | (741,098) | (2,430,340) | | (2,430,340) | (1,408,277) | | | | 634,159 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/08/2011 | 09/12/2016 | 1 | 23,313,042 | .6JY / (0.46) | | | (26,416) | (175,557) | | (175,557) | (176,295) | | | | 224,218 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/09/2011 | 09/13/2026 | 1 | 31,000,000 | 2.66 / (3MLIB) | | | 679,501 | 1,840,506 | | 1,840,506 | 458,771 | | | | 573,768 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/09/2011 | 09/13/2026 | 1 | 31,000,000 | 2.66 / (3MLIB) | | | 679,346 | 1,838,531 | | 1,838,531 | 458,874 | | | | 573,768 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/09/2011 | 09/13/2021 | 1 | 32,000,000 | 2.14 / (3MLIB) | | | 535,021 | 1,662,702 | | 1,662,702 | 1,061,842 | | | | 472,008 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/12/2011 | 09/14/2014 | 1 | 18,271,992 | .6JY / (0.35) | | | (2,741) | (37,625) | | (37,625) | (54,506) | | | | 119,313 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/12/2011 | 09/14/2021 | 1 | 27,000,000 | 2.15 / (3MLIB) | | | 454,026 | 1,423,124 | | 1,423,124 | 893,872 | | | | 398,320 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/12/2011 | 09/14/2021 | 1 | 27,000,000 | 2.15 / (3MLIB) | | | 454,026 | 1,423,124 | | 1,423,124 | 893,872 | | | | 398,320 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/12/2011 | 09/14/2013 | 1 | 85,000,000 | 0.53 / (3MLIB) | | | 56,591 | 252,531 | | 252,531 | 391,787 | | | | 356,989 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/12/2011 | 09/14/2021 | 1 | 22,008,000 | .6EUR / (2.48) | | | (281,076) | (2,044,006) | | (2,044,006) | (1,686,487) | | | | 324,675 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/12/2011 | 09/14/2016 | 1 | 41,265,000 | .6EUR / (1.85) | | | (284,863) | (2,036,356) | | (2,036,356) | (1,538,944) | | | | 397,172 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/12/2011 | 09/14/2013 | 1 | 85,000,000 | 0.53 / (3MLIB) | | | 55,529 | 251,493 | | 251,493 | 392,808 | | | | 356,989 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/12/2011 | 09/14/2016 | 1 | 33,000,000 | 1.16 / (3MLIB) | | | 227,808 | 812,007 | | 812,007 | 713,511 | | | | 317,622 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 09/12/2011 | 09/14/2026 | 1 | 73,500,000 | .3MLIB / (2.6) | | | (1,568,547) | (3,816,181) | | (3,816,181) | (1,116,425) | | | | 1,360,522 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 09/12/2011 | 09/14/2021 | 1 | 97,500,000 | 2.13 / (3MLIB) | | | 1,622,476 | 4,991,004 | | 4,991,004 | 3,241,764 | | | | 1,438,377 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/13/2011 | 09/15/2026 | 1 | 53,000,000 | 2.65 / (3MLIB) | | | 1,156,147 | 3,064,446 | | 3,064,446 | 787,656 | | | | 981,156 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/13/2011 | 09/15/2018 | 1 | 29,141,700 | .6EUR / (2.21) | | | (300,577) | (2,177,728) | | (2,177,728) | (1,700,592) | | | | 348,128 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 09/13/2011 | 09/15/2021 | 1 | 17,000,000 | .3MLIB / (2.16) | | | (288,611) | (917,787) | | (917,787) | (560,494) | | | | 250,834 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/14/2011 | 09/16/1936 | 1 | 17,000,000 | .3MLIB / (2.97) | | | (424,376) | (1,091,708) | | (1,091,708) | 372,139 | | | | 413,899 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/14/2011 | 09/16/2016 | 1 | 20,694,000 | 1.98 / (6EUR) | | | 170,424 | 1,116,999 | | 1,116,999 | 749,990 | | | | 199,327 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/14/2011 | 09/16/1931 | 1 | 25,000,000 | .3MLIB / (2.85) | | | (595,332) | (1,463,438) | | (1,463,438) | 163,819 | | | | 540,704 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/14/2011 | 09/16/2016 | 1 | 62,000,000 | .3MLIB / (1.19) | | | (447,222) | (1,604,538) | | (1,604,538) | (1,324,453) | | | | 597,192 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/15/2011 | 09/20/2018 | 1 | 15,696,534 | .6JY / (0.64) | | | (43,625) | (223,436) | | (223,436) | (202,294) | | | | 187,740 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/15/2011 | 09/19/2021 | 1 | 31,477,800 | .2.67 / (6EUR) | | | 477,039 | 3,436,023 | | 3,436,023 | 2,402,957 | | | | 464,749 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/16/2011 | 09/20/2014 | 1 | 108,000,000 | .3MLIB / (0.67) | | | (215,757) | (762,072) | | (762,072) | (916,203) | | | | 708,661 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/16/2011 | 09/20/2021 | 1 | 65,000,000 | .3MLIB / (2.29) | | | (1,182,854) | (4,199,775) | | (4,199,775) | (2,078,038) | | | | 959,836 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/19/2011 | 09/21/2021 | 1 | 11,640,073 | .0.97 / (6JY) | | | 67,046 | 260,904 | | 260,904 | 245,902 | | | | 171,913 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/20/2011 | 09/22/2021 | 1 | 75,000,000 | 2.15 / (3MLIB) | | | 1,257,273 | 3,908,938 | | 3,908,938 | 2,483,870 | | | | 1,107,855 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/20/2011 | 09/22/1931 | 1 | 5,386,000 | .6EUR / (2.82) | | | (88,627) | (610,610) | | (610,610) | (464,562) | | | | 116,541 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/20/2011 | 09/22/1941 | 1 | 6,000,000 | .3MLIB / (2.95) | | | (148,642) | (299,836) | | (299,836) | 205,789 | | | | 160,795 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/21/2011 | 09/23/2015 | 1 | 50,000,000 | 0.86 / (3MLIB) | | | 194,351 | 674,186 | | 674,186 | 746,001 | | | | 413,110 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 09/21/2011 | 09/23/2015 | 1 | 50,000,000 | 0.86 / (3MLIB) | | | 192,101 | 667,460 | | 667,460 | 748,229 | | | | 413,110 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/21/2011 | 09/23/2018 | 1 | 30,000,000 | 1.62 / (3MLIB) | | | 343,261 | 1,185,167 | | 1,185,167 | 1,012,371 | | | | 359,079 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 09/22/2011 | 09/26/2018 | 1 | 60,000,000 | 1.55 / (3MLIB) | | | 646,419 | 2,123,305 | | 2,123,305 | 2,063,067 | | | | 718,679 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/22/2011 | 09/26/2016 | 1 | 77,000,000 | 1.11 / (3MLIB) | | | 488,846 | 1,722,114 | | 1,722,114 | 1,729,140 | | | | 744,444 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/22/2011 | 09/26/1941 | 1 | 19,000,000 | .3MLIB / (2.63) | | | (410,374) | 352,571 | | 352,571 | 610,097 | | | | 509,282 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/22/2011 | 09/26/2021 | 1 | 40,000,000 | 1.97 / (3MLIB) | | | 596,946 | 1,435,782 | | 1,435,782 | 1,383,106 | | | | 591,232 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/22/2011 | 09/26/1941 | 1 | 19,000,000 | .3MLIB / (2.64) | | | (411,324) | 332,127 | | 332,127 | 610,768 | | | | 509,282 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/22/2011 | 09/26/2016 | 1 | 77,000,000 | 1.11 / (3MLIB) | | | 488,447 | 1,717,478 | | 1,717,478 | 1,730,117 | | | | 744,444 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/22/2011 | 09/26/2021 | 1 | 40,000,000 | 1.97 / (3MLIB) | | | 597,239 | 1,435,438 | | 1,435,438 | 1,383,106 | | | | 591,232 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley International | 09/22/2011 | 09/26/2021 | 1 | 14,000,000 | 1.97 / (3MLIB) | | | 209,594 | 508,476 | | 508,476 | 483,518 | | | | 206,931 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/22/2011 | 09/26/2021 | 1 | 32,000,000 | 1.88 / (3MLIB) | | | 450,357 | 912,645 | | 912,645 | 1,128,597 | | | | 472,986 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 09/22/2011 | 09/26/2026 | 1 | 23,800,000 | 2.37 / (3MLIB) | | | 450,383 | 497,068 | | 497,068 | 395,233 | | | | 441,085 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/23/2011 | 09/27/1941 | 1 | 23,000,000 | .3MLIB / (2.59) | | | (488,031) | 620,066 | | 620,066 | 732,029 | | | | 616,529 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/23/2011 | 09/27/1931 | 1 | 32,000,000 | 2.5 / (3MLIB) | | | 648,999 | 40,996 | | 40,996 | (140,820) | | | | 692,666 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/23/2011 | 09/27/2021 | 1 | 36,000,000 | 1.99 / (3MLIB) | | | 546,524 | 1,369,161 | | 1,369,161 | 1,238,025 | | | | 532,194 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/23/2011 | 09/27/2021 | 1 | 9,000,000 | 2.01 / (3MLIB) | | | 138,431 | 357,902 | | 357,902 | 308,043 | | | | 133,048 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/23/2011 | 09/27/1941 | 1 | 19,000,000 | 2.66 / (3MLIB) | | | 415,553 | (245,233) | | (245,233) | (613,462) | | | | 509,307 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/23/2011 | 09/27/2021 | 1 | 11,000,000 | 2.02 / (3MLIB) | | | 169,743 | 442,206 | | 442,206 | 376,050 | | | | 162,615 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/23/2011 | 09/27/2021 | 1 | 47,000,000 | 2.02 / (3MLIB) | | | 725,737 | 1,893,500 | | 1,893,500 | 1,606,376 | | | | 694,808 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/26/2011 | 09/28/1941 | 1 | 24,000,000 | .3MLIB / (2.69) | | | (531,380) | 171,208 | | 171,208 | 779,854 | | | | 643,366 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/26/2011 | 09/28/1941 | 1 | 24,000,000 | .3MLIB / (2.69) | | | (532,280) | 151,583 | | 151,583 | 780,497 | | | | 643,366 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/26/2011 | 09/28/2021 | 1 | 11,421,485 | .6JY / (0.98) | | | (68,086) | (301,611) | | (301,611) | (208,108) | | | | 168,872 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/26/2011 | 09/28/2021 | 1 | 32,503,200 | .6EUR / (2.45) | | | (410,075) | (2,973,337) | | (2,973,337) | (2,541,847) | | | | 480,576 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 09/27/2011 | 09/29/2021 | 1 | 11,714,174 | .6JY / (1) | | | (72,677) | (293,786) | | (293,786) | (241,983) | | | | 173,227 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/27/2011 | 09/29/2021 | 1 | 32,632,800 | 2.54 / (6EUR) | | | 432,934 | 3,230,282 | | 3,230,282 | 2,531,111 | | | | 482,569 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/28/2011 | 09/30/2026 | 1 | 40,000,000 | .3MLIB / (2.58) | | | (842,479) | (1,926,386) | | (1,926,386) | (607,564) | | | | 741,620 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/28/2011 | 09/30/2014 | 1 | 110,000,000 | .3MLIB / (0.7) | | | (252,118) | (846,191) | | (846,191) | (914,341) | | | | 727,582 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/28/2011 | 09/30/2014 | 1 | 110,000,000 | .3MLIB / (0.7) | | | (251,568) | (845,092) | | (845,092) | (914,892) | | | | 727,582 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/28/2011 | 09/30/2018 | 1 | 42,838,400 | 2.3 / (6EUR) | | | 484,846 | 3,527,916 | | 3,527,916 | 2,585,672 | | | | 513,614 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/30/2011 | 10/04/1931 | 1 | 32,000,000 | 2.61 / (3MLIB) | | | 684,458 | 575,903 | | 575,903 | (165,324) | | | | 693,026 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/30/2011 | 10/04/1931 | 1 | 32,000,000 | 2.61 / (3MLIB) | | | 684,058 | 569,704 | | 569,704 | (165,086) | | | | 693,026 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/03/2011 | 10/05/1931 | 1 | 31,000,000 | 2.54 / (3MLIB) | | | 641,264 | 206,357 | | 206,357 | (146,864) | | | | 671,418 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/03/2011 | 10/05/2021 | 1 | 22,837,009 | 1.01 / (6JY) | | | 143,218 | 589,836 | | 589,836 | 466,412 | | | | 338,032 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/03/2011 | 10/05/1931 | 1 | 31,000,000 | 2.54 / (3MLIB) | | | 641,264 | 206,357 | | 206,357 | (146,864) | | | | 671,418 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/03/2011 | 10/05/2021 | 1 | 43,000,000 | .2 / (3MLIB) | | | 656,651 | 1,612,298 | | 1,612,298 | 1,473,311 | | | | 636,483 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/04/2011 | 10/06/2018 | 1 | 29,367,800 | .6EUR / (2.16) | | | (291,688) | (2,169,761) | | (2,169,761) | (1,817,450) | | | | 352,617 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/04/2011 | 10/06/2021 | 1 | 11,391,746 | .6JY / (0.98) | | | (68,726) | (267,950) | | (267,950) | (239,664) | | | | 168,647 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/05/2011 | 10/07/2018 | 1 | 112,000,000 | 1.72 / (3MLIB) | | | 1,399,419 | 4,917,792 | | 4,917,792 | 3,691,982 | | | | 1,345,101 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/05/2011 | 10/07/2018 | 1 | 112,000,000 | 1.72 / (3MLIB) | | | 1,393,803 | 4,884,625 | | 4,884,625 | 3,697,122 | | | | 1,345,101 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 10/05/2011 | 10/07/2021 | 1 | 22,691,600 | .6EUR / (2.53) | | | (308,564) | (2,259,666) | | (2,259,666) | (1,799,284) | | | | 335,986 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/05/2011 | 04/07/2014 | 1 | 665,000,000 | .3MLIB / (0.7) | | | (1,515,543) | (3,591,113) | | (3,591,113) | (3,657,299) | | | | 3,746,265 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/05/2011 | 10/07/2016 | 1 | 65,000,000 | 1.3 / (3MLIB) | | | 538,404 | 1,875,609 | | 1,875,609 | 1,354,590 | | | | 630,989 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/06/2011 | 10/10/2021 | 1 | 42,998,400 | 2.53 / (6EUR) | | | 580,944 | 4,215,310 | | 4,215,310 | 3,390,820 | | | | 636,964 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/06/2011 | 10/11/2016 | 1 | 124,000,000 | .3MLIB / (1.32) | | | (1,051,376) | (3,669,001) | | (3,669,001) | (2,572,738) | | | | 1,205,506 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/06/2011 | 10/11/2018 | 1 | 15,641,293 | .6JY / (0.64) | | | (44,720) | (218,082) | | (218,082) | (206,321) | | | | 188,030 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/06/2011 | 10/11/2013 | 1 | 700,000,000 | 0.64 / (3MLIB) | | | 1,153,141 | 2,170,010 | | 2,170,010 | 2,710,889 | | | | 3,092,217 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/06/2011 | 10/11/2013 | 1 | 215,000,000 | 0.64 / (3MLIB) | | | 352,029 | 664,348 | | 664,348 | 834,776 | | | | 949,752 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/06/2011 | 10/11/2013 | 1 | 290,000,000 | 0.63 / (3MLIB) | | | 464,390 | 885,658 | | 885,658 | 1,136,418 | | | | 1,281,061 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/06/2011 | 10/11/2021 | 1 | 24,000,000 | .3MLIB / (2.17) | | | (407,216) | (1,236,244) | | (1,236,244) | (788,704) | | | | 355,584 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/09/2011 | 10/11/2021 | 1 | 54,000,000 | .3MLIB / (2.27) | | | (968,157) | (3,235,719) | | (3,235,719) | (1,732,083) | | | | 800,064 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/10/2011 | 10/12/2018 | 1 | 15,006,200 | 2.37 / (6EUR) | | | 174,939 | 1,267,258 | | 1,267,258 | 890,443 | | | | 180,439 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 10/10/2011 | 10/12/2021 | 1 | 11,000,000 | 2.28 / (3MLIB) | | | 198,970 | 672,920 | | 672,920 | 351,397 | | | | 163,002 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/11/2011 | 10/13/2016 | 1 | 60,016,000 | 2.05 / (6EUR) | | | 513,869 | 3,421,367 | | 3,421,367 | 2,247,893 | | | | 583,894 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/11/2011 | 10/13/2018 | 1 | 36,529,680 | 0.65 / (6JY) | | | 107,934 | 524,230 | | 524,230 | 477,924 | | | | 439,349 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/11/2011 | 10/13/2016 | 1 | 100,000,000 | .3MLIB / (1.47) | | | (995,996) | (3,532,021) | | (3,532,021) | (1,936,629) | | | | 972,897 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 10/12/2011 | 10/14/1941 | 1 | 35,000,000 | 2.94 / (3MLIB) | | | 866,676 | 1,604,499 | | 1,604,499 | (1,207,152) | | | | 938,967 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/12/2011 | 10/14/2021 | 1 | 65,000,000 | 3MLIB / (2.38) | | | (1,245,541) | (4,539,705) | | (4,539,705) | (2,019,682) | | | | 963,497 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/12/2011 | 10/14/1931 | 1 | 44,000,000 | 3MLIB / (2.86) | | | (1,052,685) | (2,505,137) | | (2,505,137) | 300,223 | | | | 953,615 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/13/2011 | 10/17/2013 | 1 | 110,000,000 | 0.65 / (3MLIB) | | | 207,522 | 364,961 | | 364,961 | 412,095 | | | | 491,080 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 10/13/2011 | 10/17/2021 | 1 | 32,000,000 | 3MLIB / (2.32) | | | (591,970) | (2,042,695) | | (2,042,695) | (1,012,115) | | | | 474,562 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/14/2011 | 10/18/1931 | 1 | 44,000,000 | 3MLIB / (2.89) | | | (1,067,629) | (2,716,864) | | (2,716,864) | 310,367 | | | | 953,897 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/14/2011 | 10/18/1941 | 1 | 34,000,000 | 2.98 / (3MLIB) | | | 855,586 | 1,826,545 | | 1,826,545 | (1,181,811) | | | | 912,316 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/14/2011 | 10/18/1941 | 1 | 15,000,000 | 3MLIB / (2.99) | | | (378,964) | (838,060) | | (838,060) | 522,446 | | | | 402,492 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 10/17/2011 | 10/19/2026 | 1 | 55,000,000 | 3MLIB / (2.76) | | | (1,263,697) | (3,763,621) | | (3,763,621) | (751,627) | | | | 1,021,682 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/17/2011 | 10/19/2021 | 1 | 9,400,000 | 3MLIB / (2.39) | | | (181,197) | (660,024) | | (660,024) | (291,420) | | | | 139,447 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/18/2011 | 10/20/1936 | 1 | 17,000,000 | 2.85 / (3MLIB) | | | 405,814 | 661,612 | | 661,612 | (362,586) | | | | 414,723 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/18/2011 | 10/20/1941 | 1 | 8,000,000 | 2.91 / (3MLIB) | | | 195,772 | 307,157 | | 307,157 | (274,335) | | | | 214,683 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 10/18/2011 | 10/20/1941 | 1 | 15,000,000 | 2.9 / (3MLIB) | | | 365,572 | 543,700 | | 543,700 | (513,319) | | | | 402,531 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/18/2011 | 10/20/1941 | 1 | 10,000,000 | 3MLIB / (2.89) | | | (242,714) | (340,986) | | (340,986) | 341,507 | | | | 268,354 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/19/2011 | 10/21/1941 | 1 | 20,000,000 | 2.95 / (3MLIB) | | | 497,076 | 928,933 | | 928,933 | (691,396) | | | | 536,734 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/20/2011 | 10/24/1931 | 1 | 20,000,000 | 2.88 / (3MLIB) | | | 484,071 | 1,202,139 | | 1,202,139 | (141,105) | | | | 433,782 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/20/2011 | 10/24/2021 | 1 | 17,914,000 | 6EUR / (2.62) | | | (245,495) | (1,839,992) | | (1,839,992) | (1,378,016) | | | | 265,959 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/20/2011 | 10/24/2021 | 1 | 8,000,000 | 2.39 / (3MLIB) | | | 154,228 | 558,673 | | 558,673 | 247,901 | | | | 118,771 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/20/2011 | 10/24/2021 | 1 | 16,000,000 | 3MLIB / (2.39) | | | (308,457) | (1,117,345) | | (1,117,345) | (495,802) | | | | 237,543 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/21/2011 | 10/25/2026 | 1 | 31,000,000 | 2.78 / (3MLIB) | | | 718,889 | 2,188,192 | | 2,188,192 | 416,745 | | | | 576,205 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/21/2011 | 10/25/2026 | 1 | 31,000,000 | 2.78 / (3MLIB) | | | 719,741 | 2,199,220 | | 2,199,220 | 416,169 | | | | 576,205 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/21/2011 | 10/21/2015 | 1 | 51,072,000 | 1.7 / (6MGBP) | | | 150,519 | 1,454,110 | | 1,454,110 | 817,259 | | | | 427,934 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/21/2011 | 10/25/2026 | 1 | 9,727,200 | 6EUR / (2.91) | | | (157,984) | (1,175,763) | | (1,175,763) | (838,958) | | | | 180,802 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/24/2011 | 10/26/1931 | 1 | 13,929,000 | 2.91 / (6EUR) | | | 225,007 | 1,701,574 | | 1,701,574 | 1,174,127 | | | | 302,152 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/24/2011 | 10/26/2019 | 1 | 50,000,000 | 3MLIB / (2.14) | | | (839,365) | (3,190,682) | | (3,190,682) | (1,620,730) | | | | 652,985 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/25/2011 | 10/27/2026 | 1 | 30,000,000 | 3MLIB / (2.76) | | | (690,182) | (2,038,460) | | (2,038,460) | (406,347) | | | | 557,730 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/25/2011 | 10/27/2013 | 1 | 114,000,000 | 0.63 / (3MLIB) | | | 194,211 | 356,245 | | 356,245 | 464,197 | | | | 517,728 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/25/2011 | 10/27/2021 | 1 | 11,000,000 | 2.3 / (3MLIB) | | | 202,220 | 678,889 | | 678,889 | 348,689 | | | | 163,388 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/25/2011 | 10/27/2021 | 1 | 33,000,000 | 2.31 / (3MLIB) | | | 609,134 | 2,058,096 | | 2,058,096 | 1,044,064 | | | | 490,164 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/27/2011 | 10/31/2018 | 1 | 35,472,500 | 2.36 / (6EUR) | | | 377,399 | 2,835,533 | | 2,835,533 | 2,065,902 | | | | 428,371 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/27/2011 | 10/31/2026 | 1 | 40,000,000 | 3MLIB / (2.85) | | | (957,304) | (3,187,076) | | (3,187,076) | (514,270) | | | | 743,864 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2011 | 11/01/2020 | 1 | 60,000,000 | 3MLIB / (2.33) | | | (1,119,986) | (4,256,582) | | (4,256,582) | (1,910,246) | | | | 839,792 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/28/2011 | 11/01/2020 | 1 | 60,000,000 | 3MLIB / (2.32) | | | (1,117,136) | (4,234,657) | | (4,234,657) | (1,912,632) | | | | 839,792 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/28/2011 | 11/01/2015 | 1 | 51,437,615 | 0.41 / (6JY) | | | 36,233 | 252,066 | | 252,066 | 263,767 | | | | 433,124 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 10/28/2011 | 11/01/2020 | 1 | 49,514,500 | 2.6 / (6EUR) | | | 636,422 | 4,880,043 | | 4,880,043 | 3,492,861 | | | | 693,031 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/28/2011 | 11/01/2016 | 1 | 105,000,000 | 3MLIB / (1.39) | | | (977,176) | (3,351,173) | | (3,351,173) | (2,159,551) | | | | 1,028,265 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/31/2011 | 11/02/2021 | 1 | 20,787,000 | 6EUR / (2.64) | | | (280,214) | (2,143,746) | | (2,143,746) | (1,593,052) | | | | 309,002 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/31/2011 | 10/31/2021 | 1 | 20,902,700 | 2.75 / (6MGBP) | | | 283,164 | 1,985,841 | | 1,985,841 | 1,011,304 | | | | 310,624 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/31/2011 | 11/02/2021 | 1 | 11,897,147 | 1.03 / (6JY) | | | 79,519 | 316,529 | | 316,529 | 248,545 | | | | 176,853 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/01/2011 | 11/03/2021 | 1 | 44,000,000 | 3MLIB / (2.15) | | | (744,603) | (2,119,667) | | (2,119,667) | (1,445,941) | | | | 654,169 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/01/2011 | 11/03/1931 | 1 | 23,000,000 | 2.71 / (3MLIB) | | | 518,599 | 731,049 | | 731,049 | (141,359) | | | | 499,180 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/01/2011 | 11/03/1931 | 1 | 23,000,000 | 2.71 / (3MLIB) | | | 518,599 | 731,049 | | 731,049 | (141,359) | | | | 499,180 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/02/2011 | 11/04/2021 | 1 | 50,000,000 | 2.22 / (3MLIB) | | | 882,072 | 2,710,272 | | 2,710,272 | 1,614,316 | | | | 743,490 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/02/2011 | 11/04/1936 | 1 | 20,000,000 | 2.82 / (3MLIB) | | | 473,029 | 646,585 | | 646,585 | (426,114) | | | | 488,308 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 11/02/2011 | 11/04/2018 | 1 | 41,241,000 | 6EUR / (2.21) | | | (394,515) | (3,041,584) | | (3,041,584) | (2,507,885) | | | | 498,506 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 11/02/2011 | 11/04/2026 | 1 | 21,995,200 | 6EUR / (2.8) | | | (333,345) | (2,378,072) | | (2,378,072) | (1,917,592) | | | | 409,200 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/02/2011 | 11/04/2021 | 1 | 50,000,000 | 2.22 / (3MLIB) | | | 881,072 | 2,701,617 | | 2,701,617 | 1,615,127 | | | | 743,490 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/02/2011 | 11/04/2021 | 1 | 10,000,000 | 2.22 / (3MLIB) | | | 176,414 | 542,054 | | 542,054 | 322,863 | | | | 148,698 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/02/2011 | 11/04/2021 | 1 | 20,000,000 | 3MLIB / (2.22) | | | (352,829) | (1,084,109) | | (1,084,109) | (645,726) | | | | 297,396 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/03/2011 | 11/07/2016 | 1 | 100,000,000 | 1.22 / (3MLIB) | | | 768,164 | 2,515,184 | | 2,515,184 | 2,232,592 | | | | 981,425 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/03/2011 | 11/07/2021 | 1 | 21,778,119 | 6JY / (1) | | | (139,928) | (532,597) | | (532,597) | (466,043) | | | | 323,989 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/04/2011 | 11/08/2016 | 1 | 100,000,000 | 1.22 / (3MLIB) | | | 762,043 | 2,485,797 | | 2,485,797 | 2,241,975 | | | | 981,778 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/07/2011 | 11/09/2021 | 1 | 10,600,000 | 3MLIB / (2.21) | | | (186,093) | (562,141) | | (562,141) | (343,063) | | | | 157,744 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/07/2011 | 11/09/2021 | 1 | 9,643,200 | 6EUR / (2.54) | | | (121,511) | (913,934) | | (913,934) | (745,929) | | | | 143,505 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/08/2011 | 11/10/1931 | 1 | 25,000,000 | 2.72 / (3MLIB) | | | 568,760 | 821,579 | | 821,579 | (156,824) | | | | 542,867 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/09/2011 | 11/14/1931 | 1 | 18,000,000 | 2.66 / (3MLIB) | | | 396,614 | 417,024 | | 417,024 | (106,899) | | | | 390,980 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/10/2011 | 11/14/1931 | 1 | 6,803,000 | 6EUR / (2.73) | | | (98,112) | (642,355) | | (642,355) | (580,103) | | | | 147,769 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/10/2011 | 11/14/2021 | 1 | 23,180,940 | 0.98 / (6JY) | | | 143,305 | 511,562 | | 511,562 | 506,710 | | | | 345,237 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/10/2011 | 11/14/2021 | 1 | 22,000,000 | 2.19 / (3MLIB) | | | 381,445 | 1,115,838 | | 1,115,838 | 715,429 | | | | 327,649 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/14/2011 | 11/16/2026 | 1 | 14,272,739 | 6JY / (1.42) | | | (146,669) | (285,456) | | (285,456) | (279,884) | | | | 265,850 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley International | 11/14/2011 | 11/16/2021 | 1 | 7,300,000 | 2.23 / (3MLIB) | | | 129,687 | 395,845 | | 395,845 | 234,908 | | | | 108,754 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/14/2011 | 11/16/2021 | 1 | 13,000,000 | 3MLIB / (2.23) | | | (230,950) | (704,930) | | (704,930) | (418,329) | | | | 193,671 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/15/2011 | 11/17/2026 | 1 | 30,000,000 | 2.58 / (3MLIB) | | | 637,438 | 1,285,820 | | 1,285,820 | 434,522 | | | | 558,849 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/16/2011 | 11/18/1931 | 1 | 20,000,000 | 2.72 / (3MLIB) | | | 452,694 | 631,593 | | 631,593 | 126,288 | | | | 434,550 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/16/2011 | 11/18/2021 | 1 | 53,852,000 | 6EUR / (2.52) | | | (684,153) | (5,123,161) | | (5,123,161) | (4,275,570) | | | | 802,527 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 11/17/2011 | 11/21/2019 | 1 | 20,187,000 | 6EUR / (2.46) | | | (243,950) | (1,854,350) | | (1,854,350) | (1,397,701) | | | | 264,974 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/18/2011 | 11/22/2021 | 1 | 55,000,000 | 2.19 / (3MLIB) | | | 950,585 | 2,748,648 | | 2,748,648 | 1,789,225 | | | | 820,148 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/18/2011 | 11/22/1936 | 1 | 48,000,000 | 2.7 / (3MLIB) | | | 1,074,882 | 365,607 | | 365,607 | (990,236) | | | | 1,173,167 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/18/2011 | 11/22/2014 | 1 | 184,000,000 | 3MLIB / (0.91) | | | (825,860) | (1,966,931) | | (1,966,931) | (1,328,857) | | | | 1,266,277 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/21/2011 | 11/23/2021 | 1 | 22,000,000 | 2.15 / (3MLIB) | | | 370,975 | 1,020,739 | | 1,020,739 | 722,994 | | | | 328,110 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/21/2011 | 11/24/2018 | 1 | 35,115,099 | 6JY / (0.63) | | | (96,728) | (449,655) | | (449,655) | (490,857) | | | | 426,471 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/22/2011 | 11/25/1931 | 1 | 30,000,000 | 3MLIB / (2.6) | | | (642,235) | (372,918) | | (372,918) | 169,246 | | | | 652,160 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/22/2011 | 11/25/2014 | 1 | 150,000,000 | 0.9 / (3MLIB) | | | 653,708 | 1,562,612 | | 1,562,612 | 1,106,178 | | | | 1,034,559 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/22/2011 | 11/24/2016 | 1 | 59,422,000 | 6EUR / (2.01) | | | (461,925) | (3,293,147) | | (3,293,147) | (2,375,362) | | | | 586,745 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/22/2011 | 11/25/2016 | 1 | 24,000,000 | 3MLIB / (1.35) | | | (213,188) | (712,104) | | (712,104) | (518,793) | | | | 237,065 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/25/2011 | 11/29/2026 | 1 | 15,000,000 | 2.47 / (3MLIB) | | | 300,808 | 420,966 | | 420,966 | 226,716 | | | | 279,760 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/28/2011 | 11/30/2021 | 1 | 21,312,000 | 2.79 / (6EUR) | | | 329,223 | 2,523,284 | | 2,523,284 | 1,697,323 | | | | 318,197 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/28/2011 | 11/28/2021 | 1 | 21,704,200 | 6MGBP / (2.52) | | | (253,861) | (1,644,861) | | (1,644,861) | (1,119,096) | | | | 323,951 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/29/2011 | 12/01/1931 | 1 | 30,000,000 | 3MLIB / (2.62) | | | (645,322) | (423,934) | | (423,934) | 172,096 | | | | 652,447 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/29/2011 | 12/01/2016 | 1 | 59,926,500 | 2.15 / (6EUR) | | | 561,319 | 3,705,174 | | 3,705,174 | 2,381,663 | | | | 593,200 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 11/30/2011 | 12/02/2021 | 1 | 55,000,000 | 3MLIB / (2.22) | | | (963,854) | (2,851,546) | | (2,851,546) | (1,776,437) | | | | 821,427 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 11/30/2011 | 12/02/2018 | 1 | 30,000,000 | 3MLIB / (1.8) | | | (400,113) | (1,367,022) | | (1,367,022) | (987,178) | | | | 365,034 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/30/2011 | 12/02/2021 | 1 | 55,000,000 | 3MLIB / (2.22) | | | (963,854) | (2,851,546) | | (2,851,546) | (1,776,437) | | | | 821,427 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/30/2011 | 12/02/1931 | 1 | 40,000,000 | 2.63 / (3MLIB) | | | 867,985 | 685,441 | | 685,441 | 234,473 | | | | 869,994 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/30/2011 | 12/02/1931 | 1 | 13,000,000 | 2.63 / (3MLIB) | | | 282,095 | 222,768 | | 222,768 | 76,204 | | | | 282,748 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/30/2011 | 12/02/2021 | 1 | 21,000,000 | 3MLIB / (2.19) | | | (362,242) | (1,038,830) | | (1,038,830) | (682,933) | | | | 313,636 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/30/2011 | 12/02/2026 | 1 | 13,000,000 | 3MLIB / (2.54) | | | (269,745) | (477,081) | | (477,081) | (190,215) | | | | 242,531 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/01/2011 | 12/05/2014 | 1 | 110,000,000 | 0.81 / (3MLIB) | | | 385,346 | 962,051 | | 962,051 | 925,759 | | | | 764,194 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/01/2011 | 12/05/2026 | 1 | 14,807,100 | 2.99 / (6EUR) | | | 258,828 | 1,956,856 | | 1,956,856 | 1,322,209 | | | | 276,328 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/01/2011 | 12/05/2019 | 1 | 28,314,028 | 0.84 / (6JY) | | | 135,744 | 613,472 | | 613,472 | 447,801 | | | | 372,697 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/02/2011 | 12/06/2014 | 1 | 105,000,000 | 0.86 / (3MLIB) | | | 417,048 | 1,016,114 | | 1,016,114 | 841,988 | | | | 729,983 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/02/2011 | 12/06/2018 | 1 | 45,000,000 | 3MLIB / (1.86) | | | (626,485) | (2,192,668) | | (2,192,668) | (1,459,261) | | | | 548,065 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/02/2011 | 12/06/1931 | 1 | 50,000,000 | 3MLIB / (2.73) | | | (1,134,219) | (1,617,368) | | (1,617,368) | 325,338 | | | | 1,087,811 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/05/2011 | 12/07/2014 | 1 | 110,000,000 | 3MLIB / (0.83) | | | (403,406) | (998,852) | | (998,852) | (915,215) | | | | 765,293 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/05/2011 | 12/05/2021 | 1 | 10,953,600 | 2.55 / (6MGBP) | | | 130,740 | 846,154 | | 846,154 | 558,661 | | | | 163,669 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/05/2011 | 12/07/2018 | 1 | 44,223,300 | 2.4 / (6EUR) | | | 515,300 | 3,781,124 | | 3,781,124 | 2,747,532 | | | | 538,731 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/07/2011 | 12/09/2014 | 1 | 150,000,000 | 0.79 / (3MLIB) | | | 491,446 | 1,246,263 | | 1,246,263 | 1,307,579 | | | | 1,045,078 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/08/2011 | 12/12/1931 | 1 | 25,000,000 | 2.63 / (3MLIB) | | | 541,746 | 404,668 | | 404,668 | (148,290) | | | | 544,145 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 12/09/2011 | 12/13/1931 | 1 | 25,000,000 | 2.63 / (3MLIB) | | | 541,923 | 402,963 | | 402,963 | (148,774) | | | | 544,185 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/09/2011 | 12/13/2021 | 1 | 44,000,000 | 2.14 / (3MLIB) | | | 734,818 | 1,936,638 | | 1,936,638 | 1,449,337 | | | | 658,266 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/12/2011 | 12/14/2017 | 1 | 81,759,400 | 6EUR / (2.08) | | | (692,811) | (5,363,651) | | (5,363,651) | (4,472,613) | | | | 910,026 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/12/2011 | 12/14/2021 | 1 | 11,932,256 | 6JY / (1) | | | (75,852) | (275,583) | | (275,583) | (260,585) | | | | 178,541 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/12/2011 | 12/14/2021 | 1 | 22,417,900 | 6EUR / (2.57) | | | (299,118) | (2,238,077) | | (2,238,077) | (1,826,769) | | | | 335,437 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 12/12/2011 | 12/14/2026 | 1 | 24,000,000 | 3MLIB / (2.53) | | | (494,179) | (812,367) | | (812,367) | (350,620) | | | | 448,286 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 12/13/2011 | 12/15/2016 | 1 | 60,000,000 | 1.28 / (3MLIB) | | | 489,546 | 1,585,219 | | 1,585,219 | 1,371,237 | | | | 596,867 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/13/2011 | 12/15/1931 | 1 | 32,000,000 | 3MLIB / (2.69) | | | (712,291) | (822,542) | | (822,542) | 202,228 | | | | 696,659 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/13/2011 | 12/13/2018 | 1 | 15,471,000 | 1.96 / (6MGBP) | | | 96,994 | 753,898 | | 753,898 | 640,677 | | | | 188,733 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/14/2011 | 12/16/1931 | 1 | 25,000,000 | 2.57 / (3MLIB) | | | 525,957 | 150,545 | | 150,545 | (139,020) | | | | 544,304 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/15/2011 | 12/19/2018 | 1 | 29,936,800 | 6EUR / (2.19) | | | (288,725) | (2,247,789) | | (2,247,789) | (1,967,131) | | | | 365,715 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/15/2011 | 12/19/2014 | 1 | 180,000,000 | 3MLIB / (0.82) | | | (632,415) | (1,583,211) | | (1,583,211) | (1,564,846) | | | | 1,263,032 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/15/2011 | 12/19/2020 | 1 | 23,428,800 | 6EUR / (2.4) | | | (274,106) | (2,075,685) | | (2,075,685) | (1,839,822) | | | | 330,700 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/15/2011 | 12/19/2021 | 1 | 22,000,000 | 3MLIB / (2.08) | | | (354,385) | (850,809) | | (850,809) | (735,017) | | | | 329,439 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/15/2011 | 12/19/2026 | 1 | 60,000,000 | 2.43 / (3MLIB) | | | 1,177,705 | 1,295,561 | | 1,295,561 | 910,053 | | | | 1,121,272 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/16/2011 | 12/20/2021 | 1 | 22,000,000 | 3MLIB / (2.04) | | | (345,350) | (773,655) | | (773,655) | (742,098) | | | | 329,490 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 12/16/2011 | 12/20/2018 | 1 | 16,075,103 | 6JY / (0.65) | | | (48,154) | (221,443) | | (221,443) | (227,264) | | | | 196,423 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/16/2011 | 12/20/2020 | 1 | 9,000,000 | 1.92 / (3MLIB) | | | 130,030 | 319,573 | | 319,573 | 318,855 | | | | 127,058 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/16/2011 | 12/16/2018 | 1 | 21,729,400 | 1.91 / (6MGBP) | | | 131,949 | 985,167 | | 985,167 | 906,697 | | | | 265,266 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/16/2011 | 12/20/1936 | 1 | 32,000,000 | 2.57 / (3MLIB) | | | 671,128 | (612,038) | | (612,038) | (636,306) | | | | 783,383 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/19/2011 | 12/21/2021 | 1 | 22,000,000 | 3MLIB / (2.03) | | | (344,781) | (752,892) | | (752,892) | (743,941) | | | | 329,541 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/20/2011 | 12/22/1931 | 1 | 56,000,000 | 3MLIB / (2.5) | | | (1,137,424) | 309,812 | | 309,812 | 289,360 | | | | 1,219,778 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/20/2011 | 12/22/2018 | 1 | 15,698,400 | 2.19 / (6EUR) | | | 149,661 | 1,168,960 | | 1,168,960 | 1,028,946 | | | | 191,909 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2011 | 12/29/2021 | 1 | 19,215,988 | 6JY / (0.99) | | | (117,195) | (408,143) | | (408,143) | (430,399) | | | | 288,195 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/21/2011 | 12/23/2021 | 1 | 20,875,200 | 2.5 / (6EUR) | | | 266,145 | 1,974,898 | | 1,974,898 | 1,727,939 | | | | 312,790 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/22/2011 | 12/28/2015 | 1 | 152,000,000 | 1.06 / (3MLIB) | | | 893,507 | 2,648,933 | | 2,648,933 | 2,362,223 | | | | 1,315,139 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/22/2011 | 12/28/1931 | 1 | 38,000,000 | 3MLIB / (2.59) | | | (805,260) | (309,574) | | (309,574) | 219,406 | | | | 828,070 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/22/2011 | 12/28/2018 | 1 | 15,351,158 | 0.64 / (6JY) | | | 44,073 | 202,647 | | 202,647 | 222,070 | | | | 187,925 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/22/2011 | 06/28/2018 | 1 | 45,000,000 | 1.63 / (3MLIB) | | | 521,475 | 1,693,241 | | 1,693,241 | 1,455,937 | | | | 527,405 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 12/23/2011 | 12/28/2021 | 1 | 7,000,000 | 3MLIB / (2.2) | | | (121,215) | (340,026) | | (340,026) | (226,943) | | | | 104,968 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/23/2011 | 12/28/2021 | 1 | 25,000,000 | 3MLIB / (2.16) | | | (421,958) | (1,122,561) | | (1,122,561) | (819,076) | | | | 374,884 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/28/2011 | 12/30/1931 | 1 | 10,000,000 | 3MLIB / (2.56) | | | (209,331) | (31,988) | | (31,988) | 55,718 | | | | 217,945 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley International | 12/28/2011 | 12/28/2021 | 1 | 15,000,000 | 3MLIB / (2.1) | | | (243,159) | (589,031) | | (589,031) | (499,079) | | | | 224,931 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/29/2011 | 01/04/2022 | 1 | 18,031,942 | 6JY / (1) | | | (111,432) | (459,295) | | (459,295) | (396,925) | | | | 270,646 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/29/2011 | 01/03/1932 | 1 | 44,000,000 | 3MLIB / (2.56) | | | (911,709) | (625,894) | | (625,894) | 240,731 | | | | 959,168 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 12/29/2011 | 01/02/2022 | 1 | 22,033,700 | 6EUR / (2.39) | | | (250,405) | (2,287,842) | | (2,287,842) | (1,845,117) | | | | 330,607 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/29/2011 | 01/03/2022 | 1 | 21,000,000 | 3MLIB / (2.09) | | | (337,400) | (1,006,668) | | (1,006,668) | (701,980) | | | | 315,146 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/29/2011 | 01/03/1932 | 1 | 12,000,000 | 3MLIB / (2.54) | | | (246,500) | (134,960) | | (134,960) | 64,347 | | | | 261,591 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/30/2011 | 01/04/1932 | 1 | 88,000,000 | 2.5 / (3MLIB) | | | 1,767,672 | 395,565 | | 395,565 | (445,800) | | | | 1,918,476 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/30/2011 | 01/04/2019 | 1 | 18,000,000 | 3MLIB / (1.64) | | | (208,059) | (749,086) | | (749,086) | (620,520) | | | | 220,658 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/03/2012 | 01/05/1932 | 1 | 38,000,000 | 2.6 / (3MLIB) | | | 797,124 | 776,462 | | 776,462 | 326,880 | | | | 828,493 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/03/2012 | 01/05/2019 | 1 | 45,675,000 | 2.07 / (6EUR) | | | 374,333 | 3,780,784 | | 3,780,784 | 3,049,923 | | | | 560,049 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 01/04/2012 | 01/06/1932 | 1 | 19,000,000 | 3MLIB / (2.62) | | | (400,824) | (454,076) | | (454,076) | (228,124) | | | | 414,277 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 01/04/2012 | 01/06/2015 | 1 | 110,000,000 | 3MLIB / (0.83) | | | (381,618) | (1,334,742) | | (1,334,742) | (982,410) | | | | 781,052 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 01/04/2012 | 01/06/2017 | 1 | 62,000,000 | 1.26 / (3MLIB) | | | 476,463 | 1,875,757 | | 1,875,757 | 1,548,326 | | | | 621,290 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 01/04/2012 | 01/06/2022 | 1 | 20,708,800 | 2.36 / (6EUR) | | | 235,574 | 2,091,579 | | 2,091,579 | 1,697,119 | | | | 310,919 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/04/2012 | 01/06/2022 | 1 | 22,158,498 | 0.99 / (6JY) | | | 132,007 | 532,201 | | 532,201 | 469,370 | | | | 332,685 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/11/2012 | 01/13/1932 | 1 | 25,000,000 | 3MLIB / (2.6) | | | (514,082) | (512,466) | | (512,466) | (227,563) | | | | 545,380 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/12/2012 | 01/17/2014 | 1 | 150,000,000 | 0.58 / (3MLIB) | | | 157,424 | 683,996 | | 683,996 | 392,925 | | | | 767,504 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/13/2012 | 01/13/2017 | 1 | 30,636,000 | 1.5 / (6MGBP) | | | 72,069 | 844,397 | | 844,397 | 788,804 | | | | 307,740 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 01/17/2012 | 01/19/2022 | 1 | 25,472,000 | 6EUR / (2.29) | | | (295,635) | (2,420,624) | | (2,420,624) | (1,939,351) | | | | 383,199 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 01/17/2012 | 01/19/2014 | 1 | 114,624,000 | 1.19 / (6EUR) | | | 94,589 | 2,871,458 | | 2,871,458 | 1,941,500 | | | | 588,050 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 01/19/2012 | 01/23/2022 | 1 | 22,045,600 | 2.3 / (6EUR) | | | 252,340 | 2,074,712 | | 2,074,712 | 1,666,229 | | | | 331,856 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/20/2012 | 01/24/2015 | 1 | 180,000,000 | 3MLIB / (0.71) | | | (415,649) | (1,328,728) | | (1,328,728) | (1,199,142) | | | | 1,293,832 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/20/2012 | 01/24/2022 | 1 | 32,327,500 | 2.38 / (6EUR) | | | 400,648 | 3,322,087 | | 3,322,087 | 2,695,363 | | | | 486,705 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/20/2012 | 01/24/2017 | 1 | 19,477,990 | 0.48 / (6JY) | | | 23,900 | 167,508 | | 167,508 | 156,822 | | | | 196,396 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 01/23/2012 | 01/25/2017 | 1 | 80,000,000 | 1.23 / (3MLIB) | | | 568,121 | 2,269,184 | | 2,269,184 | 1,891,808 | | | | 806,915 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/23/2012 | 01/25/2022 | 1 | 74,006,751 | 0.99 / (6JY) | | | 423,238 | 1,722,624 | | 1,722,624 | 1,534,891 | | | | 1,114,376 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/23/2012 | 01/25/2027 | 1 | 45,442,742 | 6JY / (1.44) | | | (437,748) | (1,057,210) | | (1,057,210) | (863,129) | | | | 852,262 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/24/2012 | 01/26/2027 | 1 | 31,000,000 | 3MLIB / (2.59) | | | (613,557) | (1,573,344) | | (1,573,344) | (1,245,614) | | | | 581,451 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/24/2012 | 01/26/2016 | 1 | 50,840,400 | 1.49 / (6EUR) | | | 203,992 | 2,123,962 | | 2,123,962 | 1,575,090 | | | | 445,559 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 01/24/2012 | 01/26/1932 | 1 | 7,081,241 | 1.69 / (6JY) | | | 84,666 | 70,496 | | 70,496 | 33,150 | | | | 154,625 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/25/2012 | 01/27/2022 | 1 | 78,426,331 | 1 / (6JY) | | | 460,777 | 1,928,393 | | 1,928,393 | 1,725,807 | | | | 1,181,286 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/25/2012 | 01/27/2027 | 1 | 46,284,392 | 6JY / (1.45) | | | (453,681) | (1,154,215) | | (1,154,215) | (954,836) | | | | 868,218 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 01/26/2012 | 01/30/2019 | 1 | 14,202,711 | 0.65 / (6JY) | | | 38,011 | 199,955 | | 199,955 | 183,392 | | | | 175,151 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 01/26/2012 | 01/30/2017 | 1 | 80,000,000 | 1.05 / (3MLIB) | | | 433,591 | 1,642,613 | | 1,642,613 | 1,332,960 | | | | 808,290 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/26/2012 | 01/30/1932 | 1 | 24,000,000 | 3MLIB / (2.67) | | | (486,785) | (741,309) | | (741,309) | (485,686) | | | | 524,214 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/27/2012 | 01/31/1937 | 1 | 22,000,000 | 2.75 / (3MLIB) | | | 462,197 | 550,401 | | 550,401 | 308,763 | | | | 539,823 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/30/2012 | 02/01/2018 | 1 | 85,000,000 | 1.28 / (3MLIB) | | | 638,313 | 2,249,593 | | 2,249,593 | 1,841,304 | | | | 958,477 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/30/2012 | 02/01/2015 | 1 | 145,000,000 | 3MLIB / (0.63) | | | (223,599) | (1,019,842) | | (1,019,842) | (716,663) | | | | 1,047,145 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 01/31/2012 | 02/02/2022 | 1 | 42,000,000 | 1.95 / (3MLIB) | | | 571,169 | 1,373,376 | | 1,373,376 | 1,056,728 | | | | 633,103 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/31/2012 | 02/02/2022 | 1 | 15,700,800 | 6EUR / (2.28) | | | (178,578) | (1,429,096) | | (1,429,096) | (1,144,654) | | | | 236,672 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley International | 01/31/2012 | 02/02/2022 | 1 | 10,000,000 | 1.96 / (3MLIB) | | | 137,135 | 338,406 | | 338,406 | 262,496 | | | | 150,739 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/02/2012 | 02/06/1937 | 1 | 16,000,000 | 2.66 / (3MLIB) | | | 317,608 | 107,965 | | 107,965 | (55,480) | | | | 392,734 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 02/02/2012 | 02/06/2022 | 1 | 19,000,000 | 3MLIB / (1.95) | | | (255,032) | (610,467) | | (610,467) | (470,864) | | | | 286,579 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/03/2012 | 02/07/2017 | 1 | 39,474,000 | 1.58 / (6EUR) | | | 193,399 | 1,993,595 | | 1,993,595 | 1,538,129 | | | | 399,779 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/03/2012 | 02/03/2027 | 1 | 47,445,000 | 6MGBP / (2.85) | | | (710,207) | (3,437,769) | | (3,437,769) | (3,065,547) | | | | 890,516 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/03/2012 | 02/03/2022 | 1 | 102,797,500 | 2.46 / (6MGBP) | | | 1,174,241 | 7,377,429 | | 7,377,429 | 6,740,216 | | | | 1,549,795 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 02/06/2012 | 02/08/2016 | 1 | 150,000,000 | 0.81 / (3MLIB) | | | 482,008 | 1,908,701 | | 1,908,701 | 1,493,985 | | | | 1,321,694 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/06/2012 | 02/08/2020 | 1 | 65,000,000 | 3MLIB / (1.74) | | | (746,867) | (2,412,972) | | (2,412,972) | (1,995,078) | | | | 866,328 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/07/2012 | 02/09/2014 | 1 | 220,000,000 | 3MLIB / (0.53) | | | (156,308) | (859,264) | | (859,264) | (496,276) | | | | 1,158,052 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 02/07/2012 | 02/09/1937 | 1 | 22,000,000 | 2.78 / (3MLIB) | | | 457,102 | 657,549 | | 657,549 | 426,565 | | | | 540,103 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/08/2012 | 02/10/2027 | 1 | 9,282,000 | 2.71 / (6EUR) | | | 139,093 | 1,088,292 | | 1,088,292 | 888,972 | | | | 174,338 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/09/2012 | 02/13/2015 | 1 | 110,000,000 | 0.65 / (3MLIB) | | | 186,678 | 812,206 | | 812,206 | 586,223 | | | | 800,707 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/09/2012 | 02/13/1937 | 1 | 16,000,000 | 2.83 / (3MLIB) | | | 335,119 | 620,506 | | 620,506 | 453,990 | | | | 392,892 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 02/10/2012 | 02/14/2022 | 1 | 16,106,172 | 6JY / (1.01) | | | (90,581) | (392,153) | | (392,153) | (354,812) | | | | 243,227 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/10/2012 | 02/10/2017 | 1 | 20,481,500 | 1.58 / (6MGBP) | | | 69,386 | 631,430 | | 631,430 | 580,920 | | | | 207,640 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/13/2012 | 02/15/2022 | 1 | 32,000,000 | 2.05 / (3MLIB) | | | 449,655 | 1,321,497 | | 1,321,497 | 1,086,323 | | | | 483,322 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 02/14/2012 | 02/16/1937 | 1 | 22,000,000 | 2.71 / (3MLIB) | | | 435,245 | 366,751 | | 366,751 | 151,725 | | | | 540,320 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/14/2012 | 02/16/2014 | 1 | 225,000,000 | 3MLIB / (0.58) | | | (244,155) | (1,015,839) | | (1,015,839) | (619,808) | | | | 1,194,715 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/14/2012 | 02/16/2027 | 1 | 32,000,000 | 2.47 / (3MLIB) | | | 566,164 | 1,070,318 | | 1,070,318 | 786,234 | | | | 601,391 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/15/2012 | 02/17/2027 | 1 | 23,000,000 | 2.44 / (3MLIB) | | | 398,752 | 664,385 | | 664,385 | 464,145 | | | | 432,292 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/16/2012 | 02/22/2027 | 1 | 23,000,000 | 2.47 / (3MLIB) | | | 398,797 | 752,115 | | 752,115 | 556,179 | | | | 432,505 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 02/16/2012 | 02/20/2019 | 1 | 27,573,000 | 6EUR / (1.94) | | | (225,071) | (2,009,311) | | (2,009,311) | (1,608,548) | | | | 341,585 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 02/17/2012 | 02/21/1937 | 1 | 16,000,000 | 2.79 / (3MLIB) | | | 322,661 | 513,828 | | 513,828 | 358,088 | | | | 393,073 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 02/17/2012 | 02/17/2017 | 1 | 39,567,500 | 6MGBP / (1.66) | | | (161,045) | (1,363,185) | | (1,363,185) | (1,255,627) | | | | 402,080 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/22/2012 | 02/24/2022 | 1 | 17,000,000 | 3MLIB / (2.11) | | | (240,300) | (779,074) | | (779,074) | (657,829) | | | | 257,116 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 02/22/2012 | 02/24/2015 | 1 | 110,000,000 | 3MLIB / (0.72) | | | (253,801) | (1,015,859) | | (1,015,859) | (769,560) | | | | 806,458 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 02/24/2012 | 02/28/2027 | 1 | 16,009,852 | 1.46 / (6JY) | | | 150,186 | 409,276 | | 409,276 | 351,079 | | | | 301,235 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/24/2012 | 02/28/1937 | 1 | 26,000,000 | 2.76 / (3MLIB) | | | 503,050 | 651,662 | | 651,662 | 414,131 | | | | 639,001 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 02/24/2012 | 02/28/2022 | 1 | 15,000,000 | 3MLIB / (2.09) | | | (206,784) | (655,391) | | (655,391) | (552,692) | | | | 227,005 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 02/27/2012 | 02/27/2016 | 1 | 39,560,000 | 6MGBP / (1.38) | | | (59,170) | (794,189) | | (794,189) | (734,345) | | | | 351,524 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 02/27/2012 | 02/28/2022 | 1 | 17,417,400 | 6EUR / (2.25) | | | (184,914) | (1,484,914) | | (1,484,914) | (1,194,456) | | | | 263,589 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/28/2012 | 03/01/2027 | 1 | 45,000,000 | 2.43 / (3MLIB) | | | 740,034 | 1,171,111 | | 1,171,111 | 827,528 | | | | 846,952 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 02/29/2012 | 03/02/2017 | 1 | 60,000,000 | 1.12 / (3MLIB) | | | 332,881 | 1,349,987 | | 1,349,987 | 1,146,594 | | | | 612,781 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/01/2012 | 03/05/2022 | 1 | 80,128,205 | 1 / (6JY) | | | 434,072 | 1,858,190 | | 1,858,190 | 1,697,863 | | | | 1,213,920 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 03/01/2012 | 03/05/2027 | 1 | 49,926,036 | 6JY / (1.46) | | | (461,662) | (1,264,426) | | (1,264,426) | (1,094,348) | | | | 940,034 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/01/2012 | 03/05/1937 | 1 | 12,000,000 | 2.8 / (3MLIB) | | | 231,872 | 388,589 | | 388,589 | 283,117 | | | | 295,042 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/02/2012 | 03/06/1932 | 1 | 38,000,000 | 3MLIB / (2.67) | | | (691,789) | (1,062,891) | | (1,062,891) | (747,304) | | | | 832,177 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 03/05/2012 | 03/07/2022 | 1 | 15,000,000 | 3MLIB / (2.09) | | | (198,875) | (607,863) | | (607,863) | (511,823) | | | | 227,314 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/05/2012 | 03/07/2019 | 1 | 30,000,000 | 3MLIB / (1.57) | | | (274,605) | (1,009,712) | | (1,009,712) | (867,126) | | | | 373,078 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/05/2012 | 03/07/2017 | 1 | 19,825,500 | 1.52 / (6EUR) | | | 91,725 | 937,755 | | 937,755 | 726,027 | | | | 202,815 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/06/2012 | 03/08/1932 | 1 | 12,000,000 | 2.64 / (3MLIB) | | | 213,574 | 265,303 | | 265,303 | 170,048 | | | | 262,831 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/07/2012 | 03/09/2017 | 1 | 41,000,000 | 1.1 / (3MLIB) | | | 217,251 | 882,674 | | 882,674 | 751,079 | | | | 419,708 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/08/2012 | 03/12/2027 | 1 | 35,000,000 | 2.55 / (3MLIB) | | | 590,474 | 1,452,935 | | 1,452,935 | 1,188,744 | | | | 659,451 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/12/2012 | 03/14/2017 | 1 | 39,465,000 | 1.5 / (6EUR) | | | 177,758 | 1,842,554 | | 1,842,554 | 1,428,806 | | | | 404,663 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/12/2012 | 03/14/2017 | 1 | 19,457,619 | 0.45 / (6JY) | | | 18,292 | 153,887 | | 153,887 | 147,192 | | | | 199,513 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/13/2012 | 03/15/2017 | 1 | 60,000,000 | 1.19 / (3MLIB) | | | 356,438 | 1,523,831 | | 1,523,831 | 1,324,614 | | | | 615,427 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/14/2012 | 03/16/2013 | 1 | 650,000,000 | 0.52 / (3MLIB) | | | 381,086 | 1,187,348 | | 1,187,348 | 294,320 | | | | 1,493,272 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/14/2012 | 03/16/2019 | 1 | 75,000,000 | 3MLIB / (1.81) | | | (808,425) | (3,622,690) | | (3,622,690) | (3,240,690) | | | | 934,579 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/14/2012 | 03/16/2019 | 1 | 58,644,000 | 1.97 / (6EUR) | | | 488,010 | 4,406,744 | | 4,406,744 | 3,565,198 | | | | 730,766 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/15/2012 | 03/19/1932 | 1 | 45,000,000 | 3MLIB / (2.95) | | | (883,623) | (3,296,024) | | (3,296,024) | (2,924,793) | | | | 986,400 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/15/2012 | 03/19/2027 | 1 | 17,000,000 | 3MLIB / (2.79) | | | (312,373) | (1,230,180) | | (1,230,180) | (1,097,692) | | | | 320,524 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/16/2012 | 03/20/1932 | 1 | 23,000,000 | 3MLIB / (3.01) | | | (460,650) | (1,905,879) | | (1,905,879) | (1,714,020) | | | | 504,196 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/16/2012 | 03/20/2017 | 1 | 39,525,000 | 6EUR / (1.75) | | | (254,148) | (2,326,968) | | (2,326,968) | (1,841,228) | | | | 406,081 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 03/16/2012 | 03/20/1932 | 1 | 22,000,000 | 3MLIB / (3) | | | (438,475) | (1,777,738) | | (1,777,738) | (1,594,991) | | | | 482,275 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/19/2012 | 03/21/2027 | 1 | 30,000,000 | 2.8 / (3MLIB) | | | 550,749 | 2,220,197 | | 2,220,197 | 1,989,372 | | | | 565,741 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/19/2012 | 03/21/2027 | 1 | 30,000,000 | 2.8 / (3MLIB) | | | 550,107 | 2,209,198 | | 2,209,198 | 1,978,602 | | | | 565,741 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 03/21/2012 | 03/23/2019 | 1 | 60,000,000 | 3MLIB / (1.9) | | | (673,846) | (3,222,647) | | (3,222,647) | (2,919,816) | | | | 748,832 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 03/22/2012 | 03/26/2027 | 1 | 61,000,000 | 3MLIB / (2.76) | | | (1,077,557) | (4,094,562) | | (4,094,562) | (3,654,236) | | | | 1,150,901 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/22/2012 | 03/26/2027 | 1 | 24,000,000 | 2.77 / (3MLIB) | | | 426,913 | 1,658,320 | | 1,658,320 | 1,483,920 | | | | 452,813 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/23/2012 | 03/27/2027 | 1 | 54,000,000 | 3MLIB / (2.71) | | | (930,955) | (3,265,909) | | (3,265,909) | (2,886,829) | | | | 1,018,930 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 03/26/2012 | 03/28/2022 | 1 | 25,000,000 | 3MLIB / (2.33) | | | (358,352) | (1,584,056) | | (1,584,056) | (1,434,438) | | | | 380,058 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/27/2012 | 03/29/1932 | 1 | 6,612,961 | 1.79 / (6JY) | | | 75,582 | 157,892 | | 157,892 | 133,687 | | | | 145,061 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 03/28/2012 | 03/30/2017 | 1 | 39,951,000 | 1.59 / (6EUR) | | | 215,039 | 2,019,915 | | 2,019,915 | 1,592,261 | | | | 411,805 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/28/2012 | 03/30/1932 | 1 | 19,000,000 | 3MLIB / (2.87) | | | (347,819) | (1,128,099) | | (1,128,099) | (987,345) | | | | 416,811 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/29/2012 | 04/02/2019 | 1 | 14,552,510 | 0.68 / (6JY) | | | 38,833 | 236,034 | | 236,034 | 223,599 | | | | 181,987 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/30/2012 | 04/03/2019 | 1 | 44,000,000 | 1.74 / (3MLIB) | | | 426,599 | 1,847,703 | | 1,847,703 | 1,699,768 | | | | 550,367 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 03/30/2012 | 04/03/2017 | 1 | 30,688,900 | 6EUR / (1.58) | | | (160,832) | (1,522,479) | | (1,522,479) | (1,199,312) | | | | 316,644 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/02/2012 | 04/04/2027 | 1 | 32,000,000 | 3MLIB / (2.71) | | | (539,923) | (1,912,058) | | (1,912,058) | (1,730,394) | | | | 604,222 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/04/2012 | 04/10/1942 | 1 | 25,000,000 | 3MLIB / (3.08) | | | (479,632) | (1,894,300) | | (1,894,300) | (1,741,098) | | | | 676,362 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 04/05/2012 | 04/11/2022 | 1 | 13,354,377 | 6JY / (1.08) | | | (73,343) | (395,789) | | (395,789) | (374,218) | | | | 203,414 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 04/11/2027 | 1 | 50,000,000 | 3MLIB / (2.75) | | | (835,798) | (3,212,685) | | (3,212,685) | (2,946,620) | | | | 944,741 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/09/2012 | 04/11/2022 | 1 | 33,000,000 | 2.12 / (3MLIB) | | | 400,583 | 1,383,580 | | 1,383,580 | 1,254,452 | | | | 502,656 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/09/2012 | 04/11/2015 | 1 | 110,000,000 | 3MLIB / (0.74) | | | (240,929) | (924,852) | | (924,852) | (831,149) | | | | 830,583 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/09/2012 | 04/11/1942 | 1 | 15,000,000 | 3MLIB / (2.88) | | | (265,094) | (484,001) | | (484,001) | (399,765) | | | | 405,836 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/10/2012 | 04/12/2027 | 1 | 31,000,000 | 2.56 / (3MLIB) | | | 474,587 | 1,229,692 | | 1,229,692 | 1,079,277 | | | | 585,796 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/10/2012 | 04/12/2027 | 1 | 31,000,000 | 2.57 / (3MLIB) | | | 475,144 | 1,239,831 | | 1,239,831 | 1,089,247 | | | | 585,796 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/11/2012 | 04/13/2022 | 1 | 32,000,000 | 2.14 / (3MLIB) | | | 391,738 | 1,410,210 | | 1,410,210 | 1,289,062 | | | | 487,570 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/11/2012 | 04/13/2022 | 1 | 22,287,000 | 6EUR / (2.25) | | | (222,711) | (1,902,136) | | (1,902,136) | (1,560,047) | | | | 339,577 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/12/2012 | 04/16/2015 | 1 | 140,000,000 | 3MLIB / (0.71) | | | (274,788) | (1,071,145) | | (1,071,145) | (964,516) | | | | 1,060,320 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/12/2012 | 04/16/2017 | 1 | 80,000,000 | 1.17 / (3MLIB) | | | 415,563 | 1,780,477 | | 1,780,477 | 1,643,504 | | | | 828,922 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/13/2012 | 04/17/2022 | 1 | 54,000,000 | 2.11 / (3MLIB) | | | 640,781 | 2,220,505 | | 2,220,505 | 2,023,666 | | | | 823,266 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/16/2012 | 04/18/2017 | 1 | 30,226,600 | 6EUR / (1.49) | | | (133,085) | (1,386,024) | | (1,386,024) | (1,093,605) | | | | 313,396 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 04/16/2012 | 04/19/2022 | 1 | 46,000,000 | 2.07 / (3MLIB) | | | 529,207 | 1,694,766 | | 1,694,766 | 1,533,152 | | | | 701,510 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/16/2012 | 04/18/1932 | 1 | 36,000,000 | 3MLIB / (2.69) | | | (571,338) | (961,077) | | (961,077) | (789,246) | | | | 790,772 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/17/2012 | 04/19/2027 | 1 | 128,000,000 | 3MLIB / (2.55) | | | (1,900,875) | (4,798,897) | | (4,798,897) | (4,230,490) | | | | 2,420,417 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/18/2012 | 04/20/2022 | 1 | 22,309,100 | 2.2 / (6EUR) | | | 207,879 | 1,779,705 | | 1,779,705 | 1,453,324 | | | | 340,270 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/18/2012 | 04/20/2017 | 1 | 39,369,000 | 1.48 / (6EUR) | | | 166,680 | 1,774,262 | | 1,774,262 | 1,398,461 | | | | 408,450 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/18/2012 | 04/20/2019 | 1 | 32,807,500 | 1.83 / (6EUR) | | | 220,347 | 2,079,584 | | 2,079,584 | 1,684,970 | | | | 411,912 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/19/2012 | 04/23/2022 | 1 | 22,334,600 | 6EUR / (2.2) | | | (206,325) | (1,774,158) | | (1,774,158) | (1,451,596) | | | | 340,811 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 04/23/2012 | 04/25/2017 | 1 | 28,943,200 | 6EUR / (1.51) | | | (127,932) | (1,341,642) | | (1,341,642) | (1,064,654) | | | | 300,767 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/24/2012 | 04/26/2014 | 1 | 150,000,000 | 3MLIB / (0.58) | | | (153,397) | (542,843) | | (542,843) | (474,165) | | | | 862,409 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/24/2012 | 04/26/2027 | 1 | 46,000,000 | 2.51 / (3MLIB) | | | 653,393 | 1,484,774 | | 1,484,774 | 1,302,844 | | | | 870,428 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/25/2012 | 04/25/2015 | 1 | 32,326,000 | 6MGBP / (1.41) | | | (54,672) | (550,666) | | (550,666) | (508,638) | | | | 246,158 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/25/2012 | 04/27/2017 | 1 | 59,476,500 | 6EUR / (1.53) | | | (270,606) | (2,822,877) | | (2,822,877) | (2,247,339) | | | | 618,456 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/25/2012 | 04/27/2013 | 1 | 303,991,000 | 0.99 / (6EUR) | | | 253,444 | 2,392,356 | | 2,392,356 | 580,370 | | | | 866,508 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/30/2012 | 05/02/2022 | 1 | 38,000,000 | 2.04 / (3MLIB) | | | 406,114 | 1,262,322 | | 1,262,322 | 1,155,208 | | | | 580,632 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/01/2012 | 05/03/2027 | 1 | 23,000,000 | 2.51 / (3MLIB) | | | 316,368 | 712,272 | | 712,272 | 633,859 | | | | 435,510 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/03/2012 | 05/08/2018 | 1 | 68,000,000 | 1.36 / (3MLIB) | | | 408,216 | 1,722,819 | | 1,722,819 | 1,618,767 | | | | 786,830 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/07/2012 | 05/09/2019 | 1 | 30,017,300 | 6EUR / (1.68) | | | (164,404) | (1,573,255) | | (1,573,255) | (1,261,526) | | | | 378,454 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/08/2012 | 05/10/2019 | 1 | 30,048,829 | 6JY / (0.59) | | | (49,027) | (285,135) | | (285,135) | (274,376) | | | | 378,934 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 05/10/2012 | 05/14/1942 | 1 | 10,000,000 | 3MLIB / (2.78) | | | (147,747) | (65,529) | | (65,529) | (33,433) | | | | 270,981 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/11/2012 | 05/15/2014 | 1 | 150,000,000 | 3MLIB / (0.6) | | | (158,774) | (586,867) | | (586,867) | (532,575) | | | | 879,453 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/15/2012 | 05/17/1932 | 1 | 5,986,530 | 6JY / (1.59) | | | (46,178) | 71,971 | | 71,971 | 80,384 | | | | 131,774 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/15/2012 | 05/17/2022 | 1 | 21,639,300 | 6EUR / (1.98) | | | (157,126) | (1,259,277) | | (1,259,277) | (992,814) | | | | 331,381 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/15/2012 | 05/17/2027 | 1 | 20,000,000 | 2.35 / (3MLIB) | | | 238,203 | 172,220 | | 172,220 | 124,874 | | | | 379,217 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 05/15/2012 | 05/17/2027 | 1 | 50,000,000 | 2.34 / (3MLIB) | | | 593,175 | 381,611 | | 381,611 | 263,685 | | | | 948,043 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 05/16/2012 | 05/18/2027 | 1 | 76,000,000 | 2.34 / (3MLIB) | | | 897,464 | 577,853 | | 577,853 | 398,605 | | | | 1,441,164 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2012 | 05/18/2027 | 1 | 40,000,000 | 2.34 / (3MLIB) | | | 472,040 | 297,867 | | 297,867 | 203,584 | | | | 758,507 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2012 | 05/18/2027 | 1 | 46,000,000 | 2.34 / (3MLIB) | | | 543,202 | 349,753 | | 349,753 | 241,261 | | | | 872,283 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2012 | 05/18/1942 | 1 | 9,000,000 | 2.59 / (3MLIB) | | | 120,383 | (299,305) | | (299,305) | (323,188) | | | | 243,929 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/16/2012 | 05/18/2027 | 1 | 72,000,000 | 3MLIB / (2.34) | | | (847,999) | (500,450) | | (500,450) | (331,056) | | | | 1,365,313 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/17/2012 | 05/21/2027 | 1 | 15,136,226 | 6JY / (1.31) | | | (87,879) | (21,440) | | (21,440) | (5,804) | | | | 287,107 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 05/17/2012 | 05/21/2013 | 1 | 300,000,000 | 3MLIB / (0.6) | | | (293,369) | (429,674) | | (429,674) | (337,770) | | | | 938,749 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/17/2012 | 05/21/2027 | 1 | 38,000,000 | 2.28 / (3MLIB) | | | 428,687 | (10,956) | | (10,956) | (93,784) | | | | 720,791 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 05/18/2012 | 05/22/2027 | 1 | 38,000,000 | 2.26 / (3MLIB) | | | 420,896 | (141,538) | | (141,538) | (219,256) | | | | 720,860 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/21/2012 | 05/23/2017 | 1 | 189,131,257 | 6JY / (0.44) | | | (72,630) | (1,267,042) | | (1,267,042) | (1,244,636) | | | | 1,982,999 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/21/2012 | 05/21/2017 | 1 | 20,585,500 | 6MGBP / (1.5) | | | (37,601) | (539,641) | | (539,641) | (520,278) | | | | 215,698 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 05/21/2012 | 05/23/1937 | 1 | 36,000,000 | 3MLIB / (2.46) | | | (440,793) | 1,453,495 | | 1,453,495 | 1,534,770 | | | | 889,084 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/22/2012 | 05/24/1932 | 1 | 24,000,000 | 3MLIB / (2.48) | | | (294,947) | 265,252 | | 265,252 | 315,526 | | | | 528,545 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/22/2012 | 05/24/2017 | 1 | 150,075,038 | 0.43 / (6JY) | | | 84,531 | 982,395 | | 982,395 | 965,153 | | | | 1,574,000 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/22/2012 | 05/24/2019 | 1 | 27,904,800 | 1.64 / (6EUR) | | | 136,066 | 1,409,011 | | 1,409,011 | 1,132,166 | | | | 352,971 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 05/24/2012 | 05/28/2027 | 1 | 46,000,000 | 2.31 / (3MLIB) | | | 509,327 | 113,982 | | 113,982 | 30,268 | | | | 873,125 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 05/24/2012 | 05/29/2018 | 1 | 32,583,200 | 6EUR / (1.42) | | | (111,285) | (1,340,567) | | (1,340,567) | (1,063,726) | | | | 379,069 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/25/2012 | 05/25/2015 | 1 | 70,497,000 | 1.25 / (6MGBP) | | | 17,502 | 941,921 | | 941,921 | 901,004 | | | | 546,383 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 05/29/2012 | 05/28/1932 | 1 | 22,000,000 | 2.44 / (3MLIB) | | | 258,368 | (387,797) | | (387,797) | (427,878) | | | | 484,638 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/29/2012 | 05/31/1932 | 1 | 22,000,000 | 2.44 / (3MLIB) | | | 258,593 | (379,942) | | (379,942) | (420,057) | | | | 484,708 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/30/2012 | 06/01/2027 | 1 | 30,000,000 | 2.19 / (3MLIB) | | | 307,419 | (394,632) | | (394,632) | (438,228) | | | | 569,594 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/31/2012 | 06/06/2022 | 1 | 27,000,000 | 1.75 / (3MLIB) | | | 202,071 | 106,778 | | 106,778 | 80,096 | | | | 414,635 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/31/2012 | 06/06/2022 | 1 | 27,000,000 | 1.75 / (3MLIB) | | | 202,071 | 106,778 | | 106,778 | 80,096 | | | | 414,635 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 05/31/2012 | 05/31/2015 | 1 | 33,891,000 | 6MGBP / (1.21) | | | 527 | (426,144) | | (426,144) | (409,421) | | | | 263,429 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 05/31/2012 | 06/04/2022 | 1 | 21,020,500 | 6EUR / (1.71) | | | (107,354) | (650,156) | | (650,156) | (437,786) | | | | 322,714 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/31/2012 | 06/06/1937 | 1 | 13,000,000 | 2.31 / (3MLIB) | | | 139,341 | (895,889) | | (895,889) | (913,864) | | | | 321,296 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/31/2012 | 06/06/1937 | 1 | 13,000,000 | 2.32 / (3MLIB) | | | 139,452 | (892,140) | | (892,140) | (910,129) | | | | 321,296 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/01/2012 | 06/07/2022 | 1 | 26,000,000 | 1.67 / (3MLIB) | | | 182,050 | (84,535) | | (84,535) | (107,832) | | | | 399,337 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/01/2012 | 06/07/2022 | 1 | 26,000,000 | 1.67 / (3MLIB) | | | 181,976 | (85,714) | | (85,714) | (109,002) | | | | 399,337 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/01/2012 | 06/01/2019 | 1 | 15,363,000 | 6MGBP / (1.59) | | | (34,972) | (354,000) | | (354,000) | (342,199) | | | | 194,623 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/01/2012 | 06/05/2019 | 1 | 43,519,000 | 6EUR / (1.41) | | | (138,077) | (1,464,647) | | (1,464,647) | (1,106,878) | | | | 551,789 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/01/2012 | 06/07/1932 | 1 | 20,000,000 | 2.19 / (3MLIB) | | | 199,255 | (1,172,519) | | (1,172,519) | (1,197,406) | | | | 440,864 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 06/01/2012 | 06/07/1932 | 1 | 20,000,000 | 2.19 / (3MLIB) | | | 199,255 | (1,172,519) | | (1,172,519) | (1,197,406) | | | | 440,864 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/01/2012 | 06/07/1932 | 1 | 66,000,000 | 2.19 / (3MLIB) | | | 657,541 | (3,869,311) | | (3,869,311) | (3,951,440) | | | | 1,454,851 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/01/2012 | 06/07/2022 | 1 | 78,000,000 | 3MLIB / (1.68) | | | (551,674) | 165,050 | | 165,050 | 235,591 | | | | 1,198,012 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 06/04/2012 | 06/07/1932 | 1 | 90,000,000 | 3MLIB / (2.23) | | | (915,772) | 4,723,544 | | 4,723,544 | 4,837,788 | | | | 1,983,888 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/05/2012 | 06/07/2027 | 1 | 44,000,000 | 2.12 / (3MLIB) | | | 420,908 | (997,194) | | (997,194) | (1,049,893) | | | | 835,887 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 06/05/2012 | 06/07/2022 | 1 | 40,000,000 | 3MLIB / (1.77) | | | (303,083) | (238,700) | | (238,700) | (200,152) | | | | 614,365 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/05/2012 | 06/07/2013 | 1 | 199,232,000 | 6EUR / (0.89) | | | (13,135) | (1,510,064) | | (1,510,064) | (497,210) | | | | 657,851 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/05/2012 | 06/07/2027 | 1 | 35,000,000 | 2.13 / (3MLIB) | | | 336,796 | (747,580) | | (747,580) | (789,733) | | | | 664,910 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/05/2012 | 06/07/2019 | 1 | 29,206,349 | 6JY / (0.56) | | | (36,012) | (213,617) | | (213,617) | (208,844) | | | | 370,475 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/06/2012 | 06/08/2022 | 1 | 10,733,678 | 6JY / (0.89) | | | (32,189) | (110,704) | | (110,704) | (107,211) | | | | 164,884 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/06/2012 | 06/06/2019 | 1 | 18,596,400 | 6MGBP / (1.7) | | | (51,640) | (549,501) | | (549,501) | (535,373) | | | | 235,840 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/07/2012 | 06/11/2015 | 1 | 100,000,000 | 3MLIB / (0.66) | | | (126,675) | (604,602) | | (604,602) | (585,920) | | | | 782,180 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/11/2022 | 1 | 21,353,700 | 1.86 / (6EUR) | | | 121,907 | 958,860 | | 958,860 | 731,932 | | | | 328,167 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/07/2012 | 06/11/2014 | 1 | 150,732,000 | 0.91 / (6EUR) | | | 29,828 | 2,070,846 | | 2,070,846 | 1,299,687 | | | | 906,657 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/11/2019 | 1 | 27,000,000 | 1.41 / (3MLIB) | | | 146,215 | 453,567 | | 453,567 | 437,322 | | | | 342,784 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/08/2012 | 06/12/1937 | 1 | 18,000,000 | 3MLIB / (2.41) | | | (196,477) | 925,910 | | 925,910 | 945,671 | | | | 445,022 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 06/08/2012 | 06/12/1937 | 1 | 18,000,000 | 3MLIB / (2.41) | | | (196,651) | 920,031 | | 920,031 | 939,809 | | | | 445,022 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/08/2012 | 06/12/2019 | 1 | 26,000,000 | 1.4 / (3MLIB) | | | 139,647 | 428,524 | | 428,524 | 413,743 | | | | 330,159 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/11/2012 | 06/13/2027 | 1 | 46,000,000 | 2.23 / (3MLIB) | | | 454,047 | (436,395) | | (436,395) | (480,056) | | | | 874,387 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/11/2012 | 06/13/1937 | 1 | 30,000,000 | 2.47 / (3MLIB) | | | 336,336 | (1,189,787) | | (1,189,787) | (1,221,918) | | | | 741,746 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/11/2012 | 06/13/2017 | 1 | 39,942,400 | 1.26 / (6EUR) | | | 88,326 | 1,398,224 | | 1,398,224 | 1,111,627 | | | | 421,424 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 06/12/2012 | 06/14/2017 | 1 | 60,000,000 | 1.01 / (3MLIB) | | | 191,785 | 810,721 | | 810,721 | 791,304 | | | | 633,246 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/12/2012 | 06/14/2019 | 1 | 15,088,646 | 0.56 / (6JY) | | | 17,404 | 103,153 | | 103,153 | 101,362 | | | | 191,685 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/14/2012 | 06/18/2017 | 1 | 60,000,000 | 1.01 / (3MLIB) | | | 186,887 | 788,029 | | 788,029 | 773,376 | | | | 634,035 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/14/2012 | 06/18/1932 | 1 | 30,000,000 | 2.34 / (3MLIB) | | | 307,673 | (1,046,096) | | (1,046,096) | (1,067,853) | | | | 661,816 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 06/15/2012 | 06/15/2015 | 1 | 33,001,500 | 0.93 / (6MGBP) | | | (50,279) | 163,050 | | 163,050 | 159,422 | | | | 258,716 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 06/15/2012 | 06/19/1932 | 1 | 12,638,000 | 6EUR / (2.15) | | | (87,117) | (133,614) | | (133,614) | 16,406 | | | | 278,821 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/15/2012 | 06/15/1932 | 1 | 6,286,000 | 6MGBP / (2.68) | | | (52,447) | 20,353 | | 20,353 | 25,731 | | | | 138,643 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/15/2012 | 06/19/2015 | 1 | 66,981,400 | 0.96 / (6EUR) | | | 18,346 | 1,302,119 | | 1,302,119 | 950,826 | | | | 526,288 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/18/2012 | 06/20/1937 | 1 | 15,000,000 | 2.36 / (3MLIB) | | | 153,579 | (930,246) | | (930,246) | (939,495) | | | | 371,021 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/18/2012 | 06/20/2022 | 1 | 10,744,533 | 0.85 / (6JY) | | | 27,580 | 68,219 | | 68,219 | 66,417 | | | | 165,342 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/19/2012 | 06/21/1932 | 1 | 18,000,000 | 3MLIB / (2.32) | | | (179,982) | 693,572 | | 693,572 | 703,462 | | | | 397,174 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 06/20/2012 | 06/22/1932 | 1 | 18,000,000 | 3MLIB / (2.41) | | | (187,840) | 420,176 | | 420,176 | 427,381 | | | | 397,203 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 06/20/2012 | 06/22/1942 | 1 | 14,000,000 | 3MLIB / (2.54) | | | (155,432) | 661,269 | | 661,269 | 667,219 | | | | 380,054 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/20/2012 | 06/22/2020 | 1 | 25,521,750 | 0.64 / (6JY) | | | 37,595 | 148,725 | | 148,725 | 147,615 | | | | 348,953 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 06/20/2012 | 06/22/2022 | 1 | 32,000,000 | 3MLIB / (1.82) | | | (233,641) | (287,159) | | (287,159) | (278,064) | | | | 492,576 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/21/2012 | 06/25/1932 | 1 | 18,000,000 | 3MLIB / (2.31) | | | (176,749) | 715,955 | | 715,955 | 720,810 | | | | 397,288 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 06/22/2012 | 06/26/1937 | 1 | 15,000,000 | 3MLIB / (2.43) | | | (154,629) | 731,970 | | 731,970 | 736,250 | | | | 371,147 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 06/25/2012 | 06/27/2027 | 1 | 75,000,000 | 2.15 / (3MLIB) | | | 665,180 | (1,494,536) | | (1,494,536) | (1,509,255) | | | | 1,427,547 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 06/25/2012 | 06/27/2015 | 1 | 70,000,000 | 3MLIB / (0.63) | | | (74,239) | (350,504) | | (350,504) | (348,649) | | | | 552,475 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 06/28/2012 | 07/02/2019 | 1 | 22,399,200 | 1.6 / (6EUR) | | | 77,171 | 936,270 | | 936,270 | 859,099 | | | | 285,657 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/29/2012 | 07/03/2017 | 1 | 20,052,638 | 0.4 / (6JY) | | | 5,611 | 107,072 | | 107,072 | 101,461 | | | | 212,887 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/02/2012 | 07/05/2015 | 1 | 100,000,000 | 3MLIB / (0.62) | | | (101,191) | (711,190) | | (711,190) | (492,290) | | | | 792,762 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/02/2012 | 07/04/2022 | 1 | 21,379,200 | 1.95 / (6EUR) | | | 110,077 | 1,029,241 | | 1,029,241 | 919,164 | | | | 329,668 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/02/2012 | 07/04/2022 | 1 | 10,816,250 | 0.84 / (6JY) | | | 24,708 | 81,608 | | 81,608 | 56,901 | | | | 166,787 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/03/2012 | 07/05/2017 | 1 | 60,000,000 | 0.94 / (3MLIB) | | | 154,141 | 805,675 | | 805,675 | 580,908 | | | | 637,377 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 07/03/2012 | 07/05/2019 | 1 | 37,824,000 | 1.58 / (6EUR) | | | 121,559 | 1,481,994 | | 1,481,994 | 1,360,435 | | | | 482,678 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 07/03/2012 | 07/05/2013 | 1 | 252,160,000 | 6EUR / (0.84) | | | 142,085 | (521,823) | | (521,823) | (663,909) | | | | 903,818 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/05/2012 | 07/09/2013 | 1 | 300,000,000 | 3MLIB / (0.48) | | | (95,140) | (721,100) | | (721,100) | (273,600) | | | | 1,086,853 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 07/06/2012 | 07/10/1932 | 1 | 12,291,000 | 6EUR / (2.26) | | | (88,063) | (294,640) | | (294,640) | (206,578) | | | | 271,571 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/06/2012 | 07/10/1937 | 1 | 25,000,000 | 2.39 / (3MLIB) | | | 234,092 | (1,153,640) | | (1,153,640) | (1,416,968) | | | | 619,069 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/10/2012 | 07/12/1942 | 1 | 11,500,000 | 3MLIB / (2.37) | | | (105,738) | 848,832 | | 848,832 | 968,018 | | | | 312,481 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/10/2012 | 07/12/2015 | 1 | 130,000,000 | 3MLIB / (0.58) | | | (101,072) | (744,470) | | (744,470) | (491,374) | | | | 1,034,569 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/10/2012 | 07/12/2019 | 1 | 75,000,000 | 1.23 / (3MLIB) | | | 288,573 | 676,887 | | 676,887 | 300,608 | | | | 958,514 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/10/2012 | 07/12/2017 | 1 | 39,200,000 | 6EUR / (1.14) | | | (61,656) | (913,884) | | (913,884) | (852,228) | | | | 417,316 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/10/2012 | 07/12/1932 | 1 | 12,250,000 | 2.19 / (6EUR) | | | 84,454 | 139,705 | | 139,705 | 55,251 | | | | 270,704 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/11/2012 | 07/13/2015 | 1 | 240,000,000 | 3MLIB / (0.57) | | | (170,047) | (1,278,254) | | (1,278,254) | (822,384) | | | | 1,911,021 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/11/2012 | 07/13/2017 | 1 | 140,000,000 | 0.86 / (3MLIB) | | | 290,294 | 1,256,396 | | 1,256,396 | 799,372 | | | | 1,490,870 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/11/2012 | 07/13/2015 | 1 | 67,314,500 | 6EUR / (0.82) | | | (2,057) | (725,540) | | (725,540) | (723,483) | | | | 535,998 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/11/2012 | 07/13/1932 | 1 | 12,239,000 | 2.18 / (6EUR) | | | 84,362 | 131,720 | | 131,720 | 47,357 | | | | 270,480 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/11/2012 | 07/11/2017 | 1 | 24,684,800 | 6MGBP / (1.13) | | | 2,711 | (203,277) | | (203,277) | (205,988) | | | | 262,709 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/12/2012 | 07/16/2013 | 1 | 600,000,000 | 0.44 / (3MLIB) | | | 83,226 | 1,207,226 | | 1,207,226 | 426,180 | | | | 2,213,594 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/12/2012 | 07/16/2015 | 1 | 200,000,000 | 3MLIB / (0.55) | | | (127,429) | (961,656) | | (961,656) | (601,620) | | | | 1,595,131 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/13/2012 | 07/17/2027 | 1 | 30,000,000 | 3MLIB / (2.04) | | | (222,720) | 818,108 | | 818,108 | 1,075,719 | | | | 572,112 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/13/2012 | 07/17/1937 | 1 | 20,000,000 | 3MLIB / (2.29) | | | (171,622) | 1,307,141 | | 1,307,141 | 1,502,024 | | | | 495,452 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/16/2012 | 07/18/2013 | 1 | 400,000,000 | 0.43 / (3MLIB) | | | 39,317 | 766,371 | | 766,371 | 261,840 | | | | 1,483,240 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/17/2012 | 07/19/2027 | 1 | 170,000,000 | 2.05 / (3MLIB) | | | 1,258,450 | (4,373,678) | | (4,373,678) | (5,829,844) | | | | 3,242,589 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 07/17/2012 | 07/19/2027 | 1 | 55,000,000 | 2.05 / (3MLIB) | | | 407,146 | (1,415,014) | | (1,415,014) | (1,886,126) | | | | 1,049,073 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/17/2012 | 07/19/2027 | 1 | 75,000,000 | 2.05 / (3MLIB) | | | 555,199 | (1,929,564) | | (1,929,564) | (2,571,990) | | | | 1,430,554 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/17/2012 | 07/19/2022 | 1 | 80,000,000 | 1.65 / (3MLIB) | | | 448,212 | (54,770) | | (54,770) | (596,024) | | | | 1,236,303 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/19/2012 | 07/23/2027 | 1 | 30,000,000 | 3MLIB / (2.07) | | | (219,306) | 699,770 | | 699,770 | 953,814 | | | | 572,440 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/19/2012 | 07/23/2017 | 1 | 60,000,000 | 0.83 / (3MLIB) | | | 111,816 | 432,463 | | 432,463 | 251,172 | | | | 640,898 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/20/2012 | 07/26/2027 | 1 | 22,000,000 | 3MLIB / (2.02) | | | (154,596) | 679,607 | | 679,607 | 859,621 | | | | 419,909 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 07/23/2012 | 07/25/2022 | 1 | 25,445,700 | 6EUR / (1.71) | | | (115,357) | (601,842) | | (601,842) | (486,485) | | | | 393,575 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/23/2012 | 07/25/2027 | 1 | 37,000,000 | 1.96 / (3MLIB) | | | 249,567 | (1,419,525) | | (1,419,525) | (1,711,746) | | | | 706,144 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/23/2012 | 07/25/2027 | 1 | 37,000,000 | 1.96 / (3MLIB) | | | 249,567 | (1,419,525) | | (1,419,525) | (1,711,746) | | | | 706,144 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/24/2012 | 07/26/2022 | 1 | 20,503,700 | 6EUR / (1.77) | | | (99,066) | (615,311) | | (615,311) | (516,244) | | | | 317,182 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/24/2012 | 07/26/2019 | 1 | 29,419,289 | 6JY / (0.48) | | | (16,529) | (64,788) | | (64,788) | (48,259) | | | | 377,102 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/24/2012 | 07/26/2019 | 1 | 44,000,000 | 1.16 / (3MLIB) | | | 143,636 | 141,433 | | 141,433 | (52,589) | | | | 564,000 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/24/2012 | 07/24/2017 | 1 | 23,259,000 | 6MGBP / (1.03) | | | 3,090 | (73,249) | | (73,249) | (76,339) | | | | 248,520 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/25/2012 | 07/27/2027 | 1 | 22,000,000 | 1.96 / (3MLIB) | | | 145,995 | (861,182) | | (861,182) | (1,032,918) | | | | 419,949 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/26/2012 | 07/30/2015 | 1 | 100,000,000 | 3MLIB / (0.49) | | | (38,023) | (309,192) | | (309,192) | (156,910) | | | | 803,638 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/27/2012 | 07/31/2022 | 1 | 30,000,000 | 3MLIB / (1.63) | | | (154,207) | 109,439 | | 109,439 | 297,885 | | | | 464,354 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/27/2012 | 07/31/2019 | 1 | 29,572,800 | 1.49 / (6EUR) | | | 102,730 | 984,811 | | 984,811 | 882,081 | | | | 379,390 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/27/2012 | 07/31/2022 | 1 | 20,000,000 | 3MLIB / (1.69) | | | (107,922) | (43,732) | | (43,732) | 87,016 | | | | 309,570 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/27/2012 | 07/29/2022 | 1 | 56,000,000 | 1.68 / (3MLIB) | | | 300,537 | 84,042 | | 84,042 | (280,409) | | | | 866,669 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/27/2012 | 07/30/2027 | 1 | 33,000,000 | 3MLIB / (2.1) | | | (234,545) | 673,786 | | 673,786 | 945,995 | | | | 630,104 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 08/01/2012 | 08/03/2027 | 1 | 30,000,000 | 2.06 / (3MLIB) | | | 204,773 | (761,693) | | (761,693) | (1,001,058) | | | | 572,986 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/01/2012 | 08/03/2019 | 1 | 41,565,000 | 6EUR / (1.45) | | | (141,796) | (1,269,112) | | (1,269,112) | (1,127,317) | | | | 533,575 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/01/2012 | 08/03/2022 | 1 | 41,565,000 | 1.84 / (6EUR) | | | 214,673 | 1,548,066 | | 1,548,066 | 1,333,393 | | | | 643,643 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/01/2012 | 08/03/2018 | 1 | 33,146,354 | 0.42 / (6JY) | | | 9,582 | 100,455 | | 100,455 | 90,873 | | | | 391,901 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/02/2012 | 08/06/1932 | 1 | 21,000,000 | 3MLIB / (2.21) | | | (152,831) | 1,046,278 | | 1,046,278 | 1,222,822 | | | | 464,855 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/02/2012 | 08/06/1932 | 1 | 21,000,000 | 3MLIB / (2.21) | | | (152,746) | 1,049,809 | | 1,049,809 | 1,226,268 | | | | 464,855 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 08/06/2012 | 08/08/2019 | 1 | 29,762,400 | 1.46 / (6EUR) | | | 99,057 | 918,927 | | 918,927 | 819,870 | | | | 382,466 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/06/2012 | 08/08/2019 | 1 | 29,392,971 | 6JY / (0.48) | | | (15,620) | (61,299) | | (61,299) | (45,679) | | | | 377,718 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/07/2012 | 08/09/1937 | 1 | 16,000,000 | 2.46 / (3MLIB) | | | 129,732 | (558,780) | | (558,780) | (706,416) | | | | 396,854 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 08/08/2012 | 08/08/2027 | 1 | 15,656,000 | 2.47 / (6MGBP) | | | 96,817 | 262,282 | | 262,282 | 165,465 | | | | 299,164 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 08/08/2012 | 08/10/2017 | 1 | 34,622,000 | 1.08 / (6EUR) | | | 60,683 | 696,438 | | 696,438 | 635,755 | | | | 371,728 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/08/2012 | 08/08/2017 | 1 | 23,484,000 | 6MGBP / (1.11) | | | (12,793) | (174,125) | | (174,125) | (161,332) | | | | 251,990 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/09/2012 | 08/13/1937 | 1 | 16,000,000 | 3MLIB / (2.52) | | | (129,613) | 374,754 | | 374,754 | 522,256 | | | | 396,944 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/09/2012 | 08/13/2013 | 1 | 300,000,000 | 3MLIB / (0.43) | | | (35,950) | (597,627) | | (597,627) | (226,260) | | | | 1,180,572 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/10/2012 | 08/14/1937 | 1 | 16,000,000 | 3MLIB / (2.45) | | | (124,696) | 579,936 | | 579,936 | 722,501 | | | | 396,966 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/10/2012 | 08/14/2019 | 1 | 14,052,121 | 0.51 / (6JY) | | | 8,620 | 51,787 | | 51,787 | 43,167 | | | | 180,806 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/13/2012 | 08/15/2027 | 1 | 45,000,000 | 2.18 / (3MLIB) | | | 315,516 | (470,058) | | (470,058) | (835,542) | | | | 860,460 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/13/2012 | 08/15/2015 | 1 | 100,000,000 | 3MLIB / (0.55) | | | (56,644) | (462,173) | | (462,173) | (294,490) | | | | 810,093 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/15/2012 | 08/17/2013 | 1 | 98,320,000 | 0.57 / (6EUR) | | | (23,099) | 103,943 | | 103,943 | 127,043 | | | | 390,367 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/15/2012 | 08/17/2027 | 1 | 38,000,000 | 3MLIB / (2.34) | | | (273,045) | (396,732) | | (396,732) | (80,575) | | | | 726,748 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/16/2012 | 08/20/2019 | 1 | 20,163,831 | 0.56 / (6JY) | | | 15,323 | 136,019 | | 136,019 | 120,696 | | | | 259,771 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/16/2012 | 08/20/2019 | 1 | 44,000,000 | 3MLIB / (1.43) | | | (163,744) | (880,047) | | (880,047) | (667,559) | | | | 566,853 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/16/2012 | 08/20/2022 | 1 | 30,000,000 | 3MLIB / (1.9) | | | (163,689) | (630,154) | | (630,154) | (433,230) | | | | 465,698 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/17/2012 | 08/21/1932 | 1 | 30,000,000 | 2.56 / (3MLIB) | | | 232,837 | 221,065 | | 221,065 | (45,084) | | | | 664,784 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 08/20/2012 | 08/22/2027 | 1 | 38,000,000 | 2.36 / (3MLIB) | | | 266,356 | 520,439 | | 520,439 | 211,527 | | | | 727,093 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/20/2012 | 08/22/2019 | 1 | 15,107,642 | 0.56 / (6JY) | | | 11,383 | 102,636 | | 102,636 | 91,253 | | | | 194,713 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/20/2012 | 08/22/2015 | 1 | 33,334,200 | 0.65 / (6EUR) | | | 5,114 | 202,442 | | 202,442 | 197,328 | | | | 271,036 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/22/2012 | 08/24/2027 | 1 | 54,000,000 | 2.3 / (3MLIB) | | | 360,784 | 283,884 | | 283,884 | (137,635) | | | | 1,033,434 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/23/2012 | 08/28/2027 | 1 | 37,000,000 | 2.22 / (3MLIB) | | | 231,520 | (215,420) | | (215,420) | (487,301) | | | | 708,362 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/23/2012 | 08/28/2027 | 1 | 37,000,000 | 2.22 / (3MLIB) | | | 231,520 | (215,420) | | (215,420) | (487,301) | | | | 708,362 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/23/2012 | 08/23/2017 | 1 | 25,377,600 | 6MGBP / (1.14) | | | (17,432) | (212,509) | | (212,509) | (195,077) | | | | 273,538 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 08/23/2012 | 08/28/2019 | 1 | 29,303,096 | 0.54 / (6JY) | | | 18,649 | 149,367 | | 149,367 | 130,718 | | | | 378,144 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/23/2012 | 08/28/2022 | 1 | 80,000,000 | 1.77 / (3MLIB) | | | 376,238 | 613,810 | | 613,810 | 150,304 | | | | 1,243,293 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/24/2012 | 08/29/2015 | 1 | 100,000,000 | 3MLIB / (0.52) | | | (40,529) | (362,941) | | (362,941) | (213,840) | | | | 816,071 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/24/2012 | 08/29/2019 | 1 | 45,000,000 | 1.29 / (3MLIB) | | | 136,241 | 454,491 | | 454,491 | 269,393 | | | | 580,826 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/24/2012 | 08/29/1937 | 1 | 25,000,000 | 2.49 / (3MLIB) | | | 178,019 | (740,771) | | (740,771) | (945,933) | | | | 620,784 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/24/2012 | 08/28/2019 | 1 | 22,521,600 | 6EUR / (1.33) | | | (60,400) | (465,326) | | (465,326) | (404,927) | | | | 290,631 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 08/24/2012 | 08/29/2022 | 1 | 26,000,000 | 3MLIB / (1.77) | | | (121,357) | (201,498) | | (201,498) | (51,912) | | | | 404,128 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 08/27/2012 | 08/29/2022 | 1 | 42,000,000 | 1.76 / (3MLIB) | | | 192,629 | 275,639 | | 275,639 | 37,409 | | | | 652,823 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 08/28/2012 | 08/30/2017 | 1 | 60,000,000 | 0.85 / (3MLIB) | | | 90,287 | 418,293 | | 418,293 | 263,184 | | | | 648,074 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 08/28/2012 | 08/30/2017 | 1 | 26,892,300 | 6MGBP / (1.06) | | | (9,950) | (107,016) | | (107,016) | (97,066) | | | | 290,470 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/31/2012 | 08/31/2022 | 1 | 11,106,200 | 6MGBP / (1.89) | | | (36,427) | (109,417) | | (109,417) | (72,990) | | | | 172,653 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/04/2012 | 09/06/2022 | 1 | 10,837,690 | 6JY / (0.82) | | | (15,190) | (30,563) | | (30,563) | (15,373) | | | | 168,624 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/05/2012 | 09/07/1932 | 1 | 30,000,000 | 2.33 / (3MLIB) | | | 184,181 | (928,378) | | (928,378) | (1,143,639) | | | | 665,535 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/05/2012 | 09/07/1932 | 1 | 30,000,000 | 2.34 / (3MLIB) | | | 184,276 | (923,345) | | (923,345) | (1,138,701) | | | | 665,535 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 09/06/2012 | 09/10/1932 | 1 | 30,000,000 | 2.44 / (3MLIB) | | | 188,578 | (426,844) | | (426,844) | (646,389) | | | | 665,676 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/06/2012 | 09/10/2017 | 1 | 40,419,200 | 1.03 / (6EUR) | | | 65,595 | 677,317 | | 677,317 | 611,722 | | | | 437,875 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/06/2012 | 09/10/1932 | 1 | 30,000,000 | 2.43 / (3MLIB) | | | 188,486 | (431,878) | | (431,878) | (651,330) | | | | 665,676 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/07/2012 | 09/11/1937 | 1 | 26,000,000 | 2.49 / (3MLIB) | | | 166,642 | (769,345) | | (769,345) | (962,785) | | | | 646,052 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 09/07/2012 | 09/11/2019 | 1 | 30,758,400 | 1.4 / (6EUR) | | | 84,565 | 755,491 | | 755,491 | 670,926 | | | | 397,998 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 09/07/2012 | 09/11/1937 | 1 | 26,000,000 | 2.5 / (3MLIB) | | | 166,920 | (751,514) | | (751,514) | (945,233) | | | | 646,052 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/07/2012 | 09/11/2019 | 1 | 38,343,558 | 0.52 / (6JY) | | | 20,071 | 142,381 | | 142,381 | 122,310 | | | | 496,146 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/07/2012 | 09/11/2015 | 1 | 170,000,000 | 3MLIB / (0.47) | | | (36,280) | (305,594) | | (305,594) | (94,095) | | | | 1,395,974 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/11/2012 | 09/13/1932 | 1 | 30,000,000 | 3MLIB / (2.47) | | | (187,251) | 252,139 | | 252,139 | 469,629 | | | | 665,817 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/11/2012 | 09/13/2019 | 1 | 15,426,000 | 1.39 / (6EUR) | | | 41,803 | 368,635 | | 368,635 | 326,832 | | | | 199,687 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/11/2012 | 09/13/2022 | 1 | 10,029,574 | 0.8 / (6JY) | | | 12,587 | 5,943 | | 5,943 | (6,644) | | | | 156,207 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/12/2012 | 09/14/1932 | 1 | 18,000,000 | 3MLIB / (2.53) | | | (114,845) | (37,582) | | (37,582) | 95,202 | | | | 399,518 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/13/2012 | 09/17/1932 | 1 | 25,000,000 | 3MLIB / (2.51) | | | (153,322) | 64,689 | | 64,689 | 242,578 | | | | 555,004 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/14/2012 | 09/18/1932 | 1 | 25,000,000 | 3MLIB / (2.67) | | | (163,568) | (609,983) | | (609,983) | (422,070) | | | | 555,043 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/14/2012 | 09/18/2013 | 1 | 600,000,000 | 0.34 / (3MLIB) | | | (69,063) | 634,273 | | 634,273 | 119,040 | | | | 2,539,685 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/14/2012 | 09/18/2022 | 1 | 10,000,000 | 3MLIB / (1.91) | | | (43,711) | (193,552) | | (193,552) | (140,103) | | | | 155,858 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/17/2012 | 09/19/2022 | 1 | 10,799,136 | 0.82 / (6JY) | | | 13,617 | 25,387 | | 25,387 | 11,770 | | | | 168,337 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/17/2012 | 09/19/1942 | 1 | 6,000,000 | 2.78 / (3MLIB) | | | 40,867 | 72,198 | | 72,198 | 25,556 | | | | 163,547 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/18/2012 | 09/20/1932 | 1 | 21,500,000 | 2.56 / (3MLIB) | | | 131,800 | 139,654 | | 139,654 | (12,730) | | | | 477,404 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/18/2012 | 09/20/1932 | 1 | 21,500,000 | 2.56 / (3MLIB) | | | 131,800 | 139,654 | | 139,654 | (12,730) | | | | 477,404 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/19/2012 | 09/21/2027 | 1 | 27,000,000 | 2.32 / (3MLIB) | | | 145,723 | 146,843 | | 146,843 | (24,524) | | | | 518,038 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/19/2012 | 09/21/2027 | 1 | 27,000,000 | 2.32 / (3MLIB) | | | 145,798 | 150,477 | | 150,477 | (20,966) | | | | 518,038 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 09/19/2012 | 09/19/2017 | 1 | 17,844,200 | 6MGBP / (1.08) | | | (9,260) | (88,505) | | (88,505) | (79,245) | | | | 193,826 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 09/20/2012 | 09/24/2022 | 1 | 32,000,000 | 1.75 / (3MLIB) | | | 118,513 | 113,580 | | 113,580 | (35,104) | | | | 499,173 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/20/2012 | 09/20/2017 | 1 | 17,836,500 | 6MGBP / (1.06) | | | (8,320) | (66,614) | | (66,614) | (58,294) | | | | 193,800 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/21/2012 | 09/25/2019 | 1 | 74,000,000 | 1.27 / (3MLIB) | | | 175,412 | 490,859 | | 490,859 | 244,859 | | | | 960,299 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/21/2012 | 09/25/1942 | 1 | 12,000,000 | 3MLIB / (2.7) | | | (74,453) | 70,828 | | 70,828 | 156,728 | | | | 327,185 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/21/2012 | 09/25/2022 | 1 | 21,000,000 | 3MLIB / (1.79) | | | (79,123) | (153,033) | | (153,033) | (53,878) | | | | 327,629 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/24/2012 | 09/26/2017 | 1 | 60,000,000 | 0.79 / (3MLIB) | | | 66,384 | 180,644 | | 180,644 | 57,948 | | | | 653,070 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/25/2012 | 09/27/2022 | 1 | 66,000,000 | 3MLIB / (1.73) | | | (234,651) | (97,645) | | (97,645) | 197,650 | | | | 1,029,984 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/26/2012 | 09/28/2022 | 1 | 32,000,000 | 3MLIB / (1.68) | | | (108,641) | 101,417 | | 101,417 | 239,360 | | | | 499,457 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/27/2012 | 10/01/2019 | 1 | 44,000,000 | 1.19 / (3MLIB) | | | 90,117 | (844) | | (844) | (90,961) | | | | 571,694 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/27/2012 | 10/01/2022 | 1 | 20,615,900 | 6JY / (0.79) | | | (21,766) | 11,839 | | 11,839 | 33,605 | | | | 321,911 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/28/2012 | 10/02/2022 | 1 | 20,523,345 | 0.77 / (6JY) | | | 20,724 | (43,969) | | (43,969) | (64,693) | | | | 320,512 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 09/28/2012 | 10/02/2022 | 1 | 10,000,000 | 1.67 / (3MLIB) | | | 32,224 | (55,853) | | (55,853) | (88,077) | | | | 156,169 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/01/2012 | 10/01/2017 | 1 | 19,356,000 | 6MGBP / (1.02) | | | (8,476) | (33,583) | | (33,583) | (25,108) | | | | 210,989 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 10/03/2012 | 10/05/2022 | 1 | 15,000,000 | 3MLIB / (1.69) | | | (47,777) | 51,928 | | 51,928 | 99,705 | | | | 234,354 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/09/2012 | 10/11/1932 | 1 | 30,000,000 | 3MLIB / (2.54) | | | (145,939) | (26,599) | | (26,599) | 119,340 | | | | 667,130 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/09/2012 | 10/11/2015 | 1 | 500,000,000 | 3MLIB / (0.46) | | | (117,590) | (208,240) | | (208,240) | (90,650) | | | | 4,168,749 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/09/2012 | 10/11/2017 | 1 | 16,000,000 | 3MLIB / (0.79) | | | (15,541) | (23,449) | | (23,449) | (7,909) | | | | 174,916 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/10/2012 | 10/12/1937 | 1 | 44,000,000 | 3MLIB / (2.65) | | | (222,423) | 54,724 | | 54,724 | 277,147 | | | | 1,095,223 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/12/2012 | 10/16/2022 | 1 | 21,672,616 | 6JY / (0.78) | | | (19,315) | 39,599 | | 39,599 | 58,915 | | | | 339,134 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/12/2012 | 10/16/1942 | 1 | 12,000,000 | 2.61 / (3MLIB) | | | 56,671 | (345,273) | | (345,273) | (401,944) | | | | 327,506 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/12/2012 | 10/16/2019 | 1 | 75,000,000 | 3MLIB / (1.22) | | | (136,224) | (75,017) | | (75,017) | 61,208 | | | | 977,481 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/12/2012 | 10/16/2015 | 1 | 144,000,000 | 0.46 / (3MLIB) | | | 35,051 | 53,512 | | 53,512 | 18,461 | | | | 1,203,595 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/15/2012 | 10/17/2022 | 1 | 16,500,000 | 3MLIB / (1.72) | | | (46,663) | 38,689 | | 38,689 | 85,353 | | | | 258,229 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/16/2012 | 10/18/2015 | 1 | 170,000,000 | 3MLIB / (0.46) | | | (41,833) | (35,254) | | (35,254) | 6,579 | | | | 1,422,322 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 10/18/2012 | 10/22/2019 | 1 | 30,054,100 | 1.41 / (6EUR) | | | 57,619 | 696,580 | | 696,580 | 638,960 | | | | 392,178 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/18/2012 | 10/22/2022 | 1 | 20,181,635 | 0.8 / (6JY) | | | 17,273 | (18,306) | | (18,306) | (35,579) | | | | 316,072 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 10/18/2012 | 10/18/2022 | 1 | 20,857,200 | 1.99 / (6MGBP) | | | 53,807 | 351,670 | | 351,670 | 297,863 | | | | 326,467 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/23/2012 | 10/25/2017 | 1 | 25,000,000 | 0.87 / (3MLIB) | | | 24,988 | 120,601 | | 120,601 | 95,613 | | | | 274,415 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/24/2012 | 10/26/2027 | 1 | 23,000,000 | 3MLIB / (2.31) | | | (82,478) | (13,563) | | (13,563) | 68,915 | | | | 442,746 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/24/2012 | 10/26/2019 | 1 | 14,271,400 | 6EUR / (1.4) | | | (26,025) | (325,977) | | (325,977) | (299,952) | | | | 186,380 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/24/2012 | 10/24/2022 | 1 | 11,226,600 | 6MGBP / (1.97) | | | (26,682) | (164,006) | | (164,006) | (137,324) | | | | 175,873 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 10/25/2012 | 10/29/2015 | 1 | 75,000,000 | 0.52 / (3MLIB) | | | 25,723 | 160,475 | | 160,475 | 134,753 | | | | 630,910 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/25/2012 | 10/29/2016 | 1 | 40,000,000 | 0.71 / (3MLIB) | | | 26,636 | 196,812 | | 196,812 | 170,176 | | | | 391,436 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/26/2012 | 10/30/2015 | 1 | 140,000,000 | 0.51 / (3MLIB) | | | 43,644 | 237,012 | | 237,012 | 193,368 | | | | 1,178,276 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 10/26/2012 | 10/30/1942 | 1 | 12,000,000 | 2.7 / (3MLIB) | | | 48,281 | (121,273) | | (121,273) | (169,554) | | | | 327,719 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/26/2012 | 10/30/2027 | 1 | 38,000,000 | 3MLIB / (2.32) | | | (128,551) | (69,689) | | (69,689) | 58,862 | | | | 731,767 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/26/2012 | 10/30/2019 | 1 | 25,000,000 | 1.3 / (3MLIB) | | | 41,153 | 143,288 | | 143,288 | 102,135 | | | | 326,758 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/02/2012 | 11/06/2022 | 1 | 20,536,000 | 1.77 / (6EUR) | | | 44,559 | 485,264 | | 485,264 | 440,705 | | | | 322,258 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/05/2012 | 11/07/2017 | 1 | 19,927,762 | 0.32 / (6JY) | | | 279 | 14,941 | | 14,941 | 14,662 | | | | 219,495 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/05/2012 | 11/07/2022 | 1 | 39,000,000 | 1.71 / (3MLIB) | | | 81,343 | (180,488) | | (180,488) | (261,830) | | | | 612,088 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/06/2012 | 11/08/2022 | 1 | 85,000,000 | 3MLIB / (1.74) | | | (177,994) | 140,612 | | 140,612 | 318,606 | | | | 1,334,226 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/06/2012 | 11/08/1942 | 1 | 37,000,000 | 2.62 / (3MLIB) | | | 125,633 | (1,009,224) | | (1,009,224) | (1,134,857) | | | | 1,010,844 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/06/2012 | 11/08/2022 | 1 | 75,000,000 | 3MLIB / (1.75) | | | (157,605) | 88,365 | | 88,365 | 245,970 | | | | 1,177,258 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/06/2012 | 11/08/1942 | 1 | 32,500,000 | 2.63 / (3MLIB) | | | 110,401 | (879,360) | | (879,360) | (989,762) | | | | 887,904 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/07/2012 | 11/09/2013 | 1 | 242,649,000 | 6EUR / (0.36) | | | 9,495 | (20,223) | | (20,223) | (29,719) | | | | 1,124,026 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/07/2012 | 11/09/2015 | 1 | 140,481,000 | 0.51 / (6EUR) | | | 26,800 | 238,189 | | 238,189 | 211,389 | | | | 1,187,528 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/09/2012 | 11/13/2017 | 1 | 60,000,000 | 0.77 / (3MLIB) | | | 36,123 | (60,531) | | (60,531) | (96,654) | | | | 662,005 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/09/2012 | 11/13/2019 | 1 | 47,000,000 | 6EUR / (1.24) | | | (71,829) | (655,629) | | (655,629) | (583,799) | | | | 615,926 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/09/2012 | 11/13/2017 | 1 | 28,000,000 | 0.85 / (6EUR) | | | 23,623 | 211,897 | | 211,897 | 188,275 | | | | 308,935 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/13/2012 | 11/15/2022 | 1 | 42,000,000 | 1.64 / (3MLIB) | | | 71,015 | (492,218) | | (492,218) | (563,233) | | | | 659,915 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/13/2012 | 11/15/2019 | 1 | 28,974,553 | 6JY / (0.46) | | | (5,214) | 41,803 | | 41,803 | 47,017 | | | | 379,860 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/15/2012 | 11/19/1942 | 1 | 18,000,000 | 3MLIB / (2.46) | | | (45,058) | 1,135,037 | | 1,135,037 | 1,180,094 | | | | 492,014 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/16/2012 | 11/20/1937 | 1 | 20,000,000 | 3MLIB / (2.42) | | | (47,831) | 1,001,289 | | 1,001,289 | 1,049,120 | | | | 498,888 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 11/21/2019 | 1 | 19,653,605 | 0.44 / (6JY) | | | 2,878 | (51,421) | | (51,421) | (54,299) | | | | 257,973 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 11/21/2017 | 1 | 60,000,000 | 0.77 / (3MLIB) | | | 30,314 | (62,854) | | (62,854) | (93,168) | | | | 663,513 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 11/19/2012 | 11/21/1937 | 1 | 15,000,000 | 3MLIB / (2.47) | | | (35,783) | 614,062 | | 614,062 | 649,845 | | | | 374,187 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/19/2012 | 11/21/2022 | 1 | 20,502,400 | 6EUR / (1.69) | | | (31,143) | (299,874) | | (299,874) | (268,731) | | | | 322,411 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 11/21/2019 | 1 | 29,480,408 | 0.44 / (6JY) | | | 4,316 | (77,132) | | (77,132) | (81,448) | | | | 386,960 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 11/20/2012 | 11/22/2019 | 1 | 29,479,100 | 1.27 / (6EUR) | | | 29,281 | 376,599 | | 376,599 | 347,318 | | | | 387,020 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/20/2012 | 11/22/2022 | 1 | 11,535,300 | 1.73 / (6EUR) | | | 17,138 | 210,802 | | 210,802 | 193,664 | | | | 181,424 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/20/2012 | 11/22/2022 | 1 | 11,018,609 | 0.75 / (6JY) | | | 5,009 | (76,348) | | (76,348) | (81,357) | | | | 173,298 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/21/2012 | 11/23/2017 | 1 | 40,000,000 | 3MLIB / (0.81) | | | (20,576) | (17,188) | | (17,188) | 3,388 | | | | 442,593 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 11/21/2012 | 11/23/2019 | 1 | 44,000,000 | 3MLIB / (1.22) | | | (41,862) | 48,972 | | 48,972 | 90,834 | | | | 577,776 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/21/2012 | 11/23/2027 | 1 | 22,000,000 | 2.21 / (3MLIB) | | | 43,944 | (329,108) | | (329,108) | (373,052) | | | | 424,566 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/21/2012 | 11/21/2017 | 1 | 15,952,000 | 6MGBP / (1.07) | | | (7,084) | (59,492) | | (59,492) | (52,408) | | | | 176,406 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/23/2012 | 11/27/2015 | 1 | 71,368,000 | 0.55 / (6EUR) | | | 13,005 | 201,337 | | 201,337 | 188,332 | | | | 608,549 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley Capital Services | 11/26/2012 | 11/28/2019 | 1 | 21,929,825 | 0.45 / (6JY) | | | 2,733 | (57,854) | | (57,854) | (60,587) | | | | 288,256 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 11/26/2012 | 11/28/2015 | 1 | 170,000,000 | 3MLIB / (0.48) | | | (25,371) | (100,732) | | (100,732) | (75,361) | | | | 1,450,268 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/26/2012 | 11/28/2027 | 1 | 38,000,000 | 2.18 / (3MLIB) | | | 64,879 | (722,450) | | (722,450) | (787,330) | | | | 733,683 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/26/2012 | 11/26/2014 | 1 | 112,189,000 | 6MGBP / (0.74) | | | (6,168) | (75,930) | | (75,930) | (69,762) | | | | 774,339 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/26/2012 | 11/26/2017 | 1 | 60,902,600 | 1.08 / (6MGBP) | | | 23,751 | 224,889 | | 224,889 | 201,138 | | | | 674,450 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/28/2012 | 11/30/2017 | 1 | 60,000,000 | 0.77 / (3MLIB) | | | 22,965 | (109,767) | | (109,767) | (132,732) | | | | 665,207 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/28/2012 | 11/30/2013 | 1 | 103,557,505 | 0.27 / (6JY) | | | (2,829) | 17,922 | | 17,922 | 20,751 | | | | 495,744 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 11/30/2012 | 12/04/1932 | 1 | 18,000,000 | 2.39 / (3MLIB) | | | 27,867 | (532,095) | | (532,095) | (559,962) | | | | 401,765 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 11/30/2012 | 11/30/2019 | 1 | 14,411,700 | 1.37 / (6MGBP) | | | 8,818 | 30,857 | | 30,857 | 22,038 | | | | 189,511 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/30/2012 | 12/04/1942 | 1 | 9,000,000 | 2.58 / (3MLIB) | | | 15,242 | (348,583) | | (348,583) | (363,824) | | | | 246,178 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 11/30/2012 | 12/04/2017 | 1 | 56,000,000 | 3MLIB / (0.76) | | | (18,186) | 141,610 | | 141,610 | 159,796 | | | | 621,561 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/05/2012 | 12/07/2022 | 1 | 32,000,000 | 1.64 / (3MLIB) | | | 28,172 | (418,250) | | (418,250) | (446,422) | | | | 504,346 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/07/2012 | 12/11/2017 | 1 | 20,608,559 | 0.25 / (6JY) | | | (518) | (53,102) | | (53,102) | (52,585) | | | | 229,191 | | 00001 |
| INT RATE SWAP - 6M GBP LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/07/2012 | 12/07/2015 | 1 | 67,363,800 | 0.72 / (6MGBP) | | | 1,752 | (107,629) | | (107,629) | (109,381) | | | | 577,142 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/11/2012 | 12/13/1937 | 1 | 13,000,000 | 2.56 / (3MLIB) | | | 14,497 | (322,977) | | (322,977) | (337,474) | | | | 324,693 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/11/2012 | 12/13/1937 | 1 | 13,000,000 | 2.56 / (3MLIB) | | | 14,500 | (321,711) | | (321,711) | (336,211) | | | | 324,693 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 12/11/2012 | 12/13/2022 | 1 | 9,000,000 | 1.71 / (3MLIB) | | | 6,202 | (69,695) | | (69,695) | (75,897) | | | | 141,966 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/13/2012 | 12/17/2017 | 1 | 15,692,400 | 0.79 / (6EUR) | | | 2,774 | 25,367 | | 25,367 | 22,593 | | | | 174,812 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/17/2012 | 12/19/1932 | 1 | 24,500,000 | 2.5 / (3MLIB) | | | 17,691 | (282,062) | | (282,062) | (299,753) | | | | 547,418 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/18/2012 | 12/20/1932 | 1 | 31,000,000 | 3MLIB / (2.59) | | | (21,350) | (106,395) | | (106,395) | (85,045) | | | | 692,700 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/19/2012 | 12/21/2022 | 1 | 10,581,600 | 1.65 / (6EUR) | | | 3,808 | 88,111 | | 88,111 | 84,303 | | | | 167,101 | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/19/2012 | 12/21/1932 | 1 | 5,923,469 | 1.64 / (6JY) | | | 2,350 | (66,135) | | (66,135) | (68,484) | | | | 132,370 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/19/2012 | 12/21/2017 | 1 | 15,000,000 | 0.88 / (3MLIB) | | | 2,246 | 44,055 | | 44,055 | 41,810 | | | | 167,285 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/20/2012 | 12/24/2022 | 1 | 22,000,000 | 1.83 / (3MLIB) | | | 6,313 | 68,828 | | 68,828 | 62,515 | | | | 347,561 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2013 | 1 | 48,000,000 | 3MLIB / (0.34) | | | 180 | (5,143) | | (5,143) | (5,323) | | | | 237,992 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2014 | 1 | 114,000,000 | 3MLIB / (0.4) | | | (1,013) | (41,654) | | (41,654) | (40,641) | | | | 802,736 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2015 | 1 | 41,500,000 | 3MLIB / (0.5) | | | (1,196) | (34,072) | | (34,072) | (32,876) | | | | 358,401 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2017 | 1 | 154,500,000 | 3MLIB / (0.89) | | | (15,944) | (461,336) | | (461,336) | (445,393) | | | | 1,724,481 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2019 | 1 | 256,000,000 | 3MLIB / (1.33) | | | (48,320) | (1,063,667) | | (1,063,667) | (1,015,347) | | | | 3,382,528 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2022 | 1 | 289,000,000 | 3MLIB / (1.85) | | | (84,191) | (1,522,487) | | (1,522,487) | (1,438,295) | | | | 4,565,682 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/2027 | 1 | 162,500,000 | 3MLIB / (2.38) | | | (64,007) | (842,138) | | (842,138) | (778,131) | | | | 3,145,050 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/20/2012 | 12/24/1932 | 1 | 36,000,000 | 3MLIB / (2.6) | | | (15,738) | (180,553) | | (180,553) | (164,815) | | | | 804,649 | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/21/2012 | 12/27/2018 | 1 | 17,144,400 | 0.99 / (6EUR) | | | 1,134 | 45,678 | | 45,678 | 44,544 | | | | 209,829 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/2013 | 1 | 889,900,000 | 3MLIB / (0.34) | | | 4,894 | (117,823) | | (117,823) | (122,717) | | | | 4,430,922 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/2015 | 1 | 552,900,000 | 3MLIB / (0.51) | | | (7,526) | (547,432) | | (547,432) | (539,907) | | | | 4,781,599 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/2017 | 1 | 264,000,000 | 3MLIB / (0.89) | | | (14,681) | (806,602) | | (806,602) | (791,921) | | | | 2,949,149 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/2019 | 1 | 346,000,000 | 3MLIB / (1.33) | | | (36,234) | (1,490,576) | | (1,490,576) | (1,454,342) | | | | 4,574,424 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/2022 | 1 | 556,700,000 | 3MLIB / (1.85) | | | (90,526) | (2,780,389) | | (2,780,389) | (2,689,863) | | | | 8,798,532 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/1932 | 1 | 384,100,000 | 3MLIB / (2.61) | | | (94,638) | (1,998,391) | | (1,998,391) | (1,903,753) | | | | 8,586,948 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2012 | 12/27/1942 | 1 | 113,900,000 | 3MLIB / (2.78) | | | (30,304) | (424,010) | | (424,010) | (393,707) | | | | 3,118,847 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/28/2012 | 01/02/2023 | 1 | 75,000,000 | 1.77 / (3MLIB) | | | | (257,768) | | (257,768) | (257,768) | | | | 1,186,183 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/15/2012 | 05/17/1932 | 1 | 9,000,000 | 2.53 / (3MLIB) | | | 117,271 | (16,986) | | (16,986) | (40,181) | | | | 198,105 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/21/2012 | 05/23/2022 | 1 | 8,000,000 | 1.84 / (3MLIB) | | | 68,233 | 111,507 | | 111,507 | 98,626 | | | | 122,620 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/21/2012 | 05/23/1942 | 1 | 2,000,000 | 2.49 / (3MLIB) | | | 24,858 | (112,596) | | (112,596) | (117,176) | | | | 54,219 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/29/2012 | 05/31/1932 | 1 | 3,000,000 | 2.44 / (3MLIB) | | | 35,228 | (52,794) | | (52,794) | (58,259) | | | | 66,097 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 06/05/2012 | 06/07/1932 | 1 | 15,000,000 | 2.23 / (3MLIB) | | | 152,926 | (778,657) | | (778,657) | (797,733) | | | | 330,648 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 06/11/2012 | 06/13/2019 | 1 | 15,000,000 | 3MLIB / (1.39) | | | (79,378) | (235,343) | | (235,343) | (227,349) | | | | 190,517 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/11/2012 | 06/13/1932 | 1 | 12,000,000 | 2.38 / (3MLIB) | | | 128,842 | (330,710) | | (330,710) | (343,045) | | | | 264,632 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/18/2012 | 06/20/2022 | 1 | 15,000,000 | 1.73 / (3MLIB) | | | 103,521 | 15,732 | | 15,732 | 9,366 | | | | 230,827 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/02/2012 | 07/05/2027 | 1 | 22,000,000 | 2.14 / (3MLIB) | | | 185,182 | (279,837) | | (279,837) | (490,915) | | | | 419,068 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/10/2012 | 07/12/2027 | 1 | 38,000,000 | 2.06 / (3MLIB) | | | 294,184 | (894,075) | | (894,075) | (1,232,697) | | | | 724,330 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/20/2012 | 07/24/1942 | 1 | 9,000,000 | 2.32 / (3MLIB) | | | 75,176 | (775,973) | | (775,973) | (861,547) | | | | 244,689 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/20/2012 | 07/24/1932 | 1 | 12,000,000 | 2.18 / (3MLIB) | | | 92,960 | (643,345) | | (643,345) | (750,169) | | | | 265,405 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 07/20/2012 | 07/24/2022 | 1 | 20,000,000 | 1.6 / (3MLIB) | | | 104,672 | (110,379) | | (110,379) | (238,158) | | | | 309,300 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 07/20/2012 | 07/24/2019 | 1 | 30,000,000 | 1.18 / (3MLIB) | | | 102,057 | 149,171 | | 149,171 | 12,453 | | | | 384,383 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 07/23/2012 | 07/25/1932 | 1 | 18,000,000 | 2.13 / (3MLIB) | | | 135,061 | (1,102,241) | | (1,102,241) | (1,258,052) | | | | 398,136 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/30/2012 | 08/01/1932 | 1 | 18,000,000 | 2.24 / (3MLIB) | | | 138,010 | (793,865) | | (793,865) | (952,326) | | | | 398,306 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/06/2012 | 08/08/1937 | 1 | 16,000,000 | 2.37 / (3MLIB) | | | 125,201 | (824,979) | | (824,979) | (968,123) | | | | 396,832 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 08/06/2012 | 08/08/2015 | 1 | 70,000,000 | 3MLIB / (0.52) | | | (32,238) | (254,810) | | (254,810) | (144,067) | | | | 564,961 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/14/2012 | 08/16/2027 | 1 | 22,000,000 | 2.25 / (3MLIB) | | | 152,370 | (20,964) | | (20,964) | (197,875) | | | | 420,709 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/27/2012 | 08/29/1937 | 1 | 25,000,000 | 2.48 / (3MLIB) | | | 175,618 | (793,782) | | (793,782) | (996,543) | | | | 620,784 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/04/2012 | 09/06/2027 | 1 | 30,000,000 | 2.12 / (3MLIB) | | | 164,728 | (625,587) | | (625,587) | (821,547) | | | | 574,783 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/10/2012 | 09/12/1932 | 1 | 19,000,000 | 2.46 / (3MLIB) | | | 118,969 | (185,744) | | (185,744) | (324,129) | | | | 421,654 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/24/2012 | 09/26/1932 | 1 | 18,000,000 | 2.47 / (3MLIB) | | | 99,264 | (188,235) | | (188,235) | (304,393) | | | | 399,856 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 09/25/2012 | 09/27/2013 | 1 | 150,000,000 | 3MLIB / (0.37) | | | (1,610) | (202,033) | | (202,033) | (62,595) | | | | 645,901 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 09/25/2012 | 09/27/2018 | 1 | 34,000,000 | 3MLIB / (1.02) | | | (57,738) | (132,199) | | (132,199) | (43,221) | | | | 407,350 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/25/2012 | 09/27/2022 | 1 | 32,000,000 | 1.74 / (3MLIB) | | | 114,689 | 80,921 | | 80,921 | (63,171) | | | | 499,386 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 09/25/2012 | 09/27/1942 | 1 | 7,000,000 | 2.66 / (3MLIB) | | | 41,840 | (113,155) | | (113,155) | (161,426) | | | | 190,876 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 10/01/2012 | 10/03/1932 | 1 | 18,000,000 | 2.44 / (3MLIB) | | | 91,484 | (281,323) | | (281,323) | (372,807) | | | | 400,053 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/01/2012 | 10/03/2022 | 1 | 21,000,000 | 1.71 / (3MLIB) | | | 69,322 | (30,252) | | (30,252) | (99,574) | | | | 328,002 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/04/2012 | 10/09/2014 | 1 | 50,000,000 | 3MLIB / (0.38) | | | (2,441) | (14,971) | | (14,971) | (12,530) | | | | 333,073 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 10/09/2012 | 10/11/2027 | 1 | 11,000,000 | 2.32 / (3MLIB) | | | 47,950 | 28,953 | | 28,953 | (18,997) | | | | 211,450 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/10/2012 | 10/12/1937 | 1 | 11,000,000 | 2.65 / (3MLIB) | | | 55,606 | (13,681) | | (13,681) | (69,287) | | | | 273,806 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/16/2012 | 10/18/2027 | 1 | 30,000,000 | 2.27 / (3MLIB) | | | 118,038 | (109,035) | | (109,035) | (227,073) | | | | 577,062 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/29/2012 | 10/31/2027 | 1 | 30,000,000 | 2.25 / (3MLIB) | | | 98,407 | (208,280) | | (208,280) | (306,687) | | | | 577,711 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/01/2012 | 11/05/1932 | 1 | 6,000,000 | 2.46 / (3MLIB) | | | 20,026 | (86,296) | | (86,296) | (106,322) | | | | 133,651 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 11/06/2012 | 11/08/2027 | 1 | 23,000,000 | 2.25 / (3MLIB) | | | 65,351 | (203,199) | | (203,199) | (268,550) | | | | 443,243 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 11/09/2012 | 11/13/2027 | 1 | 22,000,000 | 2.15 / (3MLIB) | | | 53,667 | (504,421) | | (504,421) | (558,087) | | | | 424,170 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/13/2012 | 11/15/1937 | 1 | 15,000,000 | 2.41 / (3MLIB) | | | 40,063 | (780,833) | | (780,833) | (820,896) | | | | 374,061 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/16/2012 | 11/20/2027 | 1 | 15,000,000 | 2.12 / (3MLIB) | | | 30,723 | (409,628) | | (409,628) | (440,351) | | | | 289,396 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/19/2012 | 11/21/2027 | 1 | 22,000,000 | 2.16 / (3MLIB) | | | 44,965 | (480,266) | | (480,266) | (525,230) | | | | 424,487 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/19/2012 | 11/21/2016 | 1 | 25,000,000 | 3MLIB / (0.59) | | | (7,575) | 8,780 | | 8,780 | 16,355 | | | | 246,591 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/20/2012 | 11/23/2022 | 1 | 11,000,000 | 3MLIB / (1.68) | | | (15,795) | 95,204 | | 95,204 | 110,999 | | | | 173,029 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/21/2012 | 11/23/2027 | 1 | 11,000,000 | 3MLIB / (2.21) | | | (21,995) | 161,604 | | 161,604 | 183,599 | | | | 212,283 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/03/2012 | 12/05/1932 | 1 | 12,000,000 | 2.39 / (3MLIB) | | | 17,919 | (347,816) | | (347,816) | (365,735) | | | | 267,862 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/05/2012 | 12/07/1937 | 1 | 8,000,000 | 2.48 / (3MLIB) | | | 11,480 | (321,392) | | (321,392) | (332,872) | | | | 199,744 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/05/2012 | 12/07/1942 | 1 | 14,000,000 | 2.55 / (3MLIB) | | | 20,735 | (652,339) | | (652,339) | (673,074) | | | | 382,997 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/07/2012 | 12/11/2022 | 1 | 16,000,000 | 1.67 / (3MLIB) | | | 11,911 | (182,927) | | (182,927) | (194,838) | | | | 252,314 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/10/2012 | 12/12/1932 | 1 | 6,000,000 | 2.41 / (3MLIB) | | | 6,597 | (156,999) | | (156,999) | (163,596) | | | | 133,996 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/13/2012 | 12/17/1942 | 1 | 4,500,000 | 3MLIB / (2.7) | | | (4,142) | 63,361 | | 63,361 | 67,504 | | | | 123,163 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Citibank, N.A. | 12/17/2012 | 12/19/1932 | 1 | 18,500,000 | 2.5 / (3MLIB) | | | 13,359 | (212,985) | | (212,985) | (226,344) | | | | 413,356 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 12/18/2012 | 12/20/2014 | 1 | 76,000,000 | 3MLIB / (0.39) | | | (1,142) | (8,666) | | (8,666) | (7,524) | | | | 533,656 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/18/2012 | 12/20/2022 | 1 | 26,000,000 | 3MLIB / (1.85) | | | (12,019) | (142,578) | | (142,578) | (130,559) | | | | 410,525 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/19/2012 | 12/21/1932 | 1 | 19,000,000 | 3MLIB / (2.58) | | | (11,806) | (22,524) | | (22,524) | (10,718) | | | | 424,587 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/20/2012 | 12/24/1937 | 1 | 8,000,000 | 2.7 / (3MLIB) | | | 3,643 | 11,044 | | 11,044 | 7,402 | | | | 199,933 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/24/2012 | 12/28/2022 | 1 | 21,500,000 | 1.84 / (3MLIB) | | | 2,547 | 73,179 | | 73,179 | 70,632 | | | | 339,850 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/24/2012 | 12/28/1932 | 1 | 12,500,000 | 2.58 / (3MLIB) | | | 2,255 | 7,954 | | 7,954 | 5,699 | | | | 279,470 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 12/31/2012 | 01/03/1933 | 1 | 18,000,000 | 2.55 / (3MLIB) | | | | (74,248) | | (74,248) | (74,248) | | | | 402,576 | | 00001 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 140,500,546 | 667,865,568 | XXX | 667,865,568 | (39,464,739) | | | | 784,844,966 | XXX | XXX |
| TR swap on S&P 500 (SPTR) | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 05/18/2012 | 05/23/2013 | 1 | 113,221,656 | 1M LIBOR + 14.5 bps | | | (11,513,036) | 1,470,693 | | 1,470,693 | | | | | 356,793 | | 00001 |
| TR swap on S&P 500 (SPTR) | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 05/18/2012 | 05/23/2013 | 1 | 113,221,656 | 1M LIBOR + 17.9 bps | | | 11,490,587 | (1,471,511) | | (1,471,511) | | | | | 356,793 | | 00001 |
| 0949999. Subtotal - Swaps - Hedging Other - Total Return | | | | | | | | | | | | (22,449) | (818) | XXX | (818) | | | | | 713,586 | XXX | XXX |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 08/10/2010 | 12/20/2019 | 1 | 74,404,800 | 33.6 | | | | (3,022,323) | | (3,022,323) | (3,388,938) | | | | 982,328 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 08/12/2010 | 12/15/2017 | 1 | 36,927,622 | 33.85 | | | | (1,855,849) | | (1,855,849) | (1,697,592) | | | | 411,140 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 08/13/2010 | 12/20/2019 | 1 | 71,839,100 | 34.8 | | | | (3,456,938) | | (3,456,938) | (3,311,947) | | | | 948,454 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 08/16/2010 | 12/16/2016 | 1 | 72,674,400 | 34.4 | | | | (4,294,846) | | (4,294,846) | (3,321,220) | | | | 723,203 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 08/16/2010 | 12/20/2019 | 1 | 71,839,100 | 34.8 | | | | (3,455,033) | | (3,455,033) | (3,313,127) | | | | 948,454 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 08/16/2010 | 12/20/2019 | 1 | 35,816,600 | 34.9 | | | | (1,745,373) | | (1,745,373) | (1,653,339) | | | | 472,868 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/16/2010 | 12/20/2019 | 1 | 35,714,300 | 35 | | | | (1,763,193) | | (1,763,193) | (1,650,137) | | | | 471,517 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 08/20/2010 | 12/20/2019 | 1 | 71,123,800 | 35.15 | | | | (3,575,358) | | (3,575,358) | (3,295,650) | | | | 939,011 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/24/2010 | 12/20/2019 | 1 | 35,714,300 | 35 | | | | (1,759,909) | | (1,759,909) | (1,653,829) | | | | 471,517 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 08/24/2010 | 12/20/2019 | 1 | 35,511,364 | 35.2 | | | | (1,795,458) | | (1,795,458) | (1,647,471) | | | | 468,838 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/09/2010 | 12/18/2015 | 1 | 37,878,800 | 33 | | | | (2,126,931) | | (2,126,931) | (1,695,152) | | | | 326,212 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/13/2010 | 12/18/2015 | 1 | 38,639,900 | 32.35 | | | | (2,006,042) | | (2,006,042) | (1,725,948) | | | | 332,767 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/15/2010 | 12/18/2015 | 1 | 38,819,900 | 32.2 | | | | (1,975,441) | | (1,975,441) | (1,735,091) | | | | 334,317 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/16/2010 | 12/21/2018 | 1 | 37,764,400 | 33.1 | | | | (1,541,607) | | (1,541,607) | (1,746,210) | | | | 461,553 | | 00001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 09/16/2010 | 12/18/2015 | 1 | 38,699,690 | 32.3 | | | | (1,992,429) | | (1,992,429) | (1,731,783) | | | | 333,282 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/20/2010 | 12/20/2019 | 1 | 44,977,500 | 33.35 | | | | (1,741,311) | | (1,741,311) | (2,066,012) | | | | 593,815 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 09/21/2010 | 12/20/2019 | 1 | 37,481,259 | 33.35 | | | | (1,450,106) | | (1,450,106) | (1,722,308) | | | | 494,846 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/22/2010 | 12/20/2013 | 1 | 79,365,100 | 31.5 | | | | (4,897,963) | | (4,897,963) | (3,106,914) | | | | 391,275 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 09/24/2010 | 12/20/2019 | 1 | 75,301,200 | 33.2 | | | | (2,842,500) | | (2,842,500) | (3,459,660) | | | | 994,163 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Goldman Sachs International | 09/28/2010 | 12/21/2018 | 1 | 75,301,200 | 33.2 | | | | (3,109,851) | | (3,109,851) | (3,496,846) | | | | 920,324 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 09/29/2010 | 12/20/2019 | 1 | 74,671,400 | 33.48 | | | | (2,940,497) | | (2,940,497) | (3,443,034) | | | | 985,848 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 09/30/2010 | 12/18/2015 | 1 | 38,402,500 | 32.55 | | | | (2,029,599) | | (2,029,599) | (1,732,857) | | | | 330,723 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 09/30/2010 | 12/15/2017 | 1 | 37,650,600 | 33.2 | | | | (1,710,739) | | (1,710,739) | (1,750,960) | | | | 419,189 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 10/06/2010 | 12/15/2017 | 1 | 37,764,350 | 33.1 | | | | (1,689,438) | | (1,689,438) | (1,758,415) | | | | 420,455 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/08/2010 | 12/15/2017 | 1 | 37,993,900 | 32.9 | | | | (1,649,272) | | (1,649,272) | (1,768,105) | | | | 423,011 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 10/08/2010 | 12/20/2019 | 1 | 37,313,433 | 33.5 | | | | (1,468,913) | | (1,468,913) | (1,725,356) | | | | 492,630 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 10/11/2010 | 12/20/2019 | 1 | 37,481,259 | 33.35 | | | | (1,440,163) | | (1,440,163) | (1,731,462) | | | | 494,846 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 10/13/2010 | 12/20/2019 | 1 | 75,414,800 | 33.15 | | | | (2,802,453) | | (2,802,453) | (3,480,303) | | | | 995,663 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/15/2010 | 12/21/2018 | 1 | 37,764,400 | 33.1 | | | | (1,524,180) | | (1,524,180) | (1,761,886) | | | | 461,553 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 10/18/2010 | 12/21/2018 | 1 | 38,226,300 | 32.7 | | | | (1,447,536) | | (1,447,536) | (1,778,214) | | | | 467,198 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Credit Suisse International | 10/21/2010 | 12/18/2020 | 1 | 38,051,750 | 32.85 | | | | (1,229,755) | | (1,229,755) | (1,732,888) | | | | 537,011 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | BNP Paribas | 10/21/2010 | 12/21/2018 | 1 | 38,759,700 | 32.25 | | | | (1,359,618) | | (1,359,618) | (1,798,662) | | | | 473,717 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 10/14/2010 | 12/15/2017 | 1 | 38,343,600 | 32.6 | | | | (1,587,459) | | (1,587,459) | (1,783,770) | | | | 426,905 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 11/01/2010 | 12/20/2019 | 1 | 40,128,400 | 31.15 | | | | (1,007,271) | | (1,007,271) | (1,829,481) | | | | 529,795 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Societe Generale | 11/05/2010 | 12/20/2019 | 1 | 41,254,100 | 30.3 | | | | (836,018) | | (836,018) | (1,870,642) | | | | 544,657 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Merrill Lynch International | 01/10/2011 | 12/20/2019 | 1 | 41,528,200 | 30.1 | | | | 753,774 | | 753,774 | 1,912,861 | | | | 548,275 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Barclay's Bank PLC | 05/13/2011 | 12/18/2015 | 1 | 45,372,100 | 27.55 | | | | 827,283 | | 827,283 | 2,256,137 | | | | 390,745 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Morgan Stanley International | 08/12/2011 | 12/18/2020 | 1 | 79,113,924 | 31.6 | | | | 1,757,583 | | 1,757,583 | 3,845,879 | | | | 1,116,506 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | J.P. Morgan Chase Bank, N.A. | 08/24/2011 | 12/17/2021 | 1 | 38,402,500 | 32.55 | | | | 985,445 | | 985,445 | 1,849,564 | | | | 574,881 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/26/2011 | 12/17/2021 | 1 | 152,671,756 | 32.75 | | | | 4,088,360 | | 4,088,360 | 7,367,139 | | | | 2,285,477 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 08/30/2011 | 12/17/2021 | 1 | 153,374,233 | 32.6 | | | | 3,979,429 | | 3,979,429 | 7,400,791 | | | | 2,295,993 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Wells Fargo Bank, NA | 08/30/2011 | 12/17/2021 | 1 | 30,788,177 | 32.48 | | | | 778,161 | | 778,161 | 1,484,254 | | | | 460,895 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Citibank, N.A. | 01/31/2012 | 12/17/2021 | 1 | 37,537,538 | 33.3 | | | | (1,102,441) | | (1,102,441) | (1,102,441) | | | | 561,932 | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index. | Bank of America, NA | 01/31/2012 | 12/17/2021 | 1 | 37,481,300 | 33.35 | | | | (1,111,523) | | (1,111,523) | (1,111,523) | | | | 561,090 | | 00001 |
| 0959999. Subtotal - Swaps - Hedging Other - Other | | | | | | | | | | | | | (64,175,301) | XXX | (64,175,301) | (53,462,548) | | | | 28,818,879 | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 140,478,097 | 603,689,449 | XXX | 603,689,449 | (92,927,287) | | | | 814,377,431 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | 140,500,546 | 667,865,568 | XXX | 667,865,568 | (39,464,739) | | | | 784,844,966 | XXX | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | (22,449) | (818) | XXX | (818) | | | | | 713,586 | XXX | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | (64,175,301) | XXX | (64,175,301) | (53,462,548) | | | | 28,818,879 | XXX | XXX |
| 1209999. Total Swaps | | | | | | | | | | | | 140,478,097 | 603,689,449 | XXX | 603,689,449 | (92,927,287) | | | | 814,377,431 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1409999. Subtotal - Hedging Other | | | | | | | | | | 239,962,121 | 122,592,619 | 140,478,097 | 97,285,296 | XXX | 97,285,296 | (1,102,011,320) | (1,439,017) | | | 814,377,431 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | 239,962,121 | 122,592,619 | 140,478,097 | 97,285,296 | XXX | 97,285,296 | (1,102,011,320) | (1,439,017) | | | 814,377,431 | XXX | XXX |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| RTR 2.53% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/15/2011 | 02/15/2012 | 02/15/2012 | expiration | 1 | 100,000,000 | 2.53% / (3ML) | 1,270,000 | | | | | | (219,457) | | | (2,316,849) | | | 00001 |
| RTR 1.78% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/18/2011 | 02/21/2012 | 02/23/2012 | expiration | 1 | 175,000,000 | 1.78% / (3ML) | 1,000,000 | | | | | | 371,808 | | | (1,000,000) | | | 00001 |
| RTR 1.18% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 09/27/2011 | 03/27/2012 | 03/27/2012 | expiration | 1 | 130,000,000 | 1.18% / (3ML) | 156,000 | | | | | | 132,616 | | | (156,000) | | | 00001 |
| RTR 1.81% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/06/2011 | 04/10/2012 | 04/10/2012 | expiration | 1 | 130,000,000 | 1.81% / (3ML) | 1,239,000 | | | | | | 248,672 | | | (1,239,000) | | | 00001 |
| RTR 2.3% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/14/2011 | 04/16/2012 | 04/16/2012 | expiration | 1 | 110,000,000 | 2.3% / (3ML) | 1,960,000 | | | | | | (674,416) | | | (1,960,000) | | | 00001 |
| RTR 2.47% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/18/2011 | 04/18/2012 | 04/18/2012 | expiration | 1 | 40,000,000 | 2.47% / (3ML) | 1,280,000 | | | | | | (180,644) | | | (1,280,000) | | | 00001 |
| RTR 1.95% swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/20/2011 | 04/20/2012 | 04/20/2012 | expiration | 1 | 100,000,000 | 1.95% / (3ML) | 932,720 | | | | | | 137,578 | 17,989 | | (932,720) | | | 00001 |
| RTR 1.96% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/21/2011 | 04/23/2012 | 04/23/2012 | expiration | 1 | 100,000,000 | 1.96% / (3ML) | 918,852 | | | | | | 260,402 | 13,826 | | (918,852) | | | 00001 |
| RTR 2.03% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/28/2011 | 04/30/2012 | 04/30/2012 | expiration | 1 | 110,000,000 | 2.03% / (3ML) | 994,000 | | | | | | (802,961) | | | (994,000) | | | 00001 |
| RTR 1.8% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/01/2011 | 05/01/2012 | 05/01/2012 | expiration | 1 | 100,000,000 | 1.8% / (3ML) | 1,030,000 | | | | | | 184,639 | | | (1,030,000) | | | 00001 |
| RTR 2.32% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 11/08/2011 | 05/08/2012 | 05/08/2012 | expiration | 1 | 65,000,000 | 2.32% / (3ML) | 1,599,000 | | | | | | 13,406 | | | (1,599,000) | | | 00001 |
| RTR 2.4% swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/08/2011 | 05/08/2012 | 05/08/2012 | expiration | 1 | 50,000,000 | 2.4% / (3ML) | 1,750,000 | | | | | | 20,591 | | | (1,750,000) | | | 00001 |
| RTR 1.85% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/16/2011 | 05/16/2012 | 05/16/2012 | expiration | 1 | 150,000,000 | 1.85% / (3ML) | 1,615,320 | | | | | | 569,047 | (28,081) | | (1,615,320) | | | 00001 |
| RTR 3.07% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/08/2012 | 06/08/2012 | 06/08/2012 | expiration | 1 | 170,000,000 | 3.07% / (3ML) | | 1,190,000 | | | | | | | | (1,190,000) | | | 00001 |
| RTR 1.4% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/23/2012 | 10/23/2012 | 10/23/2012 | expiration | 1 | 300,000,000 | 1.4% / (3ML) | | 1,464,600 | | | | | | | | (1,464,600) | | | 00001 |
| RTR 1.3% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/26/2012 | 10/26/2012 | 10/26/2012 | expiration | 1 | 500,000,000 | 1.3% / (3ML) | | 1,525,000 | | | | | | | | (1,525,000) | | | 00001 |
| RTR 2.47% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 09/15/2011 | 03/15/2012 | 01/12/2012 | sale | 1 | 110,000,000 | 2.47% / (3ML) | 2,310,000 | | 1,820,000 | | | | (598,057) | | | (490,000) | | | 00001 |
| RTR 2.15% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 12/22/2011 | 06/22/2012 | 03/14/2012 | sale | 1 | 130,000,000 | 2.15% / (3ML) | 2,661,750 | | 208,000 | | | | 35,653 | | | (2,453,750) | | | 00001 |
| RTR 2.23% swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 12/22/2011 | 06/22/2012 | 03/14/2012 | sale | 1 | 50,000,000 | 2.23% / (3ML) | 1,395,000 | | 107,500 | | | | (78,884) | | | (1,287,500) | | | 00001 |
| RTR 2.8% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/15/2012 | 02/15/2013 | 03/26/2012 | sale | 1 | 50,000,000 | 2.8% / (3ML) | | 1,000,000 | 1,390,000 | | | | | | | 390,000 | | | 00001 |
| RTR 2.12% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/28/2011 | 04/30/2012 | 04/03/2012 | sale | 1 | 130,000,000 | 2.12% / (3ML) | 1,449,500 | | 425,750 | | | | (1,204,735) | | | (1,023,750) | | | 00001 |
| RTR 2.14% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/12/2012 | 07/12/2012 | 04/03/2012 | sale | 1 | 170,000,000 | 2.14% / (3ML) | | 2,475,000 | 187,000 | | | | | | | (2,288,000) | | | 00001 |
| RTR 1.65% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 02/15/2012 | 08/15/2012 | 04/03/2012 | sale | 1 | 125,000,000 | 1.65% / (3ML) | | 748,438 | 131,250 | | | | | | | (617,188) | | | 00001 |
| RTR 2.08% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/14/2011 | 04/16/2012 | 04/16/2012 | sale | 1 | 130,000,000 | 2.08% / (3ML) | 1,469,000 | | 156,329 | | | | (841,516) | | | (1,312,671) | | | 00001 |
| RTR 2.17% swaption | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 02/28/2012 | 08/28/2012 | 04/18/2012 | sale | 1 | 100,000,000 | 2.17% / (3ML) | | 1,160,000 | 490,000 | | | | | | | (670,000) | | | 00001 |
| RTR 2.23% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 03/14/2012 | 09/14/2012 | 04/18/2012 | sale | 1 | 50,000,000 | 2.23% / (3ML) | | 905,000 | 1,177,500 | | | | | | | 272,500 | | | 00001 |
| RTR 2.49% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/14/2012 | 09/14/2012 | 04/18/2012 | sale | 1 | 130,000,000 | 2.49% / (3ML) | | 1,755,000 | 2,288,000 | | | | | | | 533,000 | | | 00001 |
| RTR 2.4% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 03/15/2012 | 09/17/2012 | 05/15/2012 | sale | 1 | 85,000,000 | 2.4% / (3ML) | | 888,250 | 2,167,000 | | | | | | | 1,278,750 | | | 00001 |
| RTR 2.5% swaption | Variable annuities | Exhibit 5 | Interest | Bank of America, NA | 03/22/2012 | 03/26/2013 | 05/15/2012 | sale | 1 | 110,000,000 | 2.5% / (3ML) | | 2,565,000 | 4,675,000 | | | | | | | 2,110,000 | | | 00001 |
| RTR 2.35% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 02/15/2012 | 02/15/2013 | 05/16/2012 | sale | 1 | 30,000,000 | 2.35% / (3ML) | | 1,117,000 | 1,110,000 | | | | | | | (7,000) | | | 00001 |
| RTR 2.21% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 03/23/2012 | 03/25/2013 | 05/16/2012 | sale | 1 | 150,000,000 | 2.21% / (3ML) | | 2,130,000 | 3,630,000 | | | | | | | 1,500,000 | | | 00001 |
| RTR 2.18% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 04/05/2013 | 05/16/2012 | sale | 1 | 140,000,000 | 2.18% / (3ML) | | 1,575,000 | 3,251,500 | | | | | | | 1,676,500 | | | 00001 |
| RTR 2.24% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/17/2012 | 04/17/2013 | 05/16/2012 | sale | 1 | 240,000,000 | 2.24% / (3ML) | | 4,608,000 | 6,384,000 | | | | | | | 1,776,000 | | | 00001 |
| RTR 2.15% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/28/2011 | 06/28/2012 | 06/01/2012 | sale | 1 | 45,000,000 | 2.15% / (3ML) | 960,750 | | 742,000 | | | | 28,816 | | | (218,750) | | | 00001 |
| RTR 2.12% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 12/29/2011 | 06/29/2012 | 06/01/2012 | sale | 1 | 50,000,000 | 2.12% / (3ML) | 1,000,000 | | 737,000 | | | | 27,274 | | | (263,000) | | | 00001 |
| RTR 2.25% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 01/26/2012 | 07/26/2012 | 06/01/2012 | sale | 1 | 120,000,000 | 2.25% / (3ML) | | 1,728,000 | 3,910,000 | | | | | | | 2,182,000 | | | 00001 |
| RTR 2.0% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/15/2012 | 05/15/2013 | 06/05/2012 | sale | 1 | 110,000,000 | 2.0% / (3ML) | | 1,899,000 | 3,037,000 | | | | | | | 1,138,000 | | | 00001 |
| RTR 1.8% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/16/2012 | 05/16/2013 | 06/05/2012 | sale | 1 | 200,000,000 | 1.8% / (3ML) | | 2,134,000 | 3,670,000 | | | | | | | 1,536,000 | | | 00001 |
| RTR 2.12% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/02/2012 | 09/04/2012 | 07/17/2012 | sale | 1 | 300,000,000 | 2.12% / (3ML) | | 3,225,000 | 5,460,000 | | | | | | | 2,235,000 | | | 00001 |
| RTR 2.15% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/15/2012 | 08/15/2012 | 07/17/2012 | sale | 1 | 85,000,000 | 2.15% / (3ML) | | 754,375 | 1,561,875 | | | | | | | 807,500 | | | 00001 |
| RTR 1.8% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 05/16/2012 | 05/16/2013 | 07/17/2012 | sale | 1 | 300,000,000 | 1.8% / (3ML) | | 3,201,000 | 5,325,000 | | | | | | | 2,124,000 | | | 00001 |
| RTR 1.5% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/01/2012 | 09/04/2012 | 07/17/2012 | sale | 1 | 300,000,000 | 1.5% / (3ML) | | 2,205,000 | 975,000 | | | | | | | (1,230,000) | | | 00001 |
| RTR 2.2% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/03/2012 | 04/03/2013 | 07/26/2012 | sale | 1 | 170,000,000 | 2.2% / (3ML) | | 2,426,750 | 7,616,000 | | | | | | | 5,189,250 | | | 00001 |
| RTR 2.0% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/18/2012 | 04/18/2013 | 07/26/2012 | sale | 1 | 175,000,000 | 2.0% / (3ML) | | 1,960,000 | 5,305,000 | | | | | | | 3,345,000 | | | 00001 |
| RTR 2.37% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 03/12/2012 | 03/12/2013 | 08/02/2012 | sale | 1 | 80,000,000 | 2.37% / (3ML) | | 2,032,000 | 4,156,000 | | | | | | | 2,124,000 | | | 00001 |
| RTR 2.2% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/18/2012 | 04/18/2013 | 08/02/2012 | sale | 1 | 70,000,000 | 2.2% / (3ML) | | 1,470,000 | 3,125,000 | | | | | | | 1,655,000 | | | 00001 |
| RTR 1.81% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/03/2012 | 04/03/2013 | 08/08/2012 | sale | 1 | 130,000,000 | 1.81% / (3ML) | | 1,140,750 | 2,463,500 | | | | | | | 1,322,750 | | | 00001 |
| RTR 1.76% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/03/2012 | 04/03/2013 | 08/08/2012 | sale | 1 | 120,000,000 | 1.76% / (3ML) | | 948,000 | 2,004,000 | | | | | | | 1,056,000 | | | 00001 |
| RTP 1.85% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/23/2012 | 10/23/2012 | 08/23/2012 | sale | 1 | 200,000,000 | 3ML / (1.85%) | | 1,455,400 | 2,110,000 | | | | | | | 654,600 | | | 00001 |
| RTP 2.0% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/26/2012 | 10/26/2012 | 08/24/2012 | sale | 1 | 200,000,000 | 3ML / (2.0%) | | 800,000 | 1,145,000 | | | | | | | 345,000 | | | 00001 |
| RTR 2.3% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/03/2012 | 04/03/2013 | 09/06/2012 | sale | 1 | 65,000,000 | 2.3% / (3ML) | | 1,131,000 | 1,768,000 | | | | | | | 637,000 | | | 00001 |
| RTR 2.38% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 04/03/2012 | 04/03/2013 | 09/06/2012 | sale | 1 | 50,000,000 | 2.38% / (3ML) | | 1,126,250 | 1,656,875 | | | | | | | 530,625 | | | 00001 |
| RTR 1.56% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/22/2012 | 05/22/2013 | 10/02/2012 | sale | 1 | 130,000,000 | 1.56% / (3ML) | | 1,092,000 | 1,251,250 | | | | | | | 159,250 | | | 00001 |
| RTR 1.44% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/30/2012 | 05/30/2013 | 10/02/2012 | sale | 1 | 130,000,000 | 1.44% / (3ML) | | 1,082,250 | 884,000 | | | | | | | (198,250) | | | 00001 |
| RTR 1.38% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/08/2012 | 08/08/2013 | 10/02/2012 | sale | 1 | 250,000,000 | 1.38% / (3ML) | | 1,987,500 | 1,637,500 | | | | | | | (350,000) | | | 00001 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/21/2011 | 10/18/2012 | 10/18/2012 | sale | 9 | 1,114,425 | 1,215 | 117,450 | | 218,106 | | | | 2,774 | | | 100,656 | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/22/2011 | 11/19/2012 | 11/19/2012 | sale | 21 | 2,494,884 | 1,193 | 253,470 | | 407,169 | | | | (54,749) | | | 153,699 | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Merrill Lynch International | 12/21/2011 | 12/18/2012 | 12/18/2012 | sale | 21 | 2,611,812 | 1,241 | 227,955 | | 432,159 | | | | (27,054) | | | 204,204 | | | 00003 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 03/31/2005 | 01/23/2012 | 01/23/2012 | expiration | 30 | 4,317,000 | 1,439 | 520,680 | | | | | | 520,644 | | | (520,680) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 03/31/2005 | 02/28/2012 | 02/28/2012 | expiration | 17 | 2,495,600 | 1,468 | 283,509 | | | | | | 283,191 | | | (283,509) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 03/31/2005 | 03/25/2012 | 03/25/2012 | expiration | 9 | 1,276,200 | 1,418 | 168,030 | | | | | | 164,844 | | | (168,030) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 06/23/2005 | 04/09/2012 | 04/09/2012 | expiration | 5 | 719,000 | 1,438 | 88,865 | | | | | | 87,363 | | | (88,865) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 06/23/2005 | 04/30/2012 | 04/30/2012 | expiration | 18 | 2,530,800 | 1,406 | 344,718 | | | | | | 328,560 | | | (344,718) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 06/23/2005 | 06/07/2012 | 06/07/2012 | expiration | 10 | 1,457,000 | 1,457 | 175,390 | | | | | | 170,514 | | | (175,390) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 09/29/2005 | 07/02/2012 | 07/02/2012 | expiration | 6 | 879,000 | 1,465 | 119,928 | | | | | | 119,759 | | | (119,928) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 09/29/2005 | 07/27/2012 | 07/27/2012 | expiration | 11 | 1,650,000 | 1,500 | 207,966 | | | | | | 207,748 | | | (207,966) | | | 00002 |
| Call option on SPX | Equity indexed annuity | Exhibit 5 | Equity/Index | Merrill Lynch Financial Markets | 09/29/2005 | 09/06/2012 | 09/06/2012 | expiration | 14 | 2,073,400 | 1,481 | 279,692 | | | | | | 277,551 | | | (279,692) | | | 00002 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 02/09/2012 | 12/21/2012 | 12/21/2012 | sale | 26,000 | 35,150,700 | 1,330 | | 2,639,000 | 2,693,340 | | | | | | | 54,340 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 05/11/2012 | 06/15/2012 | 06/15/2012 | expiration | 19,100 | 25,849,749 | 1,350 | | 553,900 | | | | | | | | (553,900) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 05/18/2012 | 06/15/2012 | 06/15/2012 | sale | 10,000 | 12,952,200 | 1,303 | | 300,000 | 334,700 | | | | | | | 34,700 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 06/20/2012 | 09/21/2012 | 09/21/2012 | sale | 18,000 | 50,491,036 | 2,200 | | 2,568,711 | 8,466,304 | | | | (47,791) | 47,791 | | 5,897,593 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 07/23/2012 | 09/21/2012 | 09/21/2012 | sale | 8,450 | 11,411,894 | 1,340 | | 329,550 | 1,074,587 | | | | | | | 745,037 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/07/2012 | 09/21/2012 | 09/21/2012 | sale | 360,000 | 516,600,000 | 1,435 | | 4,968,000 | 11,581,200 | | | | | | | 6,613,200 | | | 00001 |
| Call option on RLX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 09/21/2012 | 09/21/2012 | sale | 200,000 | 168,000,000 | 840 | | 2,000,000 | 4,412,000 | | | | | | | 2,412,000 | | | 00001 |
| Call option on RLX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/12/2012 | 09/21/2012 | 09/21/2012 | sale | 121,600 | 102,752,000 | 845 | | 1,155,200 | 2,074,496 | | | | | | | 919,296 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/03/2012 | 12/21/2012 | 12/21/2012 | sale | 12,400 | 17,533,600 | 1,414 | | 223,200 | 242,916 | | | | | | | 19,716 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/04/2012 | 12/21/2012 | 12/21/2012 | sale | 25,000 | 35,125,000 | 1,405 | | 425,000 | 714,750 | | | | | | | 289,750 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/05/2012 | 12/21/2012 | 12/21/2012 | sale | 21,450 | 30,265,950 | 1,411 | | 364,650 | 484,556 | | | | | | | 119,906 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/13/2012 | 12/21/2012 | 12/21/2012 | sale | 200,000 | 166,000,000 | 830 | | 1,400,000 | 3,204,000 | | | | | | | 1,804,000 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 11/30/2007 | 11/30/2012 | 11/29/2012 | expiration | 12,400 | 28,740,137 | 3,457 | 3,457,120 | 864,280 | | | | | 4,317,669 | | | 4,321,400 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 03/16/2012 | 03/16/2012 | sale | 26,000 | 21,146,580 | 814 | | 650,000 | 498,420 | | | | | | | 151,580 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 12/21/2012 | 11/30/2012 | sale | 25,000 | 20,333,250 | 825 | | 1,846,250 | 250,000 | | | | | | | 1,596,250 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/27/2012 | 03/16/2012 | 03/16/2012 | sale | 3,360 | 31,452,175 | 5,855 | | 363,249 | 608,651 | | | | 194 | (194) | | 245,402 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/09/2012 | 06/15/2012 | 06/15/2012 | expiration | 300,000 | 411,261,000 | 1,365 | | 15,060,000 | | | | | | | | 15,060,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/13/2012 | 06/15/2012 | 06/15/2012 | expiration | 45,850 | 64,004,308 | 1,372 | | 2,063,250 | | | | | | | | 2,063,250 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/14/2012 | 06/15/2012 | 06/15/2012 | expiration | 4,460 | 41,564,798 | 5,935 | | 524,490 | | | | | (669) | 669 | | 524,490 | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 03/19/2012 | 04/05/2012 | 04/05/2012 | expiration | 15,000,000 | 19,857,000 | 1 | | 162,741 | | | | | 2,048 | (2,048) | | 162,741 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 05/15/2012 | 06/15/2012 | 06/15/2012 | sale | 16,800 | 22,355,088 | 1,335 | | 497,200 | 24,696 | | | | | | | 462,504 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 07/12/2012 | 09/21/2012 | 09/21/2012 | sale | 10,000 | 13,347,600 | 1,320 | | 420,000 | 1,471,700 | | | | | | | 1,051,700 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/13/2012 | 09/21/2012 | 09/21/2012 | sale | 3,850 | 35,214,874 | 5,815 | | 603,777 | 143,876 | | | | (21,771) | 21,771 | | 459,901 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/23/2012 | 09/21/2012 | 09/21/2012 | sale | 10,700 | 15,002,256 | 1,401 | | 230,050 | 708,019 | | | | | | | 477,969 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 09/25/2012 | 12/21/2012 | 12/21/2012 | expiration | 21,800 | 31,426,662 | 1,453 | | 828,400 | | | | | | | | 828,400 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 09/13/2012 | 09/21/2012 | 09/21/2012 | sale | 33,000 | 47,421,000 | 1,437 | | 396,000 | 995,610 | | | | | | | 599,610 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/16/2011 | 12/20/2012 | 12/20/2012 | expiration | 50,000 | 66,816,000 | 1,600 | 1,045,500 | | | | | | 760,500 | | | 1,045,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/19/2011 | 03/16/2012 | 03/16/2012 | sale | 20,300 | 24,468,605 | 1,204 | 1,218,000 | | 9,082,533 | | | | 483,686 | | | 2,864,533 | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 02/23/2012 | 04/05/2012 | 04/05/2012 | expiration | 50,000,000 | 66,852,517 | 1 | | 1,295,525 | | | | | 38,720 | (38,720) | | 1,295,525 | | | 00001 |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/27/2012 | 03/16/2012 | 03/16/2012 | sale | 4,580 | 15,420,850 | 2,490 | | 289,815 | 681,314 | | | | 4,823 | (4,823) | | 391,498 | | | 00001 |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/05/2012 | 06/15/2012 | 06/15/2012 | expiration | 70,730 | 236,501,030 | 2,525 | | 7,419,832 | | | | | 257,708 | (257,708) | | 7,419,832 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/12/2012 | 09/21/2012 | 09/21/2012 | sale | 500,000 | 662,090,000 | 1,300 | | 33,000,000 | 83,585,000 | | | | | | | 50,585,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/19/2012 | 09/21/2012 | 09/21/2012 | sale | 49,500 | 68,137,245 | 1,373 | | 1,732,500 | 4,661,415 | | | | | | | 2,928,915 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/08/2012 | 09/13/2012 | 09/21/2012 | sale | 2,130 | 19,494,553 | 5,800 | | 333,398 | 131,212 | | | | (11,896) | 11,896 | | 202,186 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/10/2012 | 12/21/2012 | 12/21/2012 | sale | 350,000 | 500,178,000 | 1,400 | | 22,750,000 | 11,756,500 | | | | | | | 10,993,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 12/21/2012 | 12/21/2012 | sale | 199,500 | 291,268,005 | 1,400 | | 12,967,500 | 6,701,205 | | | | | | | 6,266,295 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/19/2012 | 12/21/2012 | 12/21/2012 | sale | 2,120 | 20,250,860 | 5,830 | | 584,623 | 271,855 | | | | 3,297 | (3,297) | | 312,768 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/20/2012 | 12/21/2012 | 12/21/2012 | sale | 2,120 | 20,125,793 | 5,800 | | 584,623 | 374,442 | | | | 3,297 | (3,297) | | 210,181 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 09/21/2012 | 09/21/2012 | sale | 18,400 | 26,864,000 | 1,460 | | 220,800 | 131,928 | | | | | | | 88,872 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 10/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 45,300 | 64,894,968 | 1,435 | | 1,756,734 | | | | | | | | 1,756,734 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/31/2011 | 12/21/2012 | 12/21/2012 | expiration | 125,000 | 152,361,250 | 1,450 | 3,906,250 | | | | | | 281,250 | | | 3,906,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/15/2011 | 03/16/2012 | 03/16/2012 | sale | 7,500 | 9,118,125 | 1,216 | 465,000 | | 1,418,325 | | | | 105,878 | | | 953,325 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/16/2011 | 03/16/2012 | 03/16/2012 | sale | 7,350 | 8,964,501 | 1,217 | 455,700 | | 1,382,609 | | | | 96,135 | | | 926,909 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/20/2011 | 12/21/2012 | 12/21/2012 | sale | 90,000 | 66,439,800 | 750 | 7,515,000 | | 8,641,800 | | | | 144,000 | | | 1,126,800 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/29/2011 | 03/16/2012 | 03/16/2012 | sale | 7,450 | 9,409,499 | 1,252 | 387,400 | | 1,140,670 | | | | 5,806 | | | 753,270 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/17/2012 | 03/16/2012 | 03/16/2012 | sale | 150,000 | 194,050,500 | 1,250 | | 10,500,000 | 23,266,552 | | | | | | | 12,766,552 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/02/2012 | 03/16/2012 | 03/16/2012 | sale | 6,800 | 9,013,672 | 1,322 | | 197,200 | 565,138 | | | | | | | 367,938 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/08/2012 | 12/21/2012 | 12/21/2012 | sale | 70,000 | 57,987,300 | 825 | | 5,600,000 | 1,471,400 | | | | | | | 4,128,600 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/24/2012 | 03/17/2012 | 03/16/2012 | sale | 7,450 | 10,174,763 | 1,365 | | 111,750 | 298,820 | | | | | | | 187,070 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 03/05/2012 | 03/16/2012 | 03/16/2012 | sale | 7,350 | 10,032,750 | 1,365 | | 102,900 | 294,809 | | | | | | | 191,909 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 06/15/2012 | 06/18/2012 | 06/18/2012 | sale | 24,000 | 31,800,000 | 1,325 | | 397,200 | 474,720 | | | | | | | 77,520 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 07/12/2012 | 09/21/2012 | 09/21/2012 | sale | 19,000 | 25,360,440 | 1,323 | | 798,000 | 2,739,230 | | | | | | | 1,941,230 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/30/2012 | 09/21/2012 | 09/21/2012 | sale | 2,700 | 24,376,010 | 5,725 | | 384,693 | 492,035 | | | | (7,193) | 7,193 | | 107,341 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/12/2012 | 09/21/2012 | 09/21/2012 | sale | 13,200 | 18,968,400 | 1,437 | | 165,000 | 398,244 | | | | | | | 233,244 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/13/2012 | 09/21/2012 | 09/21/2012 | sale | 18,200 | 26,572,000 | 1,460 | | 227,500 | 130,494 | | | | | | | 97,006 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/08/2012 | 12/21/2012 | 12/21/2012 | sale | 3,210 | 30,053,807 | 5,810 | | 724,882 | 514,871 | | | | 440 | (440) | | 210,011 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/27/2012 | 12/21/2012 | 12/21/2012 | sale | 7,500 | 10,492,050 | 1,405 | | 150,000 | 214,425 | | | | | | | 64,425 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/20/2012 | 12/20/2012 | sale | 40,000 | 56,397,200 | 1,225 | | 7,118,800 | 8,747,600 | | | | | | | 1,628,800 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/20/2012 | 12/20/2012 | sale | 37,000 | 52,167,410 | 1,325 | | 2,990,710 | 4,391,530 | | | | | | | 1,400,820 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | sale | 9,350 | 13,182,846 | 1,404 | | 187,000 | 276,667 | | | | | | | 89,667 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | sale | 9,350 | 13,182,846 | 1,404 | | 187,000 | 276,667 | | | | | | | 89,667 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/10/2012 | 12/21/2012 | 12/21/2012 | sale | 45,700 | 64,802,600 | 1,418 | | 548,400 | 712,463 | | | | | | | 164,063 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 10/17/2007 | 10/31/2012 | 10/31/2012 | expiration | 7,442 | 17,903,592 | 4,832 | 484,784 | 121,196 | | | | | 605,515 | | | 605,980 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 10/19/2007 | 10/31/2012 | 10/31/2012 | expiration | 6,698 | 16,131,892 | 4,832 | 445,448 | 111,362 | | | | | 551,627 | | | 556,810 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 10/24/2007 | 10/31/2012 | 10/31/2012 | expiration | 2,419 | 5,748,693 | 4,832 | 138,968 | 34,742 | | | | | 173,576 | | | 173,710 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/13/2007 | 10/31/2012 | 10/31/2012 | expiration | 11,000 | 24,788,841 | 4,832 | 788,936 | 197,234 | | | | | 985,413 | | | 986,170 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/15/2007 | 10/31/2012 | 10/31/2012 | expiration | 13,000 | 29,952,741 | 5,315 | 563,824 | 140,956 | | | | | 704,239 | | | 704,780 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 06/03/2010 | 06/01/2012 | 06/01/2012 | expiration | 70,000 | 128,290,750 | 2,465 | 3,859,100 | | | | | | 2,612,789 | | | 3,859,100 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/23/2011 | 12/21/2012 | 09/13/2012 | sale | 52,500 | 60,993,975 | 1,550 | 526,575 | | 239,925 | | | | 9,450 | | | 286,650 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/30/2011 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 124,696,000 | 1,600 | 903,000 | | | | | | 333,000 | | | 903,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/01/2011 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 124,458,000 | 1,600 | 953,000 | | | | | | 383,000 | | | 953,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/02/2011 | 12/21/2012 | 12/21/2012 | expiration | 50,000 | 62,214,000 | 1,600 | 546,500 | | | | | | 261,500 | | | 546,500 | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/03/2012 | 09/14/2012 | 09/14/2012 | sale | 217,000 | 23,662,425 | 8,550 | | 554,881 | 1,451,525 | | | | 3,798 | (3,798) | | 896,645 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/01/2011 | 12/21/2012 | 12/21/2012 | expiration | 150,000 | 180,663,000 | 1,450 | 4,395,000 | | | | | | 45,000 | | | 4,395,000 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/21/2011 | 10/19/2012 | 10/19/2012 | expiration | 8,600 | 75,301,973 | 6,100 | 2,837,862 | | | | | | 610,922 | 84,516 | | 2,837,862 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/10/2011 | 03/16/2012 | 02/08/2012 | sale | 75,000 | 54,412,500 | 725 | 4,721,250 | | 7,912,500 | | | | 933,750 | | | 3,191,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/19/2011 | 03/16/2012 | 03/16/2012 | sale | 7,200 | 8,678,520 | 1,217 | 432,000 | | 1,354,392 | | | | 108,573 | | | 922,392 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | sale | 166,000 | 137,512,740 | 828 | | 3,818,000 | 858,220 | | | | | | | 2,959,780 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/26/2012 | 06/15/2012 | 06/15/2012 | expiration | 36,600 | 51,844,266 | 1,405 | | 1,427,400 | | | | | | | | 1,427,400 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/27/2012 | 06/15/2012 | 06/15/2012 | expiration | 37,250 | 52,616,370 | 1,415 | | 1,378,250 | | | | | | | | 1,378,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/02/2012 | 06/15/2012 | 06/15/2012 | expiration | 36,850 | 52,291,624 | 1,407 | | 1,326,600 | | | | | | | | 1,326,600 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/10/2012 | 06/15/2012 | 06/15/2012 | expiration | 12,400 | 16,846,516 | 1,372 | | 520,800 | | | | | | | | 520,800 | | | 00001 |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/25/2012 | 06/15/2012 | 06/15/2012 | expiration | 6,100 | 18,728,160 | 2,275 | | 675,779 | | | | | 27,208 | (27,208) | | 675,779 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 05/18/2012 | 06/15/2012 | 06/15/2012 | sale | 10,000 | 12,952,200 | 1,300 | | 300,000 | 364,700 | | | | | | | 64,700 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/20/2012 | 12/21/2012 | 12/21/2012 | expiration | 66,300 | 96,815,238 | 1,450 | | 2,784,600 | | | | | | | | 2,784,600 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/06/2012 | 09/21/2012 | 09/21/2012 | sale | 10,850 | 15,504,650 | 1,429 | | 151,900 | 414,145 | | | | | | | 262,245 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 10/05/2007 | 10/01/2012 | 10/01/2012 | expiration | 3,721 | 9,047,465 | 4,832 | 234,076 | 58,519 | | | | | 292,410 | | | 292,595 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 10/09/2007 | 10/01/2012 | 10/01/2012 | expiration | 7,442 | 18,096,563 | 4.832 | 506,703 | 154,715 | | | | | 632,978 | | | (633,378) | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 10/26/2007 | 10/31/2012 | 10/31/2012 | expiration | 2,419 | 5,729,230 | 4.832 | 169,544 | 42,386 | | | | | 211,770 | | | (211,930) | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/06/2007 | 10/31/2012 | 10/31/2012 | expiration | 3,721 | 8,794,211 | 4.832 | 275,786 | 68,947 | | | | | 344,473 | | | (344,733) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/13/2012 | 12/20/2012 | 11/30/2012 | sale | 12,000 | 35,575,160 | 2,500 | | 1,776,393 | 1,527,763 | | | | (53,788) | 53,788 | | (248,631) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/09/2012 | 06/15/2012 | 06/15/2012 | expiration | 146,200 | 200,421,194 | 1,365 | | 7,017,600 | | | | | | | | (7,017,600) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 06/15/2012 | 09/21/2012 | 09/21/2012 | sale | 2,730 | 23,505,163 | 5,436 | | 1,074,265 | 1,779,092 | | | | (45,413) | 45,413 | | 704,828 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/07/2012 | 12/21/2012 | 12/07/2012 | sale | 360,000 | 517,651,200 | 1,400 | | 23,400,000 | 8,640,000 | | | | | | | (14,760,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/27/2012 | 12/21/2012 | 12/21/2012 | sale | 13,100 | 18,326,114 | 1,405 | | 248,900 | 374,529 | | | | | | | 125,629 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/30/2012 | 12/21/2012 | 12/21/2012 | sale | 10,140 | 33,910,387 | 2,588 | | 460,536 | 729,200 | | | | (7,329) | 7,329 | | 268,664 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/20/2011 | 03/16/2012 | 03/16/2012 | sale | 9,000 | 11,171,700 | 1,230 | 540,000 | | 1,575,990 | | | | (69,750) | | | 1,035,990 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/30/2011 | 03/16/2012 | 03/16/2012 | sale | 9,750 | 12,261,600 | 1,255 | 487,500 | | 1,463,573 | | | | (19,013) | | | 976,073 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 02/22/2012 | 03/16/2012 | 03/16/2012 | sale | 8,550 | 11,607,993 | 1,355 | | 171,000 | 428,441 | | | | | | | 257,441 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/14/2012 | 09/21/2012 | 09/21/2012 | sale | 2,640 | 22,462,097 | 5,410 | | 1,065,190 | 1,830,690 | | | | (46,911) | 46,911 | | 765,499 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2012 | 06/15/2012 | 06/15/2012 | sale | 40,000 | 107,120,000 | 2,060 | | 2,250,360 | 6,230,127 | | | | (13,860) | 13,860 | | 3,979,767 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/06/2012 | 06/15/2012 | 06/15/2012 | sale | 1,800 | 14,485,500 | 5,365 | | 195,319 | 411,781 | | | | (2,111) | 2,111 | | 216,462 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/11/2012 | 09/21/2012 | 09/21/2012 | sale | 2,040 | 17,912,241 | 5,600 | | 528,735 | 786,397 | | | | (23,064) | 23,064 | | 257,661 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/24/2012 | 09/21/2012 | 09/21/2012 | sale | 2,000 | 17,054,212 | 5,460 | | 518,518 | 1,224,493 | | | | (22,461) | 22,461 | | 705,975 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/28/2012 | 09/21/2012 | 09/21/2012 | sale | 2,000 | 18,273,191 | 5,745 | | 284,832 | 301,264 | | | | (6,714) | 6,714 | | 16,432 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/14/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,800 | 30,488,016 | 1,464 | | 936,000 | | | | | | | | (936,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/21/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,800 | 30,371,120 | 1,459 | | 842,400 | | | | | | | | (842,400) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/18/2012 | 09/21/2012 | 09/21/2012 | sale | 77,860 | 258,105,900 | 2,550 | | 2,340,370 | 1,409,307 | | | | 28,384 | (28,384) | | (931,064) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/01/2012 | 12/21/2012 | 12/21/2012 | sale | 1,900 | 17,837,933 | 5,800 | | 460,218 | 335,585 | | | | 513 | (513) | | (124,633) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/15/2012 | 12/21/2012 | 12/21/2012 | sale | 16,800 | 24,194,184 | 1,429 | | 588,000 | 77,112 | | | | | | | (510,888) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/28/2012 | 12/21/2012 | 12/21/2012 | sale | 160 | 1,486,940 | 5,760 | | 17,935 | 38,582 | | | | (131) | 131 | | 20,648 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/04/2012 | 12/21/2012 | 12/21/2012 | sale | 25,000 | 35,125,000 | 1,405 | | 425,000 | 714,750 | | | | | | | 289,750 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/12/2007 | 10/31/2012 | 10/31/2012 | expiration | 4,750 | 10,844,678 | 4,832 | 304,480 | 76,120 | | | | | 380,575 | | | (380,600) | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/14/2007 | 10/31/2012 | 10/31/2012 | expiration | 11,000 | 25,635,830 | 4,832 | 847,480 | 176,820 | | | | | 1,024,233 | | | (1,024,300) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/13/2011 | 03/16/2012 | 03/16/2012 | sale | 6,550 | 8,028,532 | 1,238 | 412,650 | | 1,094,571 | | | | 11,131 | | | 681,921 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/16/2011 | 03/16/2012 | 03/16/2012 | sale | 8,500 | 10,367,110 | 1,217 | 516,375 | | 1,598,935 | | | | 121,802 | | | 1,082,560 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/23/2011 | 03/16/2012 | 03/16/2012 | sale | 26,100 | 33,025,113 | 1,251 | 1,357,200 | | 4,022,271 | | | | 35,800 | | | 2,665,071 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/12/2012 | 03/16/2012 | 03/16/2012 | sale | 36,000 | 46,638,000 | 1,283 | | 1,580,400 | 4,395,960 | | | | | | | 2,815,560 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 03/16/2012 | 03/16/2012 | sale | 26,000 | 21,146,580 | 814 | | 652,600 | 498,420 | | | | | | | (154,180) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 12/21/2012 | 12/21/2012 | sale | 25,000 | 20,333,250 | 825 | | 1,846,250 | 525,500 | | | | | | | (1,320,750) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/13/2012 | 03/16/2012 | 03/16/2012 | sale | 7,040 | 23,128,826 | 2,490 | | 637,573 | 1,047,260 | | | | (3,217) | 3,217 | | 409,687 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 03/16/2012 | 03/16/2012 | sale | 24,600 | 20,187,990 | 818 | | 553,500 | 373,182 | | | | | | | (180,318) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 12/21/2012 | 12/21/2012 | sale | 30,000 | 24,619,500 | 825 | | 2,280,000 | 630,600 | | | | | | | (1,649,400) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/19/2012 | 06/15/2012 | 06/15/2012 | expiration | 15,200 | 21,428,200 | 1,406 | | 665,760 | | | | | | | | (665,760) | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 03/19/2012 | 09/19/2012 | 05/16/2012 | sale | 70,000,000 | 92,666,000 | 1 | | 2,145,876 | 582,948 | | | | 85,572 | (85,572) | | (1,562,929) | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 03/26/2012 | 10/20/2012 | 10/20/2012 | expiration | 70,000,000 | 93,513,000 | 1 | | 1,783,423 | | | | | 42,515 | (42,515) | | (1,783,423) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/01/2012 | 03/16/2012 | 03/16/2012 | sale | 6,800 | 9,329,600 | 1,372 | | 99,280 | 225,148 | | | | | | | 125,868 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/02/2012 | 03/16/2012 | 03/16/2012 | sale | 6,800 | 9,329,600 | 1,372 | | 93,160 | 225,148 | | | | | | | 131,988 | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 06/08/2012 | 06/08/2012 | expiration | 104,000 | 12,333,210 | 9,740 | | 378,411 | | | | | (14,660) | 14,660 | | (378,411) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 04/27/2012 | 06/15/2012 | 06/15/2012 | expiration | 38,700 | 54,310,032 | 1,394 | | 1,199,700 | | | | | | | | (1,199,700) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 05/22/2012 | 06/15/2012 | 06/15/2012 | sale | 5,100 | 14,185,196 | 2,180 | | 372,561 | 24,647 | | | | 4,796 | (4,796) | | (347,914) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/15/2012 | 09/21/2012 | 09/21/2012 | sale | 2,050 | 17,650,397 | 5,436 | | 806,682 | 1,334,383 | | | | (33,116) | 33,116 | | 527,700 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/04/2012 | 06/15/2012 | 06/15/2012 | sale | 120,000 | 325,260,000 | 2,085 | | 6,855,014 | 15,002,062 | | | | (128,338) | 128,338 | | 8,147,048 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/28/2012 | 12/21/2012 | 12/21/2012 | sale | 20,000 | 16,749,000 | 833 | | 560,000 | 260,400 | | | | | | | (299,600) | | | 00001 |
| Call option on RLX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/12/2012 | 09/21/2012 | 09/21/2012 | sale | 7,500 | 6,315,000 | 842 | | 71,250 | 150,450 | | | | | | | 79,200 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/02/2012 | 12/21/2012 | 12/21/2012 | expiration | 22,300 | 32,240,225 | 1,440 | | 892,000 | | | | | | | | (892,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 23,800 | 34,533,562 | 1,446 | | 928,200 | | | | | | | | (928,200) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 12/28/2011 | 03/16/2012 | 03/16/2012 | sale | 7,600 | 9,497,264 | 1,246 | 380,000 | | 1,209,236 | | | | (48,699) | | | 829,236 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 03/16/2012 | 03/16/2012 | sale | 24,600 | 20,187,990 | 818 | | 565,800 | 373,182 | | | | | | | (192,618) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 12/21/2012 | 12/21/2012 | sale | 30,000 | 24,619,500 | 825 | | 2,202,000 | 630,600 | | | | | | | (1,571,400) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 04/16/2012 | 06/15/2012 | 06/15/2012 | expiration | 2,560 | 23,064,026 | 5,620 | | 673,306 | | | | | 6,140 | (6,140) | | (673,306) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/04/2012 | 09/21/2012 | 09/21/2012 | sale | 3,060 | 26,094,150 | 5,685 | | 364,308 | 758,967 | | | | 7,734 | 7,734 | | 394,658 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/12/2012 | 10/19/2012 | 10/19/2012 | sale | 21,404 | 68,443,966 | 2,475 | | 865,231 | 2,329,693 | | | | 6,624 | 6,624 | | 1,464,462 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/02/2012 | 12/21/2012 | 12/21/2012 | sale | 8,160 | 26,677,219 | 2,540 | | 749,691 | 1,103,164 | | | | 14,079 | 14,079 | | 353,472 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/21/2012 | 12/21/2012 | 12/21/2012 | sale | 1,870 | 17,158,444 | 5,745 | | 241,231 | 497,352 | | | | 3,665 | 3,665 | | 256,121 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 08/23/2012 | 09/21/2012 | 09/21/2012 | sale | 2,100 | 19,240,757 | 5,770 | | 299,745 | 232,021 | | | | 7,343 | 7,343 | | 67,723 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/05/2012 | 09/21/2012 | 09/21/2012 | sale | 7,700 | 10,803,100 | 1,403 | | 138,600 | 494,109 | | | | | | | 355,509 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/11/2012 | 09/21/2012 | 09/21/2012 | sale | 150,000 | 214,500,000 | 1,430 | | 2,100,000 | 5,575,500 | | | | | | | 3,475,500 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/18/2011 | 11/16/2012 | 11/16/2012 | expiration | 12,000 | 36,301,316 | 2,500 | 1,889,464 | | | | | | 98,326 | (28,666) | | (1,889,464) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/28/2011 | 03/16/2012 | 03/16/2012 | sale | 7,000 | 8,747,480 | 1,246 | 350,000 | | 1,113,770 | | | | 44,854 | | | 763,770 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 01/20/2012 | 03/16/2012 | 03/16/2012 | sale | 26,500 | 34,857,570 | 1,305 | | 954,000 | 2,652,915 | | | | | | | 1,698,915 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/16/2012 | 03/16/2012 | 03/16/2012 | sale | 7,760 | 25,363,688 | 2,475 | | 679,353 | 1,308,473 | | | | 8,992 | 8,992 | | 629,119 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 03/01/2012 | 03/16/2012 | 03/16/2012 | sale | 13,600 | 45,084,000 | 2,550 | | 661,353 | 942,776 | | | | 4,147 | (4,147) | | 281,422 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 03/02/2012 | 03/16/2012 | 03/16/2012 | sale | 13,600 | 45,084,000 | 2,550 | | 615,293 | 942,776 | | | | 3,101 | (3,101) | | 327,483 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/11/2012 | 09/21/2012 | 09/21/2012 | sale | 500,000 | 654,465,000 | 1,315 | | 25,500,000 | 75,910,000 | | | | | | | 50,410,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/13/2012 | 12/21/2012 | 12/21/2012 | sale | 421,950 | 616,042,781 | 1,433 | | 18,987,750 | 396,633 | | | | | | | (18,591,117) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/14/2012 | 12/21/2012 | 12/21/2012 | expiration | 42,000 | 61,562,340 | 1,464 | | 1,890,000 | | | | | | | | (1,890,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/12/2012 | 09/21/2012 | 09/21/2012 | sale | 14,400 | 20,692,800 | 1,437 | | 187,200 | 434,448 | | | | | | | 247,248 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/03/2012 | 12/21/2012 | 12/21/2012 | sale | 8,000 | 74,924,577 | 5,200 | | 8,016,913 | 9,155,388 | | | | 28,731 | 28,731 | | 1,138,475 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/03/2012 | 12/21/2012 | 12/21/2012 | sale | 880 | 8,241,703 | 5,790 | | 156,211 | 169,623 | | | | 73 | (73) | | 13,412 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/09/2012 | 12/21/2012 | 12/21/2012 | expiration | 25,750 | 37,118,110 | 1,438 | | 1,004,250 | | | | | | | | (1,004,250) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/03/2012 | 12/21/2012 | 12/21/2012 | sale | 12,400 | 17,533,600 | 1,414 | | 223,200 | 242,916 | | | | | | | 19,716 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/05/2012 | 12/21/2012 | 12/21/2012 | sale | 21,450 | 30,265,950 | 1,411 | | 257,400 | 484,556 | | | | | | | 227,156 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/29/2011 | 12/21/2012 | 12/21/2012 | expiration | 130,000 | 157,310,400 | 1,450 | 3,302,000 | | | | | | (468,000) | | | (3,302,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/29/2011 | 03/16/2012 | 03/16/2012 | sale | 7,700 | 9,725,254 | 1,252 | 408,100 | | 1,178,947 | | | | 1,699 | | | 770,847 | | | 00001 |

# 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 Hedged Item(s) | Schedule / Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expira-tion | Termina-tion Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Considera-tion Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ 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 (a) |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/30/2011 | 03/16/2012 | 03/16/2012 | sale | 8,900 | 11,192,640 | 1,255 | 462,800 | | 1,335,979 | | | | 445 | | | 873,179 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 02/10/2012 | 03/16/2012 | 03/16/2012 | sale | 32,800 | 43,770,064 | 1,335 | | 880,200 | 2,285,586 | | | | | | | 1,405,386 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 02/27/2012 | 03/16/2012 | 03/16/2012 | sale | 7,500 | 10,256,925 | 1,367 | | 120,000 | 285,825 | | | | | | | 165,825 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 03/19/2012 | 06/15/2012 | 06/15/2012 | expiration | 30,000 | 42,292,500 | 1,406 | | 1,350,000 | | | | | | | | (1,350,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 05/14/2012 | 06/15/2012 | 06/15/2012 | expiration | 16,600 | 22,216,610 | 1,337 | | 498,000 | | | | | | | | (498,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 05/16/2012 | 06/15/2012 | 06/15/2012 | sale | 17,100 | 22,654,080 | 1,335 | | 478,800 | 25,137 | | | | | | | (453,663) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/20/2010 | 12/21/2012 | 12/21/2012 | sale | 400 | 49,883,200 | 1,400 | 2,501,200 | | 1,343,600 | | | | 723,200 | | | (1,157,600) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 01/31/2011 | 12/21/2012 | 12/21/2012 | sale | 200 | 25,722,400 | 1,275 | 2,480,600 | | 3,171,800 | | | | 517,600 | | | 691,200 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 03/22/2011 | 12/21/2012 | 12/21/2012 | expiration | 1,200 | 155,252,400 | 1,600 | 2,403,600 | | | | | | 1,719,600 | | | (2,403,600) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 03/23/2011 | 12/21/2012 | 12/21/2012 | expiration | 1,200 | 155,704,800 | 1,600 | 2,103,600 | | | | | | 1,419,600 | | | (2,103,600) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 07/06/2011 | 06/15/2012 | 06/15/2012 | expiration | 675 | 90,397,350 | 1,500 | 1,433,025 | | | | | | 1,238,963 | | | (1,433,025) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 08/16/2011 | 12/21/2012 | 12/21/2012 | sale | 550 | 65,601,800 | 1,375 | 2,273,150 | | 3,222,450 | | | | 641,850 | | | 949,300 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 08/24/2011 | 03/16/2012 | 03/16/2012 | sale | 2,000 | 235,520,000 | 1,300 | 5,666,000 | | 21,021,980 | | | | 44,000 | | | 15,355,980 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/05/2011 | 01/20/2012 | 01/20/2012 | sale | 650 | 74,361,950 | 1,250 | 1,613,950 | | 4,155,450 | | | | 222,300 | | | 2,541,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/05/2011 | 01/20/2012 | 01/20/2012 | sale | 550 | 62,921,650 | 1,125 | 4,442,900 | | 10,391,150 | | | | 2,935,350 | | | 5,948,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/13/2011 | 03/16/2012 | 03/16/2012 | sale | 400 | 48,146,400 | 1,200 | 3,081,200 | | 8,204,396 | | | | 426,800 | | | 5,123,196 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/26/2011 | 03/16/2012 | 03/16/2012 | sale | 725 | 52,718,375 | 710 | 4,605,925 | | 8,929,818 | | | | 248,675 | | | 4,323,893 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/27/2011 | 03/16/2012 | 03/16/2012 | sale | 700 | 53,580,100 | 775 | 3,557,099 | | 4,071,893 | | | | 1,877,099 | | | 514,794 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/08/2011 | 12/21/2012 | 12/21/2012 | sale | 240 | 30,622,080 | 1,275 | 2,760,720 | | 3,806,160 | | | | 405,120 | | | 1,045,440 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/15/2011 | 12/21/2012 | 12/21/2012 | expiration | 400 | 50,312,400 | 1,550 | 801,200 | | | | | | 407,200 | | | (801,200) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/25/2011 | 12/21/2012 | 12/21/2012 | expiration | 2,000 | 231,734,000 | 1,550 | 2,006,000 | | | | | | 36,000 | | | (2,006,000) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/02/2011 | 06/15/2012 | 06/15/2012 | sale | 550 | 40,426,100 | 740 | 3,906,650 | | 1,224,300 | | | | 532,400 | | | (2,682,350) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/12/2011 | 06/15/2012 | 06/15/2012 | sale | 1,000 | 73,315,000 | 720 | 7,303,000 | | 4,226,000 | | | | 33,000 | | | (3,077,000) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/12/2011 | 06/15/2012 | 06/15/2012 | sale | 1,000 | 73,315,000 | 730 | 6,703,000 | | 3,226,000 | | | | 18,000 | | | (3,477,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 03/07/2012 | 12/21/2012 | 12/21/2012 | sale | 525 | 71,013,075 | 1,350 | | 4,831,575 | 4,388,475 | | | | | | | (443,100) | | | 00001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | 141,911,739 | 372,273,666 | 569,325,560 | | | XXX | 19,469,554 | 110,409 | | 54,121,349 | | | XXX |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 02/09/2012 | 03/16/2012 | 03/16/2012 | expiration | 2,100 | 2,839,095 | 1,350 | | 56,700 | | | | | | | | (56,700) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 02/09/2012 | 12/21/2012 | 12/01/2012 | expiration | 26,000 | 35,150,700 | 1,330 | | 2,639,000 | | | | | | | | (2,639,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 07/23/2012 | 12/19/2014 | 11/26/2012 | sale | 47,000 | 63,474,440 | 925 | | 3,398,100 | 1,741,350 | | | | | | | (1,656,750) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 08/27/2012 | 09/21/2012 | 09/21/2012 | expiration | 130,400 | 183,921,376 | 1,414 | | 2,608,000 | | | | | | | | (2,608,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/07/2012 | 12/21/2012 | 12/21/2012 | expiration | 360,000 | 517,651,200 | 1,428 | | 17,820,000 | 2,259,000 | | | | | | | (15,561,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 12/21/2012 | 12/12/2012 | sale | 100,000 | 84,191,000 | 836 | | 3,600,000 | 700,000 | | | | | | | (2,900,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 12/21/2012 | 12/12/2012 | sale | 100,000 | 84,191,000 | 836 | | 3,600,000 | 700,000 | | | | | | | (2,900,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/12/2012 | 12/21/2012 | 12/12/2012 | sale | 121,600 | 102,766,592 | 841 | | 4,377,600 | 851,200 | | | | | | | (3,526,400) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 11/26/2012 | 12/21/2012 | 12/21/2012 | expiration | 22,000 | 30,938,380 | 1,400 | | 440,000 | | | | | | | | (440,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/11/2012 | 12/21/2012 | 12/21/2012 | expiration | 9,400 | 13,432,600 | 1,429 | | 112,800 | | | | | | | | (112,800) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 12/21/2012 | 11/30/2012 | sale | 25,000 | 20,333,250 | 825 | | 2,391,250 | 388,750 | | | | | | | (2,002,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 95,500 | 133,313,225 | 1,375 | | 7,210,250 | | | | | | | | (7,210,250) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 03/19/2012 | 04/05/2012 | 04/05/2012 | sale | 15,000,000 | 19,857,000 | 1.32 | | 162,741 | 19,800,000 | | | | 381 | (381) | | 19,637,259 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 5,000 | 4,100,000 | 820 | | 62,500 | | | | | | | | (62,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/06/2012 | 12/21/2012 | 12/21/2012 | expiration | 22,500 | 31,747,500 | 1,411 | | 337,500 | | | | | | | | (337,500) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/25/2008 | 12/14/2012 | 12/14/2012 | expiration | 250,000 | 20,000,000 | 5,000 | 2,371,128 | 790,376 | | | | | 3,119,830 | 280,260 | | (3,161,504) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 01/25/2010 | 01/20/2012 | 01/20/2012 | expiration | 300,000 | 34,934,720 | 8,700 | 2,065,849 | 737,864 | | | | | 1,369,439 | 277,619 | | (2,803,714) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/16/2011 | 12/17/2012 | 12/17/2012 | expiration | 46,000 | 178,414,342 | 1,950 | 6,117,842 | | | | | | 2,954,856 | 94,742 | | (6,117,842) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/02/2011 | 03/16/2012 | 03/16/2012 | expiration | 160,000 | 187,835,200 | 1,100 | 11,320,000 | | | | | | 8,824,000 | | | (11,320,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 01/30/2012 | 03/16/2012 | 03/16/2012 | expiration | 10,500 | 13,786,605 | 1,300 | | 367,500 | | | | | | | | (367,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 12,250 | 16,237,865 | 1,320 | | 361,375 | | | | | | | | (361,375) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/03/2012 | 03/16/2012 | 03/16/2012 | expiration | 17,450 | 23,468,505 | 1,340 | | 490,345 | | | | | | | | (490,345) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/13/2012 | 03/16/2012 | 03/16/2012 | expiration | 12,800 | 42,052,411 | 2,490 | | 1,180,300 | | | | | 626 | 626 | | (1,180,300) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 02/23/2012 | 04/05/2012 | 04/05/2012 | sale | 50,000,000 | 66,852,517 | 1.32 | | 702,439 | 66,000,000 | | | | 13,927 | 13,927 | | 65,297,561 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/16/2012 | 06/15/2012 | 06/15/2012 | sale | 21,850 | 30,681,115 | 1,398 | | 917,700 | 1,344,431 | | | | | | | 426,731 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/05/2012 | 03/16/2012 | 03/16/2012 | expiration | 70,730 | 232,171,225 | 2,525 | | 2,782,437 | | | | | 11,257 | 11,257 | | (2,782,437) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/09/2012 | 03/16/2012 | 03/16/2012 | expiration | 300,000 | 409,500,000 | 1,365 | | 1,800,000 | | | | | | | | (1,800,000) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/26/2012 | 09/21/2012 | 09/21/2012 | expiration | 19,710 | 52,389,620 | 2,120 | | 2,710,776 | | | | | 104,610 | 104,610 | | (2,710,776) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/12/2012 | 06/15/2012 | 06/15/2012 | expiration | 500,000 | 650,000,000 | 1,300 | | 2,000,000 | | | | | | | | (2,000,000) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/08/2012 | 09/21/2012 | 09/21/2012 | expiration | 8,900 | 26,766,877 | 2,420 | | 772,395 | | | | | | | | (772,395) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/16/2012 | 09/21/2012 | 09/21/2012 | expiration | 33,400 | 47,278,034 | 1,408 | | 797,592 | | | | | | | | (797,592) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/05/2012 | 09/21/2012 | 09/21/2012 | expiration | 9,500 | 13,328,500 | 1,403 | | 166,630 | | | | | | | | (166,630) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/06/2012 | 09/21/2012 | 09/21/2012 | expiration | 8,800 | 12,575,200 | 1,429 | | 129,712 | | | | | | | | (129,712) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/10/2012 | 09/21/2012 | 09/21/2012 | expiration | 350,000 | 490,000,000 | 1,400 | | 1,050,000 | | | | | | | | (1,050,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 199,500 | 279,300,000 | 1,400 | | 598,500 | | | | | | | | (598,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/05/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,200 | 28,628,652 | 1,405 | | 646,400 | | | | | | | | (646,400) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 12,280 | 39,263,607 | 2,480 | | 860,291 | | | | | | | | (860,291) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/21/2012 | 12/21/2012 | 12/21/2012 | expiration | 9,950 | 13,840,749 | 1,384 | | 199,000 | | | | | | | | (199,000) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/07/2012 | 12/14/2012 | 12/14/2012 | expiration | 225,500 | 26,531,049 | 9,530 | | 191,612 | | | | | 2,604 | 2,604 | | (191,612) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 601,000 | 500,032,000 | 832 | | 3,005,000 | | | | | | | | (3,005,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/02/2011 | 12/20/2013 | 12/19/2011 | sale | 35,000 | 43,891,750 | 1,275 | | | | | | | | | | 78,750 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/20/2011 | 12/21/2012 | 12/21/2012 | expiration | 90,000 | 66,439,800 | 750 | 10,080,000 | | | | | | 621,000 | | | (10,080,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/17/2012 | 01/20/2012 | 01/20/2012 | expiration | 150,000 | 187,500,000 | 1,250 | | 45,000 | | | | | | | | (45,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/20/2012 | 03/17/2012 | 03/16/2012 | expiration | 11,100 | 14,600,718 | 1,305 | | 410,700 | | | | | | | | (410,700) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/08/2012 | 03/16/2012 | 03/16/2012 | expiration | 4,200 | 3,479,238 | 828 | | 109,200 | | | | | | | | (109,200) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/08/2012 | 12/21/2012 | 12/21/2012 | expiration | 70,000 | 57,987,300 | 825 | | 5,775,000 | | | | | | | | (5,775,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/09/2012 | 03/16/2012 | 03/16/2012 | expiration | 13,950 | 18,859,703 | 1,350 | | 362,700 | | | | | | | | (362,700) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 06/15/2012 | 09/21/2012 | 09/21/2012 | expiration | 8,000 | 10,742,720 | 1,329 | | 456,000 | | | | | | | | (456,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 06/15/2012 | 06/18/2012 | 06/18/2012 | expiration | 24,000 | 31,800,000 | 1,325 | | 166,800 | | | | | | | | (166,800) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 07/12/2012 | 12/19/2014 | 11/26/2012 | sale | 100,000 | 133,476,000 | 925 | | 7,855,000 | 3,705,000 | | | | | | | (4,150,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 8,000 | 11,525,360 | 1,430 | | 320,000 | | | | | | | | (320,000) | | | 00001 |

# 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 Hedged Item(s) | Schedule / Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expira-tion | Termina-tion Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Considera-tion Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ 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 (a) |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/18/2012 | 12/21/2012 | 12/21/2012 | sale | 17,850 | 26,013,519 | 1,455 | | 606,900 | 382,169 | | | | | | | (224,732) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/09/2012 | 12/21/2012 | 12/21/2012 | expiration | 24,000 | 33,116,400 | 1,380 | | 720,000 | | | | | | | | (720,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/15/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,000 | 27,066,600 | 1,348 | | 600,000 | | | | | | | | (600,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 33,350 | 46,252,782 | 1,377 | | 767,050 | | | | | | | | (767,050) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 18,200 | 26,062,400 | 1,432 | | 218,400 | | | | | | | | (218,400) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 5,400 | 4,428,000 | 820 | | 64,800 | | | | | | | | (64,800) | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/13/2007 | 10/31/2012 | 10/31/2012 | expiration | 15,000 | 33,802,965 | 1,479 | 1,393,488 | 348,372 | | | | | 1,161,198 | | | (1,741,860) | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/15/2007 | 10/31/2012 | 10/31/2012 | expiration | 18,000 | 41,473,026 | 1,332 | 1,343,384 | 335,846 | | | | | 1,226,018 | | | (1,679,230) | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 01/21/2010 | 01/20/2012 | 01/20/2012 | expiration | 150,000 | 167,472,000 | 1,300 | 6,628,312 | 2,209,437 | | | | | 8,837,175 | | | (8,837,750) | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 03/24/2010 | 03/23/2012 | 03/23/2012 | expiration | 30,000 | 57,991,215 | 1,550 | 2,129,079 | 709,693 | | | | | 2,661,503 | | | (2,838,773) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/23/2011 | 12/21/2012 | 12/21/2012 | expiration | 52,500 | 60,993,975 | 800 | 2,206,575 | | | | | | 1,077,825 | | | (2,206,575) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/30/2011 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 124,696,000 | 850 | 3,703,000 | | | | | | 1,058,000 | | | (3,703,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/01/2011 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 124,458,000 | 850 | 3,553,000 | | | | | | 908,000 | | | (3,553,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/02/2011 | 12/21/2012 | 12/21/2012 | expiration | 50,000 | 62,214,000 | 900 | 2,081,500 | | | | | | 449,000 | | | (2,081,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 07/03/2012 | 09/21/2012 | 09/21/2012 | expiration | 27,000 | 37,098,540 | 1,365 | | 1,107,000 | | | | | | | | (1,107,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 07/05/2012 | 09/21/2012 | 09/21/2012 | expiration | 30,000 | 41,027,400 | 1,360 | | 1,290,000 | | | | | | | | (1,290,000) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/19/2012 | 12/14/2012 | 12/14/2012 | expiration | 332,500 | 37,385,605 | 9,150 | | 690,045 | | | | | 18,715 | (18,715) | | (690,045) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 17,600 | 24,728,000 | 1,405 | | 334,400 | | | | | | | | (334,400) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | expiration | 18,046 | 61,018,940 | 2,601 | | 733,243 | | | | | (12,098) | 12,098 | | (733,243) | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | expiration | 2,260 | 20,028,120 | 5,908 | | 178,059 | | | | | (1,314) | 1,314 | | (178,059) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | expiration | 22,500 | 31,747,500 | 1,411 | | 360,000 | | | | | | | | (360,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/11/2012 | 12/21/2012 | 12/21/2012 | expiration | 24,500 | 35,035,000 | 1,430 | | 281,750 | | | | | | | | (281,750) | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/21/2011 | 10/19/2012 | 10/19/2012 | expiration | 13,000 | 113,828,563 | 3,900 | 3,461,952 | | | | | | 1,378,604 | 103,102 | | (3,461,952) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/10/2011 | 03/17/2012 | 02/08/2012 | sale | 75,000 | 54,412,500 | 725 | 4,863,750 | | 318,000 | | | | 2,025,000 | | | (4,545,750) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/23/2011 | 03/16/2012 | 03/16/2012 | sale | 8,000 | 10,122,640 | 1,251 | 408,000 | | 1,232,880 | | | | (18,973) | | | 824,880 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 01/11/2012 | 03/16/2012 | 03/16/2012 | expiration | 4,800 | 6,203,904 | 1,283 | | 206,640 | | | | | | | | (206,640) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 11,200 | 14,846,048 | 1,320 | | 336,000 | | | | | | | | (336,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/03/2012 | 03/16/2012 | 03/16/2012 | expiration | 16,500 | 22,190,850 | 1,340 | | 445,500 | | | | | | | | (445,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/16/2012 | 03/16/2012 | 03/16/2012 | expiration | 19,650 | 26,685,486 | 1,349 | | 510,900 | | | | | | | | (510,900) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/14/2012 | 06/15/2012 | 06/15/2012 | sale | 36,100 | 121,132,334 | 2,515 | | 4,984,149 | 15,050,902 | | | | 166,842 | (166,842) | | 10,066,754 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/11/2012 | 06/15/2012 | 06/15/2012 | sale | 12,750 | 10,156,523 | 790 | | 433,500 | 353,558 | | | | | | | (79,943) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/18/2012 | 06/16/2012 | 06/15/2012 | sale | 8,060 | 24,621,885 | 2,275 | | 962,813 | 925,179 | | | | 39,460 | (39,460) | | (37,633) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 06/07/2012 | 06/15/2012 | 06/15/2012 | expiration | 16,600 | 21,912,000 | 1,320 | | 232,400 | | | | | | | | (232,400) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/02/2012 | 12/21/2012 | 12/21/2012 | sale | 12,300 | 17,782,725 | 1,440 | | 492,000 | 78,843 | | | | | | | (413,157) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/23/2012 | 12/21/2012 | 12/21/2012 | expiration | 35,850 | 50,659,994 | 1,410 | | 1,326,450 | | | | | | | | (1,326,450) | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/07/2012 | 12/21/2012 | 12/21/2012 | expiration | 1,680 | 15,553,307 | 5,800 | | 287,337 | | | | | (3,298) | 3,298 | | (287,337) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/21/2012 | 12/21/2012 | 12/21/2012 | expiration | 8,850 | 12,310,616 | 1,384 | | 177,000 | | | | | | | | (177,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 18,150 | 25,500,750 | 1,405 | | 326,700 | | | | | | | | (326,700) | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/25/2010 | 01/25/2012 | 01/25/2012 | expiration | 17,000 | 106,999,871 | 3,550 | 4,822,493 | 1,529,761 | | | | | 5,953,531 | (204,852) | | (6,352,253) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/13/2012 | 12/20/2012 | 12/20/2012 | expiration | 22,000 | 65,221,127 | 1,600 | | 1,706,433 | | | | | (76,605) | 76,605 | | (1,706,433) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/23/2012 | 03/09/2012 | 03/09/2012 | expiration | 145,500 | 16,559,017 | 8,760 | | 425,300 | | | | | 28,049 | (28,049) | | (425,300) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/25/2012 | 03/09/2012 | 03/09/2012 | expiration | 160,000 | 18,273,395 | 8,830 | | 463,142 | | | | | 26,301 | (26,301) | | (463,142) | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/03/2012 | 03/16/2012 | 03/16/2012 | expiration | 3,420 | 31,917,294 | 5,850 | | 649,109 | | | | | (595) | 595 | | (649,109) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/16/2012 | 03/16/2012 | 03/16/2012 | expiration | 12,490 | 40,823,772 | 2,475 | | 1,077,124 | | | | | (8,203) | 8,203 | | (1,077,124) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/28/2012 | 03/16/2012 | 03/16/2012 | expiration | 16,800 | 23,052,624 | 1,370 | | 252,000 | | | | | | | | (252,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/16/2012 | 06/15/2012 | 06/15/2012 | sale | 22,200 | 31,172,574 | 1,398 | | 1,021,200 | 2,122,176 | | | | | | | 1,100,976 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/01/2012 | 03/16/2012 | 03/16/2012 | expiration | 16,000 | 53,040,000 | 2,550 | | 785,524 | | | | | 9,256 | (9,256) | | (785,524) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 16,200 | 53,703,000 | 2,550 | | 732,922 | | | | | 7,739 | (7,739) | | (732,922) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/09/2012 | 03/16/2012 | 03/16/2012 | expiration | 146,200 | 200,410,960 | 1,371 | | 1,462,000 | | | | | | | | (1,462,000) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/01/2012 | 03/09/2012 | 03/09/2012 | expiration | 145,500 | 17,711,481 | 9,860 | | 214,787 | | | | | 2,919 | (2,919) | | (214,787) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/07/2012 | 09/21/2012 | 09/21/2012 | expiration | 360,000 | 504,000,000 | 1,400 | | 1,800,000 | | | | | | | | (1,800,000) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/26/2012 | 12/14/2012 | 12/14/2012 | expiration | 164,000 | 18,762,294 | 9,430 | | 199,065 | | | | | 2,693 | (2,693) | | (199,065) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 10,300 | 14,605,400 | 1,418 | | 123,600 | | | | | | | | (123,600) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/11/2012 | 12/21/2012 | 12/21/2012 | expiration | 3,390 | 11,559,561 | 2,623 | | 110,561 | | | | | (2,059) | 2,059 | | (110,561) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | HSBC Bank U.S.A., NA | 08/11/2011 | 02/10/2012 | 02/14/2012 | expiration | 200,000,000 | 284,550,069 | 1 | 2,081,500 | | | | | | 1,448,795 | 25,702 | | (2,081,500) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/23/2012 | 06/15/2012 | 06/15/2012 | sale | 22,000 | 64,972,564 | 2,185 | | 2,615,778 | 32,655 | | | | 125,136 | (125,136) | | (2,583,123) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2012 | 09/21/2012 | 09/21/2012 | expiration | 40,000 | 102,886,874 | 2,060 | | 7,338,674 | | | | | (283,812) | 283,812 | | (7,338,674) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/27/2012 | 09/21/2012 | 09/21/2012 | expiration | 12,200 | 16,908,834 | 1,380 | | 390,400 | | | | | | | | (390,400) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/18/2012 | 12/21/2012 | 12/21/2012 | expiration | 77,860 | 259,404,318 | 2,550 | | 11,091,321 | | | | | (96,744) | 96,744 | | (11,091,321) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/07/2012 | 09/14/2012 | 09/14/2012 | expiration | 130,000 | 14,219,753 | 8,860 | | 156,527 | | | | | (1,018) | 1,018 | | (156,527) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/09/2012 | 12/21/2012 | 12/21/2012 | sale | 7,100 | 10,234,508 | 1,438 | | 274,060 | 31,311 | | | | | | | (242,749) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/17/2012 | 12/21/2012 | 12/21/2012 | expiration | 14,350 | 48,379,016 | 2,555 | | 1,591,958 | | | | | (16,038) | 16,038 | | (1,591,958) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/26/2012 | 12/21/2012 | 12/21/2012 | expiration | 13,750 | 19,414,175 | 1,403 | | 508,750 | | | | | | | | (508,750) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 6,750 | 21,582,194 | 2,480 | | 484,218 | | | | | (14,099) | 14,099 | | (484,218) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 18,350 | 25,449,432 | 1,377 | | 495,450 | | | | | | | | (495,450) | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/14/2007 | 10/31/2012 | 10/31/2012 | expiration | 15,000 | 34,957,950 | 1,479 | 1,463,600 | 365,900 | | | | | 1,250,056 | | | (1,829,500) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/01/2008 | 12/14/2012 | 12/14/2012 | expiration | 250,000 | 22,274,000 | 5,000 | 2,026,841 | 675,614 | | | | | 2,633,530 | (236,598) | | (2,702,455) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/20/2009 | 10/19/2012 | 10/19/2012 | expiration | 1,350,000 | 153,725,350 | 6,200 | 5,185,283 | 2,668,528 | | | | | 4,711,335 | 627,932 | | (7,853,810) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 09/06/2011 | 09/10/2012 | 09/06/2012 | expiration | 100,000,000 | 140,029,938 | 1 | 2,341,498 | | | | | | 153,364 | (50,790) | | (2,341,498) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/06/2011 | 06/15/2012 | 06/15/2012 | expiration | 140,000 | 163,133,600 | 1,050 | 11,795,000 | | | | | | 7,833,000 | | | (11,795,000) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 10/06/2011 | 04/05/2012 | 04/05/2012 | expiration | 90,000,000 | 120,933,000 | 1 | 1,895,947 | | | | | | 798,420 | 17,269 | | (1,895,947) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/22/2011 | 03/16/2012 | 03/16/2012 | expiration | 25,500 | 31,977,000 | 1,245 | 1,347,675 | | | | | | 99,450 | | | (1,347,675) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/11/2012 | 03/16/2012 | 03/16/2012 | expiration | 26,800 | 34,638,464 | 1,283 | | 1,153,740 | | | | | | | | (1,153,740) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 25,000 | 20,333,250 | 825 | | 2,386,250 | | | | | | | | (2,386,250) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 12/21/2012 | 12/21/2012 | expiration | 30,000 | 24,619,500 | 825 | | 2,782,500 | | | | | | | | (2,782,500) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/13/2012 | 06/15/2012 | 06/15/2012 | sale | 32,250 | 45,019,388 | 1,372 | | 1,467,375 | 1,145,843 | | | | | | | (321,533) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/15/2012 | 06/15/2012 | 06/15/2012 | sale | 30,900 | 43,340,340 | 1,392 | | 1,429,125 | 1,715,877 | | | | | | | 286,752 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,950 | 3,878,896 | 1,310 | | 177,000 | | | | | | | | (177,000) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/15/2012 | 06/15/2012 | expiration | 60,000 | 168,480,000 | 2.160 | | 1,875,443 | | | | | (23,184) | 23,184 | | (1,875,443) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/08/2012 | 06/15/2012 | 06/15/2012 | expiration | 16,150 | 21,318,000 | 1.320 | | 201,875 | | | | | | | | (201,875) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/26/2012 | 09/21/2012 | 09/21/2012 | expiration | 24,400 | 33,184,488 | 1.354 | | 878,400 | | | | | | | | (878,400) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/03/2012 | 09/21/2012 | 09/21/2012 | expiration | 53,550 | 74,487,515 | 1.385 | | 1,660,050 | | | | | | | | (1,660,050) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/14/2012 | 09/21/2012 | 09/21/2012 | expiration | 19,800 | 59,341,941 | 2.425 | | 1,587,772 | | | | | (83,462) | 83,462 | | (1,587,772) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/16/2012 | 09/14/2012 | 09/14/2012 | expiration | 195,000 | 22,348,004 | 8.935 | | 247,195 | | | | | (1,561) | 1,561 | | (247,195) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/23/2012 | 09/14/2012 | 09/14/2012 | expiration | 197,500 | 23,093,527 | 9.075 | | 354,587 | | | | | (656) | 656 | | (354,587) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/07/2012 | 09/14/2012 | 09/14/2012 | expiration | 190,000 | 20,782,716 | 8.860 | | 228,771 | | | | | (1,488) | 1,488 | | (228,771) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/10/2012 | 09/21/2012 | 09/21/2012 | expiration | 20,400 | 29,314,800 | 1.437 | | 224,400 | | | | | | | | (224,400) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/15/2012 | 12/21/2012 | 12/21/2012 | expiration | 10,850 | 14,683,631 | 1.348 | | 314,650 | | | | | | | | (314,650) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 12/14/2012 | 12/14/2012 | expiration | 197,600 | 22,217,731 | 9.060 | | 243,200 | | | | | 6,596 | (6,596) | | (243,200) | | | 00001 |
| Put option on RUI20NTR | Variable annuities | Exhibit 5 | Currency | Merrill Lynch International | 10/23/2008 | 10/31/2012 | 10/31/2012 | expiration | 37,000 | 80,317,158 | 1.100 | 4,989,006 | 1,663,002 | | | | | 6,421,303 | | | (6,652,008) | | | 00001 |
| Put option on SX5T | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 10/20/2009 | 10/19/2012 | 10/19/2012 | expiration | 20,000 | 137,943,247 | 3.000 | 4,605,288 | 2,159,232 | | | | | 3,753,747 | (571,925) | | (6,764,520) | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/01/2010 | 01/31/2012 | 01/31/2012 | expiration | 500,000 | 56,311,300 | 8.000 | 2,775,699 | 992,394 | | | | | 2,968,156 | 405,342 | | (3,768,094) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 01/31/2012 | 03/16/2012 | 03/16/2012 | expiration | 10,500 | 13,780,305 | 1.312 | | 342,510 | | | | | | | | (342,510) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 12/21/2012 | 12/21/2012 | expiration | 30,000 | 24,619,500 | 825 | | 2,790,000 | | | | | | | | (2,790,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 07/23/2012 | 09/21/2012 | 09/21/2012 | expiration | 8,500 | 11,479,420 | 1.335 | | 323,000 | | | | | | | | (323,000) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 21,404 | 68,443,966 | 2.475 | | 2,437,774 | | | | | (45,030) | 45,030 | | (2,437,774) | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/07/2012 | 12/21/2012 | 12/21/2012 | expiration | 1,360 | 12,590,772 | 5.800 | | 232,883 | | | | | (2,394) | 2,394 | | (232,883) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 12/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 150,000 | 507,000,000 | 2.600 | | 2,960,663 | | | | | (5,511) | 5,511 | | (2,960,663) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/11/2012 | 12/21/2012 | 12/21/2012 | expiration | 150,000 | 215,034,000 | 1.430 | | 7,350,000 | | | | | | | | (7,350,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/24/2011 | 12/20/2012 | 12/20/2012 | expiration | 60,000 | 78,366,000 | .950 | 3,157,200 | | | | | | 742,200 | | | (3,157,200) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/18/2011 | 11/16/2012 | 11/16/2012 | expiration | 15,200 | 45,981,667 | 1.700 | 2,441,791 | | | | | | 829,459 | (37,046) | | (2,441,791) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/10/2012 | 03/16/2012 | 03/16/2012 | expiration | 19,400 | 26,047,216 | 1.335 | | 523,800 | | | | | | | | (523,800) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/16/2012 | 03/16/2012 | 03/16/2012 | expiration | 20,100 | 27,296,604 | 1.342 | | 522,600 | | | | | | | | (522,600) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/11/2012 | 06/15/2012 | 06/15/2012 | expiration | 500,000 | 661,000,000 | 1.322 | | 5,000,000 | | | | | | | | (5,000,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 07/30/2012 | 09/21/2012 | 09/21/2012 | expiration | 46,800 | 64,832,040 | 1.385 | | 1,544,400 | | | | | | | | (1,544,400) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/01/2012 | 09/21/2012 | 09/21/2012 | expiration | 15,600 | 44,499,890 | 2.320 | | 1,669,899 | | | | | (92,493) | 92,493 | | (1,669,899) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/16/2012 | 09/21/2012 | 09/21/2012 | expiration | 14,300 | 43,404,625 | 2.435 | | 1,159,600 | | | | | (65,971) | 65,971 | | (1,159,600) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/22/2012 | 09/21/2012 | 09/21/2012 | expiration | 31,250 | 44,171,563 | 1.410 | | 625,000 | | | | | | | | (625,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 421,950 | 607,397,025 | 1.440 | | 5,063,400 | | | | | | | | (5,063,400) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/05/2012 | 12/21/2012 | 12/21/2012 | sale | 41,800 | 61,066,874 | 1.463 | | 1,546,600 | 1,229,338 | | | | | | | (317,262) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/17/2012 | 12/21/2012 | 12/21/2012 | expiration | 6,940 | 23,397,238 | 2.555 | | 769,908 | | | | | (7,756) | 7,756 | | (769,908) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/25/2012 | 12/21/2012 | 12/21/2012 | expiration | 34,250 | 48,394,223 | 1.413 | | 1,267,250 | | | | | | | | (1,267,250) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/09/2012 | 12/21/2012 | 12/21/2012 | expiration | 8,300 | 26,168,598 | 2.460 | | 750,886 | | | | | (25,988) | 25,988 | | (750,886) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/26/2012 | 12/21/2012 | 12/21/2012 | expiration | 17,650 | 24,821,019 | 1.400 | | 353,000 | | | | | | | | (353,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/19/2012 | 12/21/2012 | 12/21/2012 | sale | 118,000 | 170,274,000 | 1.443 | | 590,000 | 1,110,380 | | | | | | | 520,380 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 5,400 | 4,428,000 | .820 | | 64,800 | | | | | | | | (64,800) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 12,750 | 18,105,000 | 1.420 | | 153,000 | | | | | | | | (153,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/11/2012 | 12/21/2012 | 12/21/2012 | expiration | 120,200 | 100,126,600 | .833 | | 961,600 | | | | | | | | (961,600) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 36,000 | 30,096,000 | .836 | | 252,000 | | | | | | | | (252,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/13/2012 | 12/21/2012 | 12/21/2012 | expiration | 121,000 | 100,430,000 | .830 | | 847,000 | | | | | | | | (847,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/17/2012 | 12/21/2012 | 12/21/2012 | expiration | 120,000 | 99,840,000 | .832 | | 600,000 | | | | | | | | (600,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 01/04/2012 | 03/16/2012 | 03/16/2012 | expiration | 5,400 | 6,897,420 | 1.264 | | 264,600 | | | | | | | | (264,600) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 07/19/2012 | 09/21/2012 | 09/21/2012 | expiration | 17,600 | 24,226,576 | 1.373 | | 580,800 | | | | | | | | (580,800) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/25/2012 | 12/21/2012 | 12/21/2012 | expiration | 36,500 | 51,573,405 | 1.413 | | 1,368,750 | | | | | | | | (1,368,750) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/15/2012 | 12/21/2012 | 12/21/2012 | expiration | 14,150 | 19,149,620 | 1.348 | | 410,350 | | | | | | | | (410,350) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/20/2012 | 12/21/2012 | 12/21/2012 | expiration | 16,000 | 22,204,960 | 1.381 | | 400,000 | | | | | | | | (400,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/26/2012 | 12/21/2012 | 12/21/2012 | expiration | 16,150 | 22,711,584 | 1.400 | | 323,000 | | | | | | | | (323,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 01/31/2011 | 12/21/2012 | 12/21/2012 | expiration | 200 | 25,722,400 | 1.275 | 3,020,600 | | | | | | 305,600 | | | (3,020,600) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 05/06/2011 | 06/15/2012 | 06/15/2012 | expiration | 650 | 87,113,000 | 1.100 | 3,089,450 | | | | | | 661,700 | | | (3,089,450) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 05/17/2011 | 12/20/2013 | 12/07/2012 | sale | 800 | 19,934,700 | 1.050 | 1,461,075 | | 332,319 | | | | 187,425 | | | (1,128,756) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 05/20/2011 | 12/20/2013 | 12/07/2012 | sale | 400 | 53,330,800 | 1.050 | 3,761,200 | | 834,351 | | | | 634,800 | | | (2,926,849) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 07/18/2011 | 12/21/2012 | 12/21/2012 | expiration | 250 | 32,636,000 | 1.100 | 1,813,250 | | | | | | 13,000 | | | (1,813,250) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 07/18/2011 | 12/20/2013 | 12/07/2012 | sale | 250 | 32,636,000 | 1.050 | 2,497,750 | | 496,273 | | | | 249,750 | | | (2,001,478) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 08/23/2011 | 03/16/2012 | 03/16/2012 | expiration | 1,100 | 127,858,500 | 1.000 | 5,943,300 | | | | | | 5,206,300 | | | (5,943,300) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/05/2011 | 01/20/2012 | 01/20/2012 | expiration | 650 | 74,361,950 | 1.000 | 2,731,950 | | | | | | 2,715,700 | | | (2,731,950) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/05/2011 | 01/20/2012 | 01/20/2012 | expiration | 550 | 62,921,650 | 1.125 | 4,442,900 | | | | | | 4,334,275 | | | (4,442,900) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/13/2011 | 03/16/2012 | 03/16/2012 | expiration | 400 | 48,146,400 | 1.200 | 3,833,200 | | | | | | 2,457,200 | | | (3,833,200) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/26/2011 | 03/16/2012 | 03/16/2012 | expiration | 725 | 52,718,375 | .710 | 4,678,425 | | | | | | 2,333,050 | | | (4,678,425) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 10/27/2011 | 03/16/2012 | 03/16/2012 | expiration | 700 | 53,580,100 | .775 | 4,692,100 | | | | | | 380,100 | | | (4,692,100) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/08/2011 | 12/21/2012 | 12/21/2012 | expiration | 240 | 30,622,080 | 1.275 | 3,672,720 | | | | | | 414,720 | | | (3,672,720) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/15/2011 | 12/21/2012 | 12/21/2012 | expiration | 400 | 50,312,400 | .875 | 1,721,200 | | | | | | 551,200 | | | (1,721,200) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 11/25/2011 | 12/21/2012 | 12/21/2012 | expiration | 2,000 | 231,734,000 | .800 | 8,484,760 | | | | | | 4,184,760 | | | (8,484,760) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/02/2011 | 06/15/2012 | 06/15/2012 | expiration | 550 | 40,426,100 | .740 | 4,291,650 | | | | | | 603,900 | | | (4,291,650) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/12/2011 | 06/15/2012 | 06/15/2012 | expiration | 1,000 | 73,315,000 | .720 | 7,403,000 | | | | | | 1,563,000 | | | (7,403,000) | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 12/12/2011 | 06/15/2012 | 06/15/2012 | expiration | 1,000 | 73,315,000 | .730 | 7,903,000 | | | | | | 1,633,000 | | | (7,903,000) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 03/06/2012 | 12/20/2013 | 12/07/2012 | sale | 500 | 67,168,000 | 1.050 | | 4,226,500 | 992,545 | | | | | | | (3,233,955) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 03/07/2012 | 12/21/2012 | 12/21/2012 | expiration | 525 | 71,013,075 | 1.350 | | 5,661,075 | | | | | | | | (5,661,075) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Chicago Board Options Exchange | 08/30/2012 | 12/20/2013 | 12/07/2012 | sale | 1,250 | 174,935,000 | 1.050 | | 6,503,750 | 2,481,363 | | | | | | | (4,022,388) | | | 00001 |
| 0099999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | | | 190,097,212 | 233,528,532 | 128,355,690 | | | XXX | 96,995,952 | 772,926 | | (295,191,306) | | | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 332,008,951 | 605,802,198 | 697,681,250 | | | XXX | 116,465,506 | 883,334 | | (241,069,957) | | | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 141,911,739 | 372,273,666 | 569,325,560 | | | XXX | 19,469,554 | 110,409 | | 54,121,349 | | | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | | 190,097,212 | 233,528,532 | 128,355,690 | | | XXX | 96,995,952 | 772,926 | | (295,191,306) | | | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | | | 332,008,951 | 605,802,198 | 697,681,250 | | | XXX | 116,465,506 | 883,334 | | (241,069,957) | | | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/21/2011 | 10/18/2012 | 10/18/2012 | closing purchase | 9 | 1,114,425 | 1,349 | (59,130) | | (97,506) | | | | (8,630) | | | (38,376) | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/22/2011 | 11/19/2012 | 11/19/2012 | closing purchase | 21 | 2,494,884 | 1,324 | (128,100) | | (132,069) | | | | 27,118 | | | (3,969) | | | 00003 |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Merrill Lynch International | 12/21/2011 | 12/18/2012 | 12/18/2012 | closing purchase | 21 | 2,611,812 | 1,378 | (99,225) | | (144,459) | | | | 17,027 | | | (45,234) | | | 00003 |
| RTP 2.42% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 10/28/2011 | 04/30/2012 | 04/30/2012 | expiration | 1 | 450,000,000 | .3ML / (2.42%) | (1,335,000) | | | | | | (1,246,467) | | | 1,335,000 | | | 00001 |
| RTP 3.3% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/01/2011 | 05/01/2012 | 05/01/2012 | expiration | 1 | 100,000,000 | .3ML / (3.3%) | (492,000) | | | | | | (397,619) | | | 492,000 | | | 00001 |
| RTP 3.6% swaption | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11/16/2011 | 05/16/2012 | 05/16/2012 | expiration | 1 | 150,000,000 | .3ML / (3.6%) | (740,355) | | | | | | (623,557) | 12,870 | | 740,355 | | | 00001 |
| RTP 3.11% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 11/30/2011 | 05/30/2012 | 05/30/2012 | expiration | 1 | 50,000,000 | .3ML / (3.11%) | (996,000) | | | | | | (535,531) | | | 996,000 | | | 00001 |
| RTP 2.8% swaption | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/09/2011 | 06/11/2012 | 06/11/2012 | expiration | 1 | 100,000,000 | .3ML / (2.8%) | (1,237,500) | | | | | | (598,058) | | | 1,237,500 | | | 00001 |
| RTP 2.9% swaption | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/10/2012 | 07/10/2012 | 07/10/2012 | expiration | 1 | 425,000,000 | .3ML / (2.9%) | | (4,700,000) | | | | | | | | 4,700,000 | | | 00001 |
| RTP 3.02% swaption | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/17/2012 | 08/17/2012 | 08/17/2012 | expiration | 1 | 270,000,000 | .3ML / (3.02%) | | (2,903,000) | | | | | | | | 2,903,000 | | | 00001 |
| RTR 1.65% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/26/2012 | 12/27/2012 | 08/23/2012 | closing purchase | 1 | 200,000,000 | 1.65% / (3ML) | | (3,810,000) | (1,700,000) | | | | | | | 2,110,000 | | | 00001 |
| RTP 1.65% swaption | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 07/26/2012 | 12/27/2012 | 08/23/2012 | closing purchase | 1 | 200,000,000 | .3ML / (1.65%) | | (3,810,000) | (5,700,000) | | | | | | | (1,890,000) | | | 00001 |
| RTP 0.92% swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/06/2011 | 10/09/2012 | 10/09/2012 | closing purchase | 1 | 750,000,000 | .3ML / (0.92%) | (3,260,000) | | (8,091,000) | | | | 109,563 | | | (4,831,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 02/09/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 2,100 | 2,839,095 | 1,350 | | (56,700) | (115,731) | | | | | | | (59,031) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 08/27/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 130,400 | 183,921,376 | 1,414 | | (2,608,000) | (6,933,368) | | | | | | | (4,325,368) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/07/2012 | 12/21/2012 | 12/11/2012 | closing purchase | 360,000 | 517,651,200 | 1,428 | | (17,820,000) | (3,139,200) | | | | | | | 14,680,800 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 12/21/2012 | 12/12/2012 | closing purchase | 100,000 | 84,191,000 | 836 | | (3,600,000) | (700,000) | | | | | | | 2,900,000 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 12/21/2012 | 12/12/2012 | closing purchase | 100,000 | 84,191,000 | 836 | | (3,600,000) | (700,000) | | | | | | | 2,900,000 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/12/2012 | 12/21/2012 | 12/12/2012 | closing purchase | 121,600 | 102,766,592 | 841 | | (4,377,600) | (851,200) | | | | | | | 3,526,400 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 11/26/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 22,000 | 30,938,380 | 1,400 | | (440,000) | (738,980) | | | | | | | (298,980) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,000 | 28,000,000 | 1,400 | | (536,000) | (671,800) | | | | | | | (135,800) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/05/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 27,500 | 37,812,500 | 1,375 | | (1,160,500) | (1,611,225) | | | | | | | (450,725) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/11/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 9,400 | 13,432,600 | 1,429 | | (112,800) | (43,146) | | | | | | | 69,654 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/07/2010 | 12/20/2012 | 12/21/2012 | closing purchase | 20,000 | 24,475,000 | 1,225 | (2,640,000) | | (4,171,800) | | | | (135,000) | | | (1,531,800) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/06/2011 | 01/10/2012 | 01/10/2012 | expiration | 8,000 | 29,503,599 | 2,860 | (1,157,049) | (1,023,915) | | | | | (2,126,127) | (75,931) | | 2,180,963 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/21/2011 | 12/20/2012 | 01/12/2012 | closing purchase | 25,000 | 32,083,750 | 1,300 | (3,000,000) | | (2,325,000) | | | | (861,250) | | | 675,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/31/2011 | 02/01/2012 | 02/01/2012 | expiration | 70,000 | 90,028,400 | 1,450 | (1,516,200) | | | | | | (1,515,366) | | | 1,516,200 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/22/2011 | 12/20/2012 | 12/20/2012 | expiration | 20,000 | 26,308,800 | 1,500 | (981,500) | | | | | | (612,500) | | | 981,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 05/23/2011 | 06/18/2012 | 06/18/2012 | closing purchase | 24,000 | 31,616,880 | 1,325 | (2,208,000) | | (474,720) | | | | (1,213,200) | | | 1,733,280 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/16/2011 | 12/20/2012 | 12/21/2012 | closing purchase | 21,000 | 26,620,440 | 1,275 | (3,113,250) | | (3,330,390) | | | | (1,052,100) | | | (217,140) | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | Barclay's Bank PLC | 09/21/2011 | 02/13/2012 | 02/14/2012 | expiration | 100,000,000 | 135,878,058 | 1 | (1,266,675) | | | | | | (1,245,321) | (16,436) | | 1,266,675 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 11/01/2011 | 06/15/2012 | 06/15/2012 | expiration | 145,000 | 176,650,600 | 1,400 | (3,498,125) | | | | | | (1,047,625) | | | 3,498,125 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 50,000 | 40,666,500 | 720 | | (5,680,000) | (2,113,500) | | | | | | | 3,566,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/09/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 300,000 | 409,500,000 | 1,365 | | (4,500,000) | (12,033,000) | | | | | | | (7,533,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 09/13/2012 | 12/21/2012 | 12/21/2012 | expiration | 75,000 | 109,499,250 | 1,450 | | (2,640,000) | | | | | | | | 2,640,000 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 11/30/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,000 | 16,438,400 | 825 | | (200,000) | (420,400) | | | | | | | (220,400) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 5,000 | 4,100,000 | 820 | | (62,500) | (130,100) | | | | | | | (67,600) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 45,000 | 37,125,000 | 825 | | (468,000) | (945,900) | | | | | | | (477,900) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/06/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 22,500 | 31,747,500 | 1,411 | | (337,500) | (508,275) | | | | | | | (170,775) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/08/2010 | 12/20/2012 | 12/20/2012 | closing purchase | 40,000 | 49,131,200 | 1,225 | (5,279,200) | | (8,747,600) | | | | (269,200) | | | (3,468,400) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/03/2011 | 12/20/2012 | 12/20/2012 | closing purchase | 37,000 | 49,245,890 | 1,325 | (4,471,450) | | (4,391,530) | | | | (1,726,050) | | | 79,920 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/23/2011 | 03/16/2012 | 03/16/2012 | closing purchase | 37,500 | 43,588,125 | 1,125 | (3,784,875) | | (10,504,125) | | | | 1,755,750 | | | (6,719,250) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/24/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 55,000 | 64,768,000 | 1,150 | (6,940,450) | | (15,597,450) | | | | 2,706,550 | | | (8,657,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/24/2011 | 12/21/2012 | 12/21/2012 | expiration | 55,000 | 64,768,000 | 1,150 | (7,931,000) | | | | | | (3,113,000) | | | 7,931,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 01/30/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 10,500 | 13,786,605 | 1,300 | | (367,500) | (1,103,655) | | | | | | | (736,155) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/02/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 12,250 | 16,237,865 | 1,320 | | (361,375) | (1,042,598) | | | | | | | (681,223) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/03/2012 | 03/17/2012 | 03/16/2012 | closing purchase | 17,450 | 23,468,505 | 1,340 | | (490,345) | (1,136,170) | | | | | | | (645,825) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/13/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 12,800 | 42,052,411 | 2,490 | | (1,180,300) | (1,904,108) | | | | 5,955 | (5,955) | | (723,808) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/16/2012 | 06/15/2012 | 06/15/2012 | expiration | 21,850 | 30,681,115 | 1,398 | | (917,700) | | | | | | | | 917,700 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/05/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 70,730 | 232,171,225 | 2,525 | | (3,338,924) | (7,244,194) | | | | 32,210 | (32,210) | | (3,905,270) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/26/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 19,710 | 52,389,620 | 2,120 | | (2,710,776) | (11,299,235) | | | | 88,458 | (88,458) | | (8,588,459) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/12/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 500,000 | 650,000,000 | 1,300 | | (11,000,000) | (18,235,000) | | | | | | | (7,235,000) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/08/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 8,900 | 26,766,877 | 2,420 | | (772,395) | (1,654,904) | | | | 31,960 | (31,960) | | (882,508) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/16/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 33,400 | 47,278,034 | 1,408 | | (797,592) | (1,976,278) | | | | | | | (1,178,686) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/05/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 9,500 | 13,328,500 | 1,403 | | (166,630) | (609,615) | | | | | | | (442,985) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/06/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 8,800 | 12,575,200 | 1,429 | | (129,712) | (335,896) | | | | | | | (206,184) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/10/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 350,000 | 490,000,000 | 1,400 | | (13,650,000) | (23,509,500) | | | | | | | (9,859,500) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 199,500 | 279,300,000 | 1,400 | | (7,760,550) | (13,400,415) | | | | | | | (5,639,865) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/05/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,200 | 28,628,652 | 1,405 | | (646,400) | (577,518) | | | | | | | 68,882 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/19/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 12,280 | 39,263,607 | 2,480 | | (860,291) | (2,635,619) | | | | 31,490 | (31,490) | | (1,775,328) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 11/21/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 9,950 | 13,840,749 | 1,384 | | (199,000) | (493,421) | | | | | | | (294,421) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/07/2012 | 12/14/2012 | 12/14/2012 | closing purchase | 225,500 | 26,531,049 | 9,530 | | (191,612) | (514,635) | | | | (2,368) | 2,368 | | (323,022) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/12/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 601,000 | 500,032,000 | 832 | | (4,207,000) | (8,426,020) | | | | | | | (4,219,020) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/31/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 48,000 | 58,506,720 | 1,225 | (5,616,000) | | (10,012,320) | | | | 396,000 | | | (4,396,320) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/20/2012 | 03/17/2012 | 03/16/2012 | closing purchase | 11,100 | 14,600,718 | 1,305 | | (410,700) | (1,111,221) | | | | | | | (700,521) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/17/2012 | 01/20/2012 | 01/20/2012 | closing purchase | 150,000 | 187,500,000 | 1,250 | | (7,312,500) | (9,589,500) | | | | | | | (2,277,000) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/08/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 4,200 | 3,479,238 | 828 | | (109,200) | (21,714) | | | | | | | 87,486 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/09/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 13,950 | 18,859,703 | 1,350 | | (362,700) | (768,785) | | | | | | | (406,085) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 06/15/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 8,000 | 10,742,720 | 1,329 | | (456,000) | (1,105,360) | | | | | | | (649,360) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 120,000 | 172,387,200 | 1,550 | | (558,000) | | | | | | | | 558,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/28/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 8,000 | 11,525,360 | 1,430 | | (320,000) | (28,720) | | | | | | | 291,280 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/18/2012 | 12/21/2012 | 12/21/2012 | expiration | 17,850 | 26,013,519 | 1,455 | | (606,900) | | | | | | | | 606,900 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/09/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 24,000 | 33,116,400 | 1,380 | | (720,000) | (1,286,160) | | | | | | | (566,160) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/15/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,000 | 27,066,600 | 1,348 | | (600,000) | (1,711,800) | | | | | | | (1,111,800) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/19/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 33,350 | 46,252,782 | 1,377 | | (767,050) | (1,887,277) | | | | | | | (1,120,227) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/27/2012 | 12/21/2012 | 12/21/2012 | expiration | 50,000 | 69,947,000 | 1,450 | | (162,500) | | | | | | | | 162,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 62,500 | 88,120,625 | 1,450 | | (218,750) | | | | | | | | 218,750 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 62,500 | 88,120,625 | 1,450 | | (212,500) | | | | | | | | 212,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 40,000 | 56,397,200 | 1,225 | | (7,114,000) | (8,343,600) | | | | | | | (1,229,600) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 37,000 | 52,167,410 | 1,325 | | (2,991,820) | (4,017,830) | | | | | | | (1,026,010) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 45,000 | 37,125,000 | 825 | | (452,250) | (945,900) | | | | | | | (493,650) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 5,400 | 4,428,000 | 820 | | (64,800) | (140,508) | | | | | | | (75,708) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/10/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 52,500 | 70,875,000 | 1,350 | | (3,648,750) | (4,388,475) | | | | | | | (739,725) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/12/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 18,200 | 26,062,400 | 1,432 | | (218,400) | (28,938) | | | | | | | 189,462 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 05/28/2009 | 06/04/2012 | 06/04/2012 | closing purchase | 55,000 | 81,176,590 | 1,900 | (8,762,600) | | (17,308,555) | | | | 8,927,100 | | | (8,545,955) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 06/17/2011 | 06/14/2012 | 06/14/2012 | closing purchase | 25,000 | 31,787,500 | 1,275 | (2,329,750) | | (1,352,500) | | | | (686,000) | | | 977,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/04/2011 | 03/16/2012 | 03/16/2012 | closing purchase | 33,000 | 39,602,310 | 1,225 | (2,560,800) | | (5,943,630) | | | | (221,100) | | | (3,382,830) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/25/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 25,000 | 28,981,750 | 1,150 | (3,275,000) | | (7,089,750) | | | | 1,110,000 | | | (3,814,750) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/01/2011 | 06/15/2012 | 06/15/2012 | expiration | 145,000 | 176,650,600 | 1,400 | (3,620,650) | | | | | | (1,170,150) | | | 3,620,650 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/23/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 52,500 | 60,993,975 | 1,175 | (6,560,925) | | (13,575,975) | | | | 1,755,075 | | | (7,015,050) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/29/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 26,000 | 31,074,940 | 1,200 | (3,301,220) | | (6,073,340) | | | | 349,180 | | | (2,772,120) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/30/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 50,000 | 62,348,000 | 1,225 | (6,398,500) | | (10,429,500) | | | | (136,000) | | | (4,031,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/01/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 50,000 | 62,229,000 | 1,225 | (6,648,500) | | (10,429,500) | | | | (386,000) | | | (3,781,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/02/2011 | 12/21/2012 | 01/03/2012 | closing purchase | 100,000 | 62,214,000 | 1,250 | (12,197,000) | | (15,306,500) | | | | (877,000) | | | (3,109,500) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 07/03/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 27,000 | 37,098,540 | 1,365 | | (1,107,000) | (2,758,590) | | | | | | | (1,651,590) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 07/05/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 30,000 | 41,027,400 | 1,360 | | (1,230,000) | (3,215,100) | | | | | | | (1,985,100) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/19/2012 | 12/14/2012 | 12/14/2012 | closing purchase | 332,500 | 37,385,605 | 9,150 | | (690,045) | (2,246,709) | | | | (25,833) | 25,833 | | (1,556,664) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 18,046 | 61,018,940 | 2,601 | | (733,243) | (989,249) | | | | 12,681 | (12,681) | | (256,005) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 22,500 | 31,747,500 | 1,411 | | (360,000) | (508,275) | | | | | | | (148,275) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/04/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 17,600 | 24,728,000 | 1,405 | | (334,400) | (503,184) | | | | | | | (168,784) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/06/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 2,260 | 20,028,120 | 5,908 | | (178,059) | (5,465) | | | | 784 | (784) | | 172,594 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/11/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 24,500 | 35,035,000 | 1,430 | | (330,750) | (87,955) | | | | | | | 242,795 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/01/2011 | 12/21/2012 | 01/11/2012 | closing purchase | 24,000 | 28,906,080 | 1,225 | (2,692,800) | | (3,282,000) | | | | 313,200 | | | (589,200) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/11/2011 | 03/16/2012 | 03/16/2012 | closing purchase | 42,500 | 53,713,625 | 1,225 | (3,684,750) | | (7,654,675) | | | | (671,500) | | | (3,969,925) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/12/2011 | 12/20/2012 | 12/21/2012 | closing purchase | 3,750 | 31,720,414 | 5,390 | (2,708,737) | | (3,142,365) | | | | 459,180 | (104,403) | | (433,628) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 01/11/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 4,800 | 6,203,904 | 1,283 | | (206,640) | (586,128) | | | | | | | (379,488) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/02/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 11,200 | 14,846,048 | 1,320 | | (336,000) | (953,232) | | | | | | | (617,232) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/03/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 16,500 | 22,190,850 | 1,340 | | (445,500) | (1,074,315) | | | | | | | (628,815) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 72,500 | 60,058,275 | 710 | | (8,689,850) | (8,929,825) | | | | | | | (239,975) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 70,000 | 57,987,300 | 775 | | (4,174,100) | (4,071,900) | | | | | | | 102,200 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/16/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 19,650 | 26,685,486 | 1,349 | | (510,900) | (1,102,562) | | | | | | | (591,662) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/14/2012 | 06/15/2012 | 06/15/2012 | expiration | 36,100 | 121,132,334 | 2,515 | | (4,984,149) | | | | | (140,627) | 140,627 | | 4,984,149 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/11/2012 | 06/15/2012 | 06/15/2012 | expiration | 12,750 | 10,156,523 | 790 | | (433,500) | | | | | | | | 433,500 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/18/2012 | 06/15/2012 | 06/15/2012 | expiration | 8,060 | 24,621,885 | 2,275 | | (962,813) | | | | | (34,435) | 34,435 | | 962,813 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 06/07/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 16,600 | 28,485,600 | 1,320 | | (232,400) | (273,402) | | | | | | | (41,002) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/20/2012 | 12/21/2012 | 12/21/2012 | expiration | 130,000 | 189,833,800 | 1,450 | | (5,460,000) | | | | | | | | 5,460,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/02/2012 | 12/21/2012 | 12/21/2012 | expiration | 12,300 | 17,782,725 | 1,440 | | (492,000) | | | | | | | | 492,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 10/23/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 35,850 | 50,659,994 | 1,410 | | (1,326,450) | (845,702) | | | | | | | 480,749 | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/07/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 1,680 | 15,553,307 | 5,800 | | (287,337) | (296,731) | | | | 2,619 | (2,619) | | (9,394) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/21/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 8,850 | 12,310,616 | 1,384 | | (177,000) | (438,872) | | | | | | | (261,872) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/04/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 18,150 | 25,500,750 | 1,405 | | (326,700) | (518,909) | | | | | | | (192,209) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 10/21/2011 | 10/19/2012 | 10/19/2012 | closing purchase | 21,404 | 69,524,556 | 2,190 | (9,172,609) | | (10,297,147) | | | | (1,981,057) | (75,375) | | (1,124,537) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/23/2012 | 03/09/2012 | 03/09/2012 | closing purchase | 145,500 | 16,559,017 | 8,760 | | (425,300) | (2,092,991) | | | | (28,386) | 28,386 | | (1,667,691) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 01/25/2012 | 03/09/2012 | 03/09/2012 | closing purchase | 160,000 | 18,273,395 | 8,830 | | (463,142) | (2,165,781) | | | | (26,672) | 26,672 | | (1,702,639) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/03/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 3,420 | 31,917,294 | 5.850 | | (649,109) | (646,691) | | | | 3,016 | (3,016) | | 2,418 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/16/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 12,490 | 40,823,772 | 2,475 | | (1,077,124) | (2,106,034) | | | | 14,257 | (14,257) | | (1,028,911) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 02/28/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 16,800 | 23,052,624 | 1,370 | | (252,000) | (589,848) | | | | | | | (337,848) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/16/2012 | 06/15/2012 | 06/15/2012 | expiration | 22,200 | 31,172,574 | 1,398 | | (1,021,200) | | | | | | | | 1,021,200 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/01/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 16,000 | 53,040,000 | 2,550 | | (785,524) | (1,109,148) | | | | (4,926) | 4,926 | | (323,624) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/02/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 16,000 | 53,040,000 | 2,550 | | (732,922) | (1,123,013) | | | | (3,694) | 3,694 | | (390,090) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/09/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 146,200 | 200,410,960 | 1,371 | | (1,462,000) | (5,016,122) | | | | | | | (3,554,122) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/01/2012 | 03/09/2012 | 03/09/2012 | closing purchase | 145,500 | 17,711,481 | 9,860 | | (214,787) | (152,521) | | | | (3,099) | 3,099 | | 62,266 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/07/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 360,000 | 504,000,000 | 1,400 | | (12,960,000) | (24,181,200) | | | | | | | (11,221,200) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/26/2012 | 12/14/2012 | 12/14/2012 | closing purchase | 164,000 | 18,762,294 | 9,430 | | (199,065) | (570,896) | | | | (2,449) | 2,449 | | (371,831) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/27/2012 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 139,894,000 | 1,450 | | (322,500) | (195,000) | | | | | | | 127,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/10/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 10,300 | 14,605,400 | 1,418 | | (123,600) | (160,577) | | | | | | | (36,977) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/11/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 3,390 | 11,559,561 | 2,623 | | (110,561) | (87,370) | | | | 2,059 | (2,059) | | 23,191 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/10/2009 | 03/13/2012 | 03/09/2012 | expiration | 75,000 | 128,260,200 | 2,550 | (3,105,000) | | | | | | (3,095,033) | | | 3,105,000 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 04/23/2012 | 06/15/2012 | 06/15/2012 | expiration | 22,000 | 64,972,564 | 2,185 | | (2,615,778) | | | | | (109,592) | 109,592 | | 2,615,778 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 40,000 | 102,886,874 | 2,060 | | (7,001,120) | (26,028,601) | | | | 228,760 | (228,760) | | (19,027,481) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/27/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 12,200 | 16,908,834 | 1,380 | | (390,400) | (1,063,474) | | | | | | | (673,074) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/18/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 77,860 | 259,404,318 | 2,550 | | (10,786,055) | (9,543,551) | | | | 144,430 | (144,430) | | 1,242,504 | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/07/2012 | 09/14/2012 | 09/14/2012 | closing purchase | 130,000 | 14,219,753 | 8,860 | | (156,527) | (359,749) | | | | 1,119 | (1,119) | | (203,221) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/09/2012 | 12/21/2012 | 12/21/2012 | expiration | 7,100 | 10,234,508 | 1,438 | | (274,060) | | | | | | | | 274,060 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/17/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 14,350 | 48,379,016 | 2,555 | | (1,591,958) | (1,660,863) | | | | 20,531 | (20,531) | | (68,906) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/26/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 13,750 | 19,414,175 | 1,403 | | (508,750) | (420,613) | | | | | | | 88,138 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/19/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 18,350 | 25,449,432 | 1,377 | | (495,450) | (1,038,427) | | | | | | | (542,977) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/19/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 6,750 | 21,582,194 | 2,480 | | (484,218) | (1,450,496) | | | | 15,491 | (15,491) | | (966,278) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/15/2011 | 07/13/2012 | 07/13/2012 | expiration | 24,000 | 90,900,851 | 3,100 | (1,918,877) | | | | | | (1,920,098) | 95,158 | | 1,918,877 | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 09/27/2011 | 09/06/2012 | 09/06/2012 | expiration | 25,000,000 | 33,987,479 | 1 | (2,153,069) | | | | | | (1,251,133) | 48,529 | | 2,153,069 | | | 00001 |
| Call option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 10/06/2011 | 04/05/2012 | 04/05/2012 | expiration | 65,000,000 | 87,425,050 | 1 | (4,001,324) | | | | | | (2,197,301) | (36,445) | | 4,001,324 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/20/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 60,000 | 72,923,400 | 1,200 | (7,854,000) | | (14,015,400) | | | | 570,000 | | | (6,161,400) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/22/2011 | 03/16/2012 | 03/16/2012 | closing purchase | 25,500 | 31,977,000 | 1,245 | (1,347,675) | | (4,082,805) | | | | 132,600 | | | (2,735,130) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/27/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 22,500 | 67,357,445 | 2,200 | (7,236,459) | | (13,186,550) | | | | 655,569 | (166,324) | | (5,950,091) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/11/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 26,800 | 34,638,464 | 1,283 | | (1,153,740) | (3,272,548) | | | | | | | (2,118,808) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 50,000 | 40,666,500 | 720 | | (5,680,000) | (2,113,500) | | | | | | | 3,566,500 | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 50,000 | 41,032,500 | 730 | | (5,397,500) | (1,613,500) | | | | | | | 3,784,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/13/2012 | 06/15/2012 | 06/15/2012 | expiration | 32,250 | 45,019,388 | 1,372 | | (1,467,375) | | | | | | | | 1,467,375 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/15/2012 | 06/15/2012 | 06/15/2012 | expiration | 30,900 | 43,340,340 | 1,392 | | (1,429,125) | | | | | | | | 1,429,125 | | | 00001 |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 04/27/2012 | 06/01/2012 | 06/01/2012 | expiration | 70,000 | 169,734,740 | 2,465 | | (1,393,000) | | | | | | | | 1,393,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/13/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 2,950 | 3,878,896 | 1,310 | | (177,000) | (463,652) | | | | | | | (286,652) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/07/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 60,000 | 168,480,000 | 2,160 | | (1,875,443) | (1,808,081) | | | | 22,208 | (22,208) | | 67,362 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/08/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 16,500 | 21,780,000 | 1,320 | | (201,875) | (265,991) | | | | | | | (64,116) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 07/26/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 24,400 | 33,184,488 | 1,354 | | (878,400) | (2,761,348) | | | | | | | (1,882,948) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/03/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 53,550 | 74,487,515 | 1,385 | | (1,660,050) | (4,400,204) | | | | | | | (2,740,154) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/14/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 19,800 | 59,341,941 | 2,425 | | (1,587,772) | (3,553,877) | | | | 73,874 | (73,874) | | (1,966,105) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/16/2012 | 09/14/2012 | 09/14/2012 | closing purchase | 195,000 | 22,348,004 | 8,935 | | (247,195) | (351,081) | | | | 411 | (411) | | (103,886) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/23/2012 | 09/14/2012 | 09/14/2012 | closing purchase | 197,500 | 23,093,527 | 9,075 | | (354,587) | (4,489) | | | | (986) | 986 | | 350,098 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/07/2012 | 09/14/2012 | 09/14/2012 | closing purchase | 190,000 | 20,782,716 | 8.860 | | (228,771) | (523,022) | | | | 424 | (424) | | (294,252) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/10/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 20,400 | 29,314,800 | 1,437 | | (224,400) | (615,468) | | | | | | | (391,068) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/15/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 10,850 | 14,683,631 | 1,348 | | (314,650) | (928,652) | | | | | | | (614,002) | | | 00001 |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 11/19/2012 | 12/14/2012 | 12/14/2012 | closing purchase | 197,600 | 22,217,731 | 9,060 | | (243,200) | (1,557,897) | | | | (7,284) | 7,284 | | (1,314,697) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 04/01/2011 | 10/12/2012 | 08/27/2012 | closing purchase | 80,000 | 106,592,800 | 1,300 | (5,110,813) | (2,555,407) | (6,941,500) | | | | (4,176,578) | | | 724,720 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Merrill Lynch International | 04/01/2011 | 10/25/2012 | 08/27/2012 | closing purchase | 75,000 | 99,930,750 | 1,325 | (4,339,722) | (2,169,861) | (5,313,550) | | | | (3,737,199) | | | 1,196,033 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/28/2011 | 12/20/2013 | 12/13/2012 | closing purchase | 50,000 | 174,175,035 | 3,000 | (5,992,746) | | (3,651,623) | | | | (2,346,806) | (93,223) | | 2,341,124 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 01/31/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 10,500 | 13,780,305 | 1,312 | | (342,510) | (977,655) | | | | | | | (635,145) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 50,000 | 41,032,500 | 730 | | (5,250,000) | (1,613,500) | | | | | | | 3,636,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 07/23/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 8,500 | 11,479,420 | 1,335 | | (323,000) | (1,123,445) | | | | | | | (800,445) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/12/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 21,404 | 68,443,966 | 2,475 | | (2,484,318) | (4,727,738) | | | | 45,889 | (45,889) | | (2,243,420) | | | 00001 |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/07/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 1,360 | 12,590,772 | 5,800 | | (232,883) | (240,774) | | | | 2,394 | (2,394) | | (7,891) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/02/2012 | 12/21/2012 | 11/16/2012 | expiration | 12,000 | 26,677,219 | 2,500 | | (969,607) | | | | | (3,594) | 3,594 | | 969,607 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 12/12/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 150,000 | 507,000,000 | 2,600 | | (8,023,395) | (8,452,344) | | | | 51,523 | (51,523) | | (428,948) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/11/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 150,000 | 215,034,000 | 1,430 | | (6,750,000) | (538,500) | | | | | | | 6,211,500 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 01/20/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 51,000 | 67,084,380 | 1,300 | | (5,212,200) | (6,813,090) | | | | | | | (1,600,890) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/10/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 19,400 | 26,047,216 | 1,335 | | (523,800) | (1,360,134) | | | | | | | (836,334) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/16/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 20,100 | 27,296,604 | 1,342 | | (522,600) | (1,268,511) | | | | | | | (745,911) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/11/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 500,000 | 661,000,000 | 1,322 | | (5,000,000) | (7,235,000) | | | | | | | (2,235,000) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 07/30/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 46,800 | 64,832,040 | 1,385 | | (1,544,400) | (3,845,556) | | | | | | | (2,301,156) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/01/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 15,600 | 44,499,890 | 2,320 | | (1,669,899) | (4,945,680) | | | | 93,376 | (93,376) | | (3,275,782) | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/16/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 14,300 | 43,404,625 | 2,435 | | (1,159,600) | (2,397,006) | | | | 66,584 | (66,584) | | (1,237,405) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 08/22/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 31,250 | 44,171,563 | 1,410 | | (625,000) | (1,786,563) | | | | | | | (1,161,563) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/12/2012 | 12/21/2012 | 12/21/2012 | expiration | 120,000 | 172,387,200 | 1,550 | | (576,000) | | | | | | | | 576,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/14/2012 | 12/21/2012 | 12/10/2012 | closing purchase | 75,000 | 109,932,750 | 1,450 | | (3,870,000) | (213,750) | | | | | | | 3,656,250 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/13/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 421,950 | 607,397,025 | 1,440 | | (5,063,400) | (11,675,357) | | | | | | | (6,611,957) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/05/2012 | 12/21/2012 | 12/21/2012 | expiration | 41,800 | 61,066,874 | 1,463 | | (1,546,600) | | | | | | | | 1,546,600 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/17/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 6,940 | 23,397,238 | 2,555 | | (769,908) | (802,256) | | | | 8,981 | (8,981) | | (32,347) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/25/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 34,250 | 48,394,223 | 1,413 | | (1,267,250) | (705,208) | | | | | | | 562,043 | | | 00001 |
| Call option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/09/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 8,300 | 26,168,598 | 2,460 | | (750,886) | (2,000,586) | | | | 27,211 | (27,211) | | (1,249,700) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/26/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 17,650 | 24,821,019 | 1,400 | | (353,000) | (592,864) | | | | | | | (239,864) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 118,000 | 170,274,000 | 1,443 | | (590,000) | | | | | | | | 590,000 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,000 | 28,000,000 | 1,400 | | (538,000) | (671,800) | | | | | | | (133,800) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/04/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 45,000 | 37,125,000 | 825 | | (438,750) | (945,900) | | | | | | | (507,150) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/04/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 5,400 | 4,428,000 | 820 | | (64,800) | (140,508) | | | | | | | (75,708) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/05/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 27,500 | 37,812,500 | 1,375 | | (1,162,150) | (1,611,225) | | | | | | | (449,075) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/10/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 12,750 | 18,105,000 | 1,420 | | (153,000) | (173,273) | | | | | | | (20,273) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/11/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 120,200 | 100,126,600 | 833 | | (961,600) | (1,565,004) | | | | | | | (603,404) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/12/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 36,000 | 30,096,000 | 836 | | (252,000) | (360,720) | | | | | | | (108,720) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/13/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 121,000 | 100,430,000 | 830 | | (847,000) | (1,938,420) | | | | | | | (1,091,420) | | | 00001 |
| Call option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/17/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 120,000 | 99,840,000 | 832 | | (600,000) | (1,682,400) | | | | | | | (1,082,400) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/29/2011 | 12/21/2012 | 12/21/2012 | closing purchase | 47,500 | 57,478,800 | 1,200 | (5,600,250) | | (11,095,525) | | | | 1,068,750 | | | (5,495,275) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/29/2011 | 12/20/2013 | 01/04/2012 | closing purchase | 37,000 | 44,772,960 | 1,225 | (4,902,500) | | (6,327,000) | | | | 1,278,350 | | | (1,424,500) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 01/04/2012 | 03/16/2012 | 03/16/2012 | closing purchase | 5,400 | 6,897,420 | 1,264 | | (264,600) | (761,994) | | | | | | | (497,394) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 07/19/2012 | 09/21/2012 | 09/21/2012 | closing purchase | 17,600 | 24,226,576 | 1,373 | | (580,800) | (1,657,392) | | | | | | | (1,076,592) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/25/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 36,500 | 51,573,405 | 1,413 | | (1,368,750) | (751,535) | | | | | | | 617,215 | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/15/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 14,150 | 19,149,620 | 1,348 | | (410,350) | (1,211,099) | | | | | | | (800,749) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/20/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 16,000 | 22,204,960 | 1,381 | | (400,000) | (841,440) | | | | | | | (441,440) | | | 00001 |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/26/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 16,150 | 22,711,584 | 1,400 | | (323,000) | (542,479) | | | | | | | (219,479) | | | 00001 |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | (189,227,359) | (313,637,829) | (628,622,827) | | | XXX | (20,913,792) | (1,046,332) | | (125,757,642) | | | XXX |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 05/11/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 19,100 | 25,849,749 | 1,350 | | (553,900) | (258,423) | | | | | | | 295,477 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 05/18/2012 | 06/15/2012 | 06/15/2012 | expiration | 10,000 | 12,952,200 | 1,303 | | (300,000) | | | | | | | | 300,000 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 06/20/2012 | 09/21/2012 | 09/21/2012 | expiration | 18,000 | 50,491,036 | 2,200 | | (2,568,711) | | | | | 60,851 | (60,851) | | 2,568,711 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 07/23/2012 | 09/21/2012 | 09/21/2012 | expiration | 8,450 | 11,411,894 | 1,340 | | (329,550) | | | | | | | | 329,550 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/07/2012 | 09/21/2012 | 09/21/2012 | expiration | 360,000 | 516,600,000 | 1,435 | | (4,968,000) | | | | | | | | 4,968,000 | | | 00001 |
| Put option on RLX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/11/2012 | 09/21/2012 | 09/21/2012 | expiration | 200,000 | 168,000,000 | 840 | | (2,000,000) | | | | | | | | 2,000,000 | | | 00001 |
| Put option on RLX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 09/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 121,600 | 102,752,000 | 845 | | (1,155,200) | | | | | | | | 1,155,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 12,400 | 17,533,600 | 1,414 | | (223,200) | | | | | | | | 223,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 25,000 | 35,125,000 | 1,405 | | (425,000) | | | | | | | | 425,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/05/2012 | 12/21/2012 | 12/21/2012 | expiration | 21,450 | 30,265,950 | 1,411 | | (364,650) | | | | | | | | 364,650 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Bank of America, NA | 12/13/2012 | 12/21/2012 | 12/21/2012 | expiration | 200,000 | 166,000,000 | 830 | | (1,400,000) | | | | | | | | 1,400,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/07/2010 | 12/20/2012 | 12/21/2012 | expiration | 20,000 | 24,475,000 | 1,225 | (3,299,250) | | | | | | 979,250 | | | 3,299,250 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/06/2011 | 01/10/2012 | 01/10/2012 | closing purchase | 8,000 | 29,503,599 | 2,860 | (1,881,842) | (1,665,311) | (5,212,639) | | | | 2,273,520 | (108,046) | | (1,665,487) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 01/21/2011 | 12/20/2012 | 01/12/2012 | closing purchase | 25,000 | 32,083,750 | 1,300 | (4,101,500) | | (3,183,750) | | | | 402,750 | | | 917,750 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 04/06/2011 | 12/20/2012 | 12/20/2012 | expiration | 65,000 | 86,810,100 | 950 | (2,679,625) | | | | | | 63,375 | | | 2,679,625 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 05/23/2011 | 06/18/2012 | 06/18/2012 | expiration | 24,000 | 31,616,880 | 1,325 | (2,940,000) | | | | | | 110,400 | | | 2,940,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/16/2011 | 12/20/2012 | 12/21/2012 | expiration | 21,000 | 26,620,440 | 1,275 | (2,310,000) | | | | | | 540,750 | | | 2,310,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 03/16/2012 | 03/16/2012 | expiration | 26,000 | 21,146,580 | 814 | | (650,000) | | | | | | | | 650,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/10/2012 | 06/15/2012 | 06/15/2012 | expiration | 50,000 | 40,666,500 | 720 | | (1,150,000) | | | | | | | | 1,150,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 02/27/2012 | 03/16/2012 | 03/16/2012 | expiration | 3,360 | 31,452,175 | 5,855 | | (363,249) | | | | | (1,542) | 1,542 | | 363,249 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/09/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 300,000 | 411,261,000 | 1,365 | | (14,100,000) | (8,559,000) | | | | | | | 5,541,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/13/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 45,850 | 64,004,308 | 1,372 | | (2,063,250) | (1,629,051) | | | | | | | 434,200 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 03/14/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 4,460 | 41,564,798 | 5,935 | | (524,480) | (2,963,089) | | | | (348) | 348 | | (2,438,610) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 05/15/2012 | 06/15/2012 | 06/15/2012 | expiration | 16,800 | 22,355,088 | 1,335 | | (487,200) | | | | | | | | 487,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 07/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 10,000 | 13,347,600 | 1,320 | | (420,000) | | | | | | | | 420,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 3,850 | 35,214,874 | 5,815 | | (603,777) | | | | | 21,906 | (21,906) | | 603,777 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 08/23/2012 | 09/21/2012 | 09/21/2012 | expiration | 10,700 | 15,002,256 | 1,401 | | (230,050) | | | | | | | | 230,050 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 09/25/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 21,800 | 31,426,662 | 1,453 | | (828,400) | (423,138) | | | | | | | 405,262 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 09/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 33,000 | 47,421,000 | 1,437 | | (396,000) | | | | | | | | 396,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 11/30/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,000 | 16,438,400 | 825 | | (311,000) | | | | | | | | 311,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 45,000 | 37,125,000 | 825 | | (652,500) | | | | | | | | 652,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/17/2009 | 03/16/2012 | 03/16/2012 | expiration | 126,100 | 98,120,940 | 610 | (12,143,745) | | | | | | (12,132,071) | | | 12,143,745 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/08/2010 | 12/20/2012 | 12/20/2012 | expiration | 40,000 | 49,131,200 | 1,225 | (6,496,000) | | | | | | (1,856,000) | | | 6,496,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/16/2011 | 12/20/2012 | 12/20/2012 | expiration | 75,000 | 100,224,000 | 1,250 | (8,026,500) | | | | | | (1,333,500) | | | 8,026,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/03/2011 | 12/20/2012 | 12/20/2012 | expiration | 37,000 | 49,245,890 | 1,325 | (5,592,180) | | | | | | (383,320) | | | 5,592,180 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/23/2011 | 03/16/2012 | 03/16/2012 | expiration | 37,500 | 43,588,125 | 1,125 | (3,452,625) | | | | | | (2,738,250) | | | 3,452,625 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 12/19/2011 | 03/16/2012 | 03/16/2012 | expiration | 20,300 | 24,468,605 | 1,204 | (1,218,000) | | | | | | (496,833) | | | 1,218,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/02/2012 | 12/21/2012 | 12/01/2012 | expiration | 160,000 | 212,086,400 | 850 | | (2,308,800) | | | | | | | | 2,308,800 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 02/27/2012 | 03/16/2012 | 03/16/2012 | expiration | 4,580 | 15,420,850 | 2,490 | | (289,815) | | | | | (6,404) | 6,404 | | 289,815 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 03/05/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 70,730 | 236,501,030 | 2,525 | | (13,506,412) | (30,357,630) | | | | (548,942) | 548,942 | | (16,851,218) | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | BNP Paribas | 05/16/2012 | 09/06/2012 | 08/27/2012 | closing purchase | 25,000,000 | 31,790,000 | 1 | | (817,545) | (507,317) | | | | (7,850) | 7,850 | | 310,229 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 06/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 500,000 | 662,090,000 | 1,300 | | (27,300,000) | | | | | | | | 27,300,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 07/19/2012 | 09/21/2012 | 09/21/2012 | expiration | 49,500 | 68,137,245 | 1,373 | | (1,732,500) | | | | | | | | 1,732,500 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 08/08/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,130 | 19,494,553 | 5,800 | | (333,398) | | | | | 12,759 | (12,759) | | 333,398 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 350,000 | 500,178,000 | 1,400 | | (12,600,000) | | | | | | | | 12,600,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 12/21/2012 | 12/21/2012 | expiration | 199,500 | 291,268,005 | 1,400 | | (7,182,000) | | | | | | | | 7,182,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/19/2012 | 12/21/2012 | 12/21/2012 | expiration | 2,120 | 20,250,860 | 5,830 | | (584,623) | | | | | (1,928) | 1,928 | | 584,623 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/20/2012 | 12/21/2012 | 12/21/2012 | expiration | 2,120 | 20,125,793 | 5,800 | | (584,623) | | | | | (1,928) | 1,928 | | 584,623 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 09/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 18,400 | 26,864,000 | 1,460 | | (220,800) | | | | | | | | 220,800 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | BNP Paribas | 10/10/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 45,300 | 64,894,968 | 1,435 | | (1,756,734) | (63,873) | | | | | | | 1,692,861 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/31/2011 | 12/21/2012 | 12/21/2012 | expiration | 48,000 | 58,506,720 | 1,225 | (7,382,400) | | | | | | (1,814,400) | | | 7,382,400 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/15/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,500 | 9,118,125 | 1,216 | (465,000) | | | | | | (165,509) | | | 465,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/16/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,350 | 8,964,501 | 1,217 | (455,700) | | | | | | (163,707) | | | 455,700 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/29/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,450 | 9,409,499 | 1,252 | (387,400) | | | | | | 1,983 | | | 387,400 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 01/17/2012 | 03/16/2012 | 03/16/2012 | expiration | 150,000 | 194,050,500 | 1,250 | | (3,900,000) | | | | | | | | 3,900,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 6,800 | 9,013,672 | 1,322 | | (197,200) | | | | | | | | 197,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 02/24/2012 | 03/16/2012 | 03/16/2012 | expiration | 7,450 | 10,174,763 | 1,365 | | (111,750) | | | | | | | | 111,750 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 03/05/2012 | 03/16/2012 | 03/16/2012 | expiration | 7,350 | 10,032,750 | 1,365 | | (102,900) | | | | | | | | 102,900 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 07/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 19,000 | 25,360,440 | 1,323 | | (798,000) | | | | | | | | 798,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 08/30/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,700 | 24,376,010 | 5,725 | | (384,693) | | | | | 10,218 | (10,218) | | 384,693 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 13,200 | 18,968,400 | 1,437 | | (165,000) | | | | | | | | 165,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 09/13/2012 | 09/21/2012 | 09/21/2012 | expiration | 18,200 | 26,572,000 | 1,460 | | (227,500) | | | | | | | | 227,500 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 10/08/2012 | 12/21/2012 | 12/21/2012 | expiration | 3,210 | 30,053,807 | 5,810 | | (724,882) | | | | | 1,708 | (1,708) | | 724,882 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/27/2012 | 12/21/2012 | 12/21/2012 | expiration | 7,500 | 10,492,050 | 1,405 | | (150,000) | | | | | | | | 150,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 9,350 | 13,182,846 | 1,404 | | (187,000) | | | | | | | | 187,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 11/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 9,350 | 13,182,846 | 1,404 | | (187,000) | | | | | | | | 187,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 45,000 | 37,125,000 | 825 | | (677,250) | | | | | | | | 677,250 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 52,500 | 70,675,000 | 1,350 | | (78,750) | | | | | | | | 78,750 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 12/10/2012 | 12/21/2012 | 12/21/2012 | expiration | 45,700 | 64,802,600 | 1,418 | | (548,400) | | | | | | | | 548,400 | | | 00001 |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 06/03/2010 | 06/01/2012 | 06/01/2012 | expiration | 70,000 | 128,290,750 | 1,370 | (7,952,000) | | | | | | (7,306,301) | | | 7,952,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 06/17/2011 | 06/14/2012 | 06/14/2012 | expiration | 25,000 | 31,787,500 | 1,275 | (2,850,000) | | | | | | (546,250) | | | 2,850,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/04/2011 | 03/16/2012 | 03/16/2012 | expiration | 33,000 | 39,602,310 | 1,225 | (3,131,700) | | | | | | (1,749,000) | | | 3,131,700 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/25/2011 | 12/21/2012 | 12/21/2012 | expiration | 25,000 | 28,981,750 | 1,150 | (3,632,500) | | | | | | (1,442,500) | | | 3,632,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/25/2011 | 12/21/2012 | 12/21/2012 | expiration | 65,000 | 75,352,550 | 900 | (4,212,000) | | | | | | (2,089,750) | | | 4,212,000 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/17/2011 | 11/16/2012 | 11/16/2012 | expiration | 22,000 | 66,403,333 | 2,180 | (8,055,564) | | | | | | (1,678,483) | 122,134 | | 8,055,564 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/23/2011 | 12/21/2012 | 12/21/2012 | expiration | 52,500 | 60,993,975 | 1,175 | (8,057,175) | | | | | | (3,025,050) | | | 8,057,175 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/29/2011 | 12/21/2012 | 12/21/2012 | expiration | 26,000 | 31,074,940 | 1,200 | (3,860,220) | | | | | | (1,128,920) | | | 3,860,220 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/30/2011 | 12/21/2012 | 12/21/2012 | expiration | 50,000 | 62,348,000 | 1,225 | (6,998,500) | | | | | | (1,198,500) | | | 6,998,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/01/2011 | 12/21/2012 | 12/21/2012 | expiration | 50,000 | 62,229,000 | 1,225 | (6,703,500) | | | | | | (903,500) | | | 6,703,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/02/2011 | 12/21/2012 | 12/21/2012 | expiration | 100,000 | 62,214,000 | 1,250 | (13,997,000) | | (5,750,000) | | | | (1,517,000) | | | 8,247,000 | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 08/03/2012 | 09/14/2012 | 09/14/2012 | expiration | 217,000 | 23,662,425 | 8,550 | | (554,881) | | | | | (1,239) | 1,239 | | 554,881 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/01/2011 | 12/21/2012 | 12/21/2012 | expiration | 65,000 | 78,287,300 | 950 | (4,173,000) | | | | | | (1,556,750) | | | 4,173,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/01/2011 | 12/21/2012 | 01/11/2012 | closing purchase | 24,000 | 28,906,080 | 1,225 | (3,751,200) | | (2,304,000) | | | | (967,200) | | | 1,447,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 11/10/2011 | 03/17/2012 | 03/16/2012 | expiration | 42,500 | 52,686,825 | 1,225 | (3,285,250) | | | | | | (1,504,500) | | | 3,285,250 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/12/2011 | 12/20/2012 | 12/21/2012 | expiration | 3,750 | 31,720,414 | 5,390 | (3,474,536) | | | | | | (546,137) | (142,352) | | 3,474,536 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/19/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,200 | 8,678,520 | 1,217 | (432,000) | | | | | | (145,966) | | | 432,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 12/23/2011 | 03/16/2012 | 03/16/2012 | expiration | 8,000 | 10,122,640 | 1,251 | (408,000) | | | | | | 8,140 | | | 408,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/02/2012 | 12/21/2012 | 12/21/2012 | expiration | 160,000 | 212,086,400 | 850 | | (2,296,000) | | | | | | | | 2,296,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | expiration | 166,000 | 137,512,740 | 828 | | (3,818,000) | | | | | | | | 3,818,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | expiration | 72,500 | 60,058,275 | 710 | | (233,450) | | | | | | | | 233,450 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 02/08/2012 | 03/16/2012 | 03/16/2012 | expiration | 70,000 | 57,987,300 | 775 | | (740,600) | | | | | | | | 740,600 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/26/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 36,600 | 51,844,266 | 1,405 | | (1,427,400) | (2,508,198) | | | | | | | 1,080,798 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 03/27/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 37,250 | 52,616,370 | 1,415 | | (1,378,250) | (2,925,243) | | | | | | | 1,546,993 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/02/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 36,850 | 52,291,624 | 1,407 | | (1,326,600) | (2,599,031) | | | | | | | 1,272,431 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/10/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 12,400 | 16,846,516 | 1,372 | | (520,800) | (440,572) | | | | | | | 80,228 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 04/25/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 6,100 | 18,728,160 | 2,275 | | (675,779) | (700,198) | | | | (30,719) | 30,719 | | (24,419) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 05/18/2012 | 06/15/2012 | 06/15/2012 | expiration | 10,000 | 12,952,200 | 1,300 | | (300,000) | | | | | | | | 300,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/20/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 66,300 | 96,815,238 | 1,450 | | (2,784,600) | (1,087,983) | | | | | | | 1,696,617 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Deutsche Bank AG | 09/06/2012 | 09/21/2012 | 09/21/2012 | expiration | 10,850 | 15,504,650 | 1,429 | | (151,900) | | | | | | | | 151,900 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 10/21/2011 | 10/19/2012 | 10/19/2012 | expiration | 21,404 | 69,524,556 | 2,190 | (7,306,595) | | | | | | (1,371,398) | (41,165) | | 7,306,595 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 03/09/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 146,200 | 200,421,194 | 1,365 | | (7,017,600) | (4,171,086) | | | | | | | 2,846,514 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 06/15/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,730 | 23,505,163 | 5,436 | | (1,074,265) | | | | | 48,210 | (48,210) | | 1,074,265 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/07/2012 | 12/21/2012 | 12/07/2012 | closing purchase | 360,000 | 517,651,200 | 1,400 | | (14,778,000) | (8,640,000) | | | | | | | 6,138,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/27/2012 | 12/21/2012 | 12/21/2012 | expiration | 13,100 | 18,326,114 | 1,405 | | (248,900) | | | | | | | | 248,900 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/30/2012 | 12/21/2012 | 12/21/2012 | expiration | 10,140 | 33,910,387 | 2,588 | | (460,536) | | | | | 7,329 | (7,329) | | 460,536 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/20/2011 | 03/16/2012 | 03/16/2012 | expiration | 9,000 | 11,171,700 | 1,230 | (540,000) | | | | | | (139,050) | | | 540,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/30/2011 | 03/16/2012 | 03/16/2012 | expiration | 9,750 | 12,261,600 | 1,255 | (487,500) | | | | | | 33,150 | | | 487,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 02/22/2012 | 03/16/2012 | 03/16/2012 | expiration | 8,550 | 11,607,993 | 1,355 | | (171,000) | | | | | | | | 171,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/14/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,640 | 22,462,097 | 5,410 | | (1,065,190) | | | | | 50,313 | (50,313) | | 1,065,190 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/01/2012 | 06/15/2012 | 06/15/2012 | expiration | 40,000 | 107,120,000 | 2,060 | | (2,000,320) | | | | | 24,881 | (24,881) | | 2,000,320 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/06/2012 | 06/15/2012 | 06/15/2012 | expiration | 1,800 | 14,485,500 | 5,365 | | (195,319) | | | | | 2,495 | (2,495) | | 195,319 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/11/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,040 | 17,912,241 | 5,600 | | (528,735) | | | | | 24,921 | (24,921) | | 528,735 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 07/24/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,000 | 17,054,212 | 5,460 | | (518,518) | | | | | 24,282 | (24,282) | | 518,518 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 08/28/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,000 | 18,273,191 | 5,745 | | (284,832) | | | | | 7,695 | (7,695) | | 284,832 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/14/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,800 | 30,488,016 | 1,464 | | (936,000) | (632,528) | | | | | | | 303,472 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/21/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 20,800 | 30,371,120 | 1,459 | | (842,400) | (528,528) | | | | | | | 313,872 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/18/2012 | 09/21/2012 | 09/21/2012 | expiration | 77,860 | 258,105,900 | 2,550 | | (1,424,573) | | | | | (9,102) | 9,102 | | 1,424,573 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/01/2012 | 12/21/2012 | 12/21/2012 | expiration | 1,900 | 17,837,933 | 5,800 | | (460,218) | | | | | 570 | (570) | | 460,218 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 10/15/2012 | 12/21/2012 | 12/21/2012 | expiration | 16,800 | 24,194,184 | 1,429 | | (588,000) | | | | | | | | 588,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 160 | 1,486,940 | 5,760 | | (17,935) | | | | | 174 | (174) | | 17,935 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 25,000 | 35,125,000 | 1,405 | | (425,000) | | | | | | | | 425,000 | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 09/27/2011 | 09/06/2012 | 09/06/2012 | closing purchase | 25,000,000 | 33,987,479 | 1 | (2,153,069) | | (2,137,775) | | | | 430,220 | (104,443) | | 15,294 | | | 00001 |
| Put option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. | 10/06/2011 | 04/05/2012 | 04/05/2012 | closing purchase | 65,000,000 | 87,425,050 | 1 | (4,001,324) | | (85,800,000) | | | | 551,440 | (76,924) | | (81,798,676) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/20/2011 | 12/21/2012 | 12/21/2012 | expiration | 60,000 | 72,923,400 | 1,200 | (9,441,000) | | | | | | (3,138,000) | | | 9,441,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/13/2011 | 03/16/2012 | 03/16/2012 | expiration | 6,550 | 8,028,532 | 1,238 | (412,650) | | | | | | 105,148 | | | 412,650 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/16/2011 | 03/16/2012 | 03/16/2012 | expiration | 8,500 | 10,367,110 | 1,217 | (516,375) | | | | | | 178,696 | | | 516,375 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/23/2011 | 03/16/2012 | 03/16/2012 | expiration | 26,100 | 33,025,113 | 1,251 | (1,357,200) | | | | | | 456 | | | 1,357,200 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 12/27/2011 | 12/21/2012 | 12/21/2012 | expiration | 22,500 | 67,357,445 | 2,200 | (7,148,210) | | | | | | 30,681 | (131,488) | | 7,148,210 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 01/12/2012 | 03/16/2012 | 03/16/2012 | expiration | 36,000 | 46,638,000 | 1,283 | | (1,580,400) | | | | | | | | 1,580,400 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 03/16/2012 | 03/16/2012 | expiration | 26,000 | 21,146,580 | 814 | | (652,600) | | | | | | | | 652,600 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/10/2012 | 06/15/2012 | 06/15/2012 | expiration | 50,000 | 40,666,500 | 720 | | (1,160,000) | | | | | | | | 1,160,000 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/13/2012 | 03/16/2012 | 03/16/2012 | expiration | 7,040 | 23,128,826 | 2,490 | | (637,573) | | | | | (338) | 338 | | 637,573 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 03/16/2012 | 03/16/2012 | expiration | 24,600 | 20,187,990 | 818 | | (553,500) | | | | | | | | 553,500 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/14/2012 | 06/15/2012 | 06/15/2012 | expiration | 50,000 | 41,032,500 | 730 | | (1,175,000) | | | | | | | | 1,175,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/19/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 15,200 | 21,428,200 | 1,406 | | (665,760) | (1,056,856) | | | | | | | (391,096) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/01/2012 | 03/16/2012 | 03/16/2012 | expiration | 6,800 | 9,329,600 | 1,372 | | (99,280) | | | | | | | | 99,280 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 6,800 | 9,329,600 | 1,372 | | (93,160) | | | | | | | | 93,160 | | | 00001 |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 04/05/2012 | 06/08/2012 | 06/08/2012 | closing purchase | 104,000 | 12,333,210 | 9,740 | | (378,411) | (1,474,336) | | | | 14,187 | (14,187) | | (1,095,925) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 04/27/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 38,700 | 54,310,032 | 1,394 | | (1,199,700) | (2,226,411) | | | | | | | (1,026,711) | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 05/22/2012 | 06/15/2012 | 06/15/2012 | expiration | 5,100 | 14,185,196 | 2,180 | | (372,561) | | | | | (4,607) | 4,607 | | 372,561 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/15/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,050 | 17,650,397 | 5,436 | | (806,682) | | | | | 36,201 | (36,201) | | 806,682 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 06/04/2012 | 06/15/2012 | 06/15/2012 | expiration | 120,000 | 375,300,000 | 2,085 | | (6,855,014) | | | | | 131,930 | (131,930) | | 6,855,014 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/28/2012 | 12/21/2012 | 12/21/2012 | expiration | 20,000 | 16,749,000 | 833 | | (560,000) | | | | | | | | 560,000 | | | 00001 |
| Put option on RLX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 09/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 7,500 | 6,315,000 | 842 | | (71,250) | | | | | | | | 71,250 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/02/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 22,300 | 32,240,225 | 1,440 | | (892,000) | (142,943) | | | | | | | 749,057 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 10/03/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 23,800 | 34,533,562 | 1,446 | | (928,200) | (295,358) | | | | | | | 632,842 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 12/28/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,600 | 9,497,264 | 1,246 | (380,000) | | | | | | 370 | | | 380,000 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 03/16/2012 | 03/16/2012 | expiration | 24,600 | 20,187,990 | 818 | | (565,800) | | | | | | | | 565,800 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 02/14/2012 | 06/15/2012 | 06/15/2012 | expiration | 50,000 | 41,032,500 | 730 | | (1,250,000) | | | | | | | | 1,250,000 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 04/16/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 2,560 | 23,064,026 | 5,620 | | (673,306) | (437,231) | | | | (7,432) | 7,432 | | 236,076 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/04/2012 | 09/21/2012 | 09/21/2012 | expiration | 3,060 | 26,094,150 | 5,685 | | (364,308) | | | | | 8,664 | (8,664) | | 364,308 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 10/12/2012 | 10/23/2012 | 10/19/2012 | expiration | 21,404 | 68,443,966 | 2,475 | | (721,718) | | | | | 4,299 | (4,299) | | 721,718 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/02/2012 | 12/21/2012 | 12/21/2012 | expiration | 8,160 | 26,677,219 | 2,540 | | (749,691) | | | | | 14,079 | (14,079) | | 749,691 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 11/21/2012 | 12/21/2012 | 12/21/2012 | expiration | 1,870 | 17,158,444 | 5,745 | | (241,231) | | | | | 3,665 | (3,665) | | 241,231 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 08/23/2012 | 09/21/2012 | 09/21/2012 | expiration | 2,100 | 19,240,757 | 5,770 | | (299,745) | | | | | 7,409 | (7,409) | | 299,745 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/05/2012 | 09/21/2012 | 09/21/2012 | expiration | 7,700 | 10,803,100 | 1,403 | | (138,600) | | | | | | | | 138,600 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Royal Bank of Canada | 09/11/2012 | 09/21/2012 | 09/21/2012 | expiration | 150,000 | 214,500,000 | 1,430 | | (1,650,000) | | | | | | | | 1,650,000 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/18/2011 | 11/16/2012 | 11/16/2012 | expiration | 44,400 | 134,314,871 | 2,160 | (16,069,800) | | | | | | (4,093,168) | 243,803 | | 16,069,800 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/28/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,000 | 8,747,480 | 1,246 | (350,000) | | | | | | 341 | | | 350,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 01/20/2012 | 03/17/2012 | 03/16/2012 | expiration | 26,500 | 34,857,570 | 1,305 | | (954,000) | | | | | | | | 954,000 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 02/16/2012 | 03/16/2012 | 03/16/2012 | expiration | 7,760 | 25,363,688 | 2,475 | | (679,353) | | | | | 5,173 | (5,173) | | 679,353 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 03/01/2012 | 03/16/2012 | 03/16/2012 | expiration | 13,600 | 45,084,000 | 2,550 | | (661,353) | | | | | (7,793) | 7,793 | | 661,353 | | | 00001 |
| Put option on SX5E | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 03/02/2012 | 03/16/2012 | 03/16/2012 | expiration | 13,600 | 45,084,000 | 2,550 | | (615,293) | | | | | (6,497) | 6,497 | | 615,293 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/11/2012 | 09/21/2012 | 09/21/2012 | expiration | 500,000 | 654,465,000 | 1,315 | | (25,500,000) | | | | | | | | 25,500,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/13/2012 | 12/21/2012 | 12/21/2012 | expiration | 421,950 | 616,042,781 | 1,433 | | (18,987,750) | | | | | | | | 18,987,750 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/14/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 42,000 | 61,562,340 | 1,464 | | (1,890,000) | (1,277,220) | | | | | | | 612,780 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/12/2012 | 09/21/2012 | 09/21/2012 | expiration | 14,400 | 20,692,800 | 1,437 | | (187,200) | | | | | | | | 187,200 | | | 00001 |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 880 | 8,241,703 | 5,790 | | (156,211) | | | | | 295 | (295) | | 156,211 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/09/2012 | 12/21/2012 | 12/21/2012 | closing purchase | 25,750 | 37,118,110 | 1,438 | | (1,004,250) | (113,558) | | | | | | | 890,693 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/03/2012 | 12/21/2012 | 12/21/2012 | expiration | 12,400 | 17,533,600 | 1,414 | | (223,200) | | | | | | | | 223,200 | | | 00001 |
| Put option on RTY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/04/2012 | 12/21/2012 | 12/21/2012 | expiration | 45,000 | 37,125,000 | 825 | | (652,500) | | | | | | | | 652,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 12/05/2012 | 12/21/2012 | 12/21/2012 | expiration | 21,450 | 30,265,950 | 1,411 | | (257,400) | | | | | | | | 257,400 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/29/2011 | 12/21/2012 | 12/21/2012 | expiration | 47,500 | 57,478,800 | 1,200 | (7,077,500) | | | | | | (2,087,625) | | | 7,077,500 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/29/2011 | 12/20/2013 | 01/04/2012 | closing purchase | 37,000 | 44,772,960 | 1,225 | (7,696,000) | | (6,290,000) | | | | (1,185,850) | | | 1,406,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/29/2011 | 03/16/2012 | 03/16/2012 | expiration | 7,700 | 9,725,254 | 1,252 | (408,100) | | | | | | (5,651) | | | 408,100 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/30/2011 | 03/16/2012 | 03/16/2012 | expiration | 8,900 | 11,192,640 | 1,255 | (462,800) | | | | | | 12,460 | | | 462,800 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 02/10/2012 | 03/16/2012 | 03/16/2012 | expiration | 32,600 | 43,770,064 | 1,335 | | (880,200) | | | | | | | | 880,200 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 02/27/2012 | 03/16/2012 | 03/16/2012 | expiration | 7,500 | 10,256,925 | 1,367 | | (120,000) | | | | | | | | 120,000 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 03/19/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 30,000 | 42,292,500 | 1,406 | | (1,350,000) | (2,040,932) | | | | | | | (690,932) | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 05/14/2012 | 06/15/2012 | 06/15/2012 | closing purchase | 16,600 | 22,216,610 | 1,337 | | (498,000) | (8,798) | | | | | | | 489,202 | | | 00001 |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 05/16/2012 | 06/15/2012 | 06/15/2012 | expiration | 17,100 | 22,654,080 | 1,335 | | (478,800) | | | | | | | | 478,800 | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0519999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | | | (213,614,033) | (246,067,606) | (188,746,693) | | | XXX | (56,209,310) | (126,021) | | 270,934,946 | | | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | (402,841,392) | (559,705,435) | (817,369,520) | | | XXX | (77,123,102) | (1,172,354) | | 145,177,304 | | | XXX |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | (189,227,359) | (313,637,829) | (628,622,827) | | | XXX | (20,913,792) | (1,046,332) | | (125,757,642) | | | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | | (213,614,033) | (246,067,606) | (188,746,693) | | | XXX | (56,209,310) | (126,021) | | 270,934,946 | | | XXX |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999. Total Written Options | | | | | | | | | | | | (402,841,392) | (559,705,435) | (817,369,520) | | | XXX | (77,123,102) | (1,172,354) | | 145,177,304 | | | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/04/2012 | 06/07/2027 | 09/12/2012 | sale | 1 | 75,000,000 | 2.09 / (3MLIB) | | | (2,207,186) | 327,514 | | | | | | (2,207,186) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 06/04/2012 | 06/07/2027 | 09/12/2012 | sale | 1 | 75,000,000 | 2.09 / (3MLIB) | | | (2,212,186) | 327,514 | | | | | | (2,212,186) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/26/2012 | 07/30/1932 | 09/12/2012 | sale | 1 | 51,000,000 | 2.15 / (3MLIB) | | | (3,154,569) | 104,569 | | | | | | (3,154,569) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 08/02/2012 | 08/06/1942 | 09/12/2012 | sale | 1 | 18,000,000 | 2.34 / (3MLIB) | | | (1,460,844) | 35,844 | | | | | | (1,460,844) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/08/2012 | 08/10/2022 | 09/12/2012 | sale | 1 | 27,000,000 | 1.76 / (3MLIB) | | | (187,326) | 33,326 | | | | | | (187,326) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 09/06/2012 | 09/10/1942 | 09/12/2012 | sale | 1 | 10,000,000 | 2.59 / (3MLIB) | | | (272,424) | 2,424 | | | | | | (272,424) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Royal Bank of Canada | 09/14/2012 | 09/18/2022 | 09/14/2012 | sale | 1 | 10,000,000 | .3MLIB / (1.9) | | | 6,000 | | | | | | | 6,000 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/03/2010 | 09/08/1930 | 12/20/2012 | sale | 1 | 14,000,000 | .3MLIB / (3.34) | | | (1,733,687) | (393,999) | | | 1,885,971 | | | (1,733,687) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/08/2010 | 12/10/2020 | 12/20/2012 | sale | 1 | 27,000,000 | .3MLIB / (3.38) | | | (3,890,270) | (770,719) | | | 3,377,868 | | | (3,890,270) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/10/2010 | 12/14/2014 | 12/20/2012 | sale | 1 | 51,000,000 | .3MLIB / (1.69) | | | (1,294,514) | (608,528) | | | 1,300,890 | | | (1,294,514) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/14/2010 | 12/16/2025 | 12/20/2012 | sale | 1 | 25,000,000 | .3MLIB / (3.92) | | | (5,080,427) | (846,223) | | | 4,965,686 | | | (5,080,427) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 11/26/2010 | 11/30/2020 | 12/20/2012 | sale | 1 | 34,000,000 | .3MLIB / (3.04) | | | (3,993,745) | (856,343) | | | 3,252,846 | | | (3,993,745) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/04/2010 | 10/06/2014 | 12/20/2012 | sale | 1 | 51,000,000 | .3MLIB / (1.17) | | | (714,239) | (348,563) | | | 533,824 | | | (714,239) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/06/2011 | 01/10/2018 | 12/20/2012 | sale | 1 | 47,000,000 | .3MLIB / (2.96) | | | (4,829,097) | (1,143,318) | | | 4,164,037 | | | (4,829,097) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 01/27/2011 | 01/31/1931 | 12/20/2012 | sale | 1 | 28,000,000 | .3MLIB / (4.21) | | | (7,240,616) | (1,032,162) | | | 7,736,226 | | | (7,240,616) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/07/2011 | 02/09/2018 | 12/20/2012 | sale | 1 | 31,000,000 | .3MLIB / (3.2) | | | (3,590,513) | (833,982) | | | 3,207,496 | | | (3,590,513) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/09/2011 | 02/11/2026 | 12/20/2012 | sale | 1 | 22,000,000 | .3MLIB / (4.3) | | | (5,455,118) | (828,548) | | | 5,423,957 | | | (5,455,118) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/18/2011 | 02/22/2026 | 12/20/2012 | sale | 1 | 31,000,000 | .3MLIB / (4.18) | | | (7,245,182) | (1,129,037) | | | 7,178,411 | | | (7,245,182) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/23/2011 | 03/25/2021 | 12/20/2012 | sale | 1 | 34,000,000 | .3MLIB / (3.4) | | | (4,968,934) | (973,406) | | | 4,325,727 | | | (4,968,934) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/30/2011 | 04/01/2021 | 12/20/2012 | sale | 1 | 25,000,000 | .3MLIB / (3.58) | | | (4,009,956) | (759,836) | | | 3,574,680 | | | (4,009,956) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/18/2011 | 04/20/2013 | 12/20/2012 | sale | 1 | 85,000,000 | .3MLIB / (0.83) | | | (143,619) | (306,042) | | | 156,274 | | | (143,619) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 04/21/2011 | 04/26/2013 | 12/20/2012 | sale | 1 | 85,000,000 | .3MLIB / (0.84) | | | (151,833) | (316,473) | | | 171,056 | | | (151,833) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/05/2011 | 05/09/2021 | 12/20/2012 | sale | 1 | 64,000,000 | .3MLIB / (3.27) | | | (8,715,200) | (1,765,698) | | | 7,450,187 | | | (8,715,200) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/16/2011 | 06/20/2026 | 12/20/2012 | sale | 1 | 28,000,000 | .3MLIB / (3.58) | | | (4,541,817) | (853,718) | | | 4,401,755 | | | (4,541,817) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/30/2011 | 07/05/1931 | 12/20/2012 | sale | 1 | 14,000,000 | .3MLIB / (3.93) | | | (3,030,744) | (474,114) | | | 3,270,087 | | | (3,030,744) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 07/21/2011 | 07/25/2026 | 12/20/2012 | sale | 1 | 33,000,000 | .3MLIB / (3.61) | | | (5,473,000) | (1,018,634) | | | 5,329,604 | | | (5,473,000) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 09/20/2011 | 09/22/1931 | 12/20/2012 | sale | 1 | 17,000,000 | .3MLIB / (2.79) | | | (619,954) | (385,901) | | | 800,063 | | | (619,954) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/01/2011 | 12/05/2018 | 12/20/2012 | sale | 1 | 85,000,000 | .3MLIB / (1.84) | | | (1,946,151) | (606,798) | | | 644,196 | | | (1,946,151) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/08/2011 | 12/12/2021 | 12/20/2012 | sale | 1 | 27,000,000 | .3MLIB / (2.14) | | | (1,051,035) | (442,469) | | | 284,618 | | | (1,051,035) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/09/2011 | 12/13/2021 | 12/20/2012 | sale | 1 | 34,000,000 | .3MLIB / (2.17) | | | (1,426,120) | (568,999) | | | 470,145 | | | (1,426,120) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/29/2011 | 01/03/2022 | 12/20/2012 | sale | 1 | 22,000,000 | .3MLIB / (2.09) | | | (746,897) | (346,263) | | | 111,390 | | | (746,897) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/30/2011 | 01/04/2019 | 12/20/2012 | sale | 1 | 22,000,000 | .3MLIB / (1.64) | | | (677,147) | (249,010) | | | | | | (677,147) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 10/28/2011 | 11/01/2021 | 12/20/2012 | sale | 1 | 20,000,000 | .3MLIB / (2.44) | | | (1,311,364) | (388,030) | | | 789,550 | | | (1,311,364) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/09/2012 | 02/13/2013 | 12/20/2012 | sale | 1 | 400,000,000 | .3MLIB / (0.48) | | | (83,833) | (65,241) | | | | | | (83,833) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/09/2012 | 02/13/2013 | 12/20/2012 | sale | 1 | 400,000,000 | .3MLIB / (0.48) | | | (85,467) | (75,627) | | | | | | (85,467) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 02/27/2012 | 02/25/2022 | 12/20/2012 | sale | 1 | 20,000,000 | .3MLIB / (2.03) | | | (542,632) | (257,890) | | | | | | (542,632) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 03/02/2012 | 03/06/2027 | 12/20/2012 | sale | 1 | 55,000,000 | .3MLIB / (2.5) | | | (1,273,039) | (901,715) | | | | | | (1,273,039) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/15/2012 | 05/17/2027 | 12/20/2012 | sale | 1 | 25,000,000 | .3MLIB / (2.34) | | | (19,684) | (286,940) | | | | | | (19,684) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 08/24/2012 | 08/29/2022 | 12/20/2012 | sale | 1 | 65,000,000 | .3MLIB / (1.76) | | | 235,999 | (283,427) | | | | | | 235,999 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/19/2010 | 08/23/2015 | 12/21/2012 | sale | 1 | 65,000,000 | .3MLIB / (1.62) | | | (1,993,486) | (743,657) | | | 1,592,726 | | | (1,993,486) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/20/2010 | 08/24/2017 | 12/21/2012 | sale | 1 | 48,000,000 | .3MLIB / (2.13) | | | (2,935,704) | (793,090) | | | 2,029,199 | | | (2,935,704) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/27/2010 | 09/01/1930 | 12/21/2012 | sale | 1 | 26,000,000 | .3MLIB / (3.08) | | | (2,204,337) | (672,848) | | | 2,452,771 | | | (2,204,337) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/08/2010 | 09/10/1940 | 12/21/2012 | sale | 1 | 20,000,000 | .3MLIB / (3.35) | | | (2,467,530) | (569,097) | | | 3,212,735 | | | (2,467,530) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/21/2010 | 09/23/2020 | 12/21/2012 | sale | 1 | 20,000,000 | .3MLIB / (2.69) | | | (1,816,205) | (439,213) | | | 1,344,872 | | | (1,816,205) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/03/2010 | 12/07/2020 | 12/21/2012 | sale | 1 | 25,000,000 | .3MLIB / (3.14) | | | (3,132,506) | (661,139) | | | 2,612,932 | | | (3,132,506) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/14/2010 | 12/16/2020 | 12/21/2012 | sale | 1 | 15,000,000 | .3MLIB / (3.5) | | | (2,297,545) | (449,507) | | | 2,031,001 | | | (2,297,545) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/23/2010 | 12/29/2012 | 12/21/2012 | sale | 1 | 12,000,000 | .3MLIB / (0.91) | | | (731) | (52,063) | | | 27,944 | | | (731) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/19/2010 | 10/21/1940 | 12/21/2012 | sale | 1 | 11,000,000 | .3MLIB / (3.51) | | | (1,735,019) | (331,464) | | | 2,161,268 | | | (1,735,019) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/22/2010 | 10/26/1940 | 12/21/2012 | sale | 1 | 10,000,000 | .3MLIB / (3.54) | | | (1,640,038) | (304,376) | | | 2,029,864 | | | (1,640,038) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 01/20/2011 | 01/24/1931 | 12/21/2012 | sale | 1 | 28,000,000 | .3MLIB / (4.14) | | | (6,915,365) | (1,018,424) | | | 7,413,731 | | | (6,915,365) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 02/03/2011 | 02/07/1936 | 12/21/2012 | sale | 1 | 19,000,000 | .3MLIB / (4.38) | | | (5,939,707) | (736,463) | | | 6,583,399 | | | (5,939,707) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/26/2011 | 04/28/1941 | 12/21/2012 | sale | 1 | 34,000,000 | .3MLIB / (4.19) | | | (10,246,770) | (1,253,685) | | | 11,771,481 | | | (10,246,770) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/04/2011 | 05/06/2014 | 12/21/2012 | sale | 1 | 37,000,000 | .3MLIB / (1.28) | | | (466,369) | (301,905) | | | 469,487 | | | (466,369) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/06/2011 | 07/08/2014 | 12/21/2012 | sale | 1 | 92,000,000 | .3MLIB / (1.08) | | | (1,007,034) | (549,052) | | | 736,898 | | | (1,007,034) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/27/2011 | 07/29/2016 | 12/21/2012 | sale | 1 | 106,000,000 | .3MLIB / (1.76) | | | (4,406,297) | (1,361,081) | | | 3,018,638 | | | (4,406,297) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/11/2011 | 08/15/1931 | 12/21/2012 | sale | 1 | 20,000,000 | .3MLIB / (3.22) | | | (2,075,421) | (546,487) | | | 2,349,606 | | | (2,075,421) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/15/2011 | 08/17/1931 | 12/21/2012 | sale | 1 | 13,000,000 | .3MLIB / (3.16) | | | (1,232,871) | (347,879) | | | 1,406,804 | | | (1,232,871) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/17/2011 | 08/19/2014 | 12/21/2012 | sale | 1 | 146,000,000 | .3MLIB / (0.6) | | | (540,400) | (203,304) | | | (667,886) | | | (540,400) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/24/2011 | 08/26/2018 | 12/21/2012 | sale | 1 | 68,000,000 | .3MLIB / (1.82) | | | (2,982,572) | (913,777) | | | 1,072,580 | | | (2,982,572) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/19/2011 | 09/21/2018 | 12/21/2012 | sale | 1 | 60,000,000 | .3MLIB / (1.67) | | | (2,025,003) | (709,041) | | | 289,246 | | | (2,025,003) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/27/2011 | 09/29/1931 | 12/21/2012 | sale | 1 | 19,000,000 | .3MLIB / (2.75) | | | (551,170) | (427,209) | | | 759,234 | | | (551,170) | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/28/2011 | 09/30/2026 | 12/21/2012 | sale | 1 | 40,000,000 | .3MLIB / (2.59) | | | (1,485,308) | (834,946) | | | 1,078,843 | | | (1,485,308) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/05/2011 | 12/07/2018 | 12/21/2012 | sale | 1 | 30,000,000 | .3MLIB / (1.81) | | | (1,252,563) | (400,431) | | | 373,891 | | | (1,252,563) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/20/2011 | 12/22/2021 | 12/21/2012 | sale | 1 | 23,000,000 | .3MLIB / (2.1) | | | (1,035,500) | (369,690) | | | 147,453 | | | (1,035,500) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/21/2011 | 12/23/2021 | 12/21/2012 | sale | 1 | 75,000,000 | .3MLIB / (2.08) | | | (3,231,319) | (1,190,923) | | | 344,489 | | | (3,231,319) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 12/28/2011 | 12/30/2021 | 12/21/2012 | sale | 1 | 15,000,000 | .3MLIB / (2.1) | | | (523,336) | (240,421) | | | 89,209 | | | (523,336) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/10/2011 | 11/14/2013 | 12/21/2012 | sale | 1 | 280,000,000 | .3MLIB / (0.65) | | | (788,129) | (542,963) | | | (329,036) | | | (788,129) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/18/2011 | 11/22/2014 | 12/21/2012 | sale | 1 | 184,000,000 | .3MLIB / (0.91) | | | (1,798,897) | (810,692) | | | 510,412 | | | (1,798,897) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/23/2011 | 11/25/2017 | 12/21/2012 | sale | 1 | 23,000,000 | .3MLIB / (1.56) | | | (772,426) | (248,931) | | | 167,368 | | | (772,426) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/28/2011 | 11/30/1936 | 12/21/2012 | sale | 1 | 26,000,000 | .3MLIB / (2.69) | | | 27,082 | (571,261) | | | 613,097 | | | 27,082 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/13/2011 | 10/17/2013 | 12/21/2012 | sale | 1 | 60,000,000 | .3MLIB / (0.65) | | | (156,108) | (110,490) | | | (66,553) | | | (156,108) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/25/2011 | 10/27/2026 | 12/21/2012 | sale | 1 | 30,000,000 | .3MLIB / (2.76) | | | (1,759,909) | (682,283) | | | 1,504,111 | | | (1,759,909) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/27/2011 | 10/31/2026 | 12/21/2012 | sale | 1 | 40,000,000 | .3MLIB / (2.85) | | | (2,816,994) | (946,457) | | | 2,502,515 | | | (2,816,994) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 01/23/2012 | 01/25/2019 | 12/21/2012 | sale | 1 | 60,000,000 | .3MLIB / (1.72) | | | (2,126,259) | (696,381) | | | | | | (2,126,259) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 03/20/2012 | 03/22/1942 | 12/21/2012 | sale | 1 | 20,000,000 | .3MLIB / (3.15) | | | (1,643,178) | (412,917) | | | | | | (1,643,178) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 04/10/2012 | 04/12/2027 | 12/21/2012 | sale | 1 | 129,000,000 | .3MLIB / (2.57) | | | (3,979,844) | (1,951,158) | | | | | | (3,979,844) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/02/2012 | 05/04/1937 | 12/21/2012 | sale | 1 | 22,000,000 | .3MLIB / (2.77) | | | (296,587) | (333,289) | | | | | | (296,587) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/15/2012 | 05/17/2015 | 12/21/2012 | sale | 1 | 140,000,000 | .3MLIB / (0.74) | | | (1,026,195) | (261,648) | | | | | | (1,026,195) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/23/2012 | 05/25/2027 | 12/21/2012 | sale | 1 | 53,000,000 | .3MLIB / (2.25) | | | 599,474 | (566,494) | | | | | | 599,474 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 05/29/2012 | 05/31/2015 | 12/21/2012 | sale | 1 | 100,000,000 | .3MLIB / (0.72) | | | (693,791) | (166,235) | | | | | | (693,791) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 06/07/2012 | 06/11/2027 | 12/21/2012 | sale | 1 | 38,000,000 | .3MLIB / (2.22) | | | 613,513 | (368,949) | | | | | | 613,513 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/01/2012 | 08/03/2019 | 12/21/2012 | sale | 1 | 42,000,000 | .3MLIB / (1.19) | | | 145,079 | (133,022) | | | | | | 145,079 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/06/2012 | 08/08/2019 | 12/21/2012 | sale | 1 | 44,000,000 | .3MLIB / (1.26) | | | (40,262) | (146,383) | | | | | | (40,262) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/15/2012 | 08/17/2027 | 12/21/2012 | sale | 1 | 38,000,000 | .3MLIB / (2.34) | | | 103,236 | (264,827) | | | | | | 103,236 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/15/2012 | 08/17/1932 | 12/21/2012 | sale | 1 | 30,000,000 | .3MLIB / (2.53) | | | 296,021 | (230,416) | | | | | | 296,021 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/16/2012 | 08/20/1932 | 12/21/2012 | sale | 1 | 18,000,000 | .3MLIB / (2.53) | | | 175,522 | (135,142) | | | | | | 175,522 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 08/23/2012 | 08/28/2022 | 12/21/2012 | sale | 1 | 95,000,000 | .3MLIB / (1.78) | | | 168,314 | (435,377) | | | | | | 168,314 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/14/2012 | 09/18/1932 | 12/21/2012 | sale | 1 | 25,000,000 | .3MLIB / (2.67) | | | (292,912) | (157,017) | | | | | | (292,912) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/21/2012 | 09/25/2015 | 12/21/2012 | sale | 1 | 140,000,000 | .3MLIB / (0.47) | | | 140,073 | (33,946) | | | | | | 140,073 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/24/2012 | 09/26/1937 | 12/21/2012 | sale | 1 | 32,000,000 | .3MLIB / (2.57) | | | 858,087 | (178,145) | | | | | | 858,087 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/04/2012 | 10/09/1932 | 12/21/2012 | sale | 1 | 18,000,000 | .3MLIB / (2.44) | | | 450,439 | (81,481) | | | | | | 450,439 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/26/2012 | 10/30/2019 | 12/21/2012 | sale | 1 | 74,000,000 | .3MLIB / (1.31) | | | (66,614) | (116,025) | | | | | | (66,614) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/09/2012 | 11/13/2022 | 12/21/2012 | sale | 1 | 74,000,000 | .3MLIB / (1.66) | | | 1,179,049 | (122,281) | | | | | | 1,179,049 | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/22/2010 | 12/24/2020 | 12/24/2012 | sale | 1 | 17,000,000 | .3MLIB / (3.42) | | | (28,845,854) | (490,589) | | | 2,185,964 | | | (2,504,444) | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 01/21/2010 | 01/25/2012 | 01/25/2012 | maturity | 1 | 100,000,000 | 1.14 / (3MLIB) | | | | 48,111 | | | (48,933) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 08/10/2010 | 02/12/2012 | 02/12/2012 | maturity | 1 | 160,000,000 | .3MLIB / (0.6) | | | | (25,002) | | | 24,328 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/30/2010 | 03/01/2012 | 03/01/2012 | maturity | 1 | 240,000,000 | 0.52 / (3MLIB) | | | | (4,776) | | | 8,407 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 12/06/2010 | 03/08/2012 | 03/08/2012 | maturity | 1 | 200,000,000 | 0.5 / (3MLIB) | | | | 237,475 | | | 16,602 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/19/2010 | 03/23/2012 | 03/23/2012 | maturity | 1 | 100,000,000 | .3MLIB / (1.16) | | | | (132,965) | | | 132,921 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 03/24/2010 | 03/26/2012 | 03/26/2012 | maturity | 1 | 150,000,000 | .3MLIB / (1.18) | | | | (214,714) | | | 214,721 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 04/06/2010 | 04/08/2012 | 04/08/2012 | maturity | 1 | 155,000,000 | .3MLIB / (1.3) | | | | (304,815) | | | 310,898 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/14/2010 | 04/16/2012 | 04/16/2012 | maturity | 1 | 110,000,000 | .3MLIB / (1.18) | | | | (203,755) | | | 198,613 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/16/2010 | 04/20/2012 | 04/20/2012 | maturity | 1 | 45,000,000 | 1.11 / (3MLIB) | | | | 78,024 | | | (174,883) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. | 04/19/2010 | 04/21/2012 | 04/21/2012 | maturity | 1 | 600,000,000 | 1.11 / (3MLIB) | | | | 1,069,901 | | | (1,024,143) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 04/20/2010 | 04/22/2012 | 04/22/2012 | maturity | 1 | 250,000,000 | .3MLIB / (1.17) | | | | (489,920) | | | 471,186 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 04/24/2009 | 04/28/2012 | 04/28/2012 | maturity | 1 | 160,000,000 | 1.96 / (3MLIB) | | | | 755,538 | | | (741,170) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/11/2011 | 05/13/2012 | 05/13/2012 | maturity | 1 | 325,000,000 | .3MLIB / (0.36) | | | | 159,494 | | | (246,107) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/11/2011 | 05/13/2012 | 05/13/2012 | maturity | 1 | 325,000,000 | .3MLIB / (0.36) | | | | 159,494 | | | (246,107) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Morgan Stanley International | 05/13/2011 | 05/17/2012 | 05/17/2012 | maturity | 1 | 66,000,000 | .3MLIB / (0.36) | | | | 32,982 | | | (53,670) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/13/2011 | 05/17/2012 | 05/17/2012 | maturity | 1 | 66,000,000 | .3MLIB / (0.36) | | | | 33,294 | | | (53,996) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 05/16/2011 | 05/18/2012 | 05/18/2012 | maturity | 1 | 200,000,000 | .3MLIB / (0.36) | | | | 95,910 | | | (159,425) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/16/2011 | 05/18/2012 | 05/18/2012 | maturity | 1 | 200,000,000 | .3MLIB / (0.36) | | | | 97,813 | | | (161,341) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 05/20/2011 | 05/24/2012 | 05/24/2012 | maturity | 1 | 132,000,000 | .3MLIB / (0.36) | | | | 74,469 | | | (117,439) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 05/20/2011 | 05/24/2012 | 05/24/2012 | maturity | 1 | 132,000,000 | .3MLIB / (0.36) | | | | 73,813 | | | (116,753) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/02/2010 | 06/06/2012 | 06/06/2012 | maturity | 1 | 200,000,000 | .0.65 / (3MLIB) | | | | 128,359 | | | (46,484) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 12/17/2010 | 06/21/2012 | 06/21/2012 | maturity | 1 | 158,000,000 | .0.67 / (3MLIB) | | | | 109,583 | | | (38,284) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 06/23/2011 | 06/27/2012 | 06/27/2012 | maturity | 1 | 330,000,000 | .3MLIB / (0.42) | | | | 178,494 | | | (336,340) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | 06/23/2011 | 06/27/2012 | 06/27/2012 | maturity | 1 | 330,000,000 | .3MLIB / (0.42) | | | | 178,494 | | | (336,340) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 07/06/2010 | 07/08/2012 | 07/08/2012 | maturity | 1 | 175,000,000 | .0.99 / (3MLIB) | | | | 422,053 | | | (338,561) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 07/21/2010 | 07/23/2012 | 07/23/2012 | maturity | 1 | 120,000,000 | .0.81 / (3MLIB) | | | | 201,764 | | | (130,524) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 07/28/2011 | 08/01/2012 | 08/01/2012 | maturity | 1 | 264,000,000 | .3MLIB / (0.45) | | | | 85,615 | | | (263,742) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Merrill Lynch Capital Services | 08/04/2011 | 08/08/2012 | 08/08/2012 | maturity | 1 | 132,000,000 | .3MLIB / (0.43) | | | | 45,657 | | | (146,078) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | DEUTSCHE BANK AG | 08/04/2011 | 08/08/2012 | 08/08/2012 | maturity | 1 | 132,000,000 | .3MLIB / (0.43) | | | | 47,646 | | | (148,075) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/09/2010 | 08/11/2012 | 08/11/2012 | maturity | 1 | 285,000,000 | .3MLIB / (0.72) | | | | (417,848) | | | 178,907 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/24/2009 | 08/26/2012 | 08/26/2012 | maturity | 1 | 55,000,000 | .3MLIB / (2.16) | | | | (603,392) | | | 555,628 | | | | | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/25/2009 | 08/27/2012 | 08/27/2012 | maturity | 1 | 42,000,000 | .2.23 / (6EUR) | | | | 242,090 | | | (256,178) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 08/26/2010 | 08/31/2012 | 08/31/2012 | maturity | 1 | 100,000,000 | .3MLIB / (0.68) | | | | (123,311) | | | 29,849 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 08/27/2010 | 09/01/2012 | 09/01/2012 | maturity | 1 | 115,000,000 | .0.69 / (3MLIB) | | | | 147,728 | | | (36,676) | | | | | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/13/2011 | 09/15/2012 | 09/15/2012 | maturity | 1 | 95,000,000 | .6EUR / (1.57) | | | | (176,142) | | | 84,649 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 09/15/2010 | 09/17/2012 | 09/17/2012 | maturity | 1 | 170,000,000 | .3MLIB / (0.67) | | | | (202,441) | | | 26,051 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/15/2010 | 09/17/2012 | 09/17/2012 | maturity | 1 | 170,000,000 | .3MLIB / (0.67) | | | | (200,930) | | | 24,474 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 09/27/2010 | 09/29/2012 | 09/29/2012 | maturity | 1 | 142,000,000 | .3MLIB / (0.61) | | | | (110,408) | | | (45,990) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 09/27/2010 | 09/29/2012 | 09/29/2012 | maturity | 1 | 142,000,000 | .3MLIB / (0.61) | | | | (110,408) | | | (45,990) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 10/05/2009 | 10/07/2012 | 10/07/2012 | maturity | 1 | 125,000,000 | .3MLIB / (1.79) | | | | (1,241,550) | | | 1,103,268 | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Deutsche Bank AG | 10/11/2011 | 10/13/2012 | 10/13/2012 | maturity | 1 | 660,000,000 | .3MLIB / (0.59) | | | | (436,589) | | | (351,483) | | | | | | 00001 |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 10/13/2011 | 10/17/2012 | 10/17/2012 | maturity | 1 | 92,000,000 | .1.65 / (6EUR) | | | | 284,353 | | | (155,905) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 10/17/2011 | 10/19/2012 | 10/19/2012 | maturity | 1 | 530,000,000 | .3MLIB / (0.57) | | | | (320,980) | | | (342,144) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/16/2009 | 10/20/2012 | 10/20/2012 | maturity | 1 | 140,000,000 | .1.97 / (3MLIB) | | | | 1,669,395 | | | (1,495,326) | | | | | | 00001 |
| INT RATE SWAP - 6M JPY LIBOR | Variable annuities | Exhibit 5 | Interest | Credit Suisse International | 10/20/2009 | 10/22/2012 | 10/22/2012 | maturity | 1 | 2,750,000,000 | .6JY / (0.69) | | | | (95,757) | | | 96,522 | | | | | | 00001 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 10/20/2011 | 10/24/2012 | 10/24/2012 | maturity | 1 | 400,000,000 | .3MLIB / (0.58) | | | | (265,441) | | | (248,514) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Societe Generale | 11/02/2011 | 11/04/2012 | 11/04/2012 | maturity | 1 | 350,000,000 | .3MLIB / (0.54) | | | | (181,210) | | | (326,259) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 11/04/2011 | 11/08/2012 | 11/08/2012 | maturity | 1 | 600,000,000 | .3MLIB / (0.56) | | | | (394,423) | | | (496,616) | | | | | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | BNP Paribas | 11/09/2009 | 11/12/2012 | 11/12/2012 | maturity | 1 | 95,000,000 | .3MLIB / (1.82) | | | | (1,102,916) | | | 958,683 | | | | | | 00001 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | (203,626,542) | (47,604,542) | | XXX | 134,433,067 | | | (177,285,133) | | | XXX |
| Credit Default Swap - CDX.NA.IG.17 | Variable annuities | Exhibit 5 | Credit | Merrill Lynch International | 09/21/2011 | 12/20/2016 | 05/14/2012 | sale | 1 | 150,000,000 | credit event / (1%) | 2,496,368 | | 420,603 | (570,833) | | | 1,088,803 | | | (2,051,583) | | | 00001 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | 2,496,368 | | 420,603 | (570,833) | | XXX | 1,088,803 | | | (2,051,583) | | | XXX |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/22/2010 | 12/20/2019 | 05/25/2012 | sale | 1 | 37,257,824 | 34 | | | (560,699) | | | | (229,631) | | | (560,699) | | | 00001 |
| SPX volatility swap | Variable annuities | Exhibit 5 | Equity/Index | Morgan Stanley International | 09/30/2010 | 12/20/2019 | 05/25/2012 | sale | 1 | 37,202,381 | 34 | | | (564,979) | | | | (226,442) | | | (564,979) | | | 00001 |
| 0959999. Subtotal - Swaps - Hedging Other - Other | | | | | | | | | | | | | | (1,125,678) | | | XXX | (456,074) | | | (1,125,678) | | | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 2,496,368 | | (204,331,618) | (48,175,375) | | XXX | 135,065,796 | | | (180,462,394) | | | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | | | (203,626,542) | (47,604,542) | | XXX | 134,433,067 | | | (177,285,133) | | | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | | | 2,496,368 | | 420,603 | (570,833) | | XXX | 1,088,803 | | | (2,051,583) | | | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | (1,125,678) | | | XXX | (456,074) | | | (1,125,678) | | | XXX |
| 1209999. Total Swaps | | | | | | | | | | | | 2,496,368 | | (204,331,618) | (48,175,375) | | XXX | 135,065,796 | | | (180,462,394) | | | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | (68,336,073) | 46,096,763 | (324,019,888) | (48,175,375) | | XXX | 174,408,201 | (289,019) | | (276,355,047) | | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | (68,336,073) | 46,096,763 | (324,019,888) | (48,175,375) | | XXX | 174,408,201 | (289,019) | | (276,355,047) | | | XXX |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0002 | Economically hedge the equity-indexed annuities exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Change in Variation Margin | | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Hedged Item(s) | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumula-tive | Gain (Loss) Recog-nized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Potential Exposure | Hedge Effective-ness at Inception and at Year-end (a) |
| ESH3 | 134 | 6,700 | S&P 500 Mini Futures | Equity indexed annuity | Exhibit 5 | Equity/Index. | 03/15/2013 | CME | 12/13/2012 | 1,421.1490 | 1,420.1000 | (7,028) | | (7,028) | (7,028) | | | 469,000 | 00002 |
| ESH3 | 9 | 450 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index. | 03/15/2013 | CME | 12/13/2012 | 1,420.1000 | 1,420.1000 | | | | | | | 31,500 | 00003 |
| ECH3 | 785 | 98,125,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/18/2013 | CME | 12/11/2012 | 1.3037 | 1.3208 | 1,681,496 | | 1,681,496 | 1,681,496 | | | 1,962,500 | 00001 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 1,674,468 | | 1,674,468 | 1,674,468 | | | 2,463,000 | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | 1,674,468 | | 1,674,468 | 1,674,468 | | | 2,463,000 | XXX |
| ECH3 | (105) | (13,125,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/18/2013 | CME | 12/11/2012 | 1.2951 | 1.3208 | (337,045) | | (337,045) | (337,045) | | | 262,500 | 00001 |
| JYH3 | (111) | (138,750) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/11/2012 | 121.3265 | 115.5000 | 808,433 | | 808,433 | 808,433 | | | 305,250 | 00001 |
| NHH3 | (285) | (142,500) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/07/2013 | CME | 12/12/2012 | 116.4108 | 121.7176 | (756,216) | | (756,216) | (756,216) | | | 657,061 | 00001 |
| ESH3 | (2,021) | (101,050) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | CME | 12/14/2012 | 1,413.4200 | 1,420.1000 | (675,012) | | (675,012) | (675,012) | | | 7,073,500 | 00001 |
| RTAH3 | (463) | (46,300) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | NYF-ICE | 12/13/2012 | 828.4945 | 846.6000 | (838,285) | | (838,285) | (838,285) | | | 1,852,000 | 00001 |
| Z H3 | (117) | (1,170) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | LIF-NYSE | 12/17/2012 | 9,466.8782 | 9,499.7831 | (38,499) | | (38,499) | (38,499) | | | 570,586 | 00001 |
| BPH3 | (80) | (50,000) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/11/2012 | 160.6541 | 162.4000 | (87,296) | | (87,296) | (87,296) | | | 96,000 | 00001 |
| VGH3 | (556) | (5,560) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | EUX | 12/18/2012 | 3,463.1609 | 3,451.6713 | 63,882 | | 63,882 | 63,882 | | | 1,492,115 | 00001 |
| VGH3 | (19,908) | (199,080) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | EUX | 12/17/2012 | 3,460.2125 | 3,451.6713 | 1,700,388 | | 1,700,388 | 1,700,388 | | | 53,426,295 | 00001 |
| JYH3 | (279) | (348,750) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/13/2012 | 116.6641 | 115.5000 | 405,963 | | 405,963 | 405,963 | | | 767,250 | 00001 |
| NHH3 | (1,863) | (931,500) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/07/2013 | CME | 12/12/2012 | 118.0003 | 121.7176 | (3,462,661) | | (3,462,661) | (3,462,661) | | | 4,295,101 | 00001 |
| ESH3 | (14,190) | (709,500) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | CME | 12/14/2012 | 1,416.9746 | 1,420.1000 | (2,217,451) | | (2,217,451) | (2,217,451) | | | 49,665,000 | 00001 |
| RTAH3 | (7,923) | (792,300) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | NYF-ICE | 12/13/2012 | 834.2110 | 846.6000 | (9,815,778) | | (9,815,778) | (9,815,778) | | | 31,692,000 | 00001 |
| Z H3 | (356) | (3,560) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | LIF-NYSE | 12/17/2012 | 9,491.9903 | 9,499.7831 | (27,742) | | (27,742) | (27,742) | | | 1,736,141 | 00001 |
| BPH3 | (1,349) | (843,125) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/12/2012 | 160.8840 | 162.4000 | (1,278,141) | | (1,278,141) | (1,278,141) | | | 1,618,799 | 00001 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | (16,555,460) | | (16,555,460) | (16,555,460) | | | 155,509,598 | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | (16,555,460) | | (16,555,460) | (16,555,460) | | | 155,509,598 | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | (14,880,992) | | (14,880,992) | (14,880,992) | | | 157,972,598 | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | (14,880,992) | | (14,880,992) | (14,880,992) | | | 157,972,598 | XXX |

NONE

| Broker Name | Net Cash Deposits |
|---|---|
| | |
| Total Net Cash Deposits | |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0002 | Economically hedge the equity-indexed annuities exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

# SCHEDULE DB - PART B - SECTION 2

Future 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Hedged Item(s) | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Book/ Adjusted Carrying Value At Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year | Deferred | Hedge Effective-ness at Inception and at Termination (a) |
| BPH2 | 355 | 22,187,500 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 02/06/2012 | 1.5785 | 02/13/2012 | 1.5785 | closing sale | | (2,698) | | | 00001 |
| ECH2 | 717 | 89,625,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 02/24/2012 | 1.3216 | 03/06/2012 | 1.3197 | closing sale | | (177,983) | | | 00001 |
| ECH3 | 571 | 71,375,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/18/2013 | CME | 12/19/2012 | 1.3000 | 12/31/2012 | 1.3191 | closing sale | | 1,357,561 | | | 00001 |
| ECM2 | 1,370 | 171,250,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 05/16/2012 | 1.3142 | 05/16/2012 | 1.3155 | closing sale | | 207,882 | | | 00001 |
| ECU2 | 2,167 | 270,875,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 09/11/2012 | 1.2488 | 09/14/2012 | 1.2696 | closing sale | | 5,619,084 | | | 00001 |
| ECZ2 | 2,319 | 289,875,000 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 12/07/2012 | 1.2963 | 12/11/2012 | 1.2907 | closing sale | | (1,655,181) | | | 00001 |
| ESH2 | 4,705 | 235,250 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2012 | CME | 03/07/2012 | 1,333.8048 | 03/19/2012 | 1,385.7253 | closing sale | | 12,189,739 | | | 00001 |
| ESM2 | 10,306 | 515,300 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/15/2012 | CME | 06/12/2012 | 1,331.2394 | 06/15/2012 | 1,345.2920 | closing sale | | 7,187,361 | | | 00001 |
| ESU2 | 1,456 | 72,800 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/21/2012 | CME | 09/14/2012 | 1,457.3000 | 09/21/2012 | 1,467.1700 | closing sale | | 710,674 | | | 00001 |
| ESZ2 | 1,942 | 97,100 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | CME | 12/19/2012 | 1,445.7000 | 12/21/2012 | 1,433.5900 | closing sale | | (1,185,979) | | | 00001 |
| JYH2 | 92 | 115,000 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 11/26/2012 | 130.1400 | 12/11/2012 | 130.1400 | closing sale | | (681) | | | 00001 |
| JYH3 | 83 | 103,750 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/19/2012 | 119.1000 | 12/24/2012 | 118.7760 | closing sale | | (34,231) | | | 00001 |
| JYM2 | 250 | 312,500 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/07/2012 | 125.6476 | 06/11/2012 | 125.6476 | closing sale | | (1,650) | | | 00001 |
| JYU2 | 110 | 137,500 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 09/10/2012 | 127.7900 | 09/14/2012 | 129.1300 | closing sale | | 183,414 | | | 00001 |
| JYZ2 | 605 | 756,250 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 11/30/2012 | 126.9431 | 12/10/2012 | 126.0101 | closing sale | | (710,093) | | | 00001 |
| NHH2 | 2,919 | 1,459,500 | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/09/2012 | CME | 12/05/2011 | 113.2051 | 03/09/2012 | 124.8687 | closing sale | | 17,005,494 | | | 00001 |
| NHM2 | 3,415 | 1,707,500 | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/12/2012 | CME | 06/06/2012 | 123.3156 | 06/07/2012 | 117.8905 | closing sale | | (9,294,603) | | | 00001 |
| NHU2 | 5,612 | 2,806,000 | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/14/2012 | CME | 09/10/2012 | 119.3405 | 09/14/2012 | 109.8321 | closing sale | | (26,747,311) | | | 00001 |
| NHZ2 | 5,014 | 2,507,000 | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/14/2012 | CME | 12/12/2012 | 113.5250 | 12/14/2012 | 113.1136 | closing sale | | (1,075,139) | | | 00001 |
| RTAH2 | 244 | 24,400 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2012 | NYF-ICE | 02/08/2012 | 830.2540 | 03/19/2012 | 833.1700 | closing sale | | 69,833 | | | 00001 |
| RTAZ2 | 7,641 | 764,100 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | NYF-ICE | 12/16/2012 | 835.7092 | 12/21/2012 | 844.0107 | closing sale | | 6,307,717 | | | 00001 |
| VGH2 | 12,111 | 121,110 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/19/2012 | EUX | 12/09/2011 | 2,978.1315 | 03/16/2012 | 3,745.5784 | closing sale | | 92,932,349 | | | 00001 |
| VGU2 | 18,642 | 186,420 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/21/2012 | EUX | 09/17/2012 | 3,055.6847 | 09/21/2012 | 3,384.5384 | closing sale | | 61,225,729 | | | 00001 |
| VGZ2 | 35,924 | 359,240 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | EUX | 12/18/2012 | 3,525.2986 | 12/21/2012 | 3,450.5432 | closing sale | | (27,006,107) | | | 00001 |
| Z Z2 | 355 | 3,550 | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | LIF-NYSE | 02/06/2012 | 8,996.2287 | 02/13/2012 | 9,215.1282 | closing sale | | 775,721 | | | 00001 |
| ESH2 | 150 | 7,500 | S&P 500 Mini Futures | Equity indexed annuity | Exhibit 5 | Equity/Index | 03/16/2012 | CME | 12/12/2011 | 1,265.4730 | 03/08/2012 | 1,350.1120 | closing sale | | 634,631 | | | 00002 |
| ESM2 | 158 | 7,900 | S&P 500 Mini Futures | Equity indexed annuity | Exhibit 5 | Equity/Index | 06/15/2012 | CME | 04/25/2012 | 1,351.8623 | 06/11/2012 | 1,331.4680 | closing sale | | (161,889) | | | 00002 |
| ESU2 | 154 | 7,700 | S&P 500 Mini Futures | Equity indexed annuity | Exhibit 5 | Equity/Index | 09/21/2012 | CME | 08/22/2012 | 1,330.6234 | 09/13/2012 | 1,434.1753 | closing sale | | 796,595 | | | 00002 |
| ESZ2 | 161 | 8,050 | S&P 500 Mini Futures | Equity indexed annuity | Exhibit 5 | Equity/Index | 12/21/2012 | CME | 11/28/2012 | 1,432.3702 | 12/13/2012 | 1,420.6245 | closing sale | | (95,418) | | | 00002 |
| ESZ2 | 9 | 450 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index | 12/21/2012 | CME | 11/26/2012 | 1,401.7500 | 12/13/2012 | 1,427.2000 | closing sale | | 11,408 | | | 00003 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | | 139,066,229 | | | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | | | | 139,066,229 | | | XXX |
| BPH2 | (1,065) | (66,562,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 12/09/2011 | 1.5582 | 03/07/2012 | 1.5732 | closing purchase | | (1,000,664) | | | 00001 |
| BPH3 | (300) | (18,750,000) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/31/2012 | 1.6085 | 12/19/2012 | 1.6215 | closing purchase | | (255,654) | | | 00001 |
| BPM2 | (1,353) | (84,562,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/04/2012 | 1.5765 | 06/11/2012 | 1.5536 | closing purchase | | 1,922,783 | | | 00001 |
| BPU2 | (2,577) | (161,062,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 09/06/2012 | 1.5624 | 09/14/2012 | 1.5991 | closing purchase | | (5,936,173) | | | 00001 |
| BPZ2 | (2,645) | (165,312,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 12/04/2012 | 1.6086 | 12/11/2012 | 1.6071 | closing purchase | | 237,430 | | | 00001 |
| ECH2 | (976) | (122,000,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 12/12/2011 | 1.2980 | 03/08/2012 | 1.2935 | closing purchase | | 556,748 | | | 00001 |
| ECM2 | (1,016) | (127,000,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/05/2012 | 1.2668 | 06/12/2012 | 1.2640 | closing purchase | | 342,187 | | | 00001 |
| ECU2 | (1,101) | (137,625,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 07/24/2012 | 1.2438 | 07/27/2012 | 1.2522 | closing purchase | | (1,172,150) | | | 00001 |
| ESH2 | (1,445) | (72,250) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2012 | CME | 12/15/2011 | 1,272.1326 | 03/19/2012 | 1,318.9192 | closing purchase | | (3,386,080) | | | 00001 |
| ESH3 | (1,751) | (87,550) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2013 | CME | 12/31/2012 | 1,416.4827 | 12/31/2012 | 1,420.0800 | closing purchase | | (392,001) | | | 00001 |
| ESM2 | (8,896) | (444,800) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/15/2012 | CME | 06/06/2012 | 1,328.4325 | 06/12/2012 | 1,334.5468 | closing purchase | | (2,765,552) | | | 00001 |
| ESU2 | (19,460) | (973,000) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/21/2012 | CME | 09/13/2012 | 1,344.9251 | 09/14/2012 | 1,409.5235 | closing purchase | | (62,953,464) | | | 00001 |
| ESZ2 | (19,115) | (955,750) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | CME | 12/13/2012 | 1,439.7115 | 12/19/2012 | 1,418.4149 | closing purchase | | 20,257,871 | | | 00001 |
| JYH2 | (1,433) | (1,791,250) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/21/2012 | CME | 12/12/2011 | 128.6989 | 03/08/2012 | 127.7962 | closing purchase | | 1,615,324 | | | 00001 |
| JYH3 | (50) | (62,500) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/31/2012 | 117.1439 | 12/18/2012 | 119.2163 | closing purchase | | (131,954) | | | 00001 |
| JYM2 | (1,977) | (2,471,250) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/08/2012 | 124.5839 | 06/11/2012 | 124.2792 | closing purchase | | 737,931 | | | 00001 |
| JYU2 | (1,938) | (2,422,500) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 08/31/2012 | 126.4165 | 09/10/2012 | 126.8162 | closing purchase | | (982,590) | | | 00001 |
| JYZ2 | (312) | (390,000) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 12/10/2012 | 124.4034 | 12/11/2012 | 122.2864 | closing purchase | | 823,268 | | | 00001 |
| NHH3 | (168) | (84,000) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/07/2013 | CME | 12/31/2012 | 117.8479 | 12/24/2012 | 119.4406 | closing purchase | | (151,278) | | | 00001 |
| NHM2 | (208) | (104,000) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/12/2012 | CME | 06/07/2012 | 160.9177 | 06/12/2012 | 108.3652 | closing purchase | | 5,463,261 | | | 00001 |
| NHU2 | (54) | (27,000) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/14/2012 | CME | 06/11/2012 | 169.4316 | 09/10/2012 | 114.7234 | closing purchase | | 1,476,774 | | | 00001 |
| RTAH2 | (9,792) | (979,200) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2012 | NYF-ICE | 12/12/2011 | 744.7665 | 03/19/2012 | 804.5194 | closing purchase | | (58,523,510) | | | 00001 |
| RTAH3 | (241) | (24,100) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2013 | NYF-ICE | 12/21/2012 | 833.9882 | 12/28/2012 | 838.5813 | closing purchase | | (148,471) | | | 00001 |
| RTAM2 | (7,931) | (793,100) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/15/2012 | NYF-ICE | 05/29/2012 | 788.3585 | 06/15/2012 | 768.3069 | closing purchase | | 15,860,589 | | | 00001 |
| RTAU2 | (7,164) | (716,400) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/21/2012 | NYF-ICE | 08/27/2012 | 758.8919 | 09/21/2012 | 829.9096 | closing purchase | | (50,915,368) | | | 00001 |
| RTAZ2 | (1,635) | (163,500) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/21/2012 | NYF-ICE | 12/12/2012 | 824.5674 | 12/13/2012 | 816.6244 | closing purchase | | 1,289,018 | | | 00001 |
| VGH3 | (1,018) | (10,180) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2013 | EUX | 12/27/2012 | 3,461.9773 | 12/28/2012 | 3,488.0073 | closing purchase | | (350,372) | | | 00001 |
| VGM2 | (15,002) | (150,020) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/18/2012 | EUX | 06/12/2012 | 2,769.8756 | 06/15/2012 | 2,745.0059 | closing purchase | | 3,533,364 | | | 00001 |

# SCHEDULE DB - PART B - SECTION 2

Future 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Hedged Item(s) | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Book/ Adjusted Carrying Value At Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year | Deferred | Hedge Effectiveness at Inception and at Termination (a) |
| VGU2 | (958) | (9,580) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/21/2012 | EUX | 06/28/2012 | 2,873.9949 | 09/21/2012 | 3,476.6138 | closing purchase | | (5,777,052) | | | 00001 |
| Z H2 | (3,322) | (33,220) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/19/2012 | LIF-NYSE | 12/09/2011 | 8,627.6005 | 03/16/2012 | 9,868.1999 | closing purchase | | (41,215,465) | | | 00001 |
| Z H3 | (105) | (1,050) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | LIF-NYSE | 12/28/2012 | 9,486.1173 | 01/26/2012 | 9,552.4734 | closing purchase | | (71,387) | | | 00001 |
| Z M2 | (4,072) | (40,720) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/18/2012 | LIF-NYSE | 05/23/2012 | 9,589.9054 | 06/15/2012 | 7,995.6864 | closing purchase | | 64,901,226 | | | 00001 |
| Z U2 | (3,769) | (37,690) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/24/2012 | LIF-NYSE | 09/17/2012 | 8,593.1405 | 09/21/2012 | 9,738.5507 | closing purchase | | (43,183,773) | | | 00001 |
| Z Z2 | (1,150) | (11,500) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/21/2012 | LIF-NYSE | 12/11/2012 | 9,338.9031 | 12/21/2012 | 9,418.2163 | closing purchase | | (916,575) | | | 00001 |
| BPH3 | (10) | (625,000) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/11/2012 | 1.6066 | 12/13/2012 | 1.6124 | closing purchase | | (4,291) | | | 00001 |
| BPM2 | (5) | (312,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 05/23/2012 | 1.5713 | 06/11/2012 | 1.5459 | closing purchase | | 7,937 | | | 00001 |
| BPU2 | (35) | (2,187,500) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 09/04/2012 | 1.5647 | 09/14/2012 | 1.6154 | closing purchase | | (111,134) | | | 00001 |
| BPZ2 | (150) | (9,375,000) | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 11/16/2012 | 1.6061 | 12/11/2012 | 1.6056 | closing purchase | | 3,745 | | | 00001 |
| ECH3 | (6) | (750,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/18/2013 | CME | 12/11/2012 | 1.2952 | 12/13/2012 | 1.3089 | closing purchase | | (11,134) | | | 00001 |
| ECM2 | (12) | (1,500,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/04/2012 | 1.2631 | 06/11/2012 | 1.2507 | closing purchase | | 18,600 | | | 00001 |
| ECU2 | (43) | (5,375,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 09/04/2012 | 1.2424 | 09/14/2012 | 1.2986 | closing purchase | | (302,593) | | | 00001 |
| ECZ2 | (117) | (14,625,000) | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 11/28/2012 | 1.2912 | 12/11/2012 | 1.2942 | closing purchase | | (44,642) | | | 00001 |
| JYH3 | (7) | (8,750) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/20/2013 | CME | 12/17/2012 | 121.3435 | 12/13/2012 | 119.8600 | closing purchase | | 12,107 | | | 00001 |
| JYM2 | (11) | (13,750) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/20/2012 | CME | 06/04/2012 | 126.8345 | 06/11/2012 | 125.8400 | closing purchase | | 13,638 | | | 00001 |
| JYU2 | (36) | (45,000) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/19/2012 | CME | 08/27/2012 | 126.9393 | 09/14/2012 | 129.1300 | closing purchase | | (98,848) | | | 00001 |
| JYZ2 | (111) | (138,750) | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/19/2012 | CME | 12/11/2012 | 126.6898 | 12/12/2012 | 121.3605 | closing purchase | | 738,604 | | | 00001 |
| ESH3 | (294) | (14,700) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | CME | 12/31/2012 | 1,413.2920 | 12/28/2012 | 1,424.8078 | closing purchase | | (179,745) | | | 00001 |
| ESM2 | (123) | (6,150) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/15/2012 | CME | 06/04/2012 | 1,305.7033 | 06/11/2012 | 1,328.7000 | closing purchase | | (141,621) | | | 00001 |
| ESU2 | (662) | (33,100) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/21/2012 | CME | 09/04/2012 | 1,348.5449 | 09/13/2012 | 1,435.6140 | closing purchase | | (2,885,031) | | | 00001 |
| ESZ2 | (1,919) | (95,950) | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/21/2012 | CME | 12/10/2012 | 1,423.8024 | 12/14/2012 | 1,421.5223 | closing purchase | | 209,489 | | | 00001 |
| NHH3 | (33) | (16,500) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/07/2013 | CME | 12/28/2012 | 116.3822 | 12/18/2012 | 118.0863 | closing purchase | | (30,827) | | | 00001 |
| NHM2 | (35) | (17,500) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/12/2012 | CME | 09/04/2012 | 107.9105 | 06/07/2012 | 112.4890 | closing purchase | | (80,384) | | | 00001 |
| NHU2 | (98) | (49,000) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/14/2012 | CME | 10/16/2012 | 111.6311 | 09/12/2012 | 111.8500 | closing purchase | | (11,453) | | | 00001 |
| NHZ2 | (371) | (185,500) | Nikkei 225 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/14/2012 | CME | 12/10/2012 | 111.9148 | 12/12/2012 | 115.5645 | closing purchase | | (679,905) | | | 00001 |
| RTAH3 | (47) | (4,700) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | NYF-ICE | 12/31/2012 | 828.2761 | 12/19/2012 | 839.6702 | closing purchase | | (55,869) | | | 00001 |
| RTAM2 | (51) | (5,100) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/15/2012 | NYF-ICE | 06/04/2012 | 757.2765 | 06/11/2012 | 770.7000 | closing purchase | | (68,529) | | | 00001 |
| RTAU2 | (196) | (19,600) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/21/2012 | NYF-ICE | 09/04/2012 | 780.5768 | 09/12/2012 | 839.5000 | closing purchase | | (1,155,855) | | | 00001 |
| RTAZ2 | (480) | (48,000) | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/21/2012 | NYF-ICE | 12/10/2012 | 825.3554 | 12/13/2012 | 827.2175 | closing purchase | | (91,774) | | | 00001 |
| VGH3 | (58) | (580) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 03/15/2013 | EUX | 12/28/2012 | 3,463.3357 | 12/19/2012 | 3,487.9339 | closing purchase | | (16,774) | | | 00001 |
| VGM2 | (77) | (770) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/18/2012 | EUX | 06/04/2012 | 2,545.3228 | 06/12/2012 | 2,686.5578 | closing purchase | | (108,824) | | | 00001 |
| VGU2 | (233) | (2,330) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/21/2012 | EUX | 09/04/2012 | 2,771.2681 | 09/14/2012 | 3,826.4166 | closing purchase | | (2,459,384) | | | 00001 |
| VGZ2 | (724) | (7,240) | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/21/2012 | EUX | 12/17/2012 | 3,421.1852 | 12/18/2012 | 3,460.8015 | closing purchase | | (289,855) | | | 00001 |
| Z M2 | (13) | (130) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 06/18/2012 | LIF-NYSE | 07/25/2012 | 8,268.7918 | 06/11/2012 | 8,427.0577 | closing purchase | | (20,599) | | | 00001 |
| Z U2 | (36) | (360) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 09/24/2012 | LIF-NYSE | 08/27/2012 | 8,320.2192 | 09/17/2012 | 9,266.7454 | closing purchase | | (340,874) | | | 00001 |
| Z Z2 | (221) | (2,210) | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index. | 12/21/2012 | LIF-NYSE | 11/16/2012 | 9,288.7999 | 12/17/2012 | 9,436.8824 | closing purchase | | (328,148) | | | 00001 |
| FVZ2 | (2,293) | (2,293,000) | US 5YR Note | Certain Bonds | Schedule D | Equity/Index. | 12/31/2012 | CBT | 10/01/2012 | 124.6797 | 11/01/2012 | 124.2383 | closing purchase | | 1,002,975 | | | 00004 |
| TUZ2 | (2,184) | (4,368,000) | US 2YR Note | Certain Bonds | Schedule D | Equity/Index. | 12/31/2012 | CBT | 10/01/2012 | 110.2656 | 11/01/2012 | 110.2258 | closing purchase | | 165,233 | | | 00004 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | | (168,557,524) | | | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | | | (168,557,524) | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | (29,491,295) | | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | | | | (29,491,295) | | | XXX |

NONE

| Broker Name | Net Cash Deposits |
|---|---|
| Total Net Cash Deposits | |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0002 | Economically hedge the equity-indexed annuities exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0004 | Tax hedge of gains/losses on certain bonds. |

# SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description<br>Counterparty or Exchange Traded | Master Agreement (Y or N) | Credit Support Annex (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 |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | | 95,835,650 | | 95,835,650 | 95,835,650 | | 95,835,650 | 157,972,598 | 157,972,598 |
| Bank of America, NA | Y | Y | | 56,560,828 | (73,091,057) | | 56,560,828 | (73,091,057) | | 18,896,265 | 2,366,036 |
| Barclay's Bank PLC | Y | Y | 125,639,765 | 235,777,332 | (109,046,460) | 1,091,107 | 235,777,332 | (109,046,460) | 1,091,107 | 44,419,060 | 44,419,060 |
| BNP Paribas | Y | Y | | 580,718,589 | (653,933,670) | | 580,718,589 | (653,933,670) | | 131,728,601 | 58,513,520 |
| Citibank, N.A. | Y | Y | | 75,468,786 | (170,252,277) | | 75,468,786 | (170,252,277) | | 18,424,991 | |
| Credit Suisse International | Y | Y | 54,129,251 | 345,803,705 | (292,740,196) | | 345,803,705 | (292,740,196) | | 59,695,250 | 58,629,508 |
| Deutsche Bank AG | Y | Y | 4,540,000 | 144,896,926 | (133,315,682) | 7,041,244 | 144,896,926 | (133,315,682) | 7,041,244 | 71,410,731 | 71,410,731 |
| Goldman Sachs International | Y | Y | | 332,517,934 | (318,238,430) | 14,279,504 | 332,517,934 | (318,238,430) | 14,279,504 | 42,443,562 | 42,443,562 |
| HSBC Bank U.S.A., NA | Y | Y | 275,263,287 | 603,734,915 | (350,591,198) | | 603,734,915 | (350,591,198) | | 151,552,173 | 129,432,602 |
| J.P. Morgan Chase Bank, N.A. | Y | Y | | 280,610,400 | (519,486,944) | | 280,610,400 | (519,486,944) | | 65,344,276 | |
| Merrill Lynch Capital Services | Y | Y | | 92,081,683 | (130,246,784) | | 92,081,683 | (130,246,784) | | 28,869,595 | |
| Merrill Lynch International | Y | Y | | 22,870,583 | (48,349,763) | | 22,870,583 | (48,349,763) | | 4,045,788 | |
| Morgan Stanley Capital Services | Y | Y | | 89,108,164 | (121,014,681) | | 89,108,164 | (121,014,681) | | 36,122,627 | 4,216,110 |
| Morgan Stanley International | Y | Y | | 71,475,207 | (87,161,043) | | 71,475,207 | (87,161,043) | | 4,896,250 | |
| Royal Bank of Canada | Y | Y | 9,380,000 | 10,060,937 | (735,294) | | 10,060,937 | (735,294) | | 1,466,569 | 1,412,212 |
| Societe Generale | Y | Y | | 106,678,042 | (171,223,630) | | 106,678,042 | (171,223,630) | | 60,314,020 | |
| Wells Fargo Bank, NA | Y | Y | 139,045,488 | 210,516,981 | (78,004,257) | | 210,516,981 | (78,004,257) | | 74,747,673 | 68,214,908 |
| 0299999. Total NAIC 1 Designation | | | 607,997,791 | 3,258,881,012 | (3,257,431,366) | 22,411,855 | 3,258,881,012 | (3,257,431,366) | 22,411,855 | 814,377,431 | 481,058,249 |
| | | | | | | | | | | | |
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| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 0899999 - Totals | | | 607,997,791 | 3,354,716,662 | (3,257,431,366) | 118,247,505 | 3,354,716,662 | (3,257,431,366) | 118,247,505 | 972,350,029 | 639,030,847 |

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| Bank of America New York, NY | | | | | (3,620,003) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (5,344) | XXX |
| Bank of America New York, NY | | | | | 2,103 | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (1,240,412) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (18,183,069) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (40) | XXX |
| Bank of New York Mellon New York, NY | | | | | (86,718) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | 6,732,494 | XXX |
| Bank of America New York, NY | | | | | (22,739,619) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (2,876,933) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (62,754) | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | | XXX |
| Bank of America New York, NY | | | | | (1,170,027) | XXX |
| JP Morgan Chase Bank New York, NY | | | | | 66,605,505 | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | 2,026,310 | XXX |
| JP Morgan Chase Bank Baton Rouge, LA | | | | | 82,405,000 | XXX |
| Wells Fargo Bank St. Paul, MN | | | | | (77,610,970) | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | | | 30,175,523 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | | | 30,175,523 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | XXX | XXX | | | 30,175,523 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (32,777,009) | 4. April | (67,569,150) | 7. July | (30,693,100) | 10. October | 143,238,208 |
| 2. February | (30,560,113) | 5. May | (61,810,875) | 8. August | (12,741,137) | 11. November | 178,135,868 |
| 3. March | (80,346,899) | 6. June | (53,105,616) | 9. September | 75,228,293 | 12. December | 30,175,523 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | | |
| 1099999. Total - All Other Government Bonds | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | |
| American Electric Power Co Inc 4-2 | | 12/28/2012 | 0.360 | 01/14/2013 | 11,998,440 | | 480 |
| Apache Corp 4-2 | | 12/28/2012 | 0.350 | 01/02/2013 | 42,499,587 | | 1,653 |
| BANK OF NOVA SCOTIA TRUST CO N 3-a-3 | | 12/31/2012 | 0.020 | 01/02/2013 | 49,999,972 | | 28 |
| CVS Caremark Corp 4-2 | | 12/31/2012 | 0.240 | 01/02/2013 | 28,999,807 | | 193 |
| Devon Energy Corp 4-2 | | 12/28/2012 | 0.230 | 01/02/2013 | 24,999,840 | | 639 |
| Kroger Co/The 4-2 | | 12/28/2012 | 0.370 | 01/03/2013 | 49,998,972 | | 2,055 |
| Pacific Gas & Electric Co 4-2 | | 12/28/2012 | 0.330 | 01/07/2013 | 9,999,450 | | 367 |
| UnitedHealth Group Inc 4-2 | | 12/31/2012 | 0.160 | 01/02/2013 | 14,299,936 | | 63 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 232,796,004 | | 5,478 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 232,796,004 | | 5,478 |
| 4899999. Total - Hybrid Securities | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | 232,796,004 | | 5,478 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | |
| 8399999. Total Bonds | | | | | 232,796,004 | | 5,478 |
| | | | | | | | |
| 8699999 - Total Cash Equivalents | | | | | 232,796,004 | | 5,478 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>Fair Value |
|---|---|---|---|---|---|---|
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | Ins code 23-63-206 | | | 186,372 | 196,418 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | Ins code 33-3-8 to 33-3-10 | | | 35,260 | 37,160 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | B | Ins code 175-151 | | | 108,443 | 137,531 |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | B | Ins code 60a-10 | 1,534,999 | 1,689,792 | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | B | Ins code 408:20 | | | 542,215 | 687,656 |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | Ins code 59a-5-19 | 108,443 | 137,531 | 111,586 | 119,925 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | Ins code 58-5-10 | 1,394,946 | 1,520,269 | | |
| 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 | Ins code 38.2-1045 | | | 600,268 | 610,176 |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | | | 1,108,926 | 1,167,891 |
| 59. Subtotal | XXX | XXX | 3,038,388 | 3,347,592 | 2,693,070 | 2,956,757 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. UNITED STATES TREASURY 4 3/4% DUE5/15/2014 MN15 | B | Collateral on bank loans | | | 1,108,926 | 1,167,891 |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | 1,108,926 | 1,167,891 |

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