

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code 0435 0435 NAIC Company Code 65935 Employer's ID Number 04-1590850

| heorprated/Organized biosprated/Organized biosprated/Organized/biosprate | Organized under the Laws of | · · · · · · | (Prior) chusetts | , State of Domicile or Port of E | Entry Massachusetts | | | |
|--|-------------------------------|-------------------------------|------------------------|----------------------------------|---------------------------------|--|--|--|
| Statutory Home Office 1295 State Street Springfield, MA 01111 (Street and Number) (City or Town, State and Zip Code) Main Administrative Office 1295 State Street (City or Town, State and Zip Code) (Area Code) (Telephone Number) Main Address 1295 State Street (City or Town, State and Zip Code) (Area Code) (Telephone Number) Mail Address 1295 State Street (City or Town, State and Zip Code) (City or Town, State and Zip Code) Primary Location of Books and Records 1295 State Street (City or Town, State and Zip Code) (Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number) (City or Town, State and Zip Code) (Name) (City or Town, State and Zip Code) (Area Code) (Telephone Number) Internet Web Site Address (Name) (E-mail Address) (FAX Number) (E-mail Address) OFFICERS President and Chief Roger William Crandall Michael Thomas Rollings: Executive Vice President and Chief Financial Officer Toomas Michael Finkte, Executive Vice President and Chief Financial Officer State of Mark Bane Ellis | Country of Domicile | | United States | of America | | | | |
| (Street and Number) (City or Town, State and Zip Code) Main Administrative Office 1295 State Street Springfield, MA 01111 (Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number) Mail Address 1295 State Street (City or Town, State and Zip Code) (Area Code) (Telephone Number) Mail Address 1295 State Street (Street and Number or P.O. Box) (City or Town, State and Zip Code) Primary Location of Books and Records 1295 State Street (Street and Number) (Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number) Internet Web Site Address www.massmutual.com (Street and Number) (Area Code) (Telephone Number) Internet Web Site Address) (Area Code) (Telephone Number) (Ermail Address) (Area Code) (Telephone Number) (E-mail Address) (FAX Number) OFFICERS (FAX Number) President and Chief Roger William Crandall Treasurer Secretary Christine Carole Pasalee Actuary Isadore Jermyn Michael Tromas Rollings Executive Vice President and Chief Investment Officer M | Incorporated/Organized | 05/15/1851 | | Commenced Business | 08/01/1851 | | | |
| Main Administrative Office | Statutory Home Office | 1295 State | Street | 3 | Springfield , MA 01111 | | | |
| Springfield, MA 01111 413-798-8411 (City or Town, State and Zip Code) (Area Code) (Telephone Number) Mail Address 1295 State Street Springfield, MA 01111 (Street and Number or P.O. Box) (City or Town, State and Zip Code) Primary Location of Books and Records 1295 State Street (City or Town, State and Zip Code) Primary Location of Books and Records 1295 State Street (City or Town, State and Zip Code) Springfield, MA 01111 . 413-788-8411 (City or Town, State and Zip Code) (Area Code) (Telephone Number) Internet Web Site Address . 413-788-8411 Statutory Statement Contact Joseph T. Olesky . 413-748-8688 Statutory Statement Contact Joseph T. Olesky . 413-228-4086 (E-mail Address) (Name) . . . Viewer Massenutual.com (E-mail Address) | | (Street and N | umber) | (Ci | ty or Town, State and Zip Code) | | | |
| Springfield, MA 01111 | Main Administrative Office | | | | | | | |
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| Springfield . MA 01111 | Primary Location of Books and | Records | 1295 Sta | te Street | | | | |
| (City or Town, State and Zip Code) (Area Code) (Telephone Number) Internet Web Site Address www.massmutual.com Statutory Statement Contact Joseph T. Olesky (Name) (Area Code) (Telephone Number) jolesky@massmutual.com 413-744-8668 (Name) (Area Code) (Telephone Number) jolesky@massmutual.com 413-226-4086 (Area Code) (Telephone Number) iolesky@massmutual.com 413-226-4086 (FAX Number) OFFICERS (FAX Number) (FAX Number) President and Chief Roger William Crandall Treasurer Todd Garett Picken Secretary Christine Carole Peaslee Actuary Isadore Jermyn OTHER Mark Douglas Roellig Executive Vice President and Chief Financial Officer Thomas Michael Finke Executive Vice President and Chief Financial Officer Mark Douglas Roellig Executive Vice President and Chief Financial Officer Mark Douglas Roellig Executive Vice President and Chief Financial Officer Michael Robert Fanning Executive Vice President Mark Douglas Roellig Executive Vice President and Chief Financial Officer Michael Robert Fanning Executive Vice President Mark Douglas Roellig Executive Vice President and Chief Financial Officer Mark Douglas Roellig Executive Vice President and Chief Financial Officer Mark Douglas Roellig Executive Vice President and Chief Investment Officer Mark Douglas Roellig Executive | | | (Street and | l Number) | | | | |
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| Secretary Christine Carole Peaslee Actuary Isadore Jermyn OTHER Michael Thomas Rollings Executive Vice President and Chief Financial Officer Thomas Michael Finke Executive Vice President and Chief Investment Officer Mark Douglas Roellig Executive Vice President and General Counsel Elaine Ann Sarsynski Executive Vice President Michael Robert Fanning Executive Vice President Mark Douglas Roellig Executive Vice President and General Counsel Stuart Harry Reese - Chairman Thomas Corcoran Barry Kathleen Ann Corbet Roger William Crandall James Henry DeGraffenreidt, Jr Patricia Diaz Dennis William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Marc Francis Racicot William Taylor Spitz Cathy Elizabeth Minehan | | Boger Willia | m Crandall | Treasurer | Todd Garett Picken | | | |
| OTHER Michael Thomas Rollings Executive Vice President and Chief Financial Officer Thomas Michael Finke Executive Vice President and Chief Investment Officer Mark Douglas Roellig Executive Vice President and General Counsel Elaine Ann Sarsynski Executive Vice President Michael Robert Fanning Executive Vice President Mark Douglas Roellig Executive Vice President and General Counsel Stuart Harry Reese - Chairman Thomas Corcoran Barry Kathleen Ann Corbet Roger William Crandall James Henry DeGraffenreidt, Jr Patricia Diaz Dennis William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Mark Prancis Racicot William Taylor Spitz State of | | ě. | | | | | | |
| Michael Thomas Rollings Executive Vice President and Chief Financial Officer Thomas Michael Finke Executive Vice President and Chief Investment Officer Mark Douglas Roellig Executive Vice President and General Counsel Elaine Ann Sarsynski Executive Vice President Michael Robert Fanning Executive Vice President Mark Douglas Roellig Executive Vice President and General Counsel Stuart Harry Reese - Chairman Thomas Corcoran Barry Kathleen Ann Corbet Roger William Crandall James Henry DeGraffenreidt, Jr Patricia Diaz Dennis William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Marc Francis Racicot William Taylor Spitz State of | | ennound ean | | | loudoro bornyn | | | |
| Chief Financial Officer Chief Investment Officer General Counsel Elaine Ann Sarsynski Executive Vice President Michael Robert Fanning Executive Vice President DIRECTORS OR TRUSTEES Stuart Harry Reese - Chairman Thomas Corcoran Barry Kathleen Ann Corbet Roger William Crandall James Henry DeGraffenreidt, Jr Patricia Diaz Dennis William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Raymond Walter LeBoeuf John Floyd Maypole Cathy Elizabeth Minehan Marc Francis Racicot William Taylor Spitz State of | | | • • • • | | | | | |
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| Stuart Harry Reese - Chairman Thomas Corcoran Barry Kathleen Ann Corbet Roger William Crandall James Henry DeGraffenreidt, Jr Patricia Diaz Dennis William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Raymond Walter LeBoeuf John Floyd Maypole Cathy Elizabeth Minehan Marc Francis Racicot William Taylor Spitz State of | | | DIRECTORS O | R TRUSTEES | | | | |
| William Ben Ellis Robert Alan Essner - Lead Director Robert Michael Furek Raymond Walter LeBoeuf John Floyd Maypole Cathy Elizabeth Minehan Marc Francis Racicot William Taylor Spitz | Stuart Harry Re | ese - Chairman | Thomas Co | orcoran Barry | Kathleen Ann Corbet | | | |
| Raymond Walter LeBoeuf John Floyd Maypole Cathy Elizabeth Minehan Marc Francis Racicot William Taylor Spitz | | | James Henry D | eGraffenreidt, Jr | | | | |
| Marc Francis Racicot William Taylor Spitz State of Massachusetts | | | | | | | | |
| State of SS: | | | | | Cathy Elizabeth Minehan | | | |
| State of <u>Massachusetts</u> County of <u>Hampden</u> SS: | Marc Franc | cis Racicot | William T | aylor Spitz | | | | |
| State of <u>Massachusetts</u> County of <u>Hampden</u> SS: | | | | | | | | |
| County of Hampden 55: | State of | Massachusetts | CC. | | | | | |
| | County of | Hampden | | | | | | |
| | | | | | | | | |

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.

Roger William Crandall President and Chief Executive Officer Christine Carole Peaslee Secretary Todd Garett Picken Treasurer

Yes [X] No []

a. Is this an original filing?

Subscribed and sworn to before me this _____ day of _____

b. If no,1. State the amendment number.....

- 2. Date filed
- 3. Number of pages attached

| | AS | SETS | | | | | | |
|-------|---|-----------------|-------------------------|---|--|--|--|--|
| | Current Statement Date | | | | | | | |
| | | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets | | | |
| 1. | Bonds | | | | | | | |
| 2. | Stocks: | | | | | | | |
| ۷. | 2.1 Preferred stocks | 128 292 832 | | | 127 936 448 | | | |
| | 2.2 Common stocks | | | | | | | |
| 3. | Mortgage loans on real estate: | | | | | | | |
| 5. | 3.1 First liens | 10 774 400 247 | | | 11 000 170 376 | | | |
| | 3.2 Other than first liens | | | | | | | |
| 4. | Real estate: | | | | | | | |
| ч. | 4.1 Properties occupied by the company (less \$ | | | | | | | |
| | encumbrances) | 113 617 764 | | | 116 154 743 | | | |
| | 4.2 Properties held for the production of income (less | | | | | | | |
| | 4.2 Properties held for the production of income (less \$ | 888 236 135 | | | 051 /3/ 027 | | | |
| | | | | | | | | |
| | 4.3 Properties held for sale (less \$ | 10, 100, 000 | | 10, 100, 000 | 07 050 000 | | | |
| | encumbrances) | | | 19, 120,638 | | | | |
| 5. | Cash (\$205, 336, 057), cash equivalents | | | | | | | |
| | (\$938,817,224) and short-term | | | | | | | |
| | investments (\$ | | | 1,561,882,916 | | | | |
| 6. | Contract loans (including \$ premium notes) | | | 8,634,977,859 | 8,485,768,994 | | | |
| 7. | Derivatives | 2,324,194,671 | | 2,324,194,671 | 2,394,510,524 | | | |
| 8. | Other invested assets | 5,232,147,435 | | 5, 146, 978, 179 | 4,812,641,114 | | | |
| 9. | Receivables for securities | | | | | | | |
| 10. | Aggregate write-ins for invested assets | | | | | | | |
| 11. | Subtotals, cash and invested assets (Lines 1 to 10) | | | | | | | |
| 12. | Title plants less \$ charged off (for Title insurers only) | | | | | | | |
| 13. | Investment income due and accrued | | | | | | | |
| 13. | Premiums and considerations: | | | | | | | |
| 14. | 14.1 Uncollected premiums and agents' balances in the course of collection. | 77 150 740 | 2 246 014 | 72 012 720 | 102 045 424 | | | |
| | 14.2 Deferred premiums, agents' balances and installments booked but | | | | | | | |
| | | | | | | | | |
| | deferred and not yet due (including \$ | 450 007 400 | | 450 007 400 | 500 000 704 | | | |
| | earned but unbilled premiums) | | | 450,237,196 | | | | |
| | 14.3 Accrued retrospective premiums | | | | | | | |
| 15. | Reinsurance: | | | | | | | |
| | 15.1 Amounts recoverable from reinsurers | | | | | | | |
| | 15.2 Funds held by or deposited with reinsured companies | | | | | | | |
| | 15.3 Other amounts receivable under reinsurance contracts | | | 9,382,416 | 2,984,180 | | | |
| 16. | Amounts receivable relating to uninsured plans | | | | | | | |
| | Current federal and foreign income tax recoverable and interest thereon | | | | | | | |
| 17.2 | Net deferred tax asset | | | 1,339,924,502 | 1 , 106 , 497 , 625 | | | |
| 18. | Guaranty funds receivable or on deposit | | | | | | | |
| 19. | Electronic data processing equipment and software | | 60,857,199 | 20,309,994 | | | | |
| 20. | Furniture and equipment, including health care delivery assets | | | | | | | |
| | (\$ | | 10,607,219 | | | | | |
| 21. | Net adjustment in assets and liabilities due to foreign exchange rates | | | (84,776) | (59,449) | | | |
| 22. | Receivables from parent, subsidiaries and affiliates | | | | | | | |
| 23. | Health care (\$ | | | | | | | |
| 24. | Aggregate write-ins for other than invested assets | | | | | | | |
| 25. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24) | 84,948,453,007 | 1,086,040,241 | 83,862,412,766 | 83,563,586,519 | | | |
| 26. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | | | | |
| 27. | Total (Lines 25 and 26) | 123,649,879,256 | 1,086,040,241 | 122,563,839,015 | 121,329,281,058 | | | |
| | DETAILS OF WRITE-INS | | | | | | | |
| 1001. | | | | | | | | |
| 1002. | | | | | | | | |
| 1003. | | | | | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | | | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | | | | | |
| 2401. | Investment in trust | 20 062 661 | | | | | | |
| | | | | | | | | |
| 2402. | Employee insurance plan advance | | 250 , 199 | | | | | |
| 2403. | Real estate notes receivable | | 756 010 044 | | | | | |
| 2498. | Summary of remaining write-ins for Line 24 from overflow page | | | 6,396,255 | | | | |
| 2499. | Totals (Lines 2401 through 2403 plus 2498)(Line 24 above) | 862,792,940 | 756,268,544 | 106,524,396 | 100,009,778 | | | |

ASSETS

LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1 | 2 |
|------------|---|-----------------|-----------------|
| | | Current | December 31 |
| | | Statement Date | Prior Year |
| 1. | Aggregate reserve for life contracts \$ | 50,000,500,500 | |
| | (including \$ | | |
| 2. 3. | Aggregate reserve for accident and health contracts (including \$ | | |
| 4. | Contract claims: | | |
| | 4.1 Life | .273,616,609 | |
| | 4.2 Accident and health | | |
| 5. | Policyholders' dividends \$10,844,857 and coupons \$ due and unpaid | | |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including \$ Modco) | | 1,225,417,529 |
| | 6.2 Dividends not yet apportioned (including \$ | | |
| | 6.3 Coupons and similar benefits (including \$ | | |
| 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 | | |
| | \$ | | |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including \$ accident and health experience rating | 10.01/.770 | 10.001.075 |
| | refunds | | |
| | 9.3 Other amounts payable on reinsurance, including \$(4,005,775) assumed and \$ | 7 000 007 | 15 000 110 |
| | ceded | | |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts \$ | 7 050 074 | 14 500 700 |
| | \$ | | |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued | | |
| 13. | Transfers to Separate Accounts due or accrued (net) (including \$ | (045 004 000) | 1004 070 044 |
| | allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | | |
| | Current federal and foreign income taxes, including \$ | | |
| | Net deferred tax liability | | |
| 16. | Unearned investment income | | |
| 17. | Amounts withheld or retained by company as agent or trustee | | |
| 18. | Remittances and items not allocated | | |
| 19. | | | |
| 20. 21. | Net adjustment in assets and liabilities due to foreign exchange rates Liability for benefits for employees and agents if not included above | | |
| 21. | Borrowed money \$ | | |
| 22. | Dividends to stockholders declared and unpaid | | |
| 23. 24. | Miscellaneous liabilities: | | |
| 24. | 24.01 Asset valuation reserve | 1 221 554 000 | 1 1/2 /00 970 |
| | 24.07 Asset valuation reserve | | |
| | 24.02 Fields held under reinsurance treaties with unauthorized reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | | |
| | 24 05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | | | |
| | 24.08 Derivatives | | |
| | 24.09 Payable for securities | | |
| | 24.10 Capital notes \$ | | |
| 25. | Aggregate write-ins for liabilities | 5,126,326,334 | 5,295,305,922 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 74,279,268,874 | 74,312,611,011 |
| 27. | From Separate Accounts Statement | , , , | |
| 28. | Total liabilities (Lines 26 and 27) | 112,971,879,186 | 112,070,437,412 |
| 29. | Common capital stock | | |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | 1,339,707,291 | 1,339,617,083 |
| 33. | Gross paid in and contributed surplus | | |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. | Unassigned funds (surplus) | | |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 | | |
| | 36.2 shares preferred (value included in Line 30 \$ | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including \$ | 9,591,959,829 | 9,258,843,646 |
| 38. | Totals of Lines 29, 30 and 37 | 9,591,959,829 | 9,258,843,646 |
| 39. | Totals of Lines 28 and 38 | 122,563,839,015 | 121,329,281,058 |
| | DETAILS OF WRITE-INS | | |
| 2501. | Reverse repurchase agreements | | |
| 2502. | Derivative collateral | | 1,808,577,022 |
| 2503. | Funds awaiting escheat | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 5,126,326,334 | 5,295,305,922 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | Additional deferred tax as allowed by SSAP 10R | | |
| 3402. | Designated surplus for group annuities | | |
| 3403. | Designated surplus for separate account business | , | , |
| 0400 | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3498. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 354,596,350 | 296,513,507 |

SUMMARY OF OPERATIONS

| | | 1 Current Veer | 2 Prior Year | 3 Drias Vaas Endad |
|------------|---|-------------------------|-----------------|------------------------------------|
| | | Current Year To Date | To Date | Prior Year Ended December 31 |
| 1. | | | 3,019,930,638 | |
| | Considerations for supplementary contracts with life contingencies | | | |
| 3. 4. | Amortization of Interest Maintenance Reserve (IMR) | , , | 20.552.898 | <u>4,043,751,569</u> 27,608,526 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 23,570,532 | 24,551,169 | |
| | Reserve adjustments on reinsurance ceded | | | |
| 8. | Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract | | | |
| | guarantees from Separate Accounts | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| 0 | 8.3 Aggregate write-ins for miscellaneous income | . 18,387,256 | 15,785,701 | 39,965,866 |
| 9. 10. | Totals (Lines 1 to 8.3) Death benefits | 3,768,136,741 | 4,182,918,020 | 17,034,010,369 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | |
| | Annuity benefits | | | |
| 13. | Disability benefits and benefits under accident and health contracts | | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | 0.004.040.555 |
| 15. 16. | Surrender benefits and withdrawals for life contracts | | 2,069,845,228 | |
| | Interest and adjustments on contract or deposit-type contract funds | | .33,857,646 | 109.319.064 |
| | Payments on supplementary contracts with life contingencies | | 2,611,826 | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 372,809,611 | 553,227,393 | 1,351,104,022 |
| 20. | Totals (Lines 10 to 19) | | | |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 116 034 612 | 115,689,433 | |
| 22. | Commissions and expense allowances on reinsurance assumed | | | |
| | General insurance expenses | | | 1,268,911,808 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | | | |
| | Increase in loading on deferred and uncollected premiums | | (1,502,322) | |
| 26. 27. | Net transfers to or (from) Separate Accounts net of reinsurance | | | 670, 124, 562 34, 823, 531 |
| 27. | Totals (Lines 20 to 27) | 3,386,203,291 | 3,783,076,664 | 15,307,660,087 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus | 0,000,200,201 | 0,100,010,001 | · · · · |
| | / | | | 1,726,350,282 |
| 30. | Dividends to policyholders | 283,077,282 | 310,498,809 | 1,211,615,718 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 98 856 168 | | |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (12,162,865) | (40,609,412) | (57,247,668) |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before | | | |
| | ······································ | | | |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ | | | |
| | transferred to the IMR) | (79,784,300) | (285, 163, 022) | (861,347,544) |
| 35. | Net income (Line 33 plus Line 34) | 31,234,734 | (155,211,062) | (289,365,312) |
| | CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. | Capital and surplus, December 31, prior year | 9,258,843,646 | 8,462,931,020 | 8,462,931,020 |
| 37. | Net income (Line 35) | | (155,211,062) | (289,365,312) |
| 38. 39. | Change in net unrealized capital gains (losses) less capital gains tax of \$ | | | |
| 40. | Change in net deferred income tax | (82,792,040) | | |
| 41. | Change in nonadmitted assets | | (156,228,411) | (108,142,939) |
| 42. | Change in liability for reinsurance in unauthorized companies | | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. 45. | Change in asset valuation reserve | | | |
| | Surplus (contributed to) withdrawn from Separate Accounts during period | | 2,508,693 | |
| 47. | Other changes in surplus in Separate Accounts Statement | | | (88,696,537) |
| | Change in surplus notes | | | 739,617,083 |
| 49. | Cumulative effect of changes in accounting principles | | | (69,454,910) |
| 50. | Capital changes: | | | |
| 1 | 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) | | | |
| | 50.3 Transferred to surplus (clock bividence) | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | | | |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | | | |
| 50 | 51.4 Change in surplus as a result of reinsurance | | | |
| | Dividends to stockholders | 78,778,162 | (287,859) | 416,726,817 |
| 53. 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 333, 116, 183 | (223, 147, 982) | , , |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 9,591,959,829 | 8,239,783,038 | 9,258,843,646 |
| | DETAILS OF WRITE-INS | , , , | , , , | , , , , |
| | Administrative fee and other income | | | |
| | | | | |
| | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 18,387,256 | 15,785,701 | 39,965,866 |
| | Change in liability for employee/agent benefit plans | | (6,933,200) | |
| 2702. | Miscellaneous charges to operations | | | |
| 2703. | Transfer of group pension contract losses to IMR | (2,682,631) | | |
| | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Change in additional deferred tax as allowed by SSAP 10R | 6,021,974 | (5,722,374) | 34,823,531 |
| | | ····· , · · , · | (287,859) | |
| | other changes in surplus | , , | | |
| | Summary of remaining write-ins for Line 53 from overflow page | | | |
| | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 78,778,162 | (287,859) | 416,726,817 |

| CA | SH | FL | OW | |
|----|----|----|----|--|
| | | | | |

| | CASITELOW | | | |
|------------------|--|------------------------------|----------------------------|--------------------------------------|
| | | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
| | Cash from Operations | | | |
| 1. | Premiums collected net of reinsurance | 2,779,975,732 | 3, 121, 527, 421 | |
| 2. | Net investment income | | | |
| 3. | Miscellaneous income | 127,906,067 | 135,669,388 | 591,731,330 |
| 4. | Total (Lines 1 to 3) | 3,883,435,912 | 4,142,037,152 | 16,796,042,480 |
| 5. | Benefit and loss related payments | 2,561,639,801 | 2,602,720,745 | |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (80,696,701) | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | | | 1,755,719,896 |
| 8. | Dividends paid to policyholders | | | 1,330,104,830 |
| 9. | Federal and foreign income taxes paid (recovered) net of \$ | | | |
| | gains (losses) | 7,346,374 | (74,087,153) | (484,033,248) |
| 10. | Total (Lines 5 through 9) | 3,358,528,289 | 3,482,085,088 | 14,633,002,231 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 524,907,623 | 659,952,064 | 2,163,040,249 |
| | Cash from Investments | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 2,589,116,433 | 4,093,841,738 | |
| | 12.2 Stocks | | | |
| | 12.3 Mortgage loans | | | 1,221,659,993 |
| | 12.4 Real estate | | 1,464,397 | |
| | 12.5 Other invested assets | | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | (3,598,236) | |
| | 12.7 Miscellaneous proceeds | (67,452,949) | 132,511,295 | (220,919,994 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | | 4,543,406,065 | |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | | 4, 152, 543, 612 | |
| | 13.2 Stocks | | | |
| | 13.3 Mortgage loans | | | |
| | 13.4 Real estate | | | |
| | 13.5 Other invested assets | | | |
| | 13.6 Miscellaneous applications | (205,144,504) | 158, 181, 211 | 131,587,454 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,219,664,225 | 4,660,586,829 | 18,418,614,364 |
| 14. | Net increase (or decrease) in contract loans and premium notes | 149,251,528 | 148,547,806 | (400, 139, 849 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (560,263,152) | (265,728,570) | (889,859,994) |
| | Cash from Financing and Miscellaneous Sources | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | 90.208 | | 739,617,083 |
| | 16.2 Capital and paid in surplus, less treasury stock | | | |
| | 16.3 Borrowed funds | | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | (139,115,385) | (48,307,330) | (1,166,904,442 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (653,288,767) | (929, 177, 673) | (1,643,920,905 |
| | 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) | (688,644,296) | (534,954,178) | (370,740,650 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 2,250,527,212 | 2,621,267,862 | 2,621,267,862 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 1,561,882,916 | 2,086,313,684 | 2,250,527,212 |
| | pplemental disclosures of cash flow information for non-cash transactions: | | | |
| | 1. Stock conversion | 074 000 404 | | |
| 20.000 20.000 | 02. Bond conversion | | | 1,065,417,039 |
| 20.000 | 04. Mortgage to other invested assets | | | |
| 20.000 | 06. Interest capitalization for long-term debt | 4,055,175 | 3, 192, 910 | 60 , 803 , 506 14 , 057 , 988 |
| |)7. Net investment income payment in-kind bonds | | | |
| 20.000 | 18 ()ther invested assets stock distribution | | | |

| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | |
|--|-------|-------------|
| 20.0010. Stock conversion to other invested assets | | |
| 20.0011. Other invested asset received as dividend | | |
| 20.0012. Mortgage conversion to bonds | , | 166,318,211 |
| 20.0013. Other invested assets converted to bonds | | |
| 20.0014. | | · · · |
| | | |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | | - | - |
|-------|---|------------------------------|----------------------------|--------------------------------------|
| | | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | | | 4, 119, 696, 364 |
| 3. | Ordinary individual annuities | | 607,312,841 | |
| 4. | Credit life (group and individual) | | | |
| 5. | Group life insurance | | | |
| 6. | Group annuities | 1,282,996,915 | 1,444,613,963 | |
| 7. | A & H - group | | | |
| 8. | A & H - credit (group and individual) | | | |
| 9. | A & H - other | | | 603,085,907 |
| 10. | Aggregate of all other lines of business | | | |
| 11. | Subtotal | 2,803,607,384 | | |
| 12. | Deposit-type contracts | 4,843,402 | 4,012,113 | |
| 13. | Total | 2,808,450,786 | 3,140,653,329 | 13,217,993,332 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

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Note 1 – Summary of Significant Accounting Policies

a.

a

Massachusetts Mutual Life Insurance Company ("the Company") recognizes statutory accounting practices prescribed or permitted by the Commonwealth of Massachusetts Division of Insurance (the "Division") for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Division. The Company has adopted certain procedures that differ from NAIC SAP; however, such deviations are not believed to have a material impact on income, statutory surplus or risk-based capital ("RBC").

Note 2 – Accounting Changes and Corrections of Errors

Under statutory accounting principles, corrections of prior year errors are recorded in surplus on a pretax basis. The following summarizes corrections of prior year errors for the three month period ended March 31, 2010:

| | | | Correction | ns of | | | | |
|-------------------------|----------|-----|---------------------------------------|-------|------------|--------|-------|-----------|
| | Correcti | ion | Prior Yea | ars' | Impa | act on | Corre | ection of |
| | of Prio | or | Statement of Changes to Surplus | | Sur | plus | As | set or |
| | Years | s' | | | of | Error | Lia | ability |
| | Incom | е | | | Correction | | Bala | ances |
| | | | | (In N | lillions) | | | |
| Policyholders' reserves | \$ | 21 | \$ | - | \$ | 21 | \$ | (21) |
| Commissions | | 3 | | - | | 3 | | (3) |
| Reinsurance | | (3) | | - | | (3) | | 3 |
| Total | \$ | 21 | \$ | - | \$ | 21 | \$ | (21) |

As a result of the net activity above, the Company recorded, in surplus for the three month period ended March 31, 2010, a net increase of \$21 million through other changes in surplus.

b. In December 2009, the NAIC adopted Statement of Statutory Accounting Principles ("SSAP") No. 100 "Fair Value Measurements." This standard provides statutory accounting guidance on defining fair value when other statutory accounting pronouncements require or permit fair value measurements, establishes a framework for measurement of fair value, and expands fair value disclosures. The new SSAP substantially adopts the guidance in Financial Accounting Standards Board ("FASB") Statement No. 157 and the related guidance (now Accounting Standards Codification ("ASC") 820 Fair Value Measurements and Disclosures). However, it excludes the consideration of a company's own credit risk in estimating the fair value of a liability, including derivatives. The new SSAP is effective for December 31, 2010 financial statements, with early application permitted as of December 31, 2009. Adoption of this statement will not have a significant impact on the Company.

In November 2009, the NAIC issued new guidance pertaining to accounting requirements for income taxes, which increases the potential admittance of deferred tax assets ("DTA"). It provides an increase in the admissibility limitation from 10% to 15% of surplus and an increase in the reversal/realization periods from one to three years. It requires gross DTA to be reduced by a statutory valuation allowance if it is more likely than not that some portion or all of the gross DTA will not be realized. The valuation allowance is required whether or not an insurer can admit higher DTA based on the new standard, i.e. whether its RBC exceeds the minimum threshold. Significant disclosures are required, including splitting the DTA and deferred tax liability by character, regardless of whether the company is eligible for the enhanced DTA admissibility standard. This guidance was issued as SSAP No. 10R, "Income Taxes – Revised, A Temporary Replacement of SSAP No. 10," and is effective for 2009 annual statements and 2010 interim and annual statements. In the event subsequent DTA admission guidance is not adopted by the end of this statement's effective period, SSAP No. 10 is reinstated as authoritative guidance for accounting and reporting of income taxes for statutory financial statements. The effect, as of December 31, 2009, of adopting this pronouncement was an increase to admitted DTA of approximately \$293 million.

In September 2009, the NAIC issued new guidance pertaining to loan-backed and structured securities, which supersedes existing guidance regarding treatment of cash flows when quantifying changes in valuation and impairments of loan-backed and structured securities. This revised guidance provides information on accounting for structured securities and beneficial interests with the primary impact related to other-than-temporary impairments ("OTTI"). It requires the bifurcation of impairment losses into interest and noninterest related portions. The noninterest portion is the difference between the present value of cash flows expected to be collected from the security and the amortized cost basis of the security. The interest portion is the difference between the present value of cash flows expected to be collected from the security and its fair value at the balance sheet date. If there is no intent to sell and the company has the intent and the ability to retain the investment to recovery, then only the noninterest loss is recognized through earnings. However, if there is an intent to sell or the company does not have the intent and ability to hold the investment for a period of time sufficient to recover the amortized cost basis, the security must be written down to fair value and the loss recognized through earnings. This guidance required a cumulative effect adjustment to statutory surplus as of July 1, 2009. For any previously other-than-temporarily impaired structured security to be included in the cumulative effect adjustment, the company must still hold the security as of September 30, 2009, must not have the intent to sell the security and must have the intent and ability to hold the security for a period of time sufficient to recover the security's amortized cost basis. This guidance requires additional disclosures, including a listing of all investments where the present value of cash flows is less than amortized cost for securities with a recognized OTTI. This guidance was issued as SSAP No. 43R, "Loan-backed and Structured Securities," and was effective September 30, 2009. The cumulative effect, as of July 1, 2009, of adopting this pronouncement was a decrease to surplus of approximately \$70 million, net of the impact of asset valuation reserve ("AVR") and income taxes. In December 2009, the NAIC amended SSAP No. 43R to incorporate new guidance to determine the designation and carrying value for non-agency Residential Mortgage Backed Securities ("RMBS"). The NAIC contracted with PIMCO, an independent third party, to model the RMBS. To establish the initial NAIC designation, the current book price is compared to the range of values generated by PIMCO's analysis and assigned to the six NAIC designations for each CUSIP to determine the security's carrying value method (amortized cost or fair value). For life companies, securities with NAIC Designation 1-5 are held at amortized cost, securities with NAIC Designation 6 are held at fair value. When it is initially determined that a security is an NAIC 6 designation that should be held at fair value, then the process is repeated comparing the new carrying value (fair value instead of amortized cost) to the modeled value and basing the final designation on that result. This modification was effective for year end 2009. This new value was used to determine the final NAIC rating to be reported in the Annual Statement and the RBC charge for each RMBS.

Note 3 – Business Combinations and Goodwill

No significant changes.

Note 4 – Discontinued Operations

No significant changes.

Note 5 – Investments

d. Loan-backed and structured securities:

- (1) No significant changes.
 - (2) No significant changes.
 - (3) No significant changes.
 - (4) No significant changes.
 - (5) No significant changes.
 - (6) For the first two quarters of 2009, statutory OTTI of structured and other loan-backed securities were based on undiscounted cash flow models which produced \$173 million of impairments. The Company adopted a new accounting standard for determining whether or not an impairment is other than temporary for structured and loan-backed securities. The effect of adopting the new standard, as of July 1, 2009, was a \$107 million decrease in the book value of the associated bonds. This adjustment was recorded as a cumulative effect of an accounting change in surplus, with an offsetting tax adjustment of \$37 million and a corresponding adjustment to AVR of under \$1 million.

The following table contains loan-backed and structured securities that recognized OTTI classified on the following bases for recognizing OTTI:

| Three Months Ended March 31, 2010 | C | ITTI |
|--|----|------|
| (In Millions) | | |
| Intent to sell | \$ | - |
| Inability or lack of intent to retain for a period of time sufficient to | | |
| recover amortized cost basis | | - |
| Present value of cash flows expected to be collected is | | |
| less than amortized cost basis | | (81) |
| Total | \$ | (81) |

As of March 31, 2010, investments in structured and loan-backed securities, including holdings for which an OTTI has not been recognized in earnings and which are in an unrealized loss position less than 12 months had a fair value of \$5,452 million which were in an unrealized loss position of \$344 million. These investments in an unrealized loss position greater than 12 months had a fair value of \$6,626 million which were in an unrealized loss position of \$1,960 million. These investments were primarily United States of America ("U.S.") government and industrial and miscellaneous.

Refer to Note 35 "Impairment listing for loan-backed and structured securities" for CUSIP level detail of impaired structured securities (present value of cash flows is less than cost or amortized cost), including securities with a recognized OTTI for noninterest related declines for which a nonrecognized interest related impairment remains.

Note 6 – Joint Ventures, Partnerships and LLCs

No significant changes.

Note 7 – Investment Income

No significant changes.

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

In the first quarter of 2010, additional tax planning strategies and an increase in the Company's forecasted taxable income increased the Company's net admitted DTA by approximately \$234 million.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

c. On March 25, 2010 the Company and MassMutual Holding LLC ("MMHLLC") completed an equity for debt swap. MMHLLC swapped \$500 million of the Company's contributed capital for \$500 million of additional MMHLLC debt. No cash was distributed by MMHLLC and surplus was not affected.

Note 11 – Debt

a.

The Company held debt issued by MMHLLC and its subsidiaries that amounted to \$1,993 million as of March 31, 2010. The Company recorded interest income on MMHLLC debt of \$23 million in 2010.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans No significant changes.

Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes.

Note 14 – Contingencies e. All Other Contingencies:

The Company is involved in litigation arising in and out of the normal course of business, which seeks both compensatory and punitive damages. While the Company is not aware of any actions or allegations that should reasonably give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management

that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's operating results for a particular period depending upon, among other factors, the size of the loss or liability and the level of the Company's income for the period.

In May 2009, Massachusetts Mutual Life Insurance Company ("MassMutual") was named as a defendant in a private action related to certain losses in a Bank Owned Life Insurance ("BOLI") contract issued by MassMutual. The plaintiff alleges, among other things, fraud, breach of contract and breach of fiduciary duty claims against MassMutual and seeks to recover losses arising from investments under the BOLI contract. MassMutual believes it has substantial defenses in this action. However, it is premature to render any opinion as to the likely extent of outcomes unfavorable to MassMutual or as to the aggregate amount or range of potential losses. No loss contingency has been recorded as of December 31, 2009.

Since December 2008, MassMutual and MMHLLC have been named as defendants in a number of putative class action and individual lawsuits filed by investors seeking to recover investments they allegedly lost as a result of the "Ponzi" scheme run by Bernard L. Madoff ("Madoff") through his company, Bernard L. Madoff Investment Securities, LLC ("BLMIS"). The plaintiffs allege a variety of state law and federal securities claims against MassMutual and/or MMHLLC seeking to recover losses arising from their investments in several funds managed by Tremont Group Holdings, Inc. ("Tremont") or Tremont Partners, Inc., including Rye Select Broad Market Prime Fund, L.P., Rye Select Broad Market Fund, L.P., American Masters Broad Market Prime Fund, L.P., American Masters Market Neutral Fund, L.P. and/or Tremont Market Neutral Fund, L.P. Tremont and its subsidiary, Tremont Partners, Inc., are indirect subsidiaries of MMHLLC. MassMutual and MMHLLC believe they have substantial defenses and will vigorously defend themselves in these actions. MassMutual and MMHLLC believe that it is premature to render any opinion as to the likelihood of an outcome unfavorable to them and that no estimate can yet be made with any degree of certainty as to the amount or range of any potential loss. As of December 31, 2008, MassMutual had no investments in Madoff-managed strategies to which any value has been ascribed. Therefore, no loss contingency has been recorded as of December 31, 2009.

In 2009, the Trustee appointed under the Securities Investor Protection Act to liquidate BLMIS notified Tremont that the bankruptcy estate of BLMIS has purported preference and fraudulent transfer claims against Tremont's Rye Select Broad Market funds and certain Tremont affiliates to recover redemption payments received from BLMIS by certain of those Rye Select funds in 2008. Certain of the Rye Select funds, in turn, have notified the Trustee of substantial claims by them against BLMIS. Tremont and the Trustee have been attempting to reach a mutually acceptable settlement of his claims against the funds. There is no guarantee that Tremont will be successful in negotiating such settlement.

Legal matters at the Company's subsidiaries, to the extent they develop adversely, may have a negative impact on the Company's investment in MMHLLC. OppenheimerFunds Inc., an indirect subsidiary of MMHLLC, is currently involved in discussions regarding the performance of certain funds within certain states' respective 529 college tuition savings plans. An accrual representing the amount that management believes is sufficient to cover these matters is included in the valuation of the Company's investment in MMHLLC.

Since 2009, approximately 34 federal lawsuits have been filed as putative class actions in connection with the performance of certain funds distributed and advised by Oppenheimer Acquisition Corporation's subsidiaries, indirect subsidiaries of MMHLLC. The lawsuits raise claims under federal securities laws alleging that, among other things, the disclosure documents of these funds contained misrepresentations and omissions, that the investment policies of these funds were not followed, and that these funds and other defendants violated federal securities laws and regulations and certain state laws. The cases have been consolidated into nine groups, one for each of the funds, and are currently pending in federal district court in Colorado. Lead plaintiff and counsel have been appointed in each of the nine groups, and motions to dismiss on behalf of the co-defendants have been filed or will be filed in these actions. The Company believes that it is premature to render any opinion as to the likelihood of an outcome unfavorable to it and that no estimate can yet be made with any degree of certainty as to the amount or range of any potential loss. Beyond these matters, MMHLLC's subsidiaries are involved in litigation arising in the ordinary course of the subsidiaries' businesses. While the Company is not aware of any actions or allegations that should reasonably give rise to a material adverse impact to the Company's financial position or liquidity, because of the uncertainties involved with some of these matters, future revisions to the estimates of the potential liability could materially affect the Company's financial position.

Note 15 – Leases

No significant changes.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of <u>Credit Risk</u>

No significant changes.

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

- c. Wash Sales:
 - (1) In the course of the Company's asset management, securities are sold and repurchased within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
 - (2) The Company did not sell any securities at a loss or in a loss position with the NAIC Designation 3 or below through the three months ended March 31, 2010 that were reacquired within 30 days of the sale date.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans No significant changes.

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

No significant changes.

Note 20 – Other Items c. Other Disclosures:

Common stocks of unconsolidated subsidiaries, primarily MMHLLC, are accounted for using the statutory equity method. The Company accounts for the value of its investment in its subsidiary, MMHLLC, at its underlying U.S. generally accepted accounting principles ("GAAP") net equity including noncontrolling interests, adjusted for certain nonadmitted and intangible assets. As of March 31, 2010 the statutory value of MMHLLC was \$2,199 million of which \$1,646 million was related to noncontrolling interests. The current statutory carrying amount of MMHLLC, based on its U.S. GAAP equity including noncontrolling interests, remains significantly below its fair value.

g. Subprime Mortgage Related Risk Exposure:

(3) Direct exposure through other investments:

Residential mortgage-backed securities risk exposure:

Portfolios of asset-backed securities, including RMBS, are evaluated on a periodic basis using scenarios customized by collateral type. The Company performs sensitivity analysis on defaults as loan-to-values change, and on defaults as prepayments change using default curves under various scenarios. The Company combines scenario analysis with a monthly surveillance process in which it compares actual delinquencies and defaults to expectations established at the time securities are acquired as well as expectations considering current market conditions, and performs a statistical review to determine potential losses relative to credit support of troubled loan exposures on a transaction-by-transaction basis.

Management used a combination of external vendor prices, broker quotations and internal models for purposes of deriving fair value. Internal inputs used in the determination of fair value included estimates of prepayment speeds, default rates, discount rates, and collateral values, among others. Structure characteristics and results of cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants at the financial statement date.

The Company holds certain investments backed by pools of residential mortgages. The majority of these investments are included in bonds. The mortgages in these pools have varying risk characteristics and are commonly categorized as being of U.S. government agency, non-agency prime, Alt-A and subprime borrower quality. The Alt-A category includes option adjustable rate mortgages, and the subprime category includes "scratch and dent" or reperforming pools, high loan-to-value pools, and pools where the borrowers have very impaired credit even though the average loan-to-value is low, typically 70% or below. In identifying subprime exposure, management used a combination of qualitative and quantitative factors, including FICO scores and loan-to-value ratios.

Beginning in 2007, market conditions for Alt-A and subprime investments deteriorated due to higher delinquencies, reduced home prices, and reduced refinancing opportunities. This market turbulence has spread to other credit markets. It is unclear how long it will take for a return to normal market conditions.

Residential mortgage loan pools are pools of homogeneous residential mortgage loans substantially backed by Federal Housing Administration ("FHA") and Veterans Administration ("VA") guarantees. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. As of March 31, 2010 and December 31, 2009, the Company had no direct subprime exposure through the origination of residential mortgage loans or purchases of unsecuritized whole-loan pools.

The actual cost, carrying value, fair value, and related gross realized losses from OTTI of the Company's investments with significant Alt-A and subprime exposure were as follows:

| | | | | | | | Thre | e Months Ended March 31, |
|----|--|-------------|-------|------------|---------|---------------|------|-----------------------------|
| | | r | March | n 31, 2010 | | | | 2010 |
| | | Actual | С | Carrying | | Fair | | |
| | Alt-A: | Cost | | Value | ١ | V alue | | OTTI |
| | | | | (In N | Villior | ıs) | | |
| a. | Residential mortgage-backed securities | \$ 2,896 | \$ | 2,176 | \$ | 1,536 | \$ | (55) |
| b. | Commercial mortgage-backed securities | - | | - | | - | | - |
| c. | Collateralized debt obligations | - | | - | | - | | - |
| d. | Structured securities | - | | - | | - | | - |
| e. | Equity investment in SCAs * | 233 | | 181 | | 131 | | (5) |
| f. | Other assets | - | | - | | - | | - |
| g. | Total | \$ 3,129 | \$ | 2,357 | \$ | 1,667 | \$ | (60) |
| | | | | | | | | |

| | | | ſ | March | n 31, 2010 | | | Thre | e Months E March 31, 2010 | nded |
|----|--|----|--------|-------|------------|---------|------|------|---------------------------------|------|
| | | A | Actual | С | arrying | | Fair | | | |
| | Subprime: | | Cost | Value | | Value | | OTTI | | |
| | | | | | (In N | Villion | s) | | | |
| a. | Residential mortgage-backed securities | \$ | 1,274 | \$ | 989 | \$ | 857 | \$ | | (5) |
| b. | Commercial mortgage-backed securities | | - | | - | | - | | | - |
| c. | Collateralized debt obligations | | 7 | | - | | - | | | - |
| d. | Structured securities | | - | | - | | - | | | - |
| e. | Equity investment in SCAs * | | 76 | | 59 | | 52 | | | - |
| f. | Other assets | | - | | - | | - | | | - |
| g. | Total | \$ | 1,357 | \$ | 1,048 | \$ | 909 | \$ | | (5) |

Note: The actual cost in these tables is reduced by paydowns.

*The Company's subsidiary and controlled affiliate ("SCA"), C.M. Life Insurance Company, has investments in subprime mortgages, as does its SCA, MML Bay State Life Insurance Company. These investments comprise less than 1% of the Company's invested assets.

| Alt-A: | D Actual Cost | mber 31, 20 Carrying Value (In I | | Fair Value ins) | Year Ended ecember 31, 2009 OTTI |
|---|----------------------------|---|--------|------------------------|---|
| a. Residential mortgage-backed securitiesb. Commercial mortgage-backed securitiesc. Collateralized debt obligations | \$ 3,049 - 8 | \$ 2,324 - 1 | \$ | 1,528 - 1 | \$ (202) - (2) |
| d. Structured securities e. Equity investment in SCAs * f. Other assets g Total | - 241 - 3,298 | \$ - 194 - 2,519 | \$ | - 130 - 1,659 | \$ - (14) - (218) |
| | | | | | Year Ended ecember 31, 2009 |
| Subprime: | octual Cost | Carrying Value (In I | Villio | Fair Value ons) | ΟΤΤΙ |
| a. Residential mortgage-backed securitiesb. Commercial mortgage-backed securities | \$ 1,335 | \$ 1,053 - | \$ | 865 - | \$ (123) |
| c. Collateralized debt obligations d. Structured securities e. Equity investment in SCAs * | 7 - 80 | - - 65 | | - - 53 | - - (7) |
| f. Other assets g Total | \$ - 1,422 | \$ ۔ 1,118 | \$ | - 918 | \$ (130) |

Note: The actual cost in these tables is reduced by paydowns.

*The Company's SCA, C.M. Life Insurance Company, has investments in subprime mortgages, as does its SCA, MML Bay State Life Insurance Company. These investments comprise less than 1% of the Company's invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage:

Risks related to credit markets:

The Company has investments in structured products that are exposed primarily to the credit risk of corporate bank loans, corporate bonds or credit default swap contracts referencing corporate credit risk. Most of these structured investments are backed by corporate loans and are commonly known as Collateralized Loan Obligations. The portfolios backing these investments are actively managed and diversified by industry and individual issuer concentrations. Due to the complex nature of Collateralized Debt Obligations ("CDOs") and the reduced level of transparency to the underlying collateral pools, for many market participants, the recovery in CDO valuations has generally lagged the overall recovery in the underlying assets. Management believes its scenario analysis approach, based on actual collateral data and forward looking assumptions, does capture the credit and most other risks in each pool. However, in a rapidly changing economic environment the credit and other risks in each collateral pool will be more volatile and actual credit performance of each CDO investment may differ from our assumptions.

The risks related to the Company's investments in European leveraged loans have decreased relative to the position a year ago, as a gradual recovery in European economies has begun and secondary market liquidity and pricing has improved significantly. While default rates are now declining from a peak during the third quarter of 2009, they are still expected to remain above historical averages for some time.

Current market conditions have resulted in increased risks in the Company's mortgage loan portfolio. Real estate fundamentals such as occupancy, rental rates and rental terms have generally weakened across all property types during 2009. The current credit market environment has also resulted in a shortage of lending to address loans maturing in the near term. Accordingly, while default rates are currently at low levels and the Company continues to proactively manage its risks, the overall economic factors may lead to increased defaults until the market and economy recover.

Management's judgment regarding OTTI and estimated fair value depends upon evolving conditions that can alter the anticipated cash flows realized by investors and was impacted by the recent illiquid credit market environment, which made it difficult to obtain readily determinable prices for RMBS and other investments, including leveraged loan exposure. Further deterioration of market conditions, high levels of unemployment, and related management judgments of OTTI and fair value could negatively impact the Company's results of operations, surplus, and the disclosed fair value.

Market risk arises within the Company's employee benefit plans to the extent that the obligations of the plans are not fully matched by assets with determinable cash flows. Pension and postretirement obligations are subject to change due to fluctuations in the discount rates used to measure the liabilities as well as factors such as changes in inflation, salary increases and participants living longer. The risks are that market fluctuations could result in assets which are insufficient over time to cover the level of projected benefit obligations. In addition, increases in inflation and members living longer could increase the pension and postretirement obligations. Management determines the level of this risk using reports prepared by independent actuaries and takes action, where appropriate, in terms of setting investment strategy and determining contribution levels.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Events Subsequent

The Company has evaluated subsequent events through May 6, 2010, the date the financial statements were available to be issued, and no events have occurred subsequent to the balance sheet date and before the date of evaluation that would require disclosure.

Note 22 – Reinsurance

No significant changes.

Note 23 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes.

<u>Note 24 – Change in Incurred Losses and Loss Adjustment Expenses</u> The Company did not have any significant changes in the provision for incurred losses and loss adjustment expenses.

Note 25 – Intercompany Pooling Arrangements No significant changes.

Note 26 – Structured Settlements

No significant changes.

Note 27 – Health Care Receivables

No significant changes.

Note 28 – Participating Policies

No significant changes.

Note 29 – Premium Deficiency Reserves

No significant changes.

Note 30 – Reserves for Life Contracts and Deposit-Type Contracts No significant changes.

Note 31 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics No significant changes.

Note 32 – Premium and Annuity Considerations Deferred and Uncollected No significant changes.

Note 33 – Separate Accounts

No significant changes.

Note 34 – Loss/Claim Adjustment Expenses

No significant changes.

Note 35 – Impairment Listing for Loan-Backed and Structured Securities

The following is the total cumulative adjustments and impairments for loan-backed and structured securities since July 1, 2009:

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--------------------|--|--------------------------|----------------------------------|------------------------|---------------------|------------------------------|---------------------|
| March 31, 2010 | \$ 1,471,905,695.71 | \$ + | \$ 1,471,905,695.71 | \$ 1,391,337,542.96 | \$ (80,568,152.75) | \$ 1,391,337,542.96 | \$ 1,015,645,802.04 |
| December 31, 2009 | 1,349,124,213.70 | +£i | 1,349,124,213.70 | 1,290,817,167.68 | (58,307,046.02) | 1,290,817,167.68 | 852,088,739.42 |
| September 30, 2009 | \$ 2,953,442,689.02 | (106,853,708.32) | 2,846,588,980.70 | 2,700,948,264.43 | (145,640,716.27) | 2,700,948,264.43 | 1,692,409,639.54 |
| Totals | \$ 5,774,472,598.43 | \$ (106,853,708.32) | \$ 5,667,618,890.11 | \$ 5,383,102,975.07 | \$ (284,515,915.04) | \$ 5,383,102,975.07 | \$ 3,560,144,181.00 |

The following is the impairment listing for loan-backed and structured securities for the three months ended March 31, 2010:

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|------------------------|--|--------------------------|----------------------------------|----------------------------|------------------------------|------------------------------|-------------------------------|
| 007036FB7 | \$ 2,453,688.48 | \$ - | \$ 2,453,688.48 | \$ 534,425.13 | \$ (1,919,263.35) | \$ 534,425.13 | \$ 349,508.39 |
| 007036FY7 | 24,525.31 | | 24,525.31 | 16,981.28 | (7,544.03) | 16,981.28 | 16,756.74 |
| 007036GB6 | 452,415.25 | 177 | 452,415.25 | 302,370.50 | (150,044.75) | 302,370.50 | 325,127.38 |
| 02639MAK2 | 18,335,555.90 | | 18,335,555.90 | 17,087,910.65 | (1,247,645.25) | 17,087,910.65 | 14,669,129.10 |
| 02660TBF9 | 1,933,645.37 | 10 | 1,933,645.37 | 610,617.59 | (1,323,027.78) | 610,617.59 | 1,427,102.41 |
| 02660TGN7 | 9,518,822.57 | Ť. | 9,518,822.57 | 9,515,580.70 | (3,241.87) | 9,515,580.70 | 5,931,888.65 |
| 02660WAC0 | 19,504,543.37 | 1 77 | 19,504,543.37 | 19,015,978.26 | (488,565.11) | 19,015,978.26 | 11,965,232.87 |
| 02660XAD6 | 14,546,896.60 | 10 | 14,546,896.60 | 14,122,596.11 | (424,300,49) | 14,122,596.11 | 9,346,561.00 |
| 040104QN4 | 4,868,078.45 | 10 | 4,868,078.45 | 4,749,280.59 | (118,797.86) | 4,749,280.59 | 4,159,964.26 |
| 05946XYP2 | 1,263,430.72 | ÷. | 1,263,430.72 | 1,241,498.36 | (21,932.36) | 1,241,498.36 | 740,046.66 |
| 05948JAA0 | 377,018.03 | 10 | 377,018.03 | 371,560.85 | (5,457.18) | 371,560.85 | 285,985.91 |
| 05949AHG8 | 5,864,012.59 | 10 | 5,864,012.59 | 5,792,053.62 | (71,958.97) | 5,792,053.62 | 5,548,665.42 |
| 05949ALH1 05949AZG8 | 2,788,640.95 | 177 | 2,788,640.95 | 2,767,067.21 | (21,573.74) | 2,767,067.21 | 2,708,085.34 |
| 05950DAA8 | 2,250,828.83 | 10 | 2,250,828.83 | 2,139,506.99 | (111,321.84) (264,236.55) | 2,139,506.99 | 2,104,144.70 9,716,423.19 |
| 05950HAA9 | 12,137,989.08 24,333,569.53 | 1 | 12,137,989.08 | 24,069,760.37 | (264,236.55) | 24,069,760.37 | 22,103,331.00 |
| 06050HKX5 | 726,208.27 | 13 | 726,208.27 | 638,679.73 | (87,528.54) | 638,679.73 | 355,148.77 |
| 06050HKY3 | 291,082.57 | 1 | 291,082.57 | 11,643.40 | (279,439.17) | 11.643.40 | 92,176.41 |
| 06652DAA7 | 7,594,959.54 | 13 | 7,594,959.54 | 7,271,154.06 | (323,805,48) | 7,271,154.06 | 4,475,435.31 |
| 07384MS60 | 2,967,228.97 | 10 | 2,967,228.97 | 2,953,642.19 | (13,586,78) | 2,953,642.19 | 2,753,314.06 |
| 07384MSP8 | 652,279.17 | 17 | 652,279.17 | 249,054.64 | (403,224.53) | 249,054.64 | 458.090.20 |
| 07384YPP5 | 3,540,444.57 | ¥. | 3,540,444.57 | 1,602,667.70 | (1,937,776.87) | 1,602,667.70 | 1,002,156.71 |
| 073854AB7 | 15,781,621.86 | 177 | 15,781,621.86 | 13,982,208.45 | (1,799,413.41) | 13,982,208.45 | 9,659,937.28 |
| 07386HCM1 | 1,057,528.53 | ÷1 | 1,057,528.53 | 420,552.03 | (636,976.50) | 420,552.03 | 707,317.87 |
| 07386HMB4 | 2,544,819.91 | 10 | 2,544,819.91 | 2,399,703.53 | (145,116.38) | 2,399,703.53 | 2,223,400.41 |
| 07386HSP7 | 6,373,744.64 | | 6,373,744.64 | 6,231,520.21 | (142,224.43) | 6,231,520.21 | 4,264,113.53 |
| 073879QF8 | 1,052,690.23 | 177 | 1,052,690.23 | 810,912.07 | (241,778.16) | 810,912.07 | 616,584.28 |
| 073879Z92 | 11,621,639.60 | Ϋ́. | 11,621,639.60 | 9,616,279.93 | (2,005,359.67) | 9,616,279.93 | 4,585,041.57 |
| 07820QAY1 | 17,270,978.53 | i // | 17,270,978.53 | 16,334,265.50 | (936,713.03) | 16,334,265.50 | 12,391,361.40 |
| 078446AB7 | 158,000.00 | 10 | 158,000.00 | 135,000.00 | (23,000.00) | 135,000.00 | 135,000.00 |
| 12479DAC2 | 14,814,472.13 | 16 | 14,814,472.13 | 10,481,540.76 | (4,332,931.37) | 10,481,540.76 | 12,623,166.27 |
| 12629EAK1 | 3,305.17 | 11 | 3,305.17 | 1,855.03 | (1,450.14) | 1,855.03 | 16,321.24 |
| 12638PAL3 | 85.45 | 16 | 85,45 | 55.07 | (30.38) | 55.07 | 245.24 |
| 12667FUL7 | 765,016.22 | 10 | 765,016.22 | 374,418.18 1,244,766.76 | (390,598.04) | 374,418.18 | 282,015.42 |
| 12667GCB7 12667GME0 | 1,247,773.59 | 1// | 1,247,773.59 | | (3,006.83) | 1,244,766.76 | 1,006,637.33 |
| 12667GINE0 | 17,856,951.29 11,553,888.87 | 11 20 | 17,856,951.29 11,553,888.87 | 17,358,021.50 | (498,929.79) (476,828.83) | 17,358,021.50 | 10,010,579.82 7,783,552.02 |
| 12667GRV5 | 752,425.95 | 1 | 752,425.95 | 638,937.01 | (113,488.94) | 638,937.01 | 393,389.01 |
| 12667GS20 | 14,984,870.18 | 14. 177 | 14,984,870.18 | 14,603,479.12 | (381,391.06) | 14,603,479.12 | 8,473,996.90 |
| 12667GWF6 | 9,314,884.23 | 10 | 9,314,884.23 | 8,899,557.04 | (415,327.19) | 8,899,557.04 | 4,449,607.75 |
| 12667GYX5 | 1,178,006,28 | 125 | 1,178,006.28 | 1,148,664.89 | (29,341.39) | 1,148,664.89 | 1,172,667.48 |
| 12668A3V5 | 5,302.70 | ¥5(| 5,302.70 | 3,250.28 | (2,052.42) | 3,250.28 | 31,126.84 |
| 12668ACG8 | 4,562,252.57 | | 4,562,252.57 | 4,428,668.32 | (133,584.25) | 4,428,668.32 | 3.839.846.65 |
| 12668ACY9 | 930,532.21 | | 930,532.21 | 918,663.59 | (11,868.62) | 918,663.59 | 725,290.39 |
| 12668ACZ6 | 3,972,862.43 | 10 | 3,972,862.43 | 3,957,478.64 | (15,383.79) | 3,957,478.64 | 2,521,691.24 |
| 12668AEV3 | 12,945,842.36 | Ť. | 12,945,842.36 | 12,690,145.00 | (255,697.36) | 12,690,145.00 | 7,663,002.82 |
| 12668AGW9 | 3,165,426.49 | 177 | 3,165,426,49 | 3,150,569.66 | (14,856.83) | 3,150,569.66 | 2,826,591.59 |
| 12668AVP7 | 8,140,249.88 | | 8,140,249.88 | 8,083,319.57 | (56,930.31) | 8,083,319.57 | 5,455,786.21 |
| 12668BDR1 | 7,725.61 | 177 | 7,725.61 | 6,239.02 | (1,486.59) | 6,239.02 | 53,236.48 |
| 126694F86 | 1,138,45 | 10 | 1,138.45 | 142.31 | (996.14) | | 13,742.52 |
| 126694P36 | 769.13 | 177 | 769.13 | 744.38 | (24.75) | | 11,289.62 |
| 126694YM4 | 3,648,371.76 | • | 3,648,371.76 | 3,622,223.00 | (26,148.76) | 3,622,223.00 | 2,047,117.51 |
| 126694YW2 | 2,948.00 | <u>177</u> | 2,948.00 | 2,380.73 | (567.27) | 2,380.73 | 264,800.08 |
| 126694ZD3 | 1,177.20 | 10 | 1,177.20 | 993.39 | (183.81) | 993.39 | 5,467.70 |
| 12669D3C0 | 486,730.56 | 177 | 486,730.56 | 454,969.05 | (31,761.51) | | 262,534.26 |
| 12669EH33 | 242,081.18 | 1 | 242,081.18 | 241,168.56 | (912.62) | 241,168.56 | 235,448.53 |
| 12669FKR3 | 283,550.79 | 1// | 283,550.79 | 282,929.33 | (621.46) | 282,929.33 | 313,015.97 |
| 12669FW82 12669FXR9 | 1,232,827.80 | 10. 1 | 1,232,827.80 | 1,184,490.41 581,117.30 | (48,337.39) | 1,184,490.41 | 843,944.08 |
| 12669FXH9 12669GKH3 | 617,953.10 | 10 | 617,953.10 14,121,110.26 | 13,692,829.24 | (36,835.80) (428,281.02) | 581,117.30 13,692,829.24 | 452,538.83 9,975,042.83 |
| 12669GKH3 12669GMS7 | 14,121,110,26 | 10 | 14,121,110.26 | 276,320.63 | (428,281.02) (9,961.13) | 276,320.63 | 9,975,042.83 |
| 12669GRM5 | 3,213,471.26 | - | 3,213,471.26 | 3,139,096.50 | (74,374.76) | 3,139,096.50 | 1,864,520.48 |
| 12669GRQ6 | 8,410,831.51 | | 8,410,831.51 | 8,182,866.55 | (227,964.96) | 8,182,866.55 | 5,310,114.19 |
| 12669GTV3 | 413,035.72 | | 413,035.72 | 405,784.70 | (7,251.02) | 405,784.70 | 243,793.15 |
| | 4,029,454.29 | 13. | 4,029,454.29 | 3,965,969.97 | [63,484.32] | 3,965,969.97 | 2,400,594.43 |
| 12669GUR0 | | | | | | | |

| TBY/TACK 4 UB2/100 4 UB2/100 4 UB2/200 4 UB2/200 5 UB2/200 S UB2/200 S UB2/200 S UB2/200 S UB2/200 | CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--|--|--|--------------------------|---|---|---------------------------|------------------------------|---|
| TBYDMADE ESSE30765 - SB27555 SB27555 <thsb27555< th=""> <thsb27555< th=""> <thsb27< th=""><th>17307G3D8</th><th></th><th>\$</th><th>\$ 1,915,753.19</th><th>\$ 461,733.62</th><th>\$ (1,454,019.57)</th><th>\$ 461,733.62 :</th><th>\$ 611,605.45</th></thsb27<></thsb27555<></thsb27555<> | 17307G3D8 | | \$ | \$ 1,915,753.19 | \$ 461,733.62 | \$ (1,454,019.57) | \$ 461,733.62 : | \$ 611,605.45 |
| T999MAD 380726 - 380726 2783A (#2788) 2783A 592735 T998AAAU 2010 17822 22101 77822 22101 77822 T998AAU 1218 - 12208 1913 19123 1913< | 17307GH76 | 371,250.73 | | | | | | 267,832.05 |
| T9990408 39809 - 39809 22139 (1982) 22130 (1983) 22130 (1983) 22130 (1983) 22130 (1983) 12230 (1983) 12330 | | | 16 | | | | | |
| TOSMEAND 22.018 22.088 [10050] 22.086.0 [10050] TOSMEAND 12.011 - 12.011 0.0101 0.00110 0.00110 0.00110 | | | | | | | | |
| TODBARQ 1218 - 1227 1027 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<> | | | | | | | | |
| T9990AC2 38541 38561 1726 (1133) 19726 17390 20500720 27742.5 27711.5 1210.0712 (1833).651 5210.0723 1210.0723 | | | | | | | | |
| TYDUAL2 38100 - 38100 22818 (82330) 22818 (82330) 22818 (82330) 22818 (82330) (82330) (83330) | | | | | | | | |
| 25860727 22758477 - 22758472 680.0016 197720214) 680.0015 201735 701275 25860707 9754432 - 1973277 - 173277 173277 173277 173277 173277 173277 1732777 1732777 1732777 1732777 1732777 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732277 1732247 1732247 1732247 1732247 17322427 17322427 1732242 1732242 1732242 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732423 1732434 1732444 1732423 1732434 1732444 1732423 1732434 1732444 1732423 1732434 1732444 17324234 1732434 17324344 17324232 1732434 | | | | | | | | |
| 25400500 17742.80 17742.80 17742.80 17742.70 180.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.47216 164.22317 164.47216 164.22317 164.47216 164.22317 164.23217 164.24217 164.23217 164.24217 164 | and the loss have been appendix of the loss of the | | | | | | | 100000000000 |
| 2540007h 185,3382 - 585,4382 123,2353 120,000 182,2353 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 108,402,1 103,404,1 103,404,1 <td></td> <td></td> <td>177</td> <td></td> <td></td> <td></td> <td>21,137.83</td> <td></td> | | | 177 | | | | 21,137.83 | |
| D25M00A4 (278,2777) (178,2777) (188,8624) (198,6635) (198,6535) (198,6535 | 22540VFZ0 | 1,681,559.50 | 10 | 1,681,559.50 | 1,604,721.05 | (76,838.45) | 1,604,721.05 | 1,436,228.70 |
| 22540200 LU228372 LU000713 (EU2853) LU000713 EU2853 LU000713 EU2853 LU000713 EU2853 LU000713 EU2853 LU000713 EU2853 LU000713 EU2853 LU000713 EU28533 LU000713 EU28533 LU000713 EU28533 LU000713 EU28533 LU000713 EU28533 LU000713 EU28533 LU000713 EU285333 LU000713 EU285333 LU000713 EU285333 LU000713 EU285333 LU0007133 EU2853333 LU00071333 EU2853333333 LU00071333 EU28533333333333 LU000713333333333333333333333333333333333 | | | 17 | the second se | | | | |
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| 2254M0Ad 1088/0757 1.088/0757 1058/0757 1088/0757 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<> | | | | | | | | |
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| 2354MPR2 IM,380.25 IM,380.25 IM,475.15 IM,980.26 IM,475.15 IM,880.24 2354MAB 27657442 - 27657442 - 27657442 - 27657442 2354MAB 364,822.41 - 364,822.41 106,843.75 106,843.77 106,843.77 106,843.77 106,843.77 106,843.77 <td< td=""><td></td><td></td><td></td><td></td><td></td><td>3</td><td></td><td></td></td<> | | | | | | 3 | | |
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| 12244008 103,178.46 - 103,178.46 388,76.46 (#4,268.00) 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 388,78.16 382 | | | 177 | 893,231.21 | 400,784.87 | | 400,784.87 | |
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| 2332.00.45.3 176.471.15 - 176.471.15 137.790.31 (44.68.04) 137.780.31 778.88.38 2333.00.60 6.97.74547.0 6.97.74547.0 6.72.3255.69 (195.520.01) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.34.57.00) 6.87.042.21 (306.77.03.0) 6.87.042.21 (306.77.03.0) 6.87.042.01 (306.77.03.0) 6.87.042.01 (307.77.03.0) 6.87.042.01 (307.77.03.0) 6.87.042.01 (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.03.0) (307.77.07.0) (307.77.03.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) (307.77.07.0) | | | | | | | | |
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| 23322UDX4 520,41155 580,837.2 1233,2100 599,883.72 1390,083.85 23322UDX 20,872,447.8 20,873,247.8 20,873,247.82 22,850,083.0 10,880,273.87 23,773.97 23,773,27 23,775,200.83 10,880,273.87 23,775,200.83 10,780,573.85 6,832,571.07 17,755,272.80 6,832,571.07 55,753,724 255500FEA 7,006,186.35 - 7,006,186.35 6,832,571.07 15,857,274 6,832,570.01 5,832,571.07 15,857,284 3,482,4455.44 255500FEA 5,144,680.34 - 6,194,850.34 (10,0100,095) 13,222,414.84 3,482,4455.44 264462A,55 251,750.00 - 261,747.00 186,760.00 186,760.00 186,760.00 186,760.00 186,778.00 483,775.75 22,700.00 222,000.00 186,779.00 223,000.00 186,779.00 23,774.77 250,778.44 10,782.00 483,775.75 20,774.759.27 20,778.74 10,793.77 25,775,714.46 14,893.77 150,772,774.95 20,774.759.27 20,774.759.27 20,774.759.27 20,774.759.27 20,774 | | | | | | | | |
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| C55000FB4 7006,198.35 - 7006,198.35 6.932,57107 (72,825,28) 6.932,57107 5,937,857.45 C55000FG 5,144,850.34 - 5,194,850.34 5,152,868.68 (77,825,28) 5,52,868.68 4,70,203.93 C55000FG 225,750.00 - 225,750.00 153,222,014.84 (100,100.35) 13,322,014.84 3,422,455.44 S444EACS 28,775.70 - 8,733,046.45 (173157) 8,733,046.45 6,553,955.04 6,553,955.04 6,553,955.04 6,553,955.04 6,553,955.04 6,553,955.04 6,553,955.04 6,553,955.04 6,153,734.56 220,077.05 5,223,377.50 - 5,223,377.50 6,53,734.56 220,077.06 6,53,734.56 220,077.46 220,006.44 4,51,127,284.64 1,1394.276 1,220,074.45 220,077.66 4,53,274.56 2,24,44 4,24,23,275 2,24,44 4,24,23,275 2,24,44 4,24,23,275 2,24,44 4,24,23,275 2,24,44 4,25,23,67,50 1,523,23,67,50 1,523,23,67,50 1,523,23,67,50 1,523,23,67,50 1,523,23,67,50 1,523,23,67,50 1,523,23,5 | | | | and the second se | | | | |
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| C5B5000C3 14.3231878 - 14.3221878 13.322.04.84 3.4324853 C5B5000C3 281750.00 - 281750.00 15320.00 15322.00.84 3.432485 D1840A62 718.00187 - 718.00187 715.0328 8.733.046.45 (173157) 8.733.046.45 6.533.958.44 6.523.958.04 6.523.958.04 6.523.958.04 6.523.957.81 6.523.957.81 6.523.957.84 6.523.957.84 6.523.957.84 6.523.957.51 - 5.223.977.50 6.533.975.468 157.874.68 157.874.68 158.774.68 158.774.68 158.774.68 159.822.077 22.000.84 4.731.223.077 22.000.84 4.731.223.077 22.000.84 4.731.223.077 22.000.84 4.731.223.077 22.000.84 4.731.223.077 22.000.84 4.731.223.077 22.000.84 4.731.230.77 22.000.84 4.731.230.77 22.000.84 4.731.230.77 22.000.84 4.731.730.77.85 0.778.77.235.07.07 0.577.235.07.07 5.577.30.07.08 0.778.77.235.07.07 0.577.235.07.07.08 0.778.77.235.07.07 0.577.78.07.07.07.777.07.077.77.09 1.777.777.777.07.09 1.777.77 | and the second se | 7,006,196.35 | 177 | 7,006,196.35 | | (73,625.28) | 6,932,571.07 | 5,597,637.24 |
| 264-HEAC5 251/750.00 198/750.00 (13,000.00) 198/750.00 2250,000.00 202507AB4 874/778.32 73,046.45 (17,137) 8,73,046.45 653,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,3002) 66,353,958.44 (253,2302) 523,357,550 (357,745,86 220,070.86 (256,774,86) 220,070.86 42,846,723 4,731,233,75 2,077,445,52 259,952,070 4,582,022,01 4,588,058,82 4,363,046,82 4,303,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 4,333,046,86 109,080.66 109,080.66 109,080.66 109,080. | | | 10 | | | | | |
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| 198340A82 716,00187 716,352.80 (2,44.07) 715,352.80 (4,95,75.78) 2209162257 6,833,588.46 - 6,833,588.46 (5,83,745.86) (2,244.07) 715,352.80 (4,85,21,77) 220956227 75,523,397.50 - 717,244,064.17 - 17,244,064.17 18,776,348.85 220,077.08 6,157,245.86 220,077.08 6,157,245.86 220,077.08 6,157,245.86 220,076.45 220,076.45 220,076.45 220,076.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 220,074.45 20,074.45 220,074.45 20,075.07 10,075.07 10,075.07 10,075.07 10,075.07 10,075.07 10,075.07 10,075.07 | and the second se | | 141 | | | | | T 20 1 4 10 0 1 4 7 2 4 3 |
| 12056(2257) 6,833,588,44 - 6,833,588,44 (255,630,02) 6,533,988,44 9,1220,662,02) 12056(2,AL) 17,224,064,17 - 17,234,064,17 16,157,174,68 200,377,08 6,157,744,68 200,377,08 6,157,744,68 200,377,08 6,157,744,68 200,377,08 6,157,744,68 200,377,08 4,571,293,75 2,007,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,071,445,52 2,072,445,52 2,072,445,52 2,072,445,52 2,072,416,52 2,072,211,45 1,098,06 4,033,146,89 1,059,247,50 1,027,241,41 1,057,91,46 1,059,11,60 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<> | | | | | | | | |
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| 159522023 4,511,207.33 - 4,511,207.33 4,721,237.75 220,086.42 4,731,239.75 2,017,445,52 159522014 4,388,528,85 - 4,383,052,85 4,381,054.68 10,082,06 4,393,146.88 11,052,214 4,383,058,82 - 4,383,058,82 4,393,146.88 10,089,06 4,393,146.88 11,578,355,40 1598,227,54 4,622,032,21 - 4,562,032,21 4,265,458,23 4,268,472,23 - 4,562,032,21 - 4,562,032,21 - 4,562,032,21 - 4,562,032,21 - 4,562,032,21 - 4,562,032,21 - 4,564,118,38 1591,657,016 501,657,456,13 503,622,04,04 503,622,04,04 503,622,04 503,622,04,04 503,622,04,04 | | 17,234,064.17 | 10 | 17,234,064.17 | | | | 13,812,531.77 |
| 1595222031 4,688,523,85 - 4,686,523,85 4,851,154,60 1294,276,13 159522049 4,383,058,82 - 4,383,058,82 - 4,383,146,80 10,080,00 4,383,146,88 10,080,00 4,383,146,88 1675,385,40 1589,247,303 1589,363,271 162,446,448,246,443 120,862,893,3271 162,446,448,246,443 120,862,893,3271 162,446,449,440,433 162,420,642,71 120,446,453,4571 120,446,453,4571 120,446,453,4571 120,446,453,4571 | 35952Z007 | 5,923,357.50 | 177 - I | 5,923,357.50 | 6,153,734.58 | 230,377.08 | | 2,614,467.35 |
| 1958/22049 4,383,098.82 - 4,383,098.82 4,383,098.82 4,383,098.82 100.088,06 4,383,048.88 1675,386.40 1959/22064 4,622,032,21 - 4,624,032,21 4,264,583.80 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1588,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,247,30 1589,248,25 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1784,822,54 1786,822,85,71 160,773,21,174,13 1585,84,42 1287,874,73 11452,841,440,43 1582,340,422 128,82,83,37,174 1583,344 120,82,33,362,71 128,33,342,440,43 1582,340,422,33,362,71 128,342,422,43,44 167,368,31,34,42,40,43,33,34,42,440,43 158,342,422,341,440,43 128,22,342,43,44 | and the second design of the s | | Ť.(. | | | | | |
| 159522066 4.286,422.23 - 4.286,422.23 4.286,33.00 115,82.33.1 4.286,533.00 1598,247.30 359522A06 12,498,712.41 - 12,498,712.41 12,575,211.46 76,499.05 12,575,211.46 4,485,745.61 359522A06 12,498,712.41 - 12,498,712.41 12,575,211.46 76,499.05 12,575,211.46 4,485,745.61 359522A06 12,498,712.41 - 12,498,712.41 12,575,211.46 76,499.05 12,575,211.46 4,485,745.61 359522A02 989,667.00 - 891,667.03 893,126.09 1,478,406 893,262.09 112,245.73 36228FVU6 1,556,604.65 - 1,556,604.65 1,556,604.65 1,559,138 12,236,519.14 22,362,519 15,591.38 37,268.03 3,23,422,423.00 17,78,473.71 1,468,742.78 362,420,222 22,365,503.44 (57,366,78) 22,365,503.44 22,365,503.44 22,365,503.44 22,365,503.44 22,365,503.44 22,365,503.44 22,365,503.44 23,352,71 3,342,042.03 3,550,317,550.25 3,420,420.30 3,550,375.79 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 1595222064 4,622,002,21 - 4,622,022,21 4,564,118,38 (157,913,85) 4,564,118,38 (1561,625,00) 159522A06 12,498,712,41 - 12,498,712,41 12,578,211,46 76,499,00 12,575,211,46 4,468,745,61 359522A22 391,667,03 - 581,467,03 983,122,03 1,455,06 803,126,03 311,226,52 36222F5V106 1,556,604,65 - 1,556,604,65 823,326,71 1,673,57,87,21 1,458,742,78 36224F5V146 1,224,598,62,2 - 224,425,986,22 - 224,425,986,22 - 224,425,986,22 - 224,425,986,22 - 224,425,986,22 - 224,597,937 1,559,136 1,778,747,31 1,559,136 37,756,00 37,656,00 36242DE25 423,175,02 - 423,175,02 225,117,23 (204,057,79) 225,117,23 236,550,44 36,63,91,41 - 68,34,341 26,627,441 (43,161,00) 22,174,12 24,556,46 36242DE35 423,175,02 - 11,323,76,50,2 11,452,451,471 (1 | | | | | | 25 82.513.61 | | |
| 155522A06 12,489,712,41 - 12,489,712,41 12,575,211,46 76,493,05 12,575,211,46 4,485,745,11 155522A14 561,462,26 - 561,462,26 567,470,60 6,007,34 567,470,60 2011,451 155522A2 851,667,03 - 831,667,03 893,126,09 1,1726,472,31 1,448,142,852 155225FV106 1,1556,604,65 22,325,171 (173,2514) 62,3352,71 812,440,43 156242D24 36,379,87 - 56,379,87 15,513,16 (20,756,79) 22,368,579,44 21,006,283,39 156242D24 36,379,87 - 68,379,87 15,513,16 (20,767,79) 223,182,77,30 35,500,344 22,068,539,44 21,006,283,39 3,420,420,30 (17,849,53) 3,420,420,30 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50 3,500,344,50,370,500,36 | and the second se | | | | | <u> </u> | | |
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| 1556522422 991(867.03 - 991(867.03 1450.06 993(126.09 1450.06 993(126.09 11122652 36228F5H3 1.784,822.54 - 1.764,822.54 1.773,747.31 (6,075.23) 1.778,747.31 1.458,742.78 36228FVU6 1.556,604.65 - 1.556,604.65 823,362.71 (733,251.94) 823,362.71 812,440.43 36242D24 36,373.87 - 36,373.87 15,591.36 (27,785.78) 22,365,394.44 22,062,853.94 20,078.51) 15,591.36 37,7556.00 36242D251 43,438,269.83 - 34,38,269.83 3,420,420.30 (17,845.53) 3,420,420.30 3,500,314.50 36242D252 429,175.02 - 429,175.02 225,117.23 (296,457.73) 225,172.3 295,550.48 36242D264 36,329,775.02 - 11,623,776.02 11,423,435.14 (143,184.89) 11,425,435.14 (143,178.49) 11,425,435.14 7,057,757.73 39538PBE4 11,527,756.02 - 11,623,776.02 11,422,435.14 (145,111) 11,268.01 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 136229FVUB 1556.604.65 - 1556.604.65 923.352.71 (732.26154) 623.352.71 812.404.43 362341XE4 22.425,896.22 - 22.425,896.22 22.368,539.44 (57.366.73) 22.368,539.44 21.086,233.93 36242DEJJ 3.433,269.83 - 3.439,269.83 3.420,420.30 (17.849.55) 3.420,420.30 3.500,314.50 36242DEJJ 3.433,269.83 - 429,175.02 - 429,175.02 (20.407.73) 225,177.23 225,550.48 36242DEAJ 5.377.50.2 - 11,622,755.02 11,622,755.02 11,623,871.79 130,244.98.11 7.093,766.53 39539FBE4 11,327,055.03 - 11,623,755.02 11,623,871.79 130,244.98.11 7.093,766.55 40430FCQ8 2,200.00 - 2,200.00 2,00.64 (93.36) 1,102,155.01 11,122,56.01 14,256.01 1,256.01 16,720.13 40431FAA5 1,70.01 - 1,70.12 1,258.01 (452.911,123 120.64 10,717.00 40431FAA5 1,70.12 | 35952ZA22 | 891,667.03 | 177 | 891,667.03 | 893,126.09 | | | |
| 198234WE4 22,425,996,22 22,366,533,44 (17,366,78) 22,368,533,44 21,096,223,39 36242D324 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 36,379,87 - 34,38,269,83 - 32,420,203 (17,644,353) 3,420,420,30 17,87,353 3,420,420,30 3,500,314,50 35,507,314 225,177,23 2295,550,44 - 35,577,30 325,377,30 395,387,44 1,53,756,02 11,432,435,14 - 16,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,378,058,83 - 13,324,188,11 7,057,154,177 13,024,188,11 7,059,448,41 13,33,314,48 10,371,70 - 12,250,01 4(45,11 13,33,314,14 10,321,771,70 - 13,21,771,70 | | | 10 | | | | | |
| 136242D324 36.379.87 - 36.379.87 15.591.36 15.591.36 37.656.00 36242DEJ1 3.438,269.83 - 3.438,269.83 3.420,420.30 (17,849.53) 3.420,420.30 3.420,420.30 3.420,420.30 3.420,420.30 3.500,314.50 36242DEJ5 4429,175.02 - 4.25,175.02 1225,117.23 295,550.48 39538FAB5 11,623,755.02 - 11,623,755.02 11,432,435.14 (191,318.80) 11,432,435.14 7.057,164.77 39538FAB5 11,823,755.02 - 11,623,756.03 11,024,188.11 7,067,164.77 39538FBE4 13,376,058.89 - 13,376,058.89 13,024,188.11 (191,318.80) 11,432,435.14 7,057,164.77 40430HCQ9 2,200.00 - 2,200.00 2,000.64 (93,35) 2,100.64 10,717.10 40431FAA8 149,193.31 142,514.17 15,33,314.84 40431FAA8 149,514.17 15,33,314.84 40431FAA8 1,81,912.82 1,81,912.82 1,733,823.19 1,456,655.50 1,733,823.19 1,456,655 | | | | | | | | |
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| 36242DB25 429,175.02 - 429,175.02 225,117.23 (204,057,79) 225,117.23 295,550.48 36242DGA5 69,435.41 - 69,435.41 26,274.41 (43,161.00) 26,274.41 68,777.90 39539RAB5 11,623,755.02 - 11,422,435.14 (13)139.89 11,32,435.14 70,077,157.70 39539RAB5 11,337,059,98 - 13,378,059,89 13,024,198.11 (353,877.78) 13,024,198.11 7,609,786.63 40430KAA8 149,198.31 - 14,919.9.31 142,514.17 (16,875.14) 142,514.17 (16,875.14) 142,514.17 (13,32,114 40431KAA8 149,198.31 - 1,710.12 1,710.12 1,710.12 1,733,823.19 (68,098.63) 1,733,823.19 1456,655.50 41161PH20 8,460,233.29 - 8,460,233.29 8,047,261.87 (43,271.42) 8,047,261.87 7,513,454.00 41161PH20 8,069,368.77 - 8,069,368.77 7,684,462.58 (335,506.19) 7,684,462.58 (335,506.19) 7,684,462.58 (337,200.09)< | | | | | | | | |
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| 41161PL43 20,523,288,84 - 20,523,288,84 20,419,330,24 (103,358,60) 20,419,330,24 12,781,885,31 41161PLR2 13,321,773,78 - 13,321,773,78 12,987,652,51 (334,121,27) 12,987,652,51 8,321,877,67 41161PMG5 16,048,389,29 - 16,048,389,29 15,731,418,89 (316,970,40) 15,731,418,89 9,998,660,91 41161PQU0 13,826,326,41 - 13,826,826,41 13,555,850,58 (270,475,83) 13,555,850,58 8,626,403,84 41161PC08 14,528,64 - 14,528,64 14,033,60 (495,04) 14,033,60 124,376,83 41161PTN3 2,302,587,27 - 2,302,587,27 2,267,897,68 14,58,64 667,587,10 (76,385,64) 667,587,10 462,175,37 41161PTN3 2,302,587,27 - 2,267,897,68 1,459,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,874,85 14,59,87,10 462,175,37 14161PWB5 </td <td>and the second se</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | and the second se | | | | | | | |
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| 41161PSC8 14,528,64 - 14,528,64 14,033,60 (495,04) 14,033,60 124,376,82 41161PTN3 2,302,587,27 - 2,302,587,27 2,267,897,68 (34,689,59) 2,267,897,68 1,459,874,85 41161PTP8 743,972,74 - 743,972,74 667,587,10 (76,385,64) 667,587,10 462,175,37 41161PVB5 7,452,210,68 - 7,452,210,68 7,4452,210,68 7,343,571,23 (108,639,45) 7,343,571,23 4,400,431,53 41161PXH1 832,815,67 - 832,815,67 806,920,48 (25,895,19) 806,920,48 523,731,19 43739EAP2 20,692,394,62 - 20,692,394,62 20,035,045,20 14,146,968,62 43739EBJ5 9,470,912,02 9,396,575,94 (74,36,08) 9,396,575,94 7,270,684,58 43239EBS5 9,390,295,34 - 9,390,295,34 9,390,295,34 7,607,314,18 45254NHV2 34,1137,23 - 341,137,23 33,614,90 (1,522,33) 333,614,90 116,10,73 45254NJV0 | | | | | | | | |
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| 41161PTP8 743,972.74 - 743,972.74 667,587.10 (76,385.64) 667,587.10 4462,175.37 41161PVB5 7,452,210.68 - 7,452,210.68 7,343,571.23 (108,633.45) 7,343,571.23 4,400,431.53 41161PVB5 7,452,210.68 - 7,452,210.68 7,343,571.23 (108,633.45) 7,343,571.23 4,400,431.53 41161PXH1 832,815.67 - 832,815.67 806,320.48 (25,895.19) 806,920.48 523,731.19 43733EAP2 20,692,394.62 - 20,692,394.62 20,035,045.20 (657,349.42) 20,035,045.20 14,146,968.62 43739EBJ5 9,470,912.02 - 3,470,912.02 9,396,575.94 (74,366.08) 9,396,284.23 7,270,684.58 43739EBS5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJV3 1,424,847.27 1,424,847.27 1,419,9 | | | | | | | | |
| 41161PWB5 7,452,210.68 - 7,452,210.68 7,343,571.23 (108,639.45) 7,343,571.23 4,400,431.53 41161PWH1 832,815.67 - 832,815.67 806,920.48 (25,895.19) 806,920.48 523,731.19 43739EAP2 20,692,394.62 - 20,692,394.62 20,035,045.20 (657,349.42) 20,035,045.20 14,146,968.62 43739EBJ5 9,470,912.02 - 9,470,912.02 9,396,575.94 (74,336.08) 9,396,575.94 7,270,684.58 43739EBJ5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | | | | | | | | |
| 41161PXH1 832,815.67 - 832,815.67 806,920.48 (25,895.19) 806,920.48 523,731.19 43739EAP2 20,692,394.62 - 20,692,394.62 20,035,045.20 (657,349.42) 20,035,045.20 14,146,968.62 43739EBJ5 9,470,912.02 - 9,470,912.02 9,396,575.94 (74,336.08) 9,396,575.94 7,270,684.58 43739EBS5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | | | | | 12/2/2 12:3 / / / / / / / | | | |
| 43739EAP2 20,692,394.62 - 20,692,394.62 20,035,045.20 (657,349.42) 20,035,045.20 14,146,968.62 43739EBJ5 9,470,912.02 - 9,470,912.02 9,396,575.94 (74,336.08) 9,396,575.94 7,270,684.58 43739EBJ5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | | | | | | | | |
| 43739EBJ5 9,470,912.02 - 9,470,912.02 9,396,575.94 (74,336.08) 9,396,575.94 7,270,684.58 43739EBJ5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | | | | 10002033101301 | | | | |
| 43739EBS5 9,390,295.34 - 9,390,295.34 9,389,284.23 (1,011.11) 9,389,284.23 7,607,314.18 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | and the second design of the local data and the loc | | | | | | | |
| 45254NHV2 341,137.23 - 341,137.23 339,614.90 (1,522.33) 339,614.90 116,101.73 45254NJG3 1,424,847.27 - 1,424,847.27 1,419,982.71 (4,864.56) 1,419,982.71 999,106.62 45254NJV0 1,051,000.26 - 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | | | | | | | | |
| 45254NJV0 1,051,000.26 - 1,051,000.26 1,018,268.36 (32,731.90) 1,018,268.36 739,380.20 | and the second se | | | | | | | |
| Andreast and a second | | | | | the second se | | | |
| 45254NJX6 23165642 - 23165642 225 35166 225 35166 225 35166 226 639 33 | 45254NJV0 45254NJX6 | 1,051,000.26 | | 1,051,000.26 231,656.42 | 1,018,268.36 | (32,731.90) (6,304.76) | 1,018,268.36 | 739,380.20 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|------------------------|--|--------------------------|----------------------------------|-------------------------------|-------------------------------|-------------------------------|----------------------------|
| 45254NKA4 | \$ 331,844.54 | \$. | \$ 331,844.54 | \$ 318,869.14 | \$ (12,975.40) | \$ 318,869.14 | \$ 283,301.03 |
| 45254NKD8 | 4,272,196.68 | | 4,272,196.68 | 4,241,554.76 | (30,641.92) | 4,241,554.76 | 4,079,501.13 |
| 45254NKF3 | 5,411,268.71 | 177 | 5,411,268.71 | 5,375,358.55 | (35,910.16) | 5,375,358.55 | 3,907,449.03 |
| 45254NKX4 | 6,445,811.39 | •0 | 6,445,811.39 | 6,424,443.63 | (21,367.76) | 6,424,443.63 | 4,379,416.71 |
| 45254NNP8 | 14,083,007.01 | 10 | 14,083,007.01 | 13,666,815.37 | (416,191.64) | 13,666,815.37 | 9,121,771.55 |
| 45254NPA9 | 15,940,578.75 | 10 | 15,940,578.75 | 15,933,131.06 | (7,447.69) | 15,933,131.06 | 12,708,722.73 |
| 45254NPG6 | 1,175,882.71 | 1// | 1,175,882.71 | 1,157,848.67 | (18,034.04) | 1,157,848.67 | 738,933.65 |
| 45254NPU5 | 5,653,762.95 | 1 | 5,653,762.95 | 5,641,300.15 | (12,462.80) | 5,641,300.15 | 3,776,426.59 |
| 45254TMK7 | 130,530.47 | 1// | 130,530.47 | 62,513.91 | (68,016.56) | 62,513.91 | 54,380.80 |
| 45254TRX4 45254TSM7 | 357,025.60 4,512,352.74 | 10 | 357,025.60 | 356,784.07 4,462,272.27 | (241.53) (50,080.47) | 356,784.07 4,462,272.27 | 245,781.75 2,348,642.95 |
| 45660LCN7 | 6,176,052.77 | | 6,176,052.77 | 5,616,319.65 | (559,733.12) | 5,616,319.65 | 3,703,076.80 |
| 45660LKW8 | 26,921,535.01 | 100 111 | 26,921,535.01 | 26,267,530.99 | (654,004.02) | 26,267,530.99 | 15,970,287.96 |
| 45660LNB1 | 317,976.95 | ¥1. | 317,976.95 | 190,647.02 | (127,329.93) | 190,647.02 | 231,828.20 |
| 45660LW96 | 3,873,134.29 | | 3,873,134.29 | 3,780,548.16 | (92,586.13) | 3,780,548.16 | 2,275,316.34 |
| 45660LWD7 | 3,519,060.59 | | 3,519,060.59 | 3,203,246.84 | (315,813.75) | 3,203,246.84 | 3,190,219.08 |
| 45660LYW3 | 4,523,469.44 | 10 | 4,523,469.44 | 4,414,090.05 | (109,379.39) | 4,414,090.05 | 2,583,596.05 |
| 45660N2J3 | 5,481,285.28 | | 5,481,285.28 | 4,983,344.33 | (497,940.95) | 4,983,344.33 | 4,233,633.23 |
| 45660N2Y0 | 1,851,786.83 | 10 | 1,851,786.83 | 1,737,903.11 | (113,883.72) | 1,737,903.11 | 1,309,299.43 |
| 45660N3S2 | 5,620,388.09 | Ť. | 5,620,388.09 | 5,556,993.78 | (63,394.31) | 5,556,993.78 | 3,925,153.28 |
| 45660N5H4 | 6,500,812.68 | 17 | 6,500,812.68 | 5,938,529.30 | (562,283.38) | 5,938,529.30 | 4,306,102.61 |
| 45660NKM6 | 3,259,208.05 | 1 | 3,259,208.05 | 2,423,843.32 | (835,364.73) | 2,423,843.32 | 2,151,896.13 |
| 45660NRB3 | 943,200.26 | 17 | 943,200.26 | 898,173.23 | (45,027.03) | 898,173.23 | 552,152.31 |
| 45660NS30 45660NT88 | 2,728,972.76 98,741.40 | 10 | 2,728,972.76 98,741.40 | 2,537,015.63 82,300.74 | (191,957.13) (16,440.66) | 2,537,015.63 82,300.74 | 2,079,122.13 56,178,65 |
| 45660NT96 | 2,966,466.70 | - | 2,966,466.70 | 2,475,717,93 | (16,440.66) (490,748.77) | 2,475,717.93 | 2,182,358.43 |
| 45660NZY4 | 2,366,466.70 | 13 | 2,966,466.70 | 687,642.66 | (139,079.01) | 687,642.66 | 2,182,358.43 |
| 456612AC4 | 18,542,321.13 | | 18,542,321.13 | 18,024,907.82 | (517,413.31) | 18,024,907.82 | 10,088,170.91 |
| 45664BAE7 | 13,458.26 | 14) 177 | 13,458.26 | 4,435.04 | (9,023.22) | 4,435.04 | 41,190.31 |
| 45667WAA6 | 5,049,794.60 | | 5,049,794.60 | 5,021,704.07 | (28,090.53) | 5,021,704.07 | 3,803,838.41 |
| 466247UG6 | 2,981,863.38 | 11 | 2,981,863.38 | 2,882,213.62 | (99,649.76) | 2,882,213.62 | 2,593,603.01 |
| 466247XE8 | 7,074,433.96 | 10. | 7,074,433.96 | 6,920,733.77 | (153,700.19) | 6,920,733.77 | 4,953,603.90 |
| 46627MBQ9 | 13,368,456.37 | | 13,368,456.37 | 13,182,036.89 | (186,419.48) | 13,182,036.89 | 9,580,139.68 |
| 46627MCS4 | 8,472,873.62 | 10. 10. | 8,472,873.62 | 8,133,786.63 | (339,086.99) | 8,133,786.63 | 6,414,399.53 |
| 46629NAC7 | 144,599.24 | 10 | 144,599.24 | 77,491.69 | (67,107.55) | 77,491.69 | 56,704.87 |
| 46629QAR7 | 2,842.18 | 10 | 2,842.18 | 764.50 | (2,077.68) | 764.50 | 26,563.93 |
| 52520MFT5 | 38,001.03 | 1// | 38,001.03 | 37,095.72 | (905.31) | 37,095.72 | 205,939.54 |
| 525221CD7 | 515,379.55 | 1 | 515,379.55 | 289,031.50 | (226,348.05) | 289,031.50 | 80,934.70 |
| 52524YAF0 | 13,024,286.55 | 1// | 13,024,286.55 | 13,020,306.86 | (3,979.69) | 13,020,306.86 | 7,273,658.02 |
| 550279AA1 576429AL8 | 5,306,767.28 6,301.40 | 10 | 5,306,767.28 6,301.40 | 5,254,113.84 5,234.12 | (52,653.44) (1,067.28) | 5,254,113.84 | 3,648,868.38 33,682.30 |
| 576433FP6 | 716,739.85 | | 716,739.85 | 486,587.08 | (230,152.77) | 486,587.08 | 212,634.61 |
| 576433G42 | 9,591,132.34 | | 9,591,132.34 | 9,403,432.27 | (187,700.07) | 9,403,432.27 | 5,740,942.78 |
| 576433GW0 | 1,554,838.72 | *1 | 1,554,838.72 | 774,679.26 | (780,159.46) | 774,679.26 | 572,154.49 |
| 576433H33 | 5,213,449.39 | <u>1</u> 11 | 5,213,449.39 | 5,195,623.86 | (17,825.53) | 5,195,623.86 | 4,128,411.32 |
| 576433NH5 | 3,600,549.02 | 10. | 3,600,549.02 | 1,903,270.80 | (1,697,278.22) | 1,903,270.80 | 2,129,474.94 |
| 576433RB4 | 421,472.25 | <u>iii</u> | 421,472.25 | 302,879.08 | (118,593.17) | 302,879.08 | 215,175.63 |
| 576433RU2 | 2,312,081.73 | 10. | 2,312,081.73 | 1,593,962.25 | (718,119,48) | 1,593,962.25 | 885,300.00 |
| 576433SE7 | 1,861,655.69 | <u>i</u> ll | 1,861,655.69 | 1,543,097.40 | (318,558.29) | 1,543,097.40 | 438,060.00 |
| 576433YN0 | 1,262,205.21 | •0 | 1,262,205.21 | 1,251,445.49 | (10,759.72) | 1,251,445.49 | 805,332.60 |
| 576438AA3 | 3,925,515.20 | 10 | 3,925,515.20 | 3,902,606.39 | (22,908.81) | 3,902,606.39 | 3,286,650.99 |
| 5899292N7 5899293W6 | 1,522,447.66 | * (| 1,522,447.66 | 1,503,401.34 617,292.39 | (19,046.32) (1,167,088.06) | 1,503,401.34 617,292.39 | 1,455,741.23 949,360.02 |
| 589929E87 | 1,242,613.94 | *2 | 1,242,613.94 | 1.094.053.32 | (148,560.62) | 1,094,053.32 | 809,262.50 |
| 589929P69 | 433,674.00 | 10. 20 | 433,674.00 | 352,359.20 | (81,314.80) | 352,359.20 | 425,853.21 |
| 59020UNZ4 | 1,736,038.67 | | 1.736.038.67 | 1,723,668.92 | (12,369,75) | 1,723,668.92 | 1,724,516.49 |
| 59020UQ40 | 1,352,319.19 | | 1,352,319.19 | 1.333.846.58 | (18,472.61) | 1.333.846.58 | 871,546.92 |
| 59020UQ57 | 3,592,488.79 | •0 | 3,592,488.79 | 3,408,400.05 | (184,088.74) | 3,408,400.05 | 1,938,560.00 |
| 59020UTL9 | 1,060,471.51 | 11 | 1,060,471.51 | 658,719.06 | (401,752.45) | 658,719.06 | 573,387.99 |
| 59020UXN0 | 289,340.55 | ÷0 | 289,340.55 | 126,115.57 | (163,224.98) | 126,115.57 | 254,370.00 |
| 61748HAQ4 | 5,573,135.65 | 177 | 5,573,135.65 | 5,562,456.05 | (10,679.60) | 5,562,456.05 | 4,924,270.14 |
| 61753VAG7 | 960.00 | | 960.00 | 848.91 | (111.09) | 848.91 | 2,949.59 |
| 61913PAA0 | 13,098,828.03 | 177 | 13,098,828.03 | 12,912,275.51 | (186,552.52) | 12,912,275.51 | 11,854,655.64 |
| 61915RAZ9 | 48,759.04 | | 48,759.04 | 37,045.05 | (11,713.99) | 37,045.05 | 22,629.77 |
| 61915RBB1 | 7,685,200.98 | 10 | 7,685,200.98 | 7,558,357.46 | (126,843.52) | 7,558,357.46 | 4,904,245.07 |
| 65535VSQ2 65537BAG5 | 4,518.45 | 1 | 4,518.45 22,246.12 | 2,304.97 21,490.86 | (2,213.48) (755.26) | 2,304.97 21,490.86 | 11,382.53 103,211.15 |
| 669884AF5 | 8,312.44 | - | 8,312.44 | 7,437.24 | (755.26) (875.20) | 7,437.24 | 21,019.50 |
| 68383NCA9 | 26,151,132.42 | 13. | 26,151,132.42 | 26,085,936.31 | (65,196.11) | 26,085,936.31 | 18,722,090.34 |
| 68383NCD3 | 2,889,050.10 | | 2,889,050.10 | 2,849,200.43 | (39,849.67) | 2,849,200.43 | 1,217,631.00 |
| 68383NCU5 | 10,531,155.88 | 18 17 | 10,531,155.88 | 9,957,837.67 | (573,318.21) | 9,957,837.67 | 7,136,628.79 |
| 68383NDT7 | 9,550,897.44 | •0 | 9,550,897.44 | 9,525,644.58 | (25,252.86) | 9,525,644.58 | 5,275,114.07 |
| 68389FBW3 | 31,717.29 | 11 | 31,717.29 | 30,640.63 | (1,076.66) | 30,640.63 | 26,629.59 |
| 68402CAC8 | 750,875.46 | 10 | 750,875.46 | 718,864.26 | (32,011.20) | 718,864.26 | 653,561.78 |
| 74927XAM4 | 136,826.02 | 177 | 136,826.02 | 64,143.68 | (72,682.34) | 64,143.68 | 245,182.35 |
| 76110H4M8 | 256,753.13 | +1(| 256,753.13 | 210,142.48 | (46,610.65) | 210,142.48 | 242,456.12 |
| 76110H5C9 | 302,454.33 | <u>1</u> 11 | 302,454.33 | 204,912.70 | (97,541.63) | 204,912.70 | 224,082.66 |
| 76110HKX6 | 6,068,563.83 | • | 6,068,563.83 | 1,941,095.71 | (4,127,468.12) | 1,941,095.71 | 4,327,769.07 |
| 76110HKY4 | 480,547.48 | 177 | 480,547.48 | 138,009.92 | (342,537.56) | 138,009.92 | 465,514.66 |
| 76110W4J2 | 4,260.41 | 1 | 4,260.41 | 4,211.63 | (48.78) | 4,211.63 | 19,925.20 |
| 761118FM5 761118KU1 | 10,791,534.20 8,313,017.07 | 20 | 10,791,534.20 8,313,017.07 | 10,527,879.12 8,048,351.68 | (263,655.08) (264,665.39) | 10,527,879.12 8,048,351.68 | 7,898,244.78 4,983,812.76 |
| 761118KU1 761118NN4 | 11,285,348.26 | 1 | 8,313,017.07 | 8,048,351.68 | (264,665.39) | 10,982,282.46 | 4,983,812.76 |
| 761118RJ9 | 551,317.20 | *7 | 551,317.20 | 522,283.81 | (29,033.39) | 522,283.81 | 290,388.31 |
| 761118RM2 | 23,852,735.80 | 13) 17) | 23,852,735.80 | 22,619,711.71 | (1,233,024.09) | 22,619,711.71 | 13,131,342.93 |
| 76112BN55 | 9,452.31 | ¥30 | 9,452.31 | 8,493.47 | (958.84) | 8,493.47 | 16,316.20 |
| 79549AYA1 | 1,661,474.21 | 10 | 1,661,474.21 | 1,430,138.58 | (231,335.63) | 1,430,138.58 | 776,829.25 |
| 79549AYB9 | 180,937.10 | 10 | 180,937.10 | 111,626.96 | (69,310.14) | 111,626.96 | 96,885.98 |
| 81744FDK0 | 2,290,812.89 | 177 | 2,290,812.89 | 2,269,364.54 | (21,448.35) | 2,269,364.54 | 2,049,193.36 |
| 84752CAE7 | 1,727,986.23 | ¥î(| 1,727,986.23 | 1,653,665.61 | (74,320.62) | 1,653,665.61 | 770,148.18 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|-----------|--|--|----------------------------------|------------------------|--------------------|------------------------------|--------------------|
| 863579KG2 | \$ 3,863,876.32 | \$. | \$ 3,863,876.32 | \$ 3,795,231.53 | \$ (68,644.79) | \$ 3,795,231.53 | \$ 2,581,451.16 |
| 863579YR3 | 9,253,862.38 | | 9,253,862.38 | 8,966,225.84 | (287,636.54) | 8,966,225.84 | 6,337,919.78 |
| 86358HQW2 | 18,647.07 | 10 | 18,647.07 | 11,537.27 | (7,109.80) | 11,537.27 | 170,667.90 |
| 86358RLG0 | 420,315.74 | ¥1(| 420,315.74 | 235,746.42 | (184,569.32) | 235,746.42 | 262,713.28 |
| 86358RSJ7 | 70,965.43 | 10 | 70,965.43 | 2,839.73 | (68,125.70) | 2,839.73 | 22,217.30 |
| 86358RUM7 | 141,829.45 | ¥7 | 141,829,45 | 109,529.72 | (32,299.73) | 109,529.72 | 80,998.92 |
| 86358RZC4 | 249,395.06 | 10 | 249,395.06 | 44,686,59 | (204,708.47) | 44,686.59 | 148,614.08 |
| 86359A5E9 | 378,734,74 | ¥7(| 378,734,74 | 269,582,81 | (109,151.93) | 269,582.81 | 214,794.57 |
| 86359ADN0 | 1,103,130.42 | | 1,103,130,42 | 1,072,622.59 | (30,507,83) | 1,072,622.59 | 353,240.00 |
| 86359AHD8 | 481,419.23 | ¥2(| 481,419.23 | 449,620.06 | (31,799.17) | 449,620.06 | 352,322.46 |
| 86359AKY8 | 52,679.87 | 11 | 52,679.87 | 17,941.14 | (34,738.73) | 17,941.14 | 45,457.03 |
| 86359ANH2 | 1,527,343.89 | 27 | 1,527,343.89 | 1,488,638.16 | (38,705.73) | 1,488,638.16 | 1,376,807.19 |
| 86359AVY6 | 422,371.44 | 10 | 422,371.44 | 267,085.31 | (155,286.13) | 267,085.31 | 305,827.09 |
| 86359AXX6 | 2,763,277.51 | | 2,763,277.51 | 1,351,109.47 | (1,412,168.04) | 1,351,109.47 | 2,373,641.41 |
| 86359AZE6 | 965,347.87 | 10 | 965,347.87 | 496,906.29 | | 496,906.29 | 759,943.49 |
| | | · | | | (468,441.58) | | |
| 86359BU82 | 53,701.78 | 10. 17 | 53,701.78 | 19,190.81 | (34,510.97) | 19,190.81 | 9,535.84 |
| 86359DUV7 | 59,401.60 | | 59,401.60 | 33,520.99 | (25,880.61) | 33,520.99 | 50,754.19 |
| 86360JAA9 | 12,974,684.64 | 10 | 12,974,684.64 | 12,890,442.62 | (84,242.02) | 12,890,442.62 | 6,524,355.67 |
| 86360JAN1 | 4,811,749.07 | 17 | 4,811,749.07 | 4,725,086.83 | (86,662.24) | 4,725,086.83 | 2,678,749.74 |
| 86361EAM3 | 3,284.60 | 1 | 3,284.60 | 1,110.83 | (2,173.77) | 1,110.83 | 9,061.02 |
| 86361EAP6 | 222.83 | 10 | 222.83 | 12.38 | (210.45) | 12.38 | 1,001.48 |
| 86361HAZ7 | 3,464.37 | | 3,464.37 | 3,388.30 | (76.07) | 3,388.30 | 28,500.00 |
| 86361HBA1 | 505.52 | 10 | 505.52 | 498.47 | (7.05) | 498.47 | 3,808.06 |
| 87222EAJ7 | 13,908.37 | 10 | 13,908.37 | 9,125.69 | (4,782.68) | 9,125.69 | 32,841.49 |
| 885220FS7 | 8,959,281.99 | 17 | 8,959,281.99 | 8,834,441.37 | (124,840.62) | 8,834,441.37 | 7,735,453.82 |
| 89789KAC9 | 5,349.85 | 10 | 5,349.85 | 5,037.02 | (312.83) | 5,037.02 | 25,650.00 |
| 929093AA0 | 1,597,428.30 | 10 | 1,597,428.30 | 1,268,426.46 | (329,001.84) | 1,268,426.46 | 417,820.03 |
| 929227EN2 | 362,543.40 | 10 | 362,543,40 | 220,081.19 | (142,462.21) | 220,081.19 | 205,190.99 |
| 929227XH4 | 330,035.94 | 10 | 330,035.94 | 108,846.51 | (221,189.43) | 108,846.51 | 309,717.42 |
| 92922F3L0 | 54,962,013.73 | - The second sec | 54,962,013.73 | 53,117,955.74 | (1,844,057.99) | 53,117,955.74 | 45,994,942.12 |
| 92922F4M7 | 5,050,741.75 | 10 | 5,050,741.75 | 5,034,693.02 | (16,048.73) | 5,034,693.02 | 3,904,442.75 |
| 92922F5T1 | 8,676,171.03 | - The second sec | 8,676,171.03 | 8,643,649.97 | (32,521.06) | 8,643,649.97 | 6,654,817.86 |
| 92922F7A0 | 1,720,425.53 | 10 | 1,720,425.53 | 1,411,799.08 | (308,626.45) | 1,411,799.08 | 1,117,432.55 |
| 92922F7Q5 | 11,539,892.29 | | 11,539,892.29 | 11,245,157.66 | (294,734.63) | 11,245,157.66 | 8,223,180.13 |
| 92922FB72 | 1,439,734.90 | 10 | 1,439,734.90 | 1,418,949.88 | (20,785.02) | 1,418,949.88 | 908,092.62 |
| 92922FD21 | 1,279,734.74 | 10 | 1,279,734.74 | 1,279,450.92 | (283.82) | 1,279,450.92 | 1,400,419.08 |
| 92922FD47 | 10,872,612.85 | 10 | 10,872,612.85 | 10,413,753.66 | (458,859.19) | 10,413,753.66 | 8,790,572.67 |
| 92922FG77 | 12,617,711.34 | ¥3(| 12,617,711.34 | 12,291,484.84 | (326,226.50) | 12,291,484.84 | 11,366,981.64 |
| 92922FJ25 | 7,421,446.36 | 10 | 7,421,446.36 | 7,410,294.13 | (11,152.23) | 7,410,294.13 | 5,642,228.79 |
| 92922FQ76 | 387,249.10 | ¥1(| 387,249.10 | 259,480.43 | (127,768.67) | 259,480.43 | 273,547.29 |
| 92922FTJ7 | 1,639,831.47 | 10 | 1,639,831.47 | 1,553,417.00 | (86,414.47) | 1,553,417.00 | 1,119,887.92 |
| 92922FU48 | 7,363,473.60 | ¥7 | 7,363,473.60 | 7,011,050.80 | (352,422.80) | 7,011,050.80 | 6,577,987.03 |
| 92922FW61 | 1,535,445.95 | 10 | 1,535,445.95 | 1,327,639.87 | (207,806.08) | 1,327,639.87 | 976,050.54 |
| 92922FWU8 | 4,811,650.60 | 20 | 4,811,650.60 | 4,670,390.57 | (141,260.03) | 4,670,390.57 | 3,243,919.64 |
| 92922FZF8 | 10,313,637.83 | 10 | 10,313,637.83 | 9,963,719.10 | (349,918.73) | | 7,467,303.34 |
| 92925CBB7 | 5,120,972.13 | | 5,120,972.13 | 5,058,558.70 | (62,413.43) | 5,058,558.70 | 3,535,425.05 |
| 92926SAE6 | 3,145,965.68 | 10 10 | 3,145,965.68 | 3,076,277.60 | (62,413,43) | 3,076,277.60 | 2,573,226,72 |
| 939336PT4 | 65,679.94 | | 65,679.94 | 21,740.28 | (43,939.66) | 21,740.28 | 61,496.95 |
| | | 10 | 1,758,275.27 | | | | |
| 939336U35 | 1,758,275.27 | 10 | | 1,720,040.22 | (38,235.05) | 1,720,040.22 | 1,819,234.99 |
| 939336X65 | 13,683,876.25 | 1 | 13,683,876.25 | 13,145,344.03 | (538,532.22) | 13,145,344.03 | 10,412,104.84 |
| 93934FHC9 | 10,339,448.82 | 17 | 10,339,448.82 | 10,120,432.78 | (219,016.04) | 10,120,432.78 | 6,211,494.25 |
| 93934FJQ6 | 19,266,145.77 | 1 | 19,266,145.77 | 19,003,975.87 | (262,169.90) | 19,003,975.87 | 11,360,421.15 |
| 93936JAM4 | 1,729.01 | 17 | 1,729.01 | 864.51 | (864.50) | 864.51 | 61,379.90 |
| 941034AD2 | 177,180.98 | 1 | 177,180.98 | 30,720.60 | (146,460.38) | 30,720.60 | 105,720.00 |
| 949775AC4 | 432,117.73 | 17 | 432,117.73 | 300,304.89 | (131,812.84) | 300,304.89 | 424,486.03 |
| 94981VAX5 | 1,180,397.18 | | 1,180,397.18 | 1,173,574.31 | (6,822.87) | 1,173,574.31 | 1,175,928.82 |
| 94983CAJ6 | 20,750,754.03 | 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 - 177 | 20,750,754.03 | 20,056,492.24 | (694,261.79) | 20,056,492.24 | 20,004,332.78 |
| 94983EAH6 | 16,321,489.18 | ÷. | 16,321,489.18 | 16,165,384.72 | (156,104.46) | 16,165,384.72 | 13,381,991.09 |
| 94983TAE0 | 12,465,453.87 | 10 | 12,465,453.87 | 12,376,506.12 | (88,947.75) | 12,376,506.12 | 11,193,989.73 |
| 94983YAQ2 | 5,185,412.71 | | 5,185,412.71 | 4,872,833.42 | (312,579.29) | 4,872,833.42 | 4,438,067.58 |
| L26479NN8 | 1,237,993.81 | 20 - 20 - | 1,237,993.81 | 190,460.58 | (1,047,533.23) | 190,460.58 | 2,537,166.84 |
| Totals | \$ 1,471,905,695.71 | \$. | \$ 1,471,905,695,71 | \$ 1,391,337,542.96 | A /00 E00 (E0 2E) | \$ 1,391,337,542.96 | A LOUT OUT GOOD OF |

The following is the impairment listing for loan-backed and structured securities for the three months ended December 31, 2009:

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|-----------|--|--------------------------|----------------------------------|------------------------|--------------------|------------------------------|---------------|
| 00075WAB5 | \$ 392,914.51 | \$. | \$ 392,914.51 | \$ 396,890.58 | \$ 3,976.07 | \$ 396,890.58 | \$ 390,925.02 |
| 004375CT6 | 9,408,193.30 | | 9,408,193.30 | 8,562,534.09 | (845,659.21) | 8,562,534.09 | 4,783,498.94 |
| 00442GAD2 | 2,437,254.26 | 10 | 2,437,254.26 | 2,602,501.89 | 165,247.63 | 2,602,501.89 | 2,810,710.02 |
| 00442KAD3 | 4,412,473.61 | | 4,412,473.61 | 4,278,160.00 | (134,313.61) | 4,278,160.00 | 3,239,750.54 |
| 007034AQ4 | 7,630,054.96 | 10 | 7,630,054.96 | 7,276,503.83 | (353,551.13) | 7,276,503.83 | 5,818,807.85 |
| 007036CE4 | 27,673.33 | | 27,673.33 | 20,400.00 | (7,273.33) | 20,400.00 | 50,000.00 |
| 007036FB7 | 2,492,010.21 | 10 | 2,492,010.21 | 2,428,083.06 | (63,927.15) | 2,428,083.06 | 342,330.05 |
| 007036FY7 | 46,375.37 | | 46,375.37 | 28,660.50 | (17,714.87) | 28,660.50 | 16,435.98 |
| 007036GB6 | 1,099,285.00 | 10 | 1,099,285.00 | 485,536.41 | (613,748.59) | 485,536.41 | 334,979.48 |
| 007037BK9 | 1,155,650.78 | ₹3. | 1,155,650.78 | 2,329,100.40 | 1,173,449.62 | 2,329,100.40 | 2,348,442.68 |
| 02146QAB9 | 16,240,391.54 | 10 | 16,240,391.54 | 16,015,900.25 | (224,491.29) | 16,015,900.25 | 9,877,931.55 |
| 02146TAQ0 | 18,632,146.52 | | 18,632,146.52 | 18,310,000.00 | (322,146.52) | 18,310,000.00 | 16,689,902.25 |
| 02146YAD8 | 24,373,978.67 | 10 | 24,373,978.67 | 24,025,206.43 | (348,772.24) | 24,025,206.43 | 15,110,724.55 |
| 02147CAA1 | 10,872,095.79 | 10 A | 10,872,095.79 | 10,865,188.19 | (6,907.60) | 10,865,188.19 | 6,604,821.67 |
| 02147DAB7 | 13,298,121.74 | 10 | 13,298,121.74 | 13,109,767.02 | (188,354.72) | 13,109,767.02 | 7,654,768.27 |
| 02147DAV3 | 2,278,949.00 | | 2,278,949.00 | 2,659,475.64 | 380,526.64 | 2,659,475.64 | 1,973,882.50 |
| 02150MAB1 | 15,971,550.45 | 10 | 15,971,550.45 | 15,530,800.00 | (440,750.45) | 15,530,800.00 | 10,502,951.56 |

| Observativ Bits 20.37 Bits 20 | CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--|---|--|--------------------------|----------------------------------|--|---|------------------------------|------------------------------|
| OBSENT-MA 66,877.7 - 64,875.7 04,850.00 D23,850.00 D23,850.00 D33,860.00 D33,860.00 <thd33,860.00< th=""> <thd33,860.00< th=""></thd33,860.00<></thd33,860.00<> | and the local data in the local data in the second s | | \$ - | | | | | |
| 000000000000000000000000000000000000 | | | | | | | | 5,690,126.55 |
| 058671473 1983/034 1983/034 1993/032 | | | | | | | 1 | 46,199.66 |
| D05258AD1 D0289458 B0229458 B0229458 B0229458 D02258427 S2 D05052AD1 S5429302 S5429302 S2548325 S2548325 S2584325 S25843325 S25844325 S2584445 S25 | | | | | | | | 1,187,872.53 |
| 0.000004/b 5.62,86.02 5.64,86.02 6.22,86.12 6.22,86.17 7.22,16.07 7.21,17 <th7.21,17< th=""> 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.21,17 7.22,17 7.21,17 7.22,17,17 7.22,17 7.22,17<td></td><td>the second s</td><td></td><td></td><td></td><td></td><td></td><td>619,923.02</td></th7.21,17<> | | the second s | | | | | | 619,923.02 |
| 0000076 2335836 1395568 1220071 1220071 2200711 2200 | | | | | | | | 5,997,805.45 4,367,234.37 |
| 04004T6 248,002.04 198,002.05 (442,2103) 198,201.05 04004T6 (445,575) - (445,875) (425,745,42) (425,745,42) 049805763 (50,030,030) - (50,030,030) (47,713,12) (222,017,0) (77,717,12) 049805763 (47,97,10) - (47,97,11) (47,97,11) (47,97,13) (47, | | | | | | <u> </u> | | 2,293,163.73 |
| OBUDITACE 1445,547.84 (DADE250) - 1445,547.84 (DADE250) (D | | | | | | | | 88,737.21 |
| 04000ACS 98.28.20 . 98.28.64 (28.28.474) (28.28.474) (28.28.474) 095440785 20.43.2701 . (20.74.2010) (20.74 | | | | | | | | 1.064.187.77 |
| 056469768 2002,465.10 977,00.77 (1):55.394.30 977,00.77 (1):55.394.30 9377,00.77 (1):55.394.30 93 05646070 44,70.10 - 44,70.10 84,00.30 (1):55.304.30 13 13 05646070 44,20.20 - 44,70.20 056.00.20 (1):55.304.30 13 13 05646070 41,22.20,22.20 - 2,20.20.28 2,20.20.28 (1):55.304.30 15,755.41 2,22.20.71.00 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.27.01 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 111,25.80 14,20.20.20 112,25.80 117 15,20.20.20 122,34.25.20 111,25.80 14,20.20.20 122,34.25.20 111,25.80 14,20.20.20 122,34.25.20 111,25.80 14,20.20.20 | | | | | | | | 216,293.42 |
| 0564658762 41437.01 - 47457.01 91470.38 [D25506.21] 91470.38 [D25506.21] 91470.38 [D25506.21] 91470.38 [D25506.21] 91470.38 [D38457.17] 0574.22.60 - 0574.22.60 20077.38 [D38,3110] 80077.38 [D38,3110] 80077.39 80077.39 80077.39 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 80077.30 800777.30 800777.30 | 05946XYB3 | 101,049.09 | - E | 101,049.09 | 78,147.33 | (22,901.76) | 78,147.33 | 99,674.88 |
| OBSENDITION LIMP.402.07 DBAGE22 [LIN1:00.50] DBAGE22 DBAGE22 <td></td> <td></td> <td>177</td> <td></td> <td></td> <td></td> <td></td> <td>1,231,958.53</td> | | | 177 | | | | | 1,231,958.53 |
| 0594504/JT 075,422.60 - 675,422.80 590,0735 1 165,841.81 200,0238 2.269,242.80 2.059,472.80 2.279,474.91 2.259,472.80 2.279,474.91 2.259,472.80 2.279,474.91 2.259,472.80 2.279,474.91 2.259,472.80 2.279,474.91 2.259,472.80 2.279,474.91 2.259,472.80 2.279,474.91 | | | | | | | | 188,272.14 |
| 06984ALM 2.980,322.89 . 2.980,262.88 2.987,972.80 [94,376.27) 2.287,574.81 2.284,573.81 2.485,573.81 2.485,573.81 2.485,573.81 2.485,573.81 2.485,573.81 2.484,572.81 2.284,472.81 2.284,472.81 2.284,472.81 2.284,472.81 2.284,472.81 2.284,472.81 2.237,1181 < | | | | | | | | 528,786.24 |
| 06984A2A30 2.586,276.65 2.586,276.65 2.576,370.81 [72,786.96] 2.276,370.81 [52,785,970.81] 52.3 072207AG2 2.581,04.31 - 2.680,04.30 2.725,470.97 6.532,22.9 2.276,470.78 5.3 072307AG2 2.581,04.31 - 2.680,04.31 2.724,477.8 6.322,23 0.534,147.87 1.5 0723644CPT 2.544,477.92 - 2.644,077.82 1.534,255.00 1.534,147.87 1.5 1.534,147.87 1.534,147.87 1.534,142.85 0.534,144.87 1.534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,455.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,456.80 7.7534,457.80 7.7534,457.80 7.7534,457.80 7.7534,457.80 7.7534,457.80 7.7534,457.8 | and the second se | | | | | | | 194,455.04 |
| 05950CAA8 E.227,524.43 E.223,571.80 [43,592.83) [45,592.8] 223,571.80 [45,592.8] 223,571.80 [45,592.8] 223,571.80 [45,592.8] 223,571.80 [45,592.8] 223,571.80 [45,592.8] 223,571.80 [45,593.8] [11,523.81] [11,533.81] [11,533.81] [11,533.81] [11,533.81] [11,533.81] [11,533.81] [12,53 | and the second se | | | | | | | 2,746,262.47 2,207,564.74 |
| 07229/NAG9 2.25810H-91 - 2.26810H-91 63.53228 2.774,67.8 64.5 07384YAA 1567,8633 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,65333 (115,653333 (115,653333 (115,6533333 (115,653333333333333333333333333333333333 | | | | | | | | 9,373,865.03 |
| 07384YPLM (1967)86278 (1466)36830 (115)25686 (115)25686 (115)25686 (115)25686 (115)25686 (115)25686 (115)25686 (115)25686 (115)2568 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>2,386,917.47</td> | | | | | | | | 2,386,917.47 |
| 07384/PPF5 4,586,090.24 4,586,090.24 3,874,174.67 (921857) 3,874,174.67 (921857) 3,874,174.67 (921857) 3,874,174.67 (9218452) (0312250) 1,146,005.5 (146,005.5) (146,005. | | | 177 | | | | | 1,508,651.85 |
| 073884-CM 1400,00.02 . 1400,00.02 1065,036.00 (057,432.03) 036,465.55 0 7 073884-CFV 796,472.35 . 796,472.35 82,844.86 1 02,344.65 1 073884-H4V 28,442.44 . 28,442.44 22,347.55 1 82,844.86 1 073844-H4V 28,442.44 . 28,442.44 1,22,547.55 1 82,344.86 1 22,347.85 1 1,22,547.15 1 22,347.85 1 1,22,547.15 1 22,347.85 1 1,25,007 1,008,84.84 1,007,346.34 1,008,98.41 1,25,007 1,008,84.84 1,02,346.05 1,02,344.05 1,22,307.71 1,008,84.45 1,22,307.71 1,008,84.45 1,02,306.05 1,004,44.71 1,25,007 1,008,84.45 1,02,306.05 1,007,446.35 1,02,306.05 1,007,446.35 1,02,306.05 1,007,450.05 1,02,306.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 1,007,450.05 | 07384YPP5 | 4,596,090.24 | ₹S(| 4,596,090.24 | | (921,915.57) | | 999,108.79 |
| 07388-6CP4 184,720.8 . 184,720.8 34,846.65 (H45,223,6) 03,846.85 07388-6CP4 28,412.44 . 28,412.44 22,711.51 (C,702,80,40) 82,841.96 1 07388-6CP4 28,412.44 . 28,412.44 22,711.51 (C,702,80,40) 22,711.51 . 07388-6CP4 . 38,483.85 . 38,483.85 . <t< td=""><td>073852AD7</td><td>2,164,167.52</td><td>177</td><td>2,164,167.52</td><td></td><td>(229,942.52)</td><td></td><td>1,185,850.00</td></t<> | 073852AD7 | 2,164,167.52 | 177 | 2,164,167.52 | | (229,942.52) | | 1,185,850.00 |
| 073884H-VX 796,472.39 796,472.39 122,4148 (72,620.43) 22,4158 (1 07384H-UA 284,024 28,4148 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) 123,445.0 (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (22,844.26) (23,844.26 | | | | | | | | 706,759.77 |
| 073884Hv4 28.412.41 28.412.44 23.11151 (17003) 22.71151 27.21151 073884L02 8,843.96 - 3,843.96 6,837.40 (225.642.8) 55.445.90 2 073884L704 4,87,764.1 - 44.67,764.1 (164.586.74) 250.5415.7 2 073897A0 (175.556.85) - 1738576.84 1648.300.00 (277.653.96) 6.837.40 073897A0 (175.556.85) - 1738576.84 1648.300.00 (277.653.96) 150.20 3< | | | | | | | | 69,911.61 |
| 073884.L6 383,081.71 - 383,081.71 152,483.00 (22,242.8) 153,448.00 2 073884.U2 \$,948.96 6,937.40 (9155) \$,937.40 200,916.7 | | | | | | | | 167,872.33 |
| 07384H104 9,848.96 - 3,848.96 8,977.40 (9156) 8,327.40 07384H704 445,774.1 - 445,774.1 (164.586.74) 250,5916.7 3 0738797A0 (1755,558.85) - (1735,558.85) (162,583.95) (163,586.74) 1058,864.1 (105,856.11) (106,886.11) (116,96.85.11) (116,96.85.11) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (116,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.85.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (117,97.82.12) (1 | | | | | | | | 118,363.69 |
| 07384FT24 445,778.41 - 445,778.41 2205,918.7 2505,828 - 1278,728.40 1205,758.68 - 1278,728.63 1278,758.68 - 1278,728.63 1228,830.00 6 0737372676 1.097,746.33 - 1.097,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,746.35 - 1.077,774.13 1.098,44.03 1.027,750 - 1.077,746.35 1.077,746.13 1.098,44.03 1.027,750 1.056,856,85 1.077,359,476 - 0.027,750 1.077,359,476,77 0.027,752 1.077,359,476,77 0.093,551 - 1.077,359,476,77 0.093,551 - 0.027,752,87 1.075,572,80 1.077,359,483,47 0.023,576,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.038,57,78 0.0774,42,22,58 0.0744,42,44,44,47 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>282,792.72 68,639.21</td></td<> | | | | | | | | 282,792.72 68,639.21 |
| 0738797A0 (1795,598.8) - (1795,598.8) (1868,300.00) (1272,883) (1868,300.00) (1272,183.8) (1808,386.41 (1808,396.41 < | | | | | the second se | | | 347,054.18 |
| 0728792678 1097,445.34 - 1097,446.34 1108,49.43 1108,49.43 072872222 11677,443.36 - 11577,443.26 103,44.07.1 (28,072.50) < | | | | | | | | 661,470.00 |
| 072872822 11677.463.85 - 11.677.463.85 11.884.40.25 (28.005.55) 108.446.71 07387.4FA.8 077.451.8 - 2.977.83 - (2.577.35) (2.557.25) (2.577.35) - (2.577.35) - (2.577.35) - (2.577.35) (2.557.25) (2.577.35) - (2.577.35) - (2.577.35) (2.557.25) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35) (2.577.35)< | | | | | | | | 629,200.12 |
| 07380/04/80 2,377.83 - (2,377.83) - (2,377.83) - (2,377.83) - (2,377.83) - (2,377.83) - (2,377.83) - (3,377.83) - (3,377.83) - (3,377.83) - (3,377.83) <td></td> <td></td> <td>177</td> <td></td> <td></td> <td></td> <td></td> <td>3,777,103.02</td> | | | 177 | | | | | 3,777,103.02 |
| 07288LAABS 1522,467.32 - 1526,547.36 1506,544.36 1507,574.36 07288LAAP 854,584.17 - 854,584.17 855,522.8 [34,08.39] 851,522.8 [34,08.39] 851,522.8 [34,08.39] 851,522.8 [34,08.39] 851,522.8 [17,05,572.8] [10,02,055,18] 233,211.80 [17,00,577.8] [35,537,562.8] [17,05,577.8] [35,537,562.7] | 07387AFA8 | 377,451.26 | - C | 377,451.26 | 108,445.71 | (269,005.55) | 108,445.71 | 219,172.61 |
| 07288.AA7 884.98117 884.98117 885.820.28 7 072889.AA7 07389.AA5 1,725.560.82 1,725.572.8 10(20.20.54) 1,775.572.8 16(77.371.41) 293.310.0 7 07400XAB4 3,600.098.61 3,600.098.00 1775.572.8 16(70.20.54) 1,775.572.8 16(70.20.54) 1,775.572.8 16(70.20.54) 1,775.572.8 16(70.20.54) 1,775.572.8 16(70.20.54) 1,775.572.8 16(70.20.54) 1,325.575.78 16(70.20.54) 1,325.575.78 16(70.20.55) 1,572.569.537 15(55.37.50.67 18(50.00.00 1,412.20.55.51 556.531 556.531 1,572.458.55 1,573.42.255 1,572.546.51 556.531 1,572.422.26 117.173.321 1,778.74.22.32.6 117.577.28 1,778.74.22.32.6 12.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 24.55.757.8 | | 2,977.83 | 177 | | | (2,977.83) | i | 9,898.61 |
| 07289PAY6 054,384.94 - 054,384.94 053,21180 261,773.141 223,21180 2 074007ABH 3,600,095.61 - 3,200,095.61 3,423,090.00 171,770.957.28 100,205.772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,772.8 100,255,775.7 100,355,776.7 100,350,776.7 100,350,7776.7 | | | | | | | | 1,323,491.65 |
| 07389VAA5 1,725,560.82 - 1,725,572.80 102,205.40 1,775,577.28 116 07400XA64 3,600.099.61 - 3,620.099.00 1770,057.78 5,820.00 1770,057.78 5,820.00 1770,057.78 5,820.00 1770,040.00 170,0365,075.78 5,825.70.67 5,82 5,825.70.67 5,825.70.67 5,825.70.67 5,825.70.67 5,825.70.67 5,825.70.67 5,825.70.67 5,855.31 - - 5,565.31 - - 5,565.31 - - 5,757.85 6,757.85 6,757.85 5,777.859.54 1,778,74.223.26 12,55 12,55 7,777.874.223.26 12,55 12,55 12,55 12,55 12,55 12,55 12,55 12,450,00.00 11 12,450,00.00 15,50,00.00 11 12,450,00.00 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,076.18 12,450,00.00 12,4 | | | | | | | | 759,409.75 |
| 07400:A2B4 3.800.093.81 - 3.423.090.00 (171.005.61) 3.423.090.00 10.274.006.A1 07401:EAAT 10.274.180.08 - 10.274.000.08 10.874.500.09 10.824.500.09 10.824.500.00 10.825.077.78 90.986.70 10.526.077.78 90.986.70 10.526.276.07 90.986.70 10.526.276.07 90.986.70 10.526.276.07 90.986.70 10.526.276.07 90.986.70 10.526.276.07 15.506.31 15.506.31 15.506.31 15.506.31 15.506.31 10.7274.223.28 17.874.223.28 17.874.223.28 17.874.223.28 17.874.223.28 17.874.223.28 17.874.223.28 17.874.223.28 12.787.422.35 12.85.000.00 18.000.00 15.000.00 15.000.00 12.499.000.01 15.000.00 15.000.00 15.000.00 15.000.00 12.499.079.81 12.05.07.01 12.000.00.00 10.124.45.000.00 15.000.00 15.000.00 15.000.00 10.124.45.000.00 15.024.04.44.00.00.00 12.499.079.81 12.05.07.01 12.000.43.84 10.025.07.01 12.000.43.84 10.025.07.01 12.000.43.84 10.025.07.01 12.04.000.00 12.04.47.00< | | | | | | | | 285,271.62 |
| 0740EAA7 10,274,180.08 . 10,245,076.78 90,858,70 10,355,076.78 90,858,70 10,355,076.78 90,258,076.78 90 | | | | | | | | 1,617,545.00 |
| 0740LAAI 15,877,893.84 . 15,837,806.87 13532,760.67 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13532,760.87 13522,722,7232 17,774,222.36 117,7232,177,7232,177,724,222.36 117,7232,177,724,222.36 117,7232,177,724,222.36 117,724,222.36 117,7232,177,724,223,85 1352,700,10 1352,700,10 1352,700,10 132,750,00 134,800,00 151,244,255 134,450,000,00 151,244,255 134,450,000,00 151,244,255 134,450,000,00 151,244,250,000,00 153,242,255 144,450,000,00 151,245,250,00,00,00 153,242,250,00,00,00,00 134,250,00,00,00 114,2450,050,00,00 114,2450,050,00,00 114,2450,050,00,00,00 114,2450,050,00,00,00 114,2450,050,00,00,00 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 114,250,070,01 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>8,625,676.27</td></th<> | | | | | | | | 8,625,676.27 |
| 0740LAQ6 4,383,86134 - 4,383,86134 4,482,88,85 (228,916.9) 4,482,88,85 2,4 0740LAV1 (75,983,31) - (75,983,31) - (75,983,31) - (75,983,31) - (75,983,32) (77,72,223,26) (77,72,223,26) (77,72,223,26) (77,72,243,26) (77,72,243,26) (77,72,245) | | | | | the state of the s | | | 9,168,168.09 |
| 0740LAU7 (5,588,3)) - (5,588,3)) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,3) - 5,588,30 0,784,223,26 11,773,32 17,874,223,26 11,773,32 17,874,223,26 11,773,32 17,874,223,26 12,773,24 17,874,223,26 12,773,24 17,874,223,26 12,773,24 17,874,223,26 12,773,24 12,773,20 17,874,223,26 12,775,246 44,000,00 18,000,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,12,206,600,00 11,226,206,24 12,030,043,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,84 10,03,04,94 10,03,04,94 10,03,04,94 10,03,04,04 10,03,04,04 | ward double to share the second se | | | | | | | 2,452,575.10 |
| 1078448AB2 166,400.00 - 168,400.00 178,000.00 (83,4228) 12489V0H0 103,752.46 - 103,752.46 46,000.00 (87,752.46) 146,000.00 12489V0H0 103,752.46 - 103,752.46 46,000.00 (77,752.46) 46,000.00 1248M4EA53 1255,070.11 - 1,283,070.11 1220,000.00 (152,757.80) 943,054.18 52 1248M4EA64 955,591.38 - 955,591.38 (21,141.42) 4,360,786.19 (22,131.42) 4,300,786.19 (22,131.42) 4,300,786.19 (22,131.42) 4,300,786.19 (22,131.42) 4,300,786.19 (22,12,141.42) 4,300,786.19 (22,131.42) 1,000.43.64 (10,12,14) (10,12,14) (10,12,14) (10,12,14) (10,12,14) (10,12,14) (10,12,14) (10,12,14) (10,14,14,14) (10,14,14,14) (10,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14) (11,14,14,14,14) (11,14,14,14,14) | | (5,586.31) | 10 | (5,586.31) | • | | | (a) |
| 12489/WGE7 1538,342.85 1.345,000.00 193,342.85 1.345,000.00 9 12489/WGA7 1.053,070.11 1.253,070.11 1.200,600.00 (157,752,46) 46,000.00 12489/WGA24 9955,5136 955,5136 955,5136 943,064.18 122,512,000 943,064.18 124,504,424 995,55136 124,504,736,13 122,512,42,03 4,360,796.19 2.26 12439/WGA24 945,55136 1255,724,42 1.226,520,742 1,300,43,34 3,715,22 1,300,43,36 3,715,22 1,300,43,36 3,715,22 1,300,43,36 3,715,22 1,300,43,36 3,115,23 888,65 1126,524,44 148,306,26,7 4,636,52,57 4,64,059,25 1,324,640,34 4,70,986,00 1,345,460,34 1,00,43,45 3,122,38 3,122,38 3,122,38 3,122,38 3,125,551 1,526,57,14 1,422,555,44 4,422,556,57 4,200,400,00 1,536,500,00 1,536,500,00 1,536,500,00 1,256,704,77 1,526,77 4,200,400,00 1,506,520,57 4,200,400,00 2,26,77 1,422,556,34 1,422,556,34 1,422,556,34 1,229,500,00< | 07820QAY1 | 17,991,396.58 | 177 | 17,991,396.58 | 17,874,223.26 | (117,173.32) | 17,874,223.26 | 12,522,069.85 |
| 12489WGH0 103,752.46 45,000.00 (167,752.46) 46,000.00 12480MEAG4 3955,591.86 - 3955,591.86 1220,600.00 (152,470,111) 120,500.00 11 12480MEAG4 3955,591.86 - 4565,591.86 122,507.80) 943,054.18 3 12480MEAG4 3955,591.86 - 44,642,110.21 - 4,642,110.21 4,350,786.18 (12,557.80) 943,054.18 3 152,22 1,300,43.24 1,000,43.24 | | | ÷. | | | A | | 158,000.00 |
| L248MEAE9 1.353.070.11 - 1.353.070.11 1.200.000 1122.470.11 1.200.000.00 112.42.470.11 1.200.000.00 112.42.470.11 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.00 112.43.01.43.01 1.200.000.01 112.200.000.01 112.200.000.01 12.200.01.43.01 1.200.000.01 12.200.01.43.01 1.200.000.01 12.200.01.01.01.01.01 12.200.000.01 12.200.000.01 12.200.01 12.200.000 12.42.500.01 <td></td> <td></td> <td></td> <td>2</td> <td></td> <td></td> <td></td> <td>927,180.00</td> | | | | 2 | | | | 927,180.00 |
| 12480H2A64 99559138 943005418 (12,57,20) 94305418 52 12487HAD9 4,642,110.21 - 4,642,110.21 4,250,736.19 (291,34,62) 4,250,736.19 2,25 12480HAD9 1,256,227.42 - 1,226,227.42 1,206,025.67 464,059.25 (15,503.42) 444,059.25 7 12623EAK1 16,909.19 - 16,909.19 8,122.99 (16,750.20) 182,229 122,256,24 - 10,909.37 898.65 (16,3.22) 898.65 122,870,001 144,25,566.34 - 14,22,556,34 - 14,22,556,34 14,20,800,00 (15,00,820,57) 4,200,800,00 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02 2,0.00,00,02,02,02 2,0.00,00,02,02,02 2,0.00,00,02,02,02,02,02,02 2,0.03,00,00,02,02,02,02,02,02,02,02,02 2,0.00,00,02,02,02,02,02,02,02,02,02,02,02,0 | | | | | | | | 88,533.52 1,125,220,73 |
| 12489HAD9 4,482,1021 - 4,642,1021 4,360,796,19 (231,314,02) 4,350,796,19 22,2 12490NAD9 1263,227,42 - 1298,2742 1300,043,64 3,716,22 1300,043,64 3,716,22 1300,043,64 10,0 12537AAF4 469,562,67 - 469,562,67 464,059,25 (15,503,42) 464,059,25 7 12538FAL1 16,003,18 - 10,068,37 889,65 (163,22) 889,855 125670L01 1422,556,34 - 14,422,556,34 1,345,460,34 (17,096,00) 1,345,460,34 122,570,17 126670L01 1,422,556,34 - 1,422,556,34 1,345,460,34 12,034,207,340,00 62,057,17 4,200,800,00 (15,60,820,57) 4,200,800,00 (25,670,01,7,11 10,372,44) 5,048,456,17 10,331,402 4,300,300,00 22,670,471 815,0138 12,0573,212,23 77,5 3,620,707,01 2,264,718 815,0138 12,073,212,23 77,5 3,65,027,05 5,578,936,42,55 12,073,212,23 77,57,95,68,5 12,267,016,39,493,61 3, | | | | | | | | 980,168.04 |
| 124980AB9 1296,227.42 1.300,043.84 3,716.22 1.300,043.84 1.00 12627AAF4 469,562.67 464,059.25 (5,603.42) 464,059.25 7 12623FAL1 16,909.19 16,909.13 8,122.99 (6,786.20) 6,122.93 12637FAL3 1,006.97 1008.97 868.65 (163.32) 889.65 126670_DT1 1,422,556.84 1,422,556.84 (14,22,556.84) (14,22,556.94) (17,060.00) (1,345,460.94) (12,22,567.94) 126670_DT1 5,025,575 1,382,551.51 1.382,551.51 1381,550.00 (63,051.51) (1385,500.00) 26,025.77) 4,200.800.00 (2,02,057.7) 4,200,800.00 (2,02,057.7) 2,009.00,00 2,02,057.70 2,02,000.00 (15,06,265.77) (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,044,851.97 (10,37,44) 5,049,851.98 (12,07,41) 7,51,220.57 (12,07,32,12,23) 3,934.83 12,07,21,23 3,934.83 12,07,21,22.37 7,51,220.57 12,034,217.30 <td></td> <td></td> <td></td> <td></td> <td></td> <td>10.00 C 20.00 C</td> <td></td> <td>2,686,481.24</td> | | | | | | 10.00 C 20.00 C | | 2,686,481.24 |
| 12867AAF4 463562.67 - 463582.67 464.059.25 (15,00.42) 464.059.25 7 12639FAL3 1,005.97 - 1063913 8,12.39 (6,786.20) 8,12.293 12639FAL3 1,005.97 - 1063.97 883.65 (163.32) 889.65 126670LP1 1,422,556.34 - 1,422,556.34 1,345,460.34 (17,096.00) 1,345,460.34 12 126670LP1 5,761,620.57 - 5,761,620.57 4,200,800.00 (150,820.57) 4,200,800.00 20,000.00 22,02 20,048,456.17 23,02 20,048,456.17 23,02 27,7 4,200,800.00 12,054,217.30 12,07,3212.23 38,944.83 12,073,212.23 7,5 12,054,217.30 12,073,212.23 7,5 12,052,07.07 7,37,588.85 11,207,312.23 7,5 12,052,07.07 7,37,588.85 11,207,312.23 7,5 12,054,217.30 12,073,212.23 7,5 12,056,07.07 17,37,588.85 11,207,312.23 7,5 12,056,07.07 12,056,07.07 12,056,07.07 12,056,07.07 12,056,07.07 <td></td> <td></td> <td>÷2</td> <td></td> <td></td> <td></td> <td></td> <td>1.022.226.52</td> | | | ÷2 | | | | | 1.022.226.52 |
| 126367AL3 105837 - 105837 883.65 (163.22) 883.65 126670JD1 1,422,556.34 - 1,422,556.34 - 1,345,460.34 1,2 126670LP1 1,882,561.51 - 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,882,561.51 1,980,500.00 (1,50,820.57) 4,200,800.00 2,02 126670LP1 5,764,843.51 - 5,043,453.61 5,043,456.17 1,0037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 5,048,456.17 1,037,441 1,267,312,765 1,038,94.33 1,207,312,23 3,8,94.33 1,207,312,23 3,8,94.33 1,207,312,23 7,5 1,268,767,66 9,858,973,95 - 7,93,873,55 7,97,968,25 1,30,303,39,393 1,82,073 1,82,676,169 9,489,893,93 1,42, | | | 177 | 469,562.67 | | | 464,059.25 | 705,163.45 |
| 126570JCI 1422,556,34 - 1422,556,34 1345,460,34 17,096,00) 1345,460,34 12 126670/KN7 1,882,551,51 - 1,882,551,51 - 1,815,500,00 (63,051,51) 1,815,500,00 2 3< | 12629EAK1 | 16,909.19 | •0 | 16,909.19 | 8,122.99 | (8,786.20) | 8,122.99 | 44,561.95 |
| I26570KN7 1382,55151 - 1382,55151 1819,500,00 (63,05151) 1819,500,00 2 I26670LP1 5,761,620,57 - 5,761,620,57 4,200,800,00 2,00 4,200,800,00 2,0 I26670LP1 5,049,433,61 - 5,049,433,61 5,049,433,61 5,048,456,17 10,037,44) 5,049,433,61 3,03 3,03,43,63 12,03,212,23 3,8,94,93 12,07,212,23 7,3 12,667,617,40 7,37,568,85 11,20,070 73,7568,85 14,200,700 73,7568,85 4 12,667,017,05 9,483,259,39 43,083,85 15,354,951,99 8,6 12,667,017 2,49,866,00 2 12,667,017 2,49,866,00 2 12,667,017 2,49,866,00 2 12,668,304,62 3,659,104,28 9,689,207,05 3,673,14 5,002,70 12,268,93,04,28 9,689,301,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 9,688,391,25 3,01,30,30 | and the second se | | 177 | | | | | 7,735.64 |
| 126570LP1 5,761,620,57 - 5,761,620,57 4,200,800,00 2(1,037,44) 5,048,456,17 1(1,037,44) 5,048,456,17 3,03 126577EA2 107,960,75 - 107,960,75 107,960,75 107,950,75 107,950,75 107,97,212,23 38,994,33 12,073,212,23 7,5 126577GR52 12,034,217,30 - 12,034,217,30 12,073,212,23 38,994,33 12,073,212,23 7,5 126577GR52 15,311,866,14 - 15,311,866,14 15,315,451,39 43,083,85 15,354,951,39 8,68 1265770WF6 9,552,027,05 - 9,552,027,05 9,489,253,39 (12,27,70,6) 9,449,256,39 4,3083,85 15,354,951,39 8,68 1265770WF6 9,552,027,05 - 9,552,027,05 12,658,304,42 9,658,391,25 130,113,03 9,668,391,25 3,55 126587AGC 9,559,104,28 - 9,559,104,28 9,658,391,25 135 14,667,319,2,76 8,8 12658,407 15,366,23 15,366,23 15,366,23 15,366,23 15,369,391,25 | | | | | | | | 1,209,221.78 |
| I26570WT1 5,049,493.61 - 5,049,493.61 5,048,456.17 1007,401 5,048,456.17 3,3 I2657F2A2 107,950.75 - 107,950.75 81,501.98 (26,448,77) 81,501.98 I2657GR62 12,034,217.30 - 12,037,212.23 33,994.93 12,073,212.23 73,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 737,958.85 11,207,701 249,866.00 12,268,714 6,673,14 6,673,14 5,002,70 (1,370,441) 5,002,70 11,206,84,862 13,010,34 12668,44637 115,066,23 - 15,866,23 13,010,34 12668,44637 115,305,653 14,005,866,65 2,4 12668,A4637 15,366,645,3 - 16,573,142,76 13,013,44 12668,466,71 13,037,271,07 | and the second se | | | | | | | 828,559.17 |
| 12667F2A2 107,950.75 107,950.75 81,501,98 (26,448.77) 81,501,98 12667GH62 12,034,217.30 - 12,034,217.30 12,073,212.23 38,994.93 12,073,212.23 7,5 12667GH26 793,975.5 - 793,979.55 179,973,958.85 14 12667GS20 15,311,868.14 - 15,311,868.14 15,311,868.14 15,314,868.14 15,354,951.93 43,083.85 15,354,951.93 8,66 12667GWF6 9,852,027.05 - 9,652,027.05 9,493,259.93 (162,767.06) 9,449,259.93 4,9 12668A306 9,693,104.28 - 3,693,104.28 9,668,931.25 (30,113.03) 9,668,931.25 3,55 12668A407 16,977,160.10 - 6,673.14 5,302.70 (1,370.44) 5,302.70 12668A467 16,673,192.76 8,8 12668A467 16,673,192.76 13,010.94 (2,355.35) 13,010.94 12668A726 4,065,168.53 - 0,57,170 13,327,27107 13,327,27107 13,327,27107 13,327,27107 13,327,27107 13, | | | | | | | | 2,006,123.20 |
| 12667GR62 12,034,217.30 - 12,034,217.30 12,073,212.23 38,984.93 12,073,212.23 7,5 12667GRW5 799,879.55 - 799,879.55 797,968.85 (1,20,70) 797,968.86 4 12667GSV20 15,314,866.14 - 15,314,866.14 - 15,314,951.99 43,083.85 15,354,951.99 15,354.951.99 15,354.951.99 15,354.951.99 15,354.951.99 15,354.951.99 15,354.951.99 15,354.951.99 15,354.951.99 | and the second se | | | | 310.021.0002.011 | | | 3,955,237.36 57,031.63 |
| 12667GFW/5 799,873,55 | | | | | | | | 7,916,470.73 |
| 12667GS20 15,31,868.14 - 15,31,868.14 - 15,31,868.14 - 15,31,868.14 15,354,951.99 43,083.85 15,354,951.99 8,68 12667GWF6 9,652,027.05 - 9,652,027.05 9,489,259.39 (162,767.06) 9,493,259.39 4,3 12667AAC2 251,911.17 - 251,911.17 249,866.00 (2,045.17) 249,866.00 2 12668A3Q6 9,893,104.28 - 9,633,91.04.28 (30,113,03) 9,668,91.25 3,5 12668A4B8 16,977,160.10 - 16,977,160.10 16,673,142.76 (303,967.34) 15,070.44 5,302.70 12668A4G7 15,366,23 - 16,5366.23 13,010.94 (2,355.35) 13,010.94 12668A4C3 13,357,271.07 - 13,357,271.07 13,357,271.07 13,287,158.65 (70,112.42) 13,287,158.65 7,7 12668A4VG4 3,410.61 - 3,410.61 3,870.365 435,894.80 38,703.85 435,894.80 32,703.85 7,7 126688AVG4 3,410.61 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>404,879.54</td></td<> | | | | | | | | 404,879.54 |
| 12667GWF6 9,652,027.05 9,652,027.05 9,489,259.99 (162,767.06) 9,489,259.99 4,9 12667MAC2 251,911.7 251,911.7 251,911.7 243,966.00 12,045.17 243,966.00 2 12668A306 9,693,904.28 9,663,912.55 (30,113.03) 9,668,9912.55 (30,113.03) 9,668,912.55 (30,113.03) 9,668,912.55 (30,13.03) 9,668,912.55 (30,13.03) 9,668,912.55 (30,13.03) 9,668,912.55 (30,13.03) 9,668,912.55 (30,13.04) (2,355.55) 13,010.94 (2,355.55) 13,010.94 (2,255.55) 13,010.94 (2,255.55) (13,27,158.65) (7,7,150,10) (33,57,271.07) 13,357,271.07 13,357,271.07 13,357,271.07 (33,367,34) (4,050,585.65) 2,4 12668AFV3 13,357,271.07 (33,357,271.07) 13,357,271.07 13,357,271.07 13,357,271.07 13,357,271.07 13,365,74 (24,87) 3,315.574 12668AFV6 397,190.95 - 397,190.95 (26,825,83.33) 26,825,823.77 (272,545.62) 26,552,823.77 (22,545.62) 26, | | | | | | | | 8,628,835.58 |
| 12668A3Q6 9,699,104.28 - 9,699,104.28 9,668,991,25 (30,113.03) 9,668,991,25 3,5 12668A3V5 6,673,14 - 6,673,14 5,302,70 (1,370,44) 5,302,70 12668A4B8 16,977,160,10 - 16,977,160,10 16,673,192,76 8,8 12668A4G7 15,366,23 - 15,366,29 13,010,94 (2,355,35) 13,010,94 12668AC26 4,065,168,53 - 4,065,168,53 4,050,696,56 (14,471,97) 4,050,696,56 2,4 12668AFF6 337,190,95 - 337,190,95 435,894,80 38,703,85 435,894,80 5 12668AFF6 337,190,95 - 3,410,61 3,4 | | | ₩ 3 | 9,652,027.05 | 9,489,259.99 | | | 4,902,737.70 |
| 12668A3V5 6,673.14 - 6,673.14 5,302.70 (1,370.44) 5,302.70 12668A4B8 16,977,160.10 - 16,977,160.10 16,673,192.76 (303,967.34) 16,673,192.76 8.8 12668A4G7 15,366.29 - 15,366.29 13,010.94 (2,355.35) 13,010.94 12668AC26 4,065,168.53 - 4,055,168.55 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.37) 4,050,685.65 (14,471.32) 13,287,158.65 7,7 12668AVG4 3,410.61 - 3,410.61 3,185.74 (224.87) 3,185.74 1264.87 3,185.74 128.89.815.95 12 12668BD77 26,825,369.39 - 26,825,369.39 26,552,823.77 | and the second se | | 177 | | | <u> </u> | | 218,280.00 |
| 12668A4B8 16,977,160.10 - 16,977,160.10 16,673,192.76 (303,967.34) 16,673,192.76 8,8 12668A4G7 15,366.29 - 15,366.29 13,010.34 (2,355.35) 13,010.34 12668AC26 4,065,168.53 - 4,065,168.53 4,050,696.56 (14,471.97) 4,050,696.56 2,4 12668AC26 4,065,168.53 - 13,357,271.07 13,287,158.65 (70,112.42) 13,287,158.65 7,7 12668AVQ4 3,410.61 - 337,190.95 435,894.80 38,703.85 435,894.80 38,703.85 435,894.80 512668AVQ4 3,410.61 3,485.74 (224.87) 3,185.74 12668BAVQ4 3,410.61 - 3,410.61 3,185.74 (224.87) 3,185.74 12668BAVQ4 3,282,318 24,552,823.77 (27,545.62) 26,552,823.77 16,1268BBP1 9,544.23 9,544.23 8,262.10 (1,282.13) 8,262.10 126694F86 2,247.30 - 2,247.30 1,254.92 712.38) 1,534.92 (712.38) 1,534.92 126694F86 2 | | | | | | | | 3,546,923.33 |
| 12668A4G7 15,366.29 . 15,366.29 13,010.94 (2,355.35) 13,010.94 12668ACZ6 4,065,168,53 . 4,065,168,53 4,050,696,56 (14,471,97) 4,050,696,56 2,4 12668AEV3 13,357,271,07 . 13,357,271,07 13,287,158,65 (70,112,42) 13,287,158,65 7,7 12668AEV3 397,190.95 . 397,190.95 435,894,80 38,703,85 435,894,80 5 12668AFF6 397,190.95 . 3410,61 3,185,74 (224,87) 3,185,74 1 12668BAU7 198,182,44 . 198,182,44 158,915,95 (39,266,49) 158,915,95 2 12668BER7 26,825,369,39 . 26,825,363,39 26,552,823,77 (27,2,545,62) 26,552,823,77 16; 12669BF1 9,544,23 . 9,544,23 8,262,10 (1,282,13) 8,262,10 126694YM4 3,906,587,42 . 3,906,587,42 3,782,512,07 1,9 126694YM4 3,906,587,42 . | and the second se | | | | | <u>, , , , , , , , , , , , , , , , , </u> | | 30,555.79 |
| 12668ACZ6 4,065,168.53 - 4,065,168.53 4,050,696.56 (14,471.97) 4,050,696.56 2,4 12668AEV3 13,357,271.07 - 13,357,271.07 13,287,158.65 (70,112.42) 13,287,158.65 7,7 12668AFF6 397,190.95 - 337,190.95 435,894.80 38,703.85 435,894.80 5 12668AWQ4 3,410.61 - 3,410.61 3,185.74 (224.87) 3,185.74 2 12668BAU7 198,182.44 - 198,182.44 158,915.95 (39,266.49) 158,915.95 2 12668BD71 26,825,369.39 - 26,552,823.77 (272,545.62) 26,552,823.77 16; 12669BD71 9,544.23 - 2,247.30 1,534.92 (712.38) 1,534.92 126694F86 2,247.30 - 2,247.30 1,534.92 (712.96) 1,177.20 126694YM4 3,906,587.42 - 3,930,516 1,395.16 1,936.16 1,177.20 126694YM2 3,829.91 - 3,829.91 2,948.00< | | | | | | | | 8,866,596.30 68,978.49 |
| 12668AEV3 13,357,271.07 - 13,357,271.07 13,287,158.65 (70,112.42) 13,287,158.65 7,7 12668APF6 397,190.95 - 397,190.95 435,894.80 38,703.85 435,894.80 5 12668AW04 3,410.61 - 3,410.61 3,185.74 (224.87) 3,185.74 12668BAU7 198,182.44 - 198,182.44 158,915.95 (39,266.49) 158,915.95 2 12668BE07 26,825,369.39 - 26,625,369.39 26,552,823.77 (12,24.87) 8,262.10 11,282.13) 8,262.10 11,282.13) 8,262.10 11,283.13 8,262.10 11,283.13 15,34.92 126694F86 2,247.30 - 2,247.30 15,34.32 (712.38) 1,534.92 126694YW2 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZB7 14,982.76 10,500.00 14,484,445.28 2 126694ZB7 14,982.76 10,500.00 (4,482.76) 10,500 | | | | | | | | 2,424,715.75 |
| 12668APF6 397,190,95 - 397,190,95 435,894,80 38,703,85 435,894,80 5 12668AVQ4 3,410,61 - 3,410,61 3,185,74 (224,87) 3,185,74 12668EAU7 198,182,44 - 198,182,44 158,915,95 (33,266,49) 158,915,95 2 12668EBE77 26,825,363,39 - 26,825,363,39 26,552,823,77 (272,545,62) 26,552,823,77 16,1 12668EDR1 9,544,23 - 9,544,23 8,262,10 (1,282,13) 8,262,10 128634,92 126634,92 172,331 1,534,92 171,233 1,534,92 126634,93 126634,92 3,782,512,07 1,93 126634,93 126634,93 1,2348,00 126634,93 1,2348,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,248,00 126634,2107 1,93 1,26634,2107 1,93,248,00 | | | | | | | | 7,744,665.35 |
| 12668A/VQ4 3,410.61 - 3,410.61 3,185.74 (224.87) 3,185.74 12668BAU7 198,182.44 - 198,182.44 158,915.95 (39,266.49) 158,915.95 2 12668BB77 26,825,369.39 - 26,825,369.39 26,552,823.77 (272,545.62) 26,552,823.77 16,1 12668BDR1 9,544.23 - 9,544.23 8,262.10 (1,282.13) 8,262.10 126694F86 2,247.30 - 2,247.30 1,534.92 (712.38) 1,534.92 126694F86 2,247.30 - 3,806,587.42 3,782,512.07 (124,075.55) 3,782,512.07 1,9 126694YW4 3,906,587.42 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 100.00.00 126694ZB3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 126694ZB3 1,207.09.03 - 1,275.09.03 607,888.89 (667,210.1 | | | | | | · · · · · · · · · · · · · · · · · | | 508,677.53 |
| 12668BAU7 138,182.44 - 138,182.44 158,315.35 (33,266.49) 156,315.35 2 12668BB77 26,825,369.39 - 26,825,369.39 26,552,823.77 (272,545.62) 26,552,823.77 16,1 12668BDR1 9,544.23 - 9,544.23 8,262.10 (1,282.13) 8,262.10 126694F86 2,247.30 - 2,247.30 1,534.92 (712.38) 1,534.92 126694YM4 3,906,587.42 - 3,906,587.42 3,782,512.07 (124,075.55) 3,782,512.07 1,9 126694YW2 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669EH33 228,927.15 - 228,927.15 242,713.34 13,786.19 242 | | | | | | | | 29,978.75 |
| 12668BDR1 9,544.23 - 9,544.23 8,262.10 (1,282.13) 8,262.10 126694F86 2,247.30 - 2,247.30 1,534.92 (712.38) 1,534.92 126694F86 2,247.30 - 3,906,587.42 3,906,587.42 3,782,512.07 (124,075.35) 3,782,512.07 1,9 126694YW4 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669EK7 1,275,099.03 - 1,275,099.03 607,888.89 (667,210.14) 607,488.89 3 12669EL33 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669EL36 270,811.58 - 270,811.58 242,97.89 (245,813.69) | | | (i) | | | | | 206,969.20 |
| 126694F86 2,247.30 - 2,247.30 1,534.92 (712.38) 1,534.92 126694YM4 3,906,587.42 - 3,906,587.42 3,782,512.07 (124,075.35) 3,782,512.07 1,9 126694YW2 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 - 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669E6K7 1,275,099.03 - 1275,099.03 607,888.89 (667,210.14) 607,888.89 5 12669E4J3 228,927.15 - 228,927.15 242,713.34 2 2 24,937.89 2 1 2669EVD2 1,007,377.18 99,911.94 3 1 12669FVD2 1,007,377.18 399,911.94 3 1 12669FVD2 1,007,377.18 399,911.94 <td></td> <td></td> <td>177</td> <td></td> <td></td> <td></td> <td></td> <td>16,278,170.18</td> | | | 177 | | | | | 16,278,170.18 |
| 126694YM4 3,906,587.42 - 3,906,587.42 3,782,512.07 (124,075.35) 3,782,512.07 1,9 126694YW2 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 - 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669E6K7 1,275,099.03 - 1275,099.03 607,888.89 (667,210.14) 607,888.89 3 12669E4J3 228,927.15 242,913.34 13,786.19 242,913.34 2 12669E4J3 228,927.15 242,913.34 13,786.19 242,997.89 24,997.89 12669FVD2 1,007,377.18 - 270,811.58 24,997.89 (24,967.24) 999,911.94 3 12669FXD2 1,007,377.18 - 1,007,377.18 999,911.94 3 126 | | | | | | | | 65,796.36 |
| 126694YW2 3,829.91 - 3,829.91 2,948.00 (881.91) 2,948.00 126694ZB7 14,982.76 - 14,982.76 10,500.00 (4,482.76) 10,500.00 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 - 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669E6K7 1,275,099.03 - 1,275,099.03 607,888.89 (667,210.14) 607,888.89 3 12669E4J3 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669E4J56 270,811.58 - 270,811.58 24,997.89 (24,937.89) 24,997.89 12669FVD2 1,007,377.18 - 1,007,377.18 399,911.94 3 12669FXP9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | | | | | | | | 18,129.36 |
| 126694ZB7 14,982,76 - 14,982,76 10,500,00 (4,482,76) 10,500,00 126694ZD3 10,501,00 11,177,20 12,173,31 12,173,31 12,173,31 12,173,31 12,173,31 12,125,313 12,125,313,31 12,125,313,31 | | | | | | | | 1,932,468.84 41,491.76 |
| 126694ZD3 1,305.16 - 1,305.16 1,177.20 (127.96) 1,177.20 12669D3C0 511,405.49 - 511,405.49 486,445.28 (24,960.21) 486,445.28 2 12669E6K7 1,275,099.03 - 1,275,099.03 607,888.89 (667,210.14) 607,888.89 3 12669EH33 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669EU36 270,811.58 - 270,811.58 24,997.89 (245,813.69) 24,997.89 12669FVD2 1,007,377.18 - 1,007,377.18 999,911.94 3 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | and the second se | | | | | | | 57,324.50 |
| 12669D3C0 511,405,49 - 511,405,49 486,445,28 (24,960,21) 486,445,28 2 12669E6K7 1,275,099.03 - 1,275,099.03 607,888.89 (667,210,14) 607,888.89 3 12669EH33 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669EJ56 270,811.58 - 270,811.58 24,997.89 (245,813.69) 24,997.89 12669FVD2 1,007,377.18 - 1,007,377.18 999,911.94 3 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | | | | | | | | 6,312.54 |
| 12669E6K7 1,275,099.03 - 1,275,099.03 607,888.89 (667,210.14) 607,888.89 S 12669EH33 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669EJ56 270,811.58 - 270,811.58 24,997.89 (245,813.69) 24,997.89 12669FVD2 1,007,377.18 - 1,007,377.18 999,911.94 (7,465.24) 999,911.94 3 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | | | | | | | | 264,997.60 |
| 12669EH33 228,927.15 - 228,927.15 242,713.34 13,786.19 242,713.34 2 12669EJ56 270,811.58 - 270,811.58 24,997.89 (245,813.69) 24,997.89 12669FVD2 1,007,377.18 - 1,007,377.18 399,911.94 (7,465.24) 399,911.94 3 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | | | | | 1010001100010000000000 | | | 920,106.92 |
| 12669FVD2 1,007,377.18 - 1,007,377.18 399,911.94 (7,465.24) 399,911.94 : 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | 12669EH33 | 228,927.15 | 10 | 228,927.15 | | | 242,713.34 | 233,043.73 |
| 12669FXR9 653,960.69 - 653,960.69 641,741.88 (12,218.81) 641,741.88 4 | | | 177 | | | | 1 | 61,567.92 |
| | | | | | | | | 981,585.71 |
| 17/55/16/E3/21 14/55/27/518 1 14/55/27/519 1 14/59/299/21 1 (74/57/57/10) 14/59/200/24 10 | | | | | | | | 425,790.53 |
| | 12669GKH3 | 14,665,275.18 | 19 | 14,665,275.18 | 14,590,699.61 | (74,575.57) | 14,590,699.61 | 10,100,291.01 |
| | | | | | | Y | | 179,157.58 53,564.67 |
| | | | | | | | | 1,882,027.27 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--|--|--------------------------|----------------------------------|-------------------------|----------------------------|------------------------------|----------------------------|
| 12669GRQ6 | \$ 9,109,436.68 | \$ - | \$ 9,109,436.68 | \$ 8,824,803.62 | \$ (284,633.06) | \$ 8,824,803.62 | \$ 5,379,170.19 |
| 12669GTV3 | 421,794.46 | ÷. | 421,794.46 | 420,982.68 | (811.78) | 420,982.68 | 230,737.93 |
| 12669GUR0 | 4,179,563.69 | 177 | 4,179,563.69 | 4,148,210.13 | (31,353.56) | 4,148,210.13 | 2,417,636.96 |
| 12669UBB5 | 497,411.54 | 13. | 497,411.54 | 493,894.86 | (3,516.68) | 493,894.86 | 491,696.29 |
| 17307GH76 | 397,457.47 | 17 | 397,457.47 | 382,054.30 | (15,403.17) | 382,054.30 | 266,796.74 |
| 17307GH84 | 128,097.34 | 1 | 128,097.34 | 107,648.21 | (20,449.13) | 107,648.21 | 107,719.90 |
| 17307GN79 | 64,434.59 | 10 | 64,434.59 | (6,343.76) | (70,778.35) | (6,343.76) | 91,934.55 |
| 17309CAL9 | 7,182.19 | 1 | 7,182.19 | 43,394,40 | (7,182.19) | 40.004.40 | 24,758.15 |
| 17309MAF0 17309NAH4 | 58,628.93 373,732.49 | 10 | 373,732.49 | 334,800.00 | (15,234.53) (38,932.49) | 43,394.40 334,800.00 | 57,177.44 |
| 17309QAM6 | 4,197.12 | 13 | 4,197.12 | 3,000.00 | (1,197.12) | 3,000.00 | 9,824.40 |
| 17309RAM4 | 10,591.41 | 10 | 10,591.41 | 5,869.13 | (4,722.28) | 5,869.13 | 55,161.47 |
| 17309SAM2 | 2,553.02 | 10 | 2,553.02 | 1,448.00 | (1,105.02) | 1,448.00 | 2,452.48 |
| 17309YAJ6 | 25,648.97 | | 25,648.97 | 3,103.02 | (22,545.95) | 3,103.02 | 97,677.60 |
| 17309YAK3 | 2,055,84 | 10 | 2,055.84 | | (2,055.84) | | 18,843.16 |
| 17310UAE2 | 4,863.91 | ¥3(| 4,863.91 | 3,149.20 | (1,714.71) | 3,149.20 | 37,856.60 |
| 22540V3F7 | 2,411,427.95 | 10 | 2,411,427.95 | 2,321,586.20 | (89,841.75) | 2,321,586.20 | 1,248,566.68 |
| 22540V5D0 | 87,109.83 | | 87,109.83 | 77,223.00 | (9,886.83) | 77,223.00 | 74,577.85 |
| 22541N5E5 | 1,341,369.91 | 177 | 1,341,369.91 | 429,412.25 | (911,957.66) | 429,412.25 | 681,963.97 |
| 22541NR68 | 91,777.21 | 10 | 91,777.21 | 64,007.81 | (27,769.40) | 64,007.81 | 36,806.33 |
| 22541Q4M1 | 1,243,941.82 | 10 | 1,243,941.82 | 951,213.77 | (292,728.05) | 951,213.77 | 606,698.16 |
| 22541QA44 | 1,590,638,83 | | 1,590,638.83 | 1,124,084.31 | (466,554.52) | 1,124,084.31 | 674,486.19 |
| 22541QDA7 | 1,002,335.52 | 17/ | 1,002,335.52 | 902,832.43 | (99,503.09) | 902,832.43 | 551,737.51 |
| 22541QDB5 | 498,362.48 | • | 498,362.48 | 179,078.08 | (319,284.40) | 179,078.08 | 293,133.14 |
| 22541QJR4 | 557,142.26 | 17 | 557,142.26 | 160,749.67 | (396,392.59) | 160,749.67 | 231,142.96 |
| 22541QV25 | 694,071.00 | 11 | 694,071.00 | 33,535.67 | (660,535.33) | 33,535.67 | 88,578.43 |
| 22541SRZ3 | 4,975.02 | 10 | 4,975.02 | 0.107.00 | (4,975.02) | 9 127 29 | 57,754.68 |
| 2254W0KK0 22943HAD8 | (114,853.15) 12,658,026.12 | 10. 20 | (114,853.15) 12,658,026.12 | 9,127.39 | 123,980.54 (678,526.12) | 9,127.39 11,979,500.00 | 145,406.11 3,107,109.00 |
| 22943HAD8 23242TAB2 | 3,876,054.68 | | 3,876,054.68 | 3,667,644.39 | (208,410.29) | 3,667,644.39 | 3,107,109.00 |
| 232421AB2 23243AAD8 | 1,268,803.87 | 13 | 1,268,803.87 | 1,258,403.49 | (208,410.29) | 1,258,403.49 | 3,482,624.36 |
| 23244LAB7 | 2,921,778.81 | | 2,921,778.81 | 2,692,489.24 | (229,289.57) | 2,692,489.24 | 2,917,292.00 |
| 23245QAA7 | 2,568,138.12 | 10 | 2,568,138.12 | 2,562,342.02 | (5,796.10) | 2,562,342.02 | 1,698,820.61 |
| 23248AAJ0 | 1,208,310.57 | ¥7(| 1,208,310.57 | 1,157,582.75 | (50,727.82) | 1,157,582.75 | 1,035,893.64 |
| 23332UAS3 | 199,348.78 | 10 | 199,348.78 | 188,388.88 | (10,959.90) | 188,388,88 | 64,507.98 |
| 23332UCM4 | 628,465.64 | | 628,465.64 | 627,691.34 | (774.30) | 627,691.34 | 392,394.03 |
| 251508AB3 | 10,150,913.78 | 177 | 10,150,913.78 | 9,685,446.31 | (465,467.47) | 9,685,446.31 | 5,756,383.64 |
| 25150PAD1 | 738.34 | 10 | 738.34 | 537.08 | (201.26) | 537.08 | 779.86 |
| 251510HS5 | 12,076,035.59 | 177 | 12,076,035.59 | 11,980,270.70 | (95,764.89) | 11,980,270.70 | 8,391,267.44 |
| 25151AAA9 | 6,156,622.27 | | 6,156,622.27 | 5,886,248.70 | (270,373.57) | 5,886,248.70 | 3,673,969.96 |
| 251563DR0 | 32,476.26 | 10 | 32,476.26 | 17,900.81 | (14,575.45) | 17,900.81 | 97,307.20 |
| 26441EAC5 | 284,250.00 | 10 | 284,250.00 | 251,750.00 | (32,500.00) | 251,750.00 | 250,000.00 |
| 26441NAA9 | 16,200.00 | 10 | 16,200.00 | | (16,200.00) | 1 ¹⁴ 1 | 161 |
| 26441NAB7 | 10,800.00 | 13. | 10,800.00 | 3. | (10,800.00) | | (e) |
| 30251YAB4 | 9,121,482.29 | 17 | 9,121,482.29 | 9,096,257.47 | (25,224.82) | 9,096,257.47 | 6,851,854.85 |
| 32051DQ62 | 1,061,091.21 | • | 1,061,091.21 | 388,057.22 | (673,033.99) | 388,057.22 | 453,199.81 |
| 32051DRA2 32051GBV6 | 109,062.39 | 10 | 109,062.39 | 106,337.62 | (2,724.77) (61,363.95) | 106,337.62 | 99,813.99 |
| 32051GEV6 | 187,895.70 | 10. 20 | 187,895.70 192,738.63 | 126,531.75 50,620.75 | (142,117.88) | 126,531.75 50,620.75 | 146,678.33 92,555.98 |
| 32051GVN2 | 3,158,791.63 | | 3,158,791.63 | 3,062,503.01 | (96,288.62) | 3,062,503.01 | 3,041,436.06 |
| 32051GZS7 | 6,908,445.51 | 10 | 6,908,445.51 | 6,874,600.00 | (33,845.51) | 6,874,600.00 | 5,970,500.80 |
| 32056CAH2 | 17,195,946.42 | ¥7(| 17,195,946.42 | 17,168,868.00 | (27,078.42) | 17,168,868.00 | 12,910,676.34 |
| 32113JAA3 | 713,670.08 | 177 | 713,670.08 | 711,792.32 | (1,877.76) | 711,792.32 | 374,625.04 |
| 35729RAE6 | 7,103,874.77 | | 7,103,874.77 | 6,989,036.57 | (114,838.20) | 6,989,036.57 | 6,175,384.09 |
| 35952Z007 | 8,065,469.65 | 10 | 8,065,469.65 | 5,923,357.50 | (2,142,112.15) | 5,923,357.50 | 2,685,858.70 |
| 35952Z023 | 6,509,562.82 | 10 A | 6,509,562.82 | 4,511,207.33 | (1,998,355.49) | 4,511,207.33 | 2,071,187.74 |
| 35952Z031 | 6,890,943.12 | 17/ | 6,890,943.12 | 4,688,529.86 | (2,202,413.26) | 4,688,529.86 | 2,036,793.37 |
| 35952Z049 | 5,920,336.51 | | 5,920,336.51 | 4,383,058.82 | (1,537,277.69) | 4,383,058.82 | 1,719,720.00 |
| 35952Z056 | 6,015,993.51 | 177 | 6,015,993.51 | 4,285,422.23 | (1,730,571.28) | 4,285,422.23 | 1,640,899.51 |
| 35952Z064 | 6,114,977.70 | 10 | 6,114,977.70 | 4,622,032.20 | (1,492,945.50) | 4,622,032.20 | 1,736,917.20 |
| 35952ZA06 | 11,259,327.98 | 177 | 11,259,327.98 | 12,498,712.40 | 1,239,384.42 | 12,498,712.40 | 4,604,527.38 |
| 35952ZA14 | 525,997.04 | 13 | 525,997.04 | 581,463.24 | 55,466.20 | 581,463.24 | 206,481.07 |
| 35952ZA22 36228FWU6 | 879,036.26 | 10 | 879,036.26 1,772,489.98 | 891,667.03 | 12,630.77 (105,522.13) | 891,667.03 1,666,967.85 | 319,638.64 862,761.89 |
| 362334EB6 | 9,599,991.93 | 13 | 9,599,991.93 | 9,320,003.40 | (279,988.53) | 9,320,003.40 | 7,490,942.58 |
| 36242D3Z4 | 57,525.76 | | 57,525.76 | 38,760.00 | (18,765.76) | 3,320,003.40 | 7,490,942.58 |
| 36242DGA5 | 130,459.06 | 13. | 130,459.06 | 72,347.83 | (58,111.23) | 72,347.83 | 68,110.75 |
| 362437AC9 | 2,400,982.68 | | 2,400,982.68 | 2,435,483.10 | 34,500.42 | 2,435,483.10 | 1,994,990.42 |
| 362480AD7 | 16,297,435.82 | 177 | 16,297,435.82 | 15,919,814.77 | (377,621.05) | 15,919,814.77 | 8,176,528.40 |
| 39538RBB4 | 13,683,066.88 | ÷. | 13,683,066.88 | 13,663,955.41 | (19,111.47) | 13,663,955.41 | 7,674,341.82 |
| 39538WBH0 | 12,049.27 | 177 | 12,049.27 | 8,462.30 | (3,586.97) | 8,462.30 | 19,127.00 |
| 39539GAA0 | 5,437,538.55 | 10 | 5,437,538.55 | 5,402,943.73 | (34,594.82) | 5,402,943.73 | 3,151,642.90 |
| 40430HAJ7 | 68,648.39 | 10 | 68,648.39 | 25,350.40 | (43,297.99) | 25,350.40 | 61,780.60 |
| 40430HBH0 | 6,438.06 | 1 | 6,438.06 | 2,850.00 | (3,588.06) | 2,850.00 | 7,418.85 |
| 40430HBJ6 | 575.14 | 1 77 | 575.14 | | (575.14) | | 1,578.67 |
| 40430HCQ9 | 3,267.41 | 10 | 3,267.41 | 2,200.00 | (1,067.41) | 2,200.00 | 11,853.80 |
| 40430HEB0 | 40,225.13 | 10 | 40,225.13 | 32,045.00 | (8,180.13) | 32,045.00 | 72,018.60 |
| 40430HFL7 40430MAB3 | 1,906,241.76 | 10 | 1,906,241.76 | 1,905,800.00 | (441.76) | 1,905,800.00 | 1,430,500.00 |
| - Constant of the American State of the Stat | 417,243.03 | 10 | 417,243.03 | 464,426.75 | 47,183.72 | 464,426.75 | 352,134.61 23,686.62 |
| 40431HAT4 40431KAE0 | (1,243.19) 5,616,940.27 | 10. 20 | (1,243.19) 5,616,940.27 | 84.55 5,404,731.70 | (212,208.57) | 84.55 5,404,731.70 | 5,004,585.48 |
| 40431KAL4 | 5,616,940.27 | • | 247.98 | 5,404,731.70 | (132.95) | 5,404,731.70 | 5,004,585.48 9,863.13 |
| 40431RAN5 | 7,087.43 | 13 | 7,087.43 | 4,200.00 | (132.33) | 4,200.00 | 40,650.00 |
| 40431XAF9 | 1,186,537.22 | | 1,186,537.22 | 1,159,500.00 | (27,037,22) | 1,159,500.00 | 2,549,782.00 |
| 41161PA86 | 1,932,863.68 | 10 | 1,932,863,68 | 1,946,607.10 | 13,743.42 | 1,946,607.10 | 1,579,448.32 |
| 41161PH55 | 2,308.18 | | 2,308.18 | 1,361.08 | (947.10) | 1.361.08 | 34,968.16 |
| 41161PHC0 | 8,684,339.77 | 18 | 8,684,339.77 | 8,650,857.66 | (33,482.11) | 8,650,857.66 | 6,046,837.12 |
| 41161PHU0 | 8,248,074.03 | • | 8,248,074.03 | 8,260,672.16 | 12,598.13 | 8,260,672.16 | 6,028,918.93 |
| | 105,317.98 | 10 | 105,317.98 | 49,376.44 | (55,941.54) | 49,376.44 | 169,736.74 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|------------------------|--|--------------------------|----------------------------------|------------------------------|------------------------------|--------------------------------|------------------------------|
| 41161PKH5 | | \$- | \$ 703,592.11 | | \$ (9,621.52) | | |
| 41161PL43 | 21,312,175.88 | •1 | 21,312,175.88 | 21,067,464.83 | (244,711.05) | 21,067,464.83 | 13,010,953.08 |
| 41161PLR2 41161PMG5 | 13,570,563.22 16,528,742.13 | 177 | 13,570,563.22 16,528,742.13 | 13,553,010.79 | (17,552.43) (108,078.24) | 13,553,010.79 16,420,663.89 | 8,267,824.75 |
| 41161PQU0 | 14,247,339.00 | 10 | 14,247,339.00 | 16,420,663.89 | (108,078.24) | 14,119,857.84 | 9,831,420.53 8,182,334.16 |
| 41161PSC8 | 9,057.18 | ¥1(| 9,057.18 | (11,726.62) | (20,783.80) | [11,726.62] | 94,792.19 |
| 41161PTN3 | 2,352,983.33 | 277 | 2,352,983.33 | 2,338,387.78 | (14,595.55) | 2,338,387.78 | 1,286,123.03 |
| 41161PTP8 | 860,946.29 | 10 | 860,946.29 | 795,970.32 | (64,975.97) | 795,970.32 | 461,410.28 |
| 41161PWB5 | 7,640,228.26 | 10 | 7,640,228.26 | 7,589,704.81 | (50,523.45) | 7,589,704.81 | 4,265,834.61 |
| 41161PXH1 41164LAB5 | 883,571.47 16,324,343.45 | 10 | 883,571.47 16,324,343.45 | 865,233.01 16,026,074.34 | (18,338.46) (298,269.11) | 865,233.01 | 530,313.95 8,166,968.73 |
| 43739EAP2 | 21,270,837.01 | 22 | 21,270,837.01 | 21,234,151.29 | (36,685.72) | 21,234,151.29 | 11,958,425.86 |
| 43739EBJ5 | 9,849,040.21 | 10 | 9,849,040.21 | 9,836,426.12 | (12,614.09) | 9,836,426.12 | 7,050,584.45 |
| 43739EBS5 | 9,761,473.92 | 10 | 9,761,473.92 | 9,739,688.58 | (21,785.34) | 9,739,688.58 | 7,491,729.31 |
| 44328AAB6 | 72,387.91 | 10 | 72,387.91 | 68,804.39 | (3,583.52) | 68,804.39 | 82,413.19 |
| 45254NHV2 45254NKK2 | 351,070.12 | 10 | 351,070.12 | 350,054.35 (4,540.56) | (1,015.77) (6,202.69) | 350,054.35 (4,540.56) | 118,198.60 59,521.89 |
| 45254NNP8 | 14,514,889.48 | 22 | 14,514,889.48 | 14,347,261.74 | (167,627.74) | 14,347,261.74 | 9,219,523.58 |
| 45254NPA9 | 16,488,639.41 | 10 | 16,488,639.41 | 16,545,405.79 | 56,766.38 | 16,545,405.79 | 11,378,134.66 |
| 45254NPG6 | 1,326,995.88 | 10 | 1,326,995.88 | 1,319,430.88 | (7,565.00) | 1,319,430.88 | 726,877.60 |
| 45254NPU5 | 5,842,116.51 | 10 | 5,842,116.51 | 5,842,706.05 | 589.54 | 5,842,706.05 | 3,342,705.65 |
| 45254TSM7 | 4,706,017.40 | | 4,706,017.40 | 4,671,005.96 | (35,011.44) | 4,671,005.96 | 1,902,063.76 |
| 452570AA2 45257EAA2 | 78,979.72 | 200 400 | 78,979.72 | 69,313.68 4,744,758.79 | (9,666.04) (113,895.50) | 69,313.68 4,744,758.79 | 56,900.86 2,146,887.55 |
| 45660L4P1 | 57,105.29 | 14 | 57,105.29 | 1,487.39 | (55,617.90) | 1,487.39 | 2,974.77 |
| 45660LGX1 | 55,462.51 | 10 | 55,462.51 | 26,390.73 | (29,071.78) | 26,390.73 | 44,753.20 |
| 45660LR84 | 17,959.47 | 177 | 17,959.47 | 314.71 | (17,644.76) | 314.71 | 125,577.31 |
| 45660LVD8 45660LW96 | 29,293.49 4,198,962.53 | ¥3. 20 | 29,293,49 4,198,962.53 | 20,639.38 3,976,700.61 | (8,654.11) (222,261.92) | 20,639.38 | 32,388.63 |
| 45660LWD7 | 4,198,962.53 | | 4,198,962.03 | 3,648,215.73 | 63,095.47 | 3,648,215.73 | 2,275,550.77 |
| 45660LYW3 | 5,093,081.02 | 10 | 5,093,081.02 | 4,859,106.65 | (233,974.37) | 4,859,106.65 | 2,460,258.47 |
| 45660N5H4 | 6,940,643.73 | | 6,940,643.73 | 6,872,107.52 | (68,536.21) | 6,872,107.52 | 4,951,097.58 |
| 45660NRB3 | 1,046,779.44 | 10 | 1,046,779.44 | 956,329.19 | (90,450.25) | 956,329.19 | 549,296.43 |
| 45661LAG3 | 6,278,951.15 | 10 | 6,278,951.15 | 6,219,245.94 | (59,705.21) | 6,219,245.94 | 3,878,668.50 |
| 45662BAJ8 45664BAE7 | 117,708.71 31,930.23 | 10 40 | <u>117,708.71</u> 31,930.23 | 52,382.87 19,321.22 | (65,325.84) (12,609.01) | 52,382.87 | 96,349.55 59,107.26 |
| 45667QAJ0 | 9,023.13 | 10 | 9,023.13 | - | (9,023.13) | | 22,839.71 |
| 45667WAA6 | 5,365,903.21 | ₹30 | 5,365,903.21 | 5,411,747.26 | 45,844.05 | 5,411,747.26 | 3,202,501.98 |
| 45667WAC2 | 547,486.67 | 10 | 547,486.67 | 763,285.49 | 215,798.82 | 763,285.49 | 615,123.57 |
| 45668WAE7 | 400,512.99 | | 400,512.99 | 314,114.04 | (86,398.95) | 314,114.04 | 661,985.18 |
| 464126BW0 46412AAD4 | 598,566.21 4,121,977.45 | 10 40 | 598,566.21 4,121,977.45 | 111,704.79 4,101,600.00 | (486,861.42) (20,377.45) | 4,101,600.00 | 320,035.54 3,652,259.00 |
| 466247NC3 | 671,953.93 | 10 | 671,953.93 | 547,381.34 | (124,572,59) | 547,381.34 | 511,342.55 |
| 466247UG6 | 3,233,027.72 | Ϋ́. | 3,233,027.72 | 3,098,218.17 | (134,809.55) | 3,098,218.17 | 2,561,267.89 |
| 466247XE8 | 7,272,359.33 | 177 | 7,272,359.33 | 7,264,895.35 | (7,463.98) | 7,264,895.35 | 4,755,810.49 |
| 46626CBS8 466284AG1 | 499,730.40 37.46 | 10 | 499,730.40 37.46 | 490,727.81 32.45 | (9,002.59) (5.01) | 490,727.81 32.45 | 912,998.60 28.75 |
| 466286AH4 | 307.91 | ¥7(| 307.91 | 217.20 | (90.71) | 217.20 | 484.46 |
| 46629QAR7 | 13,880.46 | 177 | 13,880.46 | 3,800.00 | (10,080.46) | 3,800.00 | 34,136.00 |
| 46629QAU0 | 1,464,528.27 | 10 | 1,464,528.27 | 1,404,150.00 | (60,378.27) | 1,404,150.00 | 1,106,352.50 |
| 46629TAP5 46630KAA4 | 15,869.93 | 10 F(| 15,869.93 1,602,207.06 | 10,800.00 | (5,069.93) (71,474.74) | 10,800.00 | 73,142.00 |
| 525221CD7 | 716,769.44 | 14 | 716,769.44 | 484,971.00 | (231,798.44) | 484,971.00 | 90,215.24 |
| 525221CE5 | 289.33 | Ϋ́. | 289.33 | | (289.33) | | 7,854.89 |
| 525221DV6 | 3,449.65 | 10 | 3,449.65 | 2,394.94 | (1,054.71) | 2,394.94 | 86,338.90 |
| 525221FE2 | 7,720.86 | | 7,720.86 | 3,363.20 | (4,357.66) | 3,363.20 | 12,358.50 |
| 525221JA6 525226AL0 | 116,346.84 | 10 F(| 116,346.84 1,055,302.54 | 81,030.00 997,957.40 | (35,316.84) (57,345.14) | 81,030.00 997,957.40 | 406,247.24 102,952.50 |
| 525229AG5 | 1,931,253.09 | 10 | 1,931,253.09 | 1,680,020.00 | (251,233.09) | 1,680,020.00 | 1.273.802.56 |
| 52524VAG4 | 14,474,664.81 | Ť.) | 14,474,664.81 | 14,416,315.57 | (58,349.24) | 14,416,315.57 | 8,784,292.16 |
| 52524YAF0 | 13,450,949.29 | 10 - | 13,450,949.29 | 13,386,690.17 | (64,259.12) | 13,386,690.17 | 7,263,302.75 |
| 55027AAU4 56119LAG8 | 6,219,823.70 1,531,598.40 | 11. 20 | 6,219,823.70 1,531,598.40 | 6,105,504.94 1,186,038.30 | (114,318.76) (345,560.10) | 6,105,504.94 1,186,038.30 | 3,131,646.74 214,965.00 |
| 576433FP6 | 771,580.52 | | 771,580.52 | 716,828.32 | (54,752.20) | 716,828.32 | 214,365.00 |
| 576433GW0 | 2,295,240.95 | 14 | 2,295,240.95 | 1,556,877.33 | (738,363.62) | 1,556,877.33 | 646,036.06 |
| 57643LMP8 | 1,993,072.89 | •C. | 1,993,072.89 | 1,947,900.00 | (45,172.89) | 1,947,900.00 | 1,002,042.90 |
| 576444AA1 | (779.62) | 177 | (779.62) | 1700 700 50 | 779.62 | | |
| 5899293W6 589929E87 | 1,807,333.19 | 11. 20 | 1,807,333.19 1,448,488.04 | 1,786,708.53 | (20,624.66) (168,994.93) | 1,786,708.53 | 944,289.17 837,606.22 |
| 589929P69 | 830,665.30 | | 830,665.30 | 478,173.69 | (352,491.61) | 478,173.69 | 461,485.74 |
| 589929X29 | 5,532,994.49 | 12 | 5,532,994.49 | 5,493,059.31 | (39,935.18) | 5,493,059.31 | 3,800,413,69 |
| 59020UQ57 | 3,596,606.83 | • | 3,596,606.83 | 3,585,447.04 | (11,159.79) | 3,585,447.04 | 1,908,268.00 |
| 590212AB2 | 253,386.47 | 10 | 253,386.47 | 248,375.12 | (5,011.35) | 248,375.12 | 255,826.54 |
| 59023FAA3 59023WAG3 | 176,165.41 32,000.47 | 10 | 176,165.41 32,000.47 | 130,914.20 21,300.00 | (45,251.21) (10,700.47) | 130,914.20 21,300.00 | 132,099.73 36,446.40 |
| 59024UAB7 | 1,566,860.27 | 10 | 1,566,860.27 | 1,598,526.69 | 31,666.42 | 1,598,526.69 | 1,515,062.94 |
| 617451DQ9 | 10,030,791.45 | 10 | 10,030,791.45 | 9,954,962.94 | (75,828.51) | 9,954,962.94 | 8,429,423.39 |
| 61748HRF0 | 2,763.46 | 10 | 2,763,46 | | (2,763.46) | | 91.39 |
| 61750FAE0 | 739,608.63 | 177 - Sol | 739,608.63 | 679,675.00 | (59,933.63) | 679,675.00 | 541,904.34 |
| 61751JAQ4 617526AE8 | 24,575.78 330,663.44 | 10 | 24,575.78 330,663.44 | 13,759.20 313,885.00 | (10,816.58) (16,778.44) | 13,759.20 313,885.00 | 47,797.93 247,384.92 |
| 61753VAG7 | 1,369.53 | - | 1,369.53 | 960.00 | (409.53) | 960.00 | 3,245.84 |
| 61755FAE5 | 13,795.30 | 17 | 13,795.30 | 6,720.00 | (7,075.30) | 6,720.00 | 41,503.98 |
| 61757MAB4 | 2,416,976.44 | 10 | 2,416,976.44 | 2,191,534.85 | (225,441.59) | 2,191,534.85 | 2,104,833.35 |
| 61915RAZ9 | (48,861.61) | 177 - Sol | (48,861.61) | (99,571.12) | (50,709.51) | (99,571.12) | 21,658.12 |
| 61915RBB1 638728AC9 | 8,041,934,45 | 10 | 8,041,934.45 2,529,371.10 | 7,966,617.83 | (75,316.62) (92,590.60) | 7,966,617.83 | 5,094,346.85 |
| | 13,538.07 | 22 | 13,538.07 | 7,000.00 | (6,538.07) | 7,000.00 | 9,830.40 |
| 64352VPC9 | 101000101 | | | | | | |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|------------------------|--|---|----------------------------------|-----------------------------|-------------------------------|------------------------------|----------------------------|
| 65106FAB8 | \$ 12,246,548.33 | \$ - | \$ 12,246,548.33 | \$ 11,793,326.27 | \$ (453,222.06) | \$ 11,793,326.27 | \$ 8,280,989.02 |
| 65106FAG7 | 393,807.29 | | 393,807.29 | 204,425.00 | (189,382.29) | 204,425.00 | 693,283.63 |
| 65535VEY0 | 439,294.57 | 177 - 1 | 439,294.57 | 330,026.26 | (109,268.31) | 330,026.26 | 649,249.81 |
| 65535VLQ9 | 10,002.24 | 1 | 10,002.24 | 7,670.51 | (2,331.73) | 7,670.51 | 53,267.93 |
| 65535VPK8 65535VSQ2 | 1,862.16 | 277 | 1,862.16 19,886.90 | 7,198.79 | (1,862.16) (12,688.11) | 7,198.79 | 6,932.41 38,984.74 |
| 65535VUS5 | 2,700,789.29 | 14 177 | 2,700,789.29 | 2,764,641.09 | 63,851.80 | 2,764,641.09 | 2,166,578.74 |
| 65537BAG5 | 66,290.17 | ¥30 | 66,290.17 | 45,150.00 | (21,140.17) | 45,150.00 | 161,976.15 |
| 65538DAA3 | 3,587,773.52 | 177 | 3,587,773.52 | 3,545,133.47 | (42,640.05) | 3,545,133.47 | 2,582,862.12 |
| 66987WDE4 | 2,625,510.75 | 10 | 2,625,510.75 | 2,428,800.00 | (196,710.75) | 2,428,800.00 | 1,196,770.74 |
| 669884AF5 | 19,285.80 | 177 | 19,285.80 | 11,250.00 | (8,035.80) | 11,250.00 | 20,330.50 |
| 68389FBW3 | 33,467.51 | 11 | 33,467.51 | 32,514.84 | (952.67) | 32,514.84 | 26,461.32 |
| 69121PDE0 74922MAB7 | 337,904.52 | 177 | 337,904.52 | 330,332.54 | (7,571.98) | 330,332.54 | 342,386.82 |
| 74922MAC5 | 11,431,419.30 | 10 20 | 11,431,419.30 1,608,236,42 | 12,060,094.72 | 628,675.42 (19,205.08) | 12,060,094.72 | 6,799,658.99 938,655.75 |
| 74924YAH6 | 18,269.99 | ¥1. | 18,269.99 | 8,550.00 | (9,719.99) | 8,550.00 | 18,488.81 |
| 74951PBT4 | 5,484,649.92 | 277 | 5,484,649.92 | 2,882,847.76 | (2,601,802.16) | 2,882,847.76 | 3,317,692.94 |
| 74951PBV9 | 1,236,488.82 | 10 | 1,236,488.82 | 367,538.91 | (868,949.91) | 367,538.91 | 634,193.57 |
| 75114NAA2 | 12,415,475.64 | 17 | 12,415,475.64 | 12,592,378.28 | 176,902.64 | 12,592,378.28 | 7,078,169.46 |
| 75114NAB0 | 4,382,484.62 | 10 | 4,382,484.62 | 4,341,810.74 | (40,673.88) | 4,341,810.74 | 2,673,649.69 |
| 75156XAC5 | 1,406,146.85 | 177 | 1,406,146.85 | 1,330,200.00 | (75,946.85) | 1,330,200.00 | 899,292.00 |
| 75405KAG3 75970JAL0 | 16,425.07 61,163.35 | 10 20 | 16,425.07 61,163.35 | 12,300.00 48,650.00 | (4,125.07) (12,513.35) | 12,300.00 | 75,213.00 92,067.50 |
| 75970JAL0 75971EAK2 | 101,429.40 | -11 | 61,163.35 101,429.40 | 48,650.00 | (12,513.35) (12,179.40) | 48,650.00 | 247,528.76 |
| 76110GJ85 | 3,864,459.70 | 14 177 | 3,864,459.70 | 3,665,252.74 | (199,206.96) | 3,665,252.74 | 3,061,346.35 |
| 76110GTL5 | 1,463,336.67 | 10 | 1,463,336.67 | 1,300,907.44 | (162,429.23) | 1,300,907.44 | 1,302,525.24 |
| 76110H4M8 | 288,079.24 | 177 | 288,079.24 | 294,469.45 | 6,390.21 | 294,469.45 | 165,342.19 |
| 76110H5D7 | 4,105.91 | 10 | 4,105.91 |)3 | (4,105.91) | | 8,182.00 |
| 76110HKX6 | 7,893,012.90 | 10 | 7,893,012.90 | 6,186,611.22 | (1,706,401.68) | 6,186,611.22 | 4,372,713.03 |
| 76110HKY4 | 1,278,603.06 | | 1,278,603.06 | 508,627.13 | (769,975.93) | 508,627.13 | 472,017.62 |
| 76110W4J2 761118FM5 | 9,281.19 11,578,199.50 | 1// | 9,281.19 11,578,199.50 | 5,900.00 11,351,800.46 | (3,381.19) (226,399.04) | 5,900.00 | 15,173.50 8,055,693.27 |
| 761118FQ6 | (5,394.10) | 10 20 | (5,394.10) | 684.04 | 6,078.14 | 684.04 | 8,055,693.27 |
| 761118LA4 | 89,364.47 | 10 | 89,364.47 | 19,128.92 | (70,235.55) | 19,128.92 | 53,689.56 |
| 761118NN4 | 11,750,031.34 | 120 | 11,750,031.34 | 11,683,514.47 | (66,516.87) | 11,683,514.47 | 6,831,233.12 |
| 761118RJ9 | 584,954.38 | ÷0 | 584,954.38 | 586,526.40 | 1,572.02 | 586,526.40 | 294,944.40 |
| 761118WP9 | 14,619,263.04 | 177 | 14,619,263.04 | 14,876,489.48 | 257,226.44 | 14,876,489.48 | 8,313,574.28 |
| 761118WS3 | 383.75 | Ť.(| 383.75 | 227.01 | (156.74) | 227.01 | 225.89 |
| 76112B4M9 | 2,439,020.27 | 177 - 1 | 2,439,020.27 | 2,404,349.19 | (34,671.08) | 2,404,349.19 | 2,019,551.99 |
| 76112BK66 | 11,985.79 | 1 | 11,985.79 | 6,300.00 | (5,685.79) | 6,300.00 | 10,654.50 |
| 76112BN55 76113ABJ9 | 24,080.01 1,388,640.81 | 10 - 1 80 | 24,080.01 1,388,640.81 | 14,400.00 1,337,600.00 | (9,680.01) (51,040.81) | 14,400.00 | 16,935.00 859,889.60 |
| 79549ASM2 | 528,733.61 | 14. 177 - | 528,733.61 | 529,063.44 | 329.83 | 529,063.44 | 353,400.35 |
| 79549AYA1 | 1,746,028.85 | ¥1. | 1,746,028.85 | 1,703,857.90 | (42,170.95) | 1,703,857.90 | 778,101.18 |
| 79549AYB9 | 218,187.22 | 177 | 218,187.22 | 187,191.41 | (30,995.81) | 187,191.41 | 96,687.17 |
| 81377EAA2 | 202,504.30 | •S | 202,504.30 | 186,651.28 | (15,853.02) | 186,651.28 | 187,847.34 |
| 81378EAA1 | 4,708,051.44 | 177 | 4,708,051.44 | 4,553,938.28 | (154,113.16) | 4,553,938.28 | 3,378,267.41 |
| 81379EAA0 | 618,582.45 | 11 | 618,582.45 | 592,323.58 | (26,258.87) | 592,323.58 | 493,421.15 |
| 81744DAD4 81879MAX7 | 15,718.69 52,295.44 | 1// | 15,718.69 52,295.44 | 6,858.21 31,371.60 | (8,860.48) (20,923.84) | 6,858.21 31,371.60 | 383,641.06 57,163.88 |
| 84752CAE7 | 1,739,762.41 | 10 20 | 1,739,762.41 | 1,694,120.80 | (45,641.61) | 1,694,120.80 | 737,746.90 |
| 863572F99 | 587,916.59 | ¥5(| 587,916.59 | 510,742.13 | (77,174.46) | 510,742.13 | 587,374.29 |
| 863579DV7 | 1,068,600.51 | 277 | 1,068,600.51 | 1,010,289.20 | (58,311.31) | 1,010,289.20 | 167,669.35 |
| 863579DX3 | 127,318.68 | Ť. | 127,318.68 | 84,995.11 | (42,323.57) | 84,995.11 | 32,006.02 |
| 863579GG7 | 151,897.55 | 17 | 151,897.55 | 54,661.92 | (97,235.63) | 54,661.92 | 73,424.24 |
| 863579GJ1 | 17,924.39 | 10 | 17,924.39 | 4,252.65 | (13,671.74) | 4,252.65 | 11,790.55 |
| 863579YR3 | 9,668,608.41 | 1// | 9,668,608.41 | 9,682,436.26 | 13,827.85 | 9,682,436.26 | 6,454,932.31 |
| 86358BAH5 86358HRL5 | 11,444.36 227,783.68 | 10 20 | 11,444.36 227,783.68 | 7,600.00 | (3,844.36) (166,379.87) | 61,403.81 | 12,137.78 86,971.95 |
| 86358R5Q6 | 141,013.37 | - | 141,013.37 | 124,445.32 | (166,573.07) | 124,445.32 | 79,901.94 |
| 86358R5R4 | 70,851.82 | 14 277 | 70,851.82 | 5,081.88 | (65,769.94) | 5,081.88 | 55,213.13 |
| 86358RA49 | 1,102,248.66 | 10 | 1,102,248.66 | 1,018,016.27 | (84,232.39) | 1,018,016.27 | 1,025,969.02 |
| 86358RUM7 | 144,265.60 | 10 | 144,265.60 | 140,834.85 | (3,430.75) | 140,834.85 | 83,173.74 |
| 86358RUR6 | 281,833.09 | 1 | 281,833.09 | 14,020.35 | (267,812.74) | 14,020.35 | 50,346.49 |
| 86358RZD2 | 131,567.35 | 177 | 131,567.35 | 68,070.84 | (63,496.51) | 68,070.84 | 81,051.70 |
| 86359A5E9 86359A6A6 | 400,036.49 5,190,884.87 | 10 20 | 400,036.49 5,190,884.87 | 378,193.16 2,144,186.81 | (21,843.33) (3,046,698.06) | 378,193.16 | 214,705.34 3,592,486.76 |
| 86359ACD3 | 657,812.43 | - | 657,812.43 | 698,847.44 | 41,035.01 | 698,847.44 | 593,348.76 |
| 86359ACE1 | 127,525.58 | 10 | 127,525.58 | 85,720.82 | (41,804.76) | 85,720.82 | 149,763.67 |
| 86359AEH2 | 217,329.03 | ÷0. | 217,329.03 | 142,463.94 | (74,865.09) | 142,463.94 | 29,794.54 |
| 86359AKY8 | 451,672.18 | 10 | 451,672.18 | 57,429.05 | (394,243.13) | 57,429.05 | 41,163.12 |
| 86359ANH2 | 1,625,931.20 | | 1,625,931.20 | 1,597,034.59 | (28,896.61) | 1,597,034.59 | 1,436,518.18 |
| 86359AVY6 | 694,899.37 | 10 | 694,899.37 | 441,719.00 | (253,180.37) | 441,719.00 | 319,881.65 |
| 86359AXX6 | 3,496,393.13 | 19 | 3,496,393.13 | 2,901,987.18 | (594,405.95) | 2,901,987.18 | 2,440,768.26 |
| 86359AZE6 86359B7K1 | 1,601,903.60 | 277 | 1,601,903.60 180,036.49 | 963,580.68 177,133.15 | (638,322.92) (2,903.34) | 963,580.68 | 756,923.90 149,857.96 |
| 86359BCV1 | 917,250.87 | 13. 177 - | 917,250.87 | 102,911.66 | (814,339.21) | 102,911.66 | 593,416.52 |
| 86359BLS8 | (765.52) | 10 | (765.52) | 4,756.32 | 5,521.84 | 4,756.32 | 9,386.31 |
| 86359BU82 | 80,989.75 | 10 | 80,989.75 | 59,799.79 | (21,189.96) | 59,799.79 | 9,375.22 |
| 86359DUV7 | 100,228.40 | 10 | 100,228.40 | 70,000.00 | (30,228.40) | 70,000.00 | 56,732.20 |
| 86361EAM3 | 5,713.02 | 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 - 117 | 5,713.02 | 3,284.60 | (2,428.42) | 3,284.60 | 7,494.26 |
| 86361EAP6 | 1,867.20 | 10 | 1,867.20 | 1,103.11 | (764.09) | 1,103.11 | 4,902.72 |
| 86361HAA2 | 15,908,376.25 | 177 - 1 So | 15,908,376.25 | 15,741,893.88 | (166,482.37) | 15,741,893.88 | 8,278,116.90 |
| 86362HAA1 86362PAD7 | 11,806,558.99 | 10 20 | 11,806,558.99 122,110.19 | 11,542,168.84 107,406.00 | (264,390.15) (14,704.19) | 11,542,168.84 | 6,744,277.80 89,587.21 |
| 86363DAA9 | 12,327,347.55 | -11 | 12,327,347.55 | 12,257,792.25 | (14,704.19) (69,555.30) | 12,257,792.25 | 6,628,012.46 |
| 86363HAB8 | 4,505,006.39 | 14. 177 - | 4,505,006.39 | 4,920,744.14 | 415,737.75 | 4,920,744.14 | 4,136,896,52 |
| 872224AD2 | 19,360,265.50 | 10 | 19,360,265.50 | 17,477,756.10 | (1,882,509,40) | 17,477,756.10 | 9,504,094.06 |
| 872224AK6 | 28,832.86 | | 28,832.86 | 23,511.00 | (5,321.86) | 23,511.00 | 123,806.16 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|-----------|--|--------------------------|----------------------------------|------------------------|--------------------|------------------------------|-------------------|
| 872224AL4 | \$ 8,099.64 | \$ - | \$ 8,099.64 | \$ 1,164.18 | \$ (6,935.46) | \$ 1,164.18 | \$ 13,797.68 |
| 872227AE3 | 5,255,391.40 | 10 | 5,255,391.40 | 5,112,134.61 | (143,256.79) | 5,112,134.61 | 4,213,328.85 |
| 872227AM5 | 36,583.13 | 10 | 36,583.13 | 32,844.00 | (3,739.13) | 32,844.00 | 268,004.90 |
| 88157QAL2 | 963,204.69 | ÷. | 963,204.69 | 903,069.62 | (60,135.07) | 903,069.62 | 1,216,408.62 |
| 89789KAC9 | 11,270.83 | 10 | 11,270.83 | 6,900.00 | (4,370.83) | 6,900.00 | 25,650.00 |
| 929227EN2 | 569,748.66 | ÷. | 569,748.66 | 366,800.69 | (202,947.97) | 366,800.69 | 207,340.98 |
| 929227QB5 | 319,152.69 | 10 | 319,152.69 | 297,658.60 | (21,494.09) | 297,658.60 | 257,135.74 |
| 92922FQ76 | 492,060.13 | | 492,060.13 | 405,902.60 | (86,157.53) | 405,902.60 | 280,065.77 |
| 92922FW61 | 1,691,317.87 | 10 | 1,691,317.87 | 1,626,676.33 | (64,641.54) | 1,626,676.33 | 1,107,227.53 |
| 92922FZF8 | 10,776,618.19 | | 10,776,618.19 | 10,695,625.74 | (80,992.45) | 10,695,625.74 | 7,703,997.63 |
| 92925CBB7 | 5,342,724.98 | 10 | 5,342,724.98 | 5,283,888.27 | (58,836.71) | 5,283,888.27 | 3,459,548.28 |
| 92926SAB2 | 37,659.12 | 10 | 37,659.12 | 33,309.57 | (4,349.55) | 33,309.57 | 31,677.85 |
| 92978EAA2 | 1,299,702.15 | 10 | 1,299,702.15 | 1,277,040.35 | (22,661.80) | 1,277,040.35 | 1,207,177.23 |
| 939335P90 | 136,353.31 | 10 | 136,353.31 | 24,812.73 | (111,540.58) | 24,812.73 | 105,085.13 |
| 9393363A9 | 482,453.05 | 10 | 482,453.05 | 429,963.70 | (52,489.35) | 429,963.70 | 438,545.75 |
| 9393365V1 | 2,188,779.74 | 10 | 2,188,779.74 | 2,194,352.58 | 5,572.84 | 2,194,352.58 | 1,760,086.24 |
| 939336PT4 | 264,641.23 | 10 | 264,641.23 | 75,014.80 | (189,626.43) | 75,014.80 | 61,371.06 |
| 939336X65 | 14,242,800.09 | 10 | 14,242,800.09 | 14,219,553.38 | (23,246.71) | 14,219,553.38 | 9,642,452.63 |
| 93934FJQ6 | 20,300,949.76 | 10 | 20,300,949.76 | 20,060,077.34 | (240,872.42) | 20,060,077.34 | 11,625,147.87 |
| 93934FMJ8 | 263,742.17 | 10 | 263,742.17 | 134,735.94 | (129,006.23) | 134,735.94 | 498,094.80 |
| 93934XAB9 | 1,814,260.94 | 10 | 1,814,260.94 | 1,794,115.38 | (20,145.56) | 1,794,115.38 | 1,802,322.38 |
| 93935AAE2 | 346,761.77 | 10 | 346,761.77 | 398,513.52 | 51,751.75 | 398,513.52 | 583,482.14 |
| 93935GAJ8 | 140,962.78 | 10 | 140,962.78 | 706.10 | (140,256.68) | 706.10 | 256,003.82 |
| 93935LAG3 | 153,138.70 | 10 | 153,138.70 | 50,369.66 | (102,769.04) | 50,369.66 | 158,381.51 |
| 93936JAM4 | 6,031.51 | 10 | 6,031.51 | 1,911.17 | (4,120.34) | 1,911.17 | 81,602.39 |
| 9497EVAF2 | 18,528.82 | 10 | 18,528.82 | 11,347.50 | (7,181.32) | 11,347.50 | 19,633.90 |
| 94983EAH6 | 16,211,475.69 | 177 | 16,211,475.69 | 16,192,004.62 | (19,471.07) | 16,192,004.62 | 13,657,428.60 |
| 94983TAE0 | 12,925,620.38 | 10 | 12,925,620.38 | 12,813,551.55 | (112,068.83) | 12,813,551.55 | 10,974,352.32 |
| 94983VAC9 | 9,097,159.83 | 177 | 9,097,159.83 | 8,692,723.09 | (404,436,74) | 8,692,723.09 | 8,522,414.47 |
| 94983YAQ2 | 5,376,220.47 | 10 | 5,376,220.47 | 5,308,861.83 | (67,358.64) | 5,308,861.83 | 4,332,505.87 |
| Totals | \$ 1,349,124,213,70 | \$ - | \$ 1,349,124,213.70 | \$ 1,290,817,167.68 | \$ (58,307,046.02) | \$ 1,290,817,167.68 | \$ 852,088,739.42 |

The following is the impairment listing for loan-backed and structured securities for the three months ended September 30, 2009:

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|-----------|--|--------------------------|----------------------------------|------------------------|--------------------|------------------------------|---------------|
| 00075WAB5 | \$ 519,208.77 | \$ - | \$ 519,208.77 | \$ 505,397.28 | \$ (13,811.49) | \$ 505,397.28 | \$ 431,544.10 |
| 004375CT6 | 7,163,799.24 | 2,320,488.32 | 9,484,287.56 | 9,484,287.55 | (0.01) | 9,484,287.55 | 7,603,980.73 |
| 004375EW7 | 1,412,259.63 | (9,547.64) | 1.402.711.99 | 1,215,557,40 | (187,154,59) | 1,215,557,40 | 1.054.591.76 |
| 004421TD5 | 1,640,313.96 | (83,433.87) | 1,556,880.09 | 1,395,269.58 | (161,610.51) | 1.395,269,58 | 603,332,40 |
| 00442FAB8 | 256,655.93 | 67,716.63 | 324,372.56 | 230,705.16 | (93,667,40) | 230,705.16 | 236,444.88 |
| 00442GAD2 | 1,907,979.94 | 2.091.086.82 | 3,999,066.76 | 3,124,322.03 | (874,744,73) | 3,124,322.03 | 3,153,383,33 |
| 00442JAE4 | 9,408,905,28 | 2,634,274.09 | 12,043,179.37 | 9,698,807.36 | (2,344,372.01) | 9,698,807.36 | 6.926.676.96 |
| 00442KAD3 | 4,530,278.00 | 1,014,609.95 | 5,544,887.95 | 4,412,473.61 | (1,132,414.34) | 4,412,473.61 | 2.762.424.19 |
| 00442LAD1 | 4,696,408.29 | (298,978.62) | 4,397,429.67 | 3,239,829.89 | (1,157,599,78) | 3.239.829.89 | 2.626,155.02 |
| 007034AQ4 | 9,932,047.59 | | 9,932,047.59 | 8,177,107.14 | (1,754,940.45) | 8,177,107.14 | 6.315,489,20 |
| 007036CE4 | 276,597.44 | (7,657.27) | 268,940.17 | 27,673.33 | (241,266.84) | 27,673.33 | 50,000.00 |
| 007036FY7 | 267,715.87 | (115,286,24) | 152,429.63 | 46,375.37 | (106.054.26) | 46,375.37 | 25,491,51 |
| 007036GB6 | 1,112,630.46 | 28,476.25 | 1,141,106.71 | 1,141,195.35 | 88.64 | 1,141,195.35 | 356,724.66 |
| 007037BK9 | 4,376,248.93 | 174,940.68 | 4,551,189.61 | 2,812,608.70 | (1,738,580.91) | 2,812,608.70 | 2,106,840.61 |
| 01853GAB6 | 231,399.39 | 458,587.09 | 689,986,48 | 690,133.77 | 147.29 | 690,133.77 | 1,034,316.50 |
| 021455AB6 | 1,199,606.82 | | 1,199,606.82 | 1,183,426.74 | (16,180.08) | 1,183,426.74 | 1,145,072.26 |
| 02146QAB9 | 18,139,547.18 | (1,109,038.40) | 17,030,508,78 | 16,602,919,70 | (427,589.08) | 16,602,919,70 | 9,826,134,14 |
| 02146TAQ0 | 23,322,301.50 | (3,781,076,79) | 19,541,224.71 | 18,632,146.52 | (909,078.19) | 18,632,146.52 | 16,793,527.25 |
| 02146YAD8 | 28,392,731.92 | (1,298,316,49) | 27,094,415,43 | 24,850,522.96 | (2,243,892,47) | 24,850,522.96 | 13,539,627.32 |
| 02147CAA1 | 12,032,963.00 | (836,316.62) | 11,196,646.38 | 11,146,023.16 | (50,623.22) | 11,146,023,16 | 6,660,035,47 |
| 02147DAB7 | 15,685,992.89 | (1,423,193.90) | 14,262,798.99 | 13,739,163.79 | (523,635.20) | 13,739,163.79 | 8,208,072.23 |
| 02147DAV3 | 2,659,658.94 | 381,732.43 | 3,041,391.37 | 2,786,404.27 | (254,987.10) | 2,786,404.27 | 1,852,975.82 |
| 02150MAB1 | 18,990,768.73 | (2,272,583.08) | 16,718,185.65 | 15,971,550.45 | (746,635.20) | 15,971,550.45 | 10,462,726.43 |
| 02639MAK2 | 19,054,674.06 | (762,686.44) | 18,291,987.62 | 18,291,987.62 | | 18,291,987.62 | 13,047,387.11 |
| 02639MAM8 | 3,136,786.00 | 1,153,598.00 | 4,290,384.00 | 2,593,716.17 | (1,696,667.83) | 2,593,716.17 | 5,466,780.00 |
| 02660CAH3 | 250,275.32 | 559,387.76 | 809,663.08 | 784,773.38 | (24,889.70) | 784,773.38 | 272,569.10 |
| 02660TGN7 | 10,657,143.64 | | 10,657,143.64 | 10,535,845.86 | (121,297.78) | 10,535,845.86 | 5,663,862.77 |
| 02660THA4 | 94,063.71 | 1 5 | 94,063.71 | 46,875.57 | (47,188.14) | 46,875.57 | 80,625.87 |
| 02660THL0 | 2,559,936.42 | (330,934.05) | 2,229,002.37 | 2,025,163.17 | (203,839.20) | 2,025,163.17 | 863,944.51 |
| 02660THT3 | 622,626.02 | 399,665.57 | 1,022,291.59 | 1,020,817.61 | (1,473.98) | 1,020,817.61 | 708,081.81 |
| 02660TJB0 | 28,906,129.30 | (232,636.52) | 28,673,492.78 | 28,315,779.46 | (357,713.32) | 28,315,779.46 | 13,601,174.72 |
| 02660VAK4 | 9,099.58 | (9,369.79) | (270.21) | 426.15 | 696.36 | 426.15 | 18,836.29 |
| 02660WAC0 | 24,520,208.95 | (2,153,257.07) | 22,366,951.88 | 21,454,399.72 | (912,552.16) | 21,454,399,72 | 11,771,553.20 |
| 02660XAD6 | 17,347,613.20 | (1,191,995.95) | 16,155,617.25 | 15,936,191.45 | (219,425.80) | 15,936,191.45 | 8,959,921.86 |
| 026929AD1 | 10,898,574.62 | 10 | 10,898,574.62 | 10,736,099.56 | (162,475.06) | 10,736,099.56 | 5,488,165.72 |
| 040104QN4 | 6,095,225.59 | +S | 6,095,225.59 | 6,057,919.75 | (37,305.84) | 6,057,919.75 | 5,026,788.50 |
| 040104RV5 | 4,592,756.38 | (123,260.12) | 4,469,496.26 | 3,772,497.34 | (696,998.92) | 3,772,497.34 | 2,517,537.98 |
| 040104TG6 | 2,029,962.63 | (124,581.79) | 1,905,380.84 | 1,479,019.19 | (426,361.65) | 1,479,019.19 | 990,027.60 |
| 04012XAC9 | 844,620.86 | name and a | 844,620.86 | 759,834.46 | (84,786.40) | 759,834.46 | 495,326.07 |
| 04544TAB7 | 1,355,804.60 | (280,621.33) | 1,075,183.27 | 1,075,183.27 | | 1,075,183.27 | 1,245,280.75 |
| 053642AC8 | 5,321,777.88 | (371,777.88) | 4,950,000.00 | 4,950,000.00 | | 4,950,000.00 | 1,500,000.00 |
| 055294AA0 | 4,696,838.95 | (945,422.18) | 3,751,416.77 | 3,751,416.78 | 0.01 | 3,751,416.78 | 2,452,269.32 |
| 05535DCF9 | 9,821,744.05 | (1,071,303.73) | 8,750,440.32 | 8,750,440.31 | (0.01) | 8,750,440.31 | 5,750,898.37 |
| 05615P209 | 1,286,368.63 | (589,368.63) | 697,000.00 | 697,000.00 | | 697,000.00 | 340,000.00 |
| 05615TAA0 | 5,007,026.16 | (1,288,226.16) | 3,718,800.00 | 3,718,800.00 | 20 | 3,718,800.00 | 1,080,000.00 |
| 056168AN7 | 4,346,552.00 | 1,373,448.00 | 5,720,000.00 | 5,720,000.00 | 5% | 5,720,000.00 | 500,000.00 |

| 05617AMN8 05617BAA7 | Adjustment | 0.000000000000000000000000000000000000 | OTTI | Flow | ΟΤΤΙ | after OTTI | Fair Value |
|---|------------------------------|--|------------------------------|------------------------------|-----------------------------|----------------------------------|------------------------------|
| 05617BAA7 | \$ 18,853,825.29 | \$ (4,465,158.11) | \$ 14,388,667.18 | \$ 14,388,667.18 | \$ - | \$ 14,388,667.18 | \$ 1,883,333.40 |
| (1) Control (1) | 34,594.93 | | 34,594.93 | 2,310.04 | (32,284.89) | 2,310.04 | 14,596.18 |
| | 3,722,628.53 | 3,103,871.47 | 6,826,500.00 | 6,826,500.00 | | 6,826,500.00 | 222,000.00 |
| 05946XJW4 | 170,338.75 | (117,857.21) | 52,481.54 | 52,477.87 | (3.67) | 52,477.87 | 158,146.37 |
| 05946XYB3 05946XYP2 | 183,707.74 | | 183,707.74 1,428,514.72 | 118,648.44 1,330,552.30 | (65,059.30) (97,962.42) | 118,648.44 1,330,552.30 | 109,381.11 773,023.36 |
| 05948XVJ7 | 815,068.00 | 114,504.11 | 929,572.11 | 902,461.25 | (27,110.86) | 902,461.25 | 202,681.69 |
| 05949AGR5 | 1,088,627.28 | - | 1,088,627.28 | 1,082,581.86 | (6,045.42) | 1,082,581.86 | 931,832.30 |
| 05949AHG8 | 6,613,855.55 | | 6,613,855.55 | 6,501,312.64 | (112,542.91) | 6,501,312.64 | 5,982,534.38 |
| 05949ALH1 | 3,136,063.07 | fil | 3,136,063.07 | 3,109,213.69 | (26,849.38) | 3,109,213.69 | 2,847,287.53 |
| 05950HAA9 | 28,262,827.99 | (1,154,765.51) | 27,108,062.48 | 27,038,486.91 | (69,575.57) | 27,038,486.91 | 20,120,243.68 |
| 06050HKY3 | 183,898.38 | 107,785.83 | 291,684.21 | 291,680.77 | (3.44) | 291,680.77 | 93,668.82 |
| 06652DAA7 | 8,246,372.76 | (246,350.64) | 8,000,022.12 | 7,959,884.65 | (40,137.47) | 7,959,884.65 | 4,385,454.26 |
| 07325HAC9 07325VAG9 | 3,396,421.72 3,340,344.14 | (37,314.22) (37,370.28) | 3,359,107.50 3,302,973.86 | 3,359,107.50 2,902,615.24 | (400,358.62) | 3,359,107.50 2,902,615.24 | 2,066,435.00 |
| 07325VAG5 | 4,802,277.96 | (427,276.98) | 4,375,000.98 | 4,367,915.95 | (7,085.03) | 4,367,915.95 | 3,674,773.49 |
| 07384MV33 | 56,469.35 | 149,524.72 | 205,994.07 | 214,436.54 | 8,442.47 | 214,436.54 | 236,688.54 |
| 073852AA3 | 4,849,248.05 | - | 4,849,248.05 | 4,807,800.46 | (41,447.59) | 4,807,800.46 | 4,403,044.26 |
| 073852AD7 | 4,331,840.60 | (1,562,111.24) | 2,769,729.36 | 2,164,167.52 | (605,561.84) | 2,164,167.52 | 1,627,815.00 |
| 073854AB7 | 15,735,555.94 | 1,003,379.75 | 16,738,935.69 | 15,361,791.55 | (1,377,144.14) | 15,361,791.55 | 10,384,084.09 |
| 073860AA6 | 2,827,917.98 | (113,353.92) | 2,714,564.06 | 2,623,863.37 | (90,700.69) | 2,623,863.37 | 2,211,259.89 |
| 073860AB4 | 3,147,261.45 | 47,965.59 | 3,195,227.04 | 2,841,322.73 | (353,904.31) | 2,841,322.73 | 2,075,165.70 |
| 07386HCP4 | 287,255.08 | 92,493.22 | 379,748.30 | 191,434.49 | (188,313.81) | 191,434.49 | 69,923.74 |
| 07386HEN7 | 683,827.45 | 197,897.45 | 881,724.90 | 852,425.17 | (29,299.73) | 852,425.17 | 183,905.88 |
| 07386HHW4 07386HJL6 | 151,576.30 | (117,136.18) | 34,440.12 | 28,412.44 | (6,027.68) | 28,412.44 | 99,856.91 |
| 07386HJL6 07386HLU3 | 380,590.74 53,001.38 | 51,484.69 (40,308.61) | 432,075.43 12,692.77 | 424,530.53 9,848.96 | (7,544.90) (2,843.81) | 424,530.53 9,848.96 | 431,673.79 68,639.21 |
| 07386HSF9 | 207,583.40 | 4,598.76 | 212,182.16 | 9,848.96 85,616.79 | (126,565.37) | 9,848.96 | 112,096.48 |
| 07386HSP7 | 7,138,266.05 | 4,000.10 | 7,138,266.05 | 7,074,398.19 | (63,867.86) | 7,074,398.19 | 4,455,205.98 |
| 07386HYN5 | 57,906.24 | (21,540.52) | 36,365.72 | 35,975.20 | (390.52) | 35,975.20 | 43,711.49 |
| 073879PA0 | 1,587,600.00 | 313,374.00 | 1,900,974.00 | 1,795,558.69 | (105,415.31) | 1,795,558.69 | 659,730.00 |
| 073879QF8 | 1,328,399.34 | (98,923.77) | 1,229,475.57 | 1,171,121.69 | (58,353.88) | 1,171,121.69 | 649,962.49 |
| 073879Z92 | 11,350,187.74 | 681,869.83 | 12,032,057.57 | 11,367,569.79 | (664,487.78) | 11,367,569.79 | 4,120,809.48 |
| 07387AFA8 | 407,156.26 | (7,974.91) | 399,181.35 | 399,184.06 | 2.71 | 399,184.06 | 247,897.72 |
| 07387UHB0 | 29,857.49 | 84,717.94 | 114,575.43 | 10,137.29 | (104,438.14) | 10,137.29 | 95,307.24 |
| 07388EAA4 | 2,648,431.65 | (327,186.43) | 2,321,245.22 | 2,087,349.58 | (233,895.64) | 2,087,349.58 | 1,569,830.16 |
| 07388UAB6 | 1,894,719.76 | (125,738.87) | 1,768,980.89 | 1,597,444.86 | (171,536.03) | 1,597,444.86 | 1,308,020.00 |
| 07389LAA7 | 978,764.88 | (105.101.07) | 978,764.88 | 951,767.30 354,984.94 | (26,997.58) | 951,767.30 | 780,857.51 281,451.61 |
| 07389PAY6 07389VAA5 | 671,883.04 2,177,866.83 | (195,194.37) (223,129.66) | 476,688.67 1,954,737.17 | 1,855,577.98 | (121,703.73) (99,159.19) | 354,984.94 | 1,721,263.73 |
| 07400XAB4 | 6,160,794.91 | (2,275,619.75) | 3.885.175.16 | 3,600,099.61 | (285,075.55) | 3,600,099.61 | 1,783,112.33 |
| 07401EAA7 | 16,539,134.17 | (4,399,772.21) | 12,139,361.96 | 11,105,046.49 | (1,034,315.47) | 11,105,046.49 | 9,174,680.50 |
| 07401LAA1 | 18,438,834.77 | (2,014,958.39) | 16,423,876.38 | 16,423,876.38 | | 16,423,876.38 | 9,280,464.75 |
| 07401LAQ6 | 4,994,293.71 | (389,130.39) | 4,605,163.32 | 4,579,487.64 | (25,675.68) | 4,579,487.64 | 2,610,532.26 |
| 07401LAT0 | 12,189.72 | | 12,189.72 | | (12,189.72) | | |
| 07401LBA0 | 556,503.37 | 115,133.88 | 671,637.25 | 676,731.96 | 5,094.71 | 676,731.96 | 741,652.79 |
| 07401UAB9 | and the second second | 651,320.58 | 651,320.58 | San Rawawaya | (651,320.58) | i | i na constituis |
| 07820QAY1 | 18,863,836.78 | (411,968.78) | 18,451,868.00 | 18,352,306.98 | (99,561.02) | 18,352,306.98 | 12,499,070.11 |
| 07820QBL8 | 3,376,566.99 | (136,328.89) | 3,240,238.10 | 3,233,685.51 | (6,552.59) | 3,233,685.51 | 1,818,474.42 |
| 078446AB7 12489WQE7 | 151,595.08 1,982,150.96 | 33,405.00 | 185,000.08 1,894,100.00 | 166,400.00 1,538,342.85 | (18,600.08) (355,757.15) | 166,400.00 1,538,342.85 | 166,400.00 813,420.00 |
| 12489WQH0 | 756,130.95 | (107,825.17) | 648,305.78 | 103,752.46 | (544,553.32) | 103,752,46 | 91,631.00 |
| 1248MAAD9 | 2,541,014.19 | (528,869.19) | 2,012,145.00 | 1,433,340.60 | (578,804.40) | 1,433,340,60 | 1,679,880.00 |
| 1248MEAE9 | 1,983,024.90 | (149,056.65) | 1,833,968.25 | 1,353,070.11 | (480,898.14) | 1,353,070.11 | 1,161,082.58 |
| 1248MEAG4 | 1,224,402.87 | (51,403.72) | 1,172,999.15 | 955,591.98 | (217,407.17) | 955,591.98 | 937,256.20 |
| 1248MGAJ3 | 259,895.47 | (5,620.38) | 254,275.09 | 254,246.64 | (28.45) | 254,246.64 | 257,087.82 |
| 1248RHAD9 | 4,825,729.33 | 624,421.61 | 5,450,150.94 | 4,688,108.38 | (762,042.56) | 4,688,108.38 | 2,622,062.01 |
| 12498NAB9 | 1,639,061.21 | (18,936.42) | 1,620,124.79 | 1,463,465.46 | (156,659.33) | 1,463,465.46 | 1,169,679.50 |
| 12544WAK3 | 1,396,569.43 | (463,642.49) | 932,926.94 | 932,916.32 | (10.62) | 932,916.32 | 1,360,197.70 |
| 12567AAF4 12627HAN0 | 577,626.82 | 203,879.63 | 781,506.45 | 787,811.24 | 6,304.79 | 787,811.24 | 878,129.07 |
| 12629EAK1 | 54,524.12 | 11,466.84 21,017.46 | 11,466.84 75,541.58 | 20,271.04 | (10,098.91) (55,270.54) | 1,367.93 20,271.04 | 1,683.51 63,138.27 |
| 12629EAL9 | 8,583.86 | 2,453.62 | 11,037.48 | 1.360.90 | (9,676.58) | 1,360.90 | 3,134.03 |
| 12638PAL3 | 15,184.14 | (438.66) | 14,745.48 | 1,666.44 | (13,079.04) | 1,666.44 | 15,146.04 |
| 12666XAB3 | 7,019,185.30 | (923,288.60) | 6,095,896.70 | 5,223,181.76 | (872,714.94) | 5,223,181.76 | 4,569,055.09 |
| 126670HG6 | 9,352,673.98 | 1 | 9,352,673.98 | 9,355,922.98 | 3,249.00 | 9,355,922.98 | 10,084,815.90 |
| 126670JD1 | 1,863,962.52 | (192,104.00) | 1,671,858.52 | 1,574,212.30 | (97,646.22) | 1,574,212.30 | 1,283,185.56 |
| 126670KN7 | 1,678,388.88 | 356,254.93 | 2,034,643.81 | 1,882,551.51 | (152,092.30) | 1,882,551.51 | 841,961.40 |
| 126670LN6 | 2,415,597.36 | 626,916.91 | 3,042,514.27 | 3,042,514.26 | (0.01) | 1.C 0.50711235704239981 | 1,460,640.00 |
| 126670LP1 | 7,123,064.58 | (596,888.59) | 6,526,175.99 | 5,761,620.57 | (764,555.42) | 5,761,620.57 | 2,062,295.21 |
| 126670PG7 | 2,444,356.65 | 610,383.35 | 3,054,740.00 | 3,054,739.99 | (0.01) | 14 EXPLANATION CONTRACTOR (C) 14 | 973,650.00 |
| 126670TU2 126670WT1 | 203,746.99 5,701,723.83 | (7,048.14) (140,685.72) | 196,698.85 5,561,038.11 | 188,591.24 5,410,642.91 | (8,107.61) (150,395.20) | 188,591.24 5,410,642.91 | 166,127.47 4,024,154.69 |
| 12667F2A2 | 225,614.10 | (140,685.72) (54,562.89) | 5,561,038.11 | 170,407.29 | (150,395.20) (643.92) | 5,410,642.91 | 4,024,154.59 |
| 12667FBJ3 | 2,827,064.21 | (108,914.75) | 2,718,149.46 | 2,515,383.04 | (202,766.42) | 2,515,383.04 | 1,926,746.07 |
| 12667FUL7 | 363,818.07 | 668,569.98 | 1,032,388.05 | 768,054.37 | (264,333.68) | 768,054.37 | 362,632.08 |
| 12667G4D2 | 32,994.70 | 5,056.87 | 38,051.57 | 38,064.70 | 13.13 | 38,064.70 | 47,697.12 |
| 12667GME0 | 18,880,537.38 | (297,783.85) | 18,582,753.53 | 18,548,991.69 | (33,761.84) | 18,548,991.69 | 10,248,733.30 |
| 12667GR62 | 13,052,068.54 | (667,748.98) | 12,384,319.56 | 12,339,645.63 | (44,673.93) | 12,339,645.63 | 7,945,081.82 |
| 12667GRW5 | 921,422.11 | (71,616.46) | 849,805.65 | 823,931.16 | (25,874.49) | 823,931.16 | 280,986.90 |
| 12667GS20 | 16,531,807.96 | (743,582.23) | 15,788,225.73 | 15,720,911.25 | (67,314.48) | 15,720,911.25 | 9,005,883.82 |
| 12667GWF6 | 11,062,552.39 | (800,695.78) | 10,261,856.61 | 9,789,343.33 | (472,513.28) | 9,789,343.33 | 5,977,273.89 |
| 12667GYX5 | 1,336,434.97 | (59,584.11) | 1,276,850.86 | 1,276,934.26 | 83.40 | 1,276,934.26 | 1,221,145.30 |
| 12667NAC2 126684AC3 | 302,475.15 | (34,563.72) | 267,911.43 3,727,959.03 | 251,911.17 | (16,000.26) | 251,911.17 | 202,228.60 |
| 126684AC3 12668A3Q6 | 3,671,234.92 | 56,724.11 | 3,727,959.03 | 2,519,422.70 | (1,208,536.33) | 2,519,422.70 | 2,717,065.70 3,642,147.56 |
| 12668A3Q6 | 11,532,394.21 | (1,224,490.18) 3,341.34 | 10,307,904.03 | 6,673.14 | (216,300.36) (7,926.40) | 6,673.14 | 3,642,147.56 31,045.27 |
| 12668A4B8 | 18,711,254.76 | (1,395,504.10) | 17,315,750.66 | 17.315.750.66 | [7,326.40] | 17,315,750.66 | 9,127,366.92 |
| Contraction of the second s | 14,011.78 | 27,523.14 | 41,534.92 | 15,366.29 | (26,168.63) | 15,366.29 | 73,212.54 |
| 12668A4G7 | | | | | | | |

| DEBALOZI I NERVECTION I ARACONS I BODS 201 I ARACONS I | CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|---|---------------------------------------|--|--|---|------------------------|--|------------------------------------|----------------------------|
| Biology Biology <t< th=""><th>12668ACG8</th><th></th><th>\$ (153,482.01)</th><th>\$ 4,845,406.11</th><th>\$ 4,845,406.08</th><th>\$ (0.03)</th><th>\$ 4,845,406.08</th><th>\$ 3,609,924.61</th></t<> | 12668ACG8 | | \$ (153,482.01) | \$ 4,845,406.11 | \$ 4,845,406.08 | \$ (0.03) | \$ 4,845,406.08 | \$ 3,609,924.61 |
| 0088822/1 008822/1 008822/1 008912 001911 001911 001911 <td></td> <td></td> <td></td> <td>4,325,912.55</td> <td></td> <td></td> <td></td> <td></td> | | | | 4,325,912.55 | | | | |
| B888A748 309840 309840 300840 309840 2283021 B888A749 1444231 (1645354) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (168455) 1058301 (1684550) 1058301 (1684551) (1684551) (1684551) (1684551) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 (168531) 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 1058301 105830 | | | | | | | | |
| 10688.00/90 2.3712338 [14693546] 3.388.004 3.388.205 [160330 3.582.005 528.001 778.001< | | 85,623.07 | | | | (0.15) | | |
| 058884Pric 956.48124 0 956.4824 0 058384 057.016 057.0 | | 2 and the second second | | | | and the second | | |
| 05884711 04.94004 987.75 0588471 04.951 05.77180 07.7780 < | | | (345,539.94) | | | A DESCRIPTION OF A DESC | | |
| DESERVICIP 22,247.44 (IP / READ) 0.02 7.778.16 5.778.16 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 7.728.758 <th< td=""><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td></th<> | | | - | | | | | |
| UB684AVPT 9.8016185 (H45233) 8.86.2733 (F.56.9770) (E.76.9770) (E.77.9780) (E | | | | | | 04.245 XY 2454 | | |
| DBBBAVQL SUBMAVQL | | • O CONTRACT OF THE CANADA | | | | | | |
| SKRIBBAU7 355,855.7 72,356.8 323,933.8 335,444.91 2,423,53 212,856.85 67,022,3 SKRIBBAU7 10,010,005 (12),225.05 | | | | | | | | |
| D666888/77 31404/3023 (0)2328/8 90054090 222288865 (2)25288865 773633 D666886/74 C677460 C677460 C78633 C786333 C7863333 C786333 C7863333 C786333 C7863333 C786333 C7863333 C78633333 C7863333 C7863333 | | | | | | | K | |
| DESSEDTI 62,7935 (DA386.5) 28,282.5 35,44.2 (TR84.3) 35,44.2 TR75,2836 (DA42.25) DESSED.5 T/T/N,740.7 CS 400.5 K, M20.2531 (CS 30.5) (CS 30.5) (CS 30.5) K, M20.2531 (CS 30.5) (CS 30.5) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>15,870,222,21</td> | | | | | | | | 15,870,222,21 |
| 06888823 1770678602 1770678602 (B1028324) (B102834) (B | 12668BDR1 | | | 28,392.33 | 9,544.23 | | 9,544.23 | |
| UBSRAM2 INS.88430 INS.88430 INS.884376 CO.032 INS.88476 UBSRAM2 C.20110 C.20110 C.20110 C.20110 S.20110 C.20110 S.20110 | 12668BE33 | 17,706,796.02 | and the second | 17,706,796.02 | | (913,166.34) | 16,793,629.68 | 8,840,208.91 |
| UBSRAFE 20.374.6 (ESR055) 4.781.6 2.247.30 (ESR055) 2.247.30 (ESR055) 2.247.30 (ESR055) (ESR055) <th(esr055)< th=""> <th(esr055)< th=""> <th< td=""><td></td><td></td><td></td><td></td><td></td><td>(620,497.66)</td><td></td><td></td></th<></th(esr055)<></th(esr055)<> | | | | | | (620,497.66) | | |
| USSSMM46 5,478,059 CS38,44142 (21,502,19) CS38,4414 327,788,52 USSSM120 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,233 (21,502,19) 23,533 (21,502,19) (23,534,12) (23,544,12) (23,544,12) (23,544,12) (23,544,12) (23,544,12) (23,554,12) (23,554,12) (23,554,12) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| USSAFP/SE 1,275.02 1,275.02 1,255.02 2,854400 USSAFV2 - 6,80.66 6,80.66 3,82.33 1,76.05 3,32.33 1,775.02 2,824400 USSAFV2 - 2,00.40 (12,1410) 41,222.43 1,92.27 1,72.82.75 USSAFV6 - 3,73.73 2,85.45 1,92.27 1,72.82.75 USSAFV6 - 3,73.73 2,85.45 1,82.27 2,82.53.75 2,85.45 1,82.27 2,82.53.75 2,85.45.76 2,85.45.76 2,85.45.76 2,85.45.77 2,85.45.77 2,85.45.77 2,85.45.77 2,85.45.77 2,85.45.77 2,85.45.77 2,85.57.85 88.22 2,85.25.78.55 2,85.25.78.57 2,85.57.85 1,85.22 1,85.27.85.78.57 2,85.57.85 1,85.27.85 1,85.27.85 1,85.27.85.78.57 2,85.57.85 1,85.27.85 1,85.27.85.78.57 1,85.27.85.78.57 1,85.27.85 1,85.27.85 1,85.27.85.77.85 1,85.27.85.77.85 1,85.27.85 1,87.27.18.36 1,87.27.18.36 1,87.27.18.36 1,87.27.18.36 1,87.27.18.36 1,87.27.18.36 | | | | | | | | |
| DESSAVU2 E8506 S2839 Q77655 S2839 D57655 DESSAUD S0.00.00 (4.05710) S32231 L00.55 D1055 D10555 D10555 D10552 D10555 D10552 D105555 D105522 D1055555 D105522 D1055555 D105522 D1055555 D10552355 D10552355 D10552355 D1055235555 D105523555 D10552355555 D10555555555555555555555555555555555555 | | | | | | | | |
| UBS84207 S2,124.00 (143,8415) 44,222.43 M,982.76 (23,287,73) M,982.76 (27,287,73) UBS84205 30,051.01 (11,10,10) 301.51.01 286,845.50 (14,82.21) 10,982.76 784.23 UBS82,66 30,051.01 (14,10,20) 286,745.50 (14,82.21) 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 286,745.50 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,264 10,756,274 10,757,270,170 10,756,274 10,757,270,170 10,756,274 10,756,274 10,756,274 10,757,270,170 10,756,274 10,756,274 10,757,270,170 10,756,274 10,757,270,170 10,756,274 10,757,270,170,170,170 10,756,274 10,757,270,170,170,170,170,170,170 10,757,270,170,170,172,170 10,757,270,170,172,170 | | 13,351.26 | | | | | 21.2 A C C C C C | |
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| USSSE.066 301(5131 Control 288,548.00 (14,82251) 228,548.00 75,84.28 USSSFP21 S63,071,20 S63,071,20 200,018.30 (14,175,20) 72,772,25 USSSFP21 S63,071,20 (14,175,20) 101,762,80 100,772,72 72,772,25 USSSF02 USS,572,00 (14,175,20) 101,772,60 (10,772,72,12,12) 100,772,72 100,772,712,12 100,772,712,712,712,712,712,712,712,712,712 | | 20.40.0000 | | | | | 40.000 (0.000 (0.000)) | |
| BESSFRFG3 SOF, MA335 (11,48,61) 232,274,52 222,390,75 202,001,865 522,390,75 2010,224,57 DESSFFP13 300,541,03 H41,462,28 E0,194,73,77 E0,55,913,88 E0,54,97,37 T,777,72,82 DESSFFP13 300,541,03 H41,462,28 E0,75,913,88 E0,75,913,89 E0,75,913,89 E0,75,913,84 E0,85,917,91 E0,75,914,84 E0,85,917,91 E0,75,914,84 E0,85,917,91 E0,75,914,84 E0,85,917,91 E0,75,914,84 E0,85,917,91 E0,75,914,84 E0,85,917,91 E0,72,123,84 E0,193,92,114 | | | [0,007.13] | | | | | |
| E686FPF23 S828.57.96 [14]/3128] 791.788.68 591.413.73 [271.778.22 E686FP102 L684.62.00 (65,066.68) L044.552.41 L075.595.85 E56.525 252.595.85 L54.448.02.07 E686FV02 L684.62.00 (65,066.68) L044.552.41 L077.802.46 (26,846.53) L063.245.17 E686FV02 L584.62.00 (27,247.81) (E84.62.01) L003.246.71 L203.247.148 L003.246.71 L203.247.148 L003.246.71 L203.247.148 L003.246.71 L203.247.148 | | | (11.418.61) | | | | | |
| UESSSPT10 390,540.09 149,402.26 523,943.27 525,559.35 556,22 523,559.55 1077,552.48 100,524.81 UESSSPV02 1344,727.44 (0,00.213) 1344,725.41 (2,7,7,150.00) (5,6,7,177.177.177.177.177.177.177.177.177.1 | | | | | | | | |
| US68FV02 U5832010 U5932010 U5932011 U59730248 U59730248 <thu4973303< th=""> <thu5973033< th=""> U59730</thu5973033<></thu4973303<> | | | | | | | | |
| 108889/09/2 1314/127294 (10.00210) 1304/22631 (10.27710150) (10.87430) 1088560/0-1 15.331257 (27.87351) (0.505726) (50.01271650) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.2278155) (10.7725160) (10.27279755) (10.7725160) (10.27279755) (10.27279755) (10.27279755) (10.27279755) (10.27279755) (10.27279755) (10.27279755) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279756) (10.27279766) (10.27279766) (10.27279766) (10.27279766) (10.27279766) (10.27279766) (10.272797676) (10.272797676) (10.272797676) (10.272797676) (10.2727976767776) (10.2727976767676) | 12669FVD2 | 1,169,620.10 | | | | | | |
| DESSEGREYI 18,990.71 3,248.34 26,898.95 36,230.16 30,500 26,220.16 53,225.95 DESSEGRMG 0,272,365.84 (1065,274.43) 3,207,194.43 33,38 9,207,134.44 (26,707,752,208.95,44 (26,707,752,208.95,44 (26,707,752,208.95,47,772,20,762,772,20,762,773,752,772,208,75,772,772,723,772,723,744,736,772,723 (44,73,724,73,74,74,74,744 (10,72,773,762,774,772,72,744,744,744,737,742,744,744,737,742,744,744,737,742,744,744,737,742,744,744,737,742,744,744,737,742,744,744,737,742,744,744,747,742,745,744,744,747,742,745,744,744,747,742,745,744,744,747,743,744,744,747,743,742,744,744,747,743,742,744,744,747,743,744,744,744,744,744,744 | 12669FW82 | 1,314,727.94 | | 1,304,725.81 | 1,287,811.50 | | 1,287,811.50 | 868,963.99 |
| 1888566946 3.31(1)403 (394,508.77) 3.825,857.82 3.571,944.42 (17,90,758.13) 1888567670 4.477,078.28 - 4.477,078.28 4.420,83.33 (14,833.38) 9.207,134.49 4.503.34 8.33.33 9.420,83.30 (14,80,737.84) 1.442,042.85 (14,82,742.85) 4.420,84.53 (14,82,742.85) 4.420,84.53 (14,82,742.85) 4.435,724.36 4.443,724.55 (14,82,84.26) 1.722,701.44 (14,84,84.26) 1.722,714.44 (15,60,60,50) 3.577,64 (14,84,84.26) 1.723,774.44 (15,60,60,50) 1.723,774.16 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| DESSEGNCY UD272:38354 UD052:27430 S.207:09478 S.207:09477 S.207:09478 | | C. T. 2 C. 2 C. C. S. 1 COL 12 | | | | | | |
| 108869179 4477/078.28 4472/078.28 4420,846.05 1843,00.23 2430,846.05 108869000 44.93,742.85 64,453,742.85 4420,846.05 (193,340.03) 3122,05 (143,340.23) 108869000 44.97,754.26 (153,215.79) 332,111.16 317,220.05 (143,830.23) 312,020.05 (143,840.23) (143,840.23) (143,840.23) (143,840.23) (143,840.23) (143,840.23) (143,840.23) (143,840.23) (113,845 (| | | | | | | | |
| DESEGUIPIO 44.433,724.36 -4.433,724.36 -4.433,724.36 -4.443,724.36 -4.443,724.36 -4.443,724.36 -4.443,725.37 DESEGUIVIO 41.155.55 (153,216.78) 3327,111.8 317,212.09 (14,832.07) 317,212.09 44,836,404.12 177,2126,414.55 151,034.64 122,034.04 151,034.64 155,337.66 -55,337.66 127,212,034.04 151,104.64 153,035.64 14,443,477.57.3 310,622.30 32,875,063.74 4,446,404.25 127,031,031.04 124,045.37.35 124,043.031.05 124,043.031.05 124,043.031.04 124,045.37.35 124,045.37.35 124,045.37.35 124,045.37.35 124,045.37.35 124,055.30.01.06 117,127,155.01 124,045.37.35 124,055.37.01.01.01 124,055.37.01.01.01 124,055.37.01.01.01 124,055.37.01.01.01.01 124,055.37.01.01.01.01 124,055.37.01.01.01.01 124,055.37.01.01.01.01 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 124,045.37.31 | | | (1,065,274.43) | | | | 10 146.107-1.0 (200.112.10) | |
| 1288562/W6 471,356,35 (193,216,79) 332,1118 317,220.03 (193,220,7) 197,220.03 (193,300,220) 1723594,485 4,77,7744 (195,500,07) 4,451,14.03 3387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 103,387,0564 / 104,373 3387,0564 / 103,387,056 / 103,387,056 / 103,387,056 / 103,387,056 / 103,387,056 / 103,387,056 / 101,372,375 (110,237,150) <td></td> <td></td> <td>11</td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | 11 | | | | | |
| H454.A456 4,47(7)*44 (195,500.9) 3,987,069.47 4,446,404.52 T2259AA56 15,377.86 15,377.86 12,118.45 12,118.45 15,105.23 3,987,050.47 4,446,404.52 T2259AA56 15,137.86 12,118.45 15,138.25 15,118.45 12,118.45 15,337.86 12,218.41 12,118.45 12,404,403.53 12,404,403.53 12,404,403.55 12,414.25 12,404,403.55 12,414.25 12,404,403.55 12,414.25 12,404,403.55 12,414.25 12,404,403.55 12,414.25 12,414.45 12,414.45 12,414.45 12,414.45 12,414.45 12,414.45 14,414.45 12,414.45 14,414.45 12,414.45 12,414.45 14,414.45 12,414.45 14,414.45 12,414.45 14,4 | | | STATES (1997) | | | | | |
| T2393A8B 15,337.86 15,337.86 15,307.86 13,184.45 15,337.20 17,337.337.24 17,3337.24 12,22,333.30 10,337.337.23 | | | | | | | | |
| T23981AL8 942,521.8 (31,89165) 300,532.30 277 300,532.30 277 300,532.30 300,532.30 277 300,532.30 300,532.30 277 300,532.30 22,550,400.25 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,340.57 126,350.50 126,323.50 126,323.50 127,357.55 146,323.55 127,357.55 146,317.55 126,337.50 126,328.55 126,337.50 126,328.55 126,337.50 126,375.50 126,375.50 126,375.50 126,375.50 126,375.50 126,375.50 126,375.50 126,375.50 126,375.50 127,375.33 146,375.57 137,076.44 137,076.54 127,075.53 146,355.50 127,375.33 156,75.53 144,468.50 127,075.75 100,170.54 22,377.56 100,176.54 127,075.75 100,370.54 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075.56 127,075. | | | [00,000.07] | | | | 14 Fight Provide Strength 201 | |
| T2381AL6 172361AL6 172374 126,444.10 72.53 126,444.10 240.653.53 T3007G3D6 2.556,040.25 - 2.256,040.25 2.350,0106 (247220.03) 2.350,0106 171,7375.55 T3007G476 445,3155.26 (55,280.09) 407,987.15 407,985.50 65.32 407,983.50 270,582.52 108,070.01 T3007G476 445,255.8 (555,466.42) 8,111.212.24 - 8,111.213.24 778,075.15 4.44 100,275.15 4.44 100,275.15 4.44 100,275.15 4.44 100,275.10 4.44 100,275.10 4.44 100,275.10 4.44 100,275.10 4.44 100,275.25 10,444.50 10,275.25 10,444.50 10,275.25 10,444.50 10,275.25 10,444.50 10,275.25 10,444.50 10,275.25 2,450.76 10,377.55 2,480.76 10,377.55 2,480.76 10,377.55 2,480.76 10,377.55 2,480.40 2,377.75.85 10,314.55 10,314.55 10,314.55 10,314.55 10,314.55 10,314.55 10,314.55 < | | | (3189165) | | | | | |
| 173076208 2556/40.25 2556/40.25 2556/40.25 2556/40.25 2556/40.25 1177.2375 173076144 13176.06 1865.25 152.285.50 65.39 132.285.50 47.935.50 65.39 132.285.52 109.07.00 173076144 13176.06 1865.55 152.287.53 14.07.287.50 81.1127.24 - 81.1127.24 14.1127.24 - 81.1127.24 14.95.09.77.61 109.07.07.01 144.53.37.06 14.95.00 0.01 157.07.548.20 12.285.59 12.85.59.12 18.05.02 0.01 157.07.548.20 12.285.59 12.85.59.12 18.05.01.0 0.01 157.07.548.20 12.287.55 12.85.59.12 12.85.59.12 18.05.01.0 0.01 157.07.548.20 12.85.59.12 12.85.59.12 18.05.01.0 0.01 157.07.548.20 12.95.75.56 10.03.149.139 19.05.27.57.55 10.01 16.05.05.06.06 12.77.244.03 10.01.45.60 12.77.244.03 10.01.45.60 12.77.244.03 10.01.45.60 12.77.244.03 10.03.85.60.42 2.90.90.02.85 15.05.05.23.1 15.00.05.90 15.05.05.23.1 | | | | | | | | |
| T30TQH76 443,195,28 (55,280,03) 407,957,18 407,953,50 66,32 407,953,50 270,258,32 T30TQH44 151,076,06 1,555,55 102,351,91 152,255,22 (55,91) 152,225,32 109,772,13 44,458,77 T30TQH2C 161,752,551 4,44 101,725,13 4,444,257,13 102,720,22 102,725,13 4,44 101,725,13 14,448,89,77 T30TGPE2 16,552,201,73 (4,442,553,31) 102,702,33 28,550,13 0.01 18,752,850,01 12,755,78,38 2,757,758,38 0.03 2,787,738,58 2,803,044,89 17,303,044,19 13,705,48,20 101,856,058,42 16,752,850,01,30 16,852,833 16,752,850,01,30 16,852,833 16,752,850,01,30 16,852,833 16,752,850,01,30 16,852,833 16,752,850,01,30 16,852,833 15,752,952,01,30 16,852,833 15,752,952,01,30 16,852,833 16,752,850,01,30 16,852,833 16,855,00,42 9,855,00,42 16,850,030 17,303,044,143,01,444,143 101,450,00 17,304,444,133 16,442,033,01 16,444,00,00,00 17,372,444,143,03,01,444,143,03,01,444,00 | | | | | | | | |
| T3070RMQ8 8.86.698.68 (505.69.42) 8.111212.4 5.111212.4 5.111212.4 7.90078779 T3070RM79 448.283.59 (105.55.30) 102.720.29 102.72513 4.44 100.7581.3 101.8458.07 T3070RPE2 118.552.001.73 (4.442.55.34) 13.710.548.20 0.01 18.550.13 10.7557.253 10.727213 4.44.502.37 101.865.001.01 85.550.13 10.7577.254.83 10.7577.258.93 2.2797.758.96 0.03 2.797.758.96 2.003.04.84 10.965.003.03 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 9.009.002.80 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900.42 10.985.900 10.985.900.42 10.98 | | | (55,298.08) | | | | | |
| T3070R/P3 448,283.58 (315,652,30) 102,720,23 102,725,13 4.84 102,725,13 4.84,888,77 T3070F2F2 8,652,017,3 (6,442,255,34) 112,705,448,10 310,705,420 0.011 18,705,018 12283,325,02 T3070F2V2 651,013,85 (442,455,72) 68,590,12 88,590,13 0.011 88,590,13 101,450,01 10 | 17307GH84 | | 1,655.85 | 132,831.91 | 132,825.92 | (5.99) | 132,825.92 | 108,707.01 |
| 17307GPE2 18,852,801.73 (4,842,255,44) 13,710,544.20 0.01 18,710,544.20 12,283,356.68 17307GPV4 28,254,465.76 (13,726,262,82) 2,797,756.83 2,797,756.86 0.03 2,747,756.96 2,800,014.85 17307GPV4 28,254,465.76 (13,726,282,82) 2,797,756.86 0.044.60 (17,424,08) 10,845,500,42 9,890,322,68 17303GALP 27,273,06 10,845,500,42 9,860,322,88 (17,757,83) 10,845,500,42 9,860,322,88 17303GALP 22,723,10 11,870,77 222,239,88 56,873,39 (18,75,283,28) 10,845,500,42 9,863,833 (17,754,91) 373,722,43 13,719,748,433 13,719,748,433 13,719,748,433 13,719,748,433 13,719,748,433 13,719,748,433 13,719,748,433 14,719,744,143 14,771,72,443 14,771,72,443 14,771,72,443 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 14,771,748,433 | | | | | | | | 7,609,572.61 |
| 17307GPV2 65(10)38 (44)55(7) 68,590.12 88,590.13 0.01 68,590.13 166,726,90 17307GPV2 2,824,857.65 (17,256.25) 2,777,756.96 0.03 2,777,756.96 0.03 2,777,756.96 0.03 2,777,756.95 0.03 2,777,756.95 0.03 2,777,756.95 0.03 2,777,756.95 0.03 2,777,756.95 0.03 2,777,756.95 0.03 <td></td> <td></td> <td></td> <td>A 1 = 0.100 L = 0.000 A = 0.000 A = 0.000</td> <td></td> <td></td> <td>10 ADD 2012 (01) 404 (01) 704 (01)</td> <td>414,688.77</td> | | | | A 1 = 0.100 L = 0.000 A = 0.000 A = 0.000 | | | 10 ADD 2012 (01) 404 (01) 704 (01) | 414,688.77 |
| T73070Y04 2,823,465,75 (17,728,52) 2,737,736,86 0.03 2,737,736,86 2,800,304,86 T7309ALA 739363,33 (176,228,22) 27,570,66 (174,240,60) <td>1.6.4400.0017.042123.275</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | 1.6.4400.0017.042123.275 | | | | | | | |
| 17305CAL9 79.393.33 (EX.423.25) 27.570.68 10.145.60 (T7.424.08) 10.145.60 55.00.30 17309MAFD 220.723.10 (T57.0776 0.2385.004.42 (T7.367.03) 56.828.33 150.0330 56.828.33 157.078.10 10.988.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.088.50.04.22 9.085.50.03 157.072.64 10.772.67.03 156.52.64 9.772.92.43 1.377.92.44 1.377.94.43 1.377.92.44 1.377.94.43 1.377.92.44 1.377.94.43 1.477.94.43 1.477.94.43 1.477.94.44 1.477.12 8.398.65 173092AAC 8.265.172.25 (E54.00.58) 8.4118.67.37 1.503.66 (1.473.177.47) 6.3416.367.30 5.677.470.00 1.503.06 (5.56.62.2) 1.503.06 2.553.02 5.507.470.00 173092AAC 4.56.56.01 4.70.077 3.565.69 2.553.02 5.507.670.00 1.503.06 (5.56.87.470.00 1.503.06 2.5553.02 5.507.470.00 1.503.02.22 | | | | A 01/01/06/01/210/01/1700 | | | | |
| 17309MAE9 13,65(23.34 (295,00.64) 12,76(097,70) 10,885,008.42 (18)75,298.28) 10,885,008.42 9,089,022.88 17309MAF4 774,441.84 (174,961.62) 559,480.02 773,724.49 (173,670.83) 550,623.31 550,723.85 17309MAF4 774,441.84 (174,961.62) 559,480.02 773,724.49 (125,747.53) 373,722.49 137,972.49 137,972.49 137,972.49 137,972.49 137,972.49 137,972.49 137,972.49 137,972.49 137,972.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 137,973.49 147,973.77 7,777.50 1509.00 156,953.91 134,973.49 144,923.93 131,856.44 77,270.20 150,90.00 156,953.91 144,922.91 137,977,40 144,923.93 144,923.93 144,922.91 144,923.93 144,923.93 144,222.94.10 144,222.91.10 144,222.91.10 1 | | | | | | | | |
| 17309RMAF0 22072910 11570.76 22229398 5662933 (173670.95) 5662933 5607395 17309RMAH4 774 44164 (174,96162) 598,48002 373,722.49 (225,747,53) 373,722.49 137984.33 17309RMAH4 514,175 - 9,483,53150 - 9,483,53150 (225,747,53) 9,131,483,37 6,446,000.00 17309RAH4 56,280,88 (4,625,83) 51,654,439 12,756,644 (37,983,50) 13,565,64 72,720.22 17309SAL4 8,526,1725 (504,005,88) 8,421,857,30 (1,473,177,47) 6,641,987,30 6,643,987,30 (1,473,177,47) 6,541,987,30 6,585,521 1,500,98 2,683,00 2,683,00 2,683,00 2,683,00 2,683,00 2,683,00 2,683,00 2,683,00 2,683,01 2,863,00 2,863,00 2,863,00 2,863,00 4,218,72 4,204,10 3,911,23 114,42,281 1,730,974,K3 - 2,860,40 4,226,72 4,263,71 4,226,72 4,263,71 4,226,72 4,263,71 4,218,72 4,238,731 4,2 | | | | | | | | |
| 17309RAH4 774 44164 (174.961.62) 593.480.02 373.732.49 (225.747.53) 373.732.49 1.317.984.37 17309GAC8 9.483.55150 - 9.483.55150 9.131.483.37 (652.047.85) 9.131.483.37 (642.000.00 17309GAC8 9.483.55150 9.141.75 4.197.12 (4.944.63) 4.197.12 (8.936.65 17309RAM4 56.204.808 (4.625.83) 51.654.39 12.656.44 73.989.351 13.656.84 77.97.200 17309SAM2 4.858.01 4.720.97 5.356.88 2.653.02 (6.003.96) 2.553.02 5.013.98 17309SAM2 4.554.564.03 20.288.62 74.852.65 39.91123 (14.421.71) 6.441.97.00 6.87.470.00 17309YAJ6 54.564.03 20.286.82 7.882.65 39.91123 (14.421.72) 0.421.67.2 42.206.10 17309YAJ6 54.564.03 (27.826.82) 2.322.65.2 4.963.91 (18.982.61) 4.863.91 37.520.2 1731FAL8 30.687.23 (21.445.16) 5.442.05 174.482.6 14.422.04.10 173.144.22 137.544.8 22.216.205 14.424.21 50.74 | | | | | | | | |
| 17309QAC8 9,483,51150 9,483,51150 9,114,8337 (652,047,83) 9,114,8337 (6,44,000,00 17309QAC4 6,344,757 - 9,34175 4,197,12 (6,944,863) 13,555,64 73,270,22 17309QAC4 8,325,1712,5 (504,005,86) 8,421,165,37 6,941,387,30 (1,473,177,47) 6,941,387,30 5,687,470,00 17309SAN2 4,635,610 4,720,37 5,365,38 2,553,02 1,050,38 2,688,06 17309SAN0 7,214,87 (177,27) 7,077,60 1,050,98 2,688,06 1,442,103,311,144,21 3,31123 114,422,21 17300YAK3 - 2,864,03 2,226,52 4,863,31 18,352,61 4,863,31 7,520,222,12,05 17310VAC3 - 2,864,03 2,226,52 4,863,31 18,352,61 4,216,72 4,220,410 17310VAC7 3,160,248,55 4,301,373,76 2,862,498,86 (2,27,437,16) 1,440,032,26 1,227,427,105 17310VAC7 3,160,248,55,41 4,303,373,76 2,482,442,72 (116,80,51) 2,448,442,72 | | | | | | | | |
| 17309GAM6 3,14175 - 3,14175 (4,944.83) 4,197.12 8,836,85 17309FAM4 56,208,85 (4,62,83) 51,654,39 13,656,64 (3,938,35) 13,656,64 73,700,20 17309FAM4 6,820,810 (4,22,83) 53,656,88 2,555,02 (6,803,86) 2,555,02 5,013,39 17309FAM4 6,556,84 2,255,02 (6,803,86) 2,555,02 5,003,08 2,655,02 5,003,08 2,655,02 5,003,08 2,686,00 2,686,00 2,686,00 2,686,00 2,686,00 2,686,00 4,267,21 4,22 | | | 10000000000000000000000000000000000000 | | | | | |
| 173958AC4 8,32517125 (604,00589) 8,421(8537 6,341987.90 (1,479,177.47) 6,341987.90 5,687,470.00 173958AM2 4,636.01 4,720.97 9,356.98 2,553.02 (6,603.96) 2,553.02 5,013.99 173095AM0 7,214.87 (137.27) 7,077.60 1,500.08 (5,668.52) 1,509.08 2,668.08 173097AJL6 54,64.03 20,288.62 74,852.25 3,911.23 (34,941.42) 3,911.23 (14,422.42,41.01) 173097AJL6 54,664.03 20,288.62 74,852.25 4,863.31 (18,362.81) 4,963.91 37,520.61 17310FAL8 30,887.23 (21,445.18) 9,442.05 164.36 (9,287.68) 164.36 222,120.65 17310FAL8 30,887.23 (224,445.53) 490.130.23 3,553.037.72 2,449.442.72 (13,605) 2,449.442.72 507.446.40 22540V507 1189.042.00 555.537.72 2,449.450.77 1,362.95.94 1,460.92.86 1,916.205.94 1,362.95.94 1,362.95.94 1,362.95.94 1,362.95.94 1,362.95.94 1,362.95.94 1,362.95.94 2,368.02 2,386.02 2,386.0 | | | €. | | | | | 8,836.65 |
| 173095AM2 4,536,01 4,720,37 9,366,38 2,553,02 (6,803,36) 2,553,02 5,013,33 173095AM2 7,214,67 (137,27) 7,077,60 1,509,08 (5,568,52) 1,509,08 2,668,00 173097AX3 - 22,660,03 20,288,62 74,862,65 33,911,23 (14,422,81) 33,911,23 (14,422,81) 17310UAE2 51,053,34 (27,826,82) 23,226,52 4,863,31 (15,826,61) 4,863,31 (17,826,82) 22,226,23 164,36 (9,287,89) 184,36 222,122,05 17311YAC7 3,150,245,53 49,010,23 3,850,379,72 2,864,948,86 (7,78,809,90) 2,864,948,86 2,101,458,18 17312YAH6 1,830,393,35 (22,64,64,53) 1,667,523,42 1,440,032,26 (227,497,16) 1,440,032,26 1,534,891,53 17312YAC7 3,800,42,00 555,538,77 2,443,560,77 2,449,442,72 (103,653,40) 2,864,948,86 2,410,458,18 2,240,490,30 2,449,442,72 1,436,235,94 1,456,235,94 1,456,235,94 1,473,419,26 - 1,473,419,26 - 1,473,419,26 1,473,419,26 - 1,473,419,26 - | 17309RAM4 | 56,280.88 | (4,625.89) | 51,654.99 | | (37,998.35) | 13,656.64 | 73,720.22 |
| 17309SAN0 7.214.87 (137.27) 7.077.60 1509.08 (568.62) 1509.08 2.688.08 17309YAJ6 54,640.3 20,288.62 74,852.65 39,911.23 (34,941.42) 39,911.23 (14,42.81) 17309YAJ6 . 28,604.03 28,604.03 4,216.72 (24,387.31) 4,216.72 42,204.103 17310FAL8 30,872.23 (21,445.18) 94.420 164.38 (32,87.63) 175.30 175.30 17317/AL7 3,160,249.53 490,130.23 3,830,379.76 2,862,498.86 (767,800.90) 2,882,498.86 2,101,458.18 173127AH6 1,480,042.00 553.87.7 2,449,580.77 2,449,247.27 (138,025.54) 1,444.0.03.2.66 1,514,891.53 2,2540V5D0 1156,255.44 1,352.554 1,352.554 1,352.554 1,352.554 1,352.554 1,352.554 1,352.554 1,352.554 1,352.3554 1,352.3554 2,284.509.80 1,356.376.86 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 691,510.66 | | | | | | | | |
| 17309YAJ6 54,564.03 20,288.82 74,882.85 39,31123 (14,422,81 17309YAK3 - 28,604.03 28,604.03 28,604.03 4,216.72 (24,387,31) 4,216.72 42,204.10 17310LAE2 51,055.34 (27,328.82) 23,226.52 4,883.31 (18,326.21) 4,863.31 37,550.15 1731FAL8 30,887.23 (21,445.18) 9,442.05 164.36 (32,37,63) 154.36 222,132.05 1731FAL6 1,893,933.35 (226,464.53) 1,667,529.42 1,440,032.26 (227,47,16) 1,440,032.26 1,534,891.53 22540V500 115,031.22 (28,738.44) 86,237.8 9,691.16 (101.62) 86,591.16 74,025.85 22540V500 115,031.22 (28,738.44) 86,237.8 9,691.16 (101.62) 86,591.16 74,025.85 22540V500 115,031.22 (28,738.44) 86,231.910.3 (103,638.40) 1,368,780.86 691.510.65 22541VE15 1,474,349.26 - - 1,474,349.26 1,368,780.86 691.510.65 22541VL18 5,118,467.43 (127,751.32) 4.990,706.17 | 61. J. M. J. A. U. S. CO. S. Z. U. C. | | | | | | | |
| 173097AK3 - 28604.03 28604.03 4,216.72 (24,387.31) 4,216.72 42,204.10 17310LAE2 51,053.34 (27,826.82) 23,226.52 4,863.91 (18,362.61) 4,863.91 37,520.51 173117AL8 30,887.23 (21,445,18) 9,442.05 164.36 (12,221,32.05 173117AL7 3,150,249.53 440,130.23 3,630,379.76 2,862,498.86 (767,880.90) 2,862,498.86 2,101,458.18 173127A146 1839,393.35 (22,644.53) 11667,529.42 1440.032.26 1534,491.53 2240/92.716 1,440.032.26 1534,491.53 22540/957 1,890,042.00 559,538.77 2,449,580.77 2,449,442.72 (138.05) 2,449,442.72 507,466.40 22540/970 893,974.17 126,261.17 1156,225.94 1,352,76.94 -1,135,236.94 633,980.86 (103,638.40) 1,368,780.86 691,500.56 225411/915 1074,616.32 470706.1 1421686.33 1,420.919.03 1676.790 1,420.919.03 889,509.76 225411/915 1074,612.2 768,741 | | | | | | | | |
| 173100AE2 51053.34 (27.828.82) 23.226.52 4,863.91 118.362.61 4,863.91 37.520.51 17311FAL8 30,887.23 (21,445.16) 3,442.05 164.36 (9,287.69) 164.36 222,132.05 17311FAL6 1,850,249.53 (40,130.23 3,630,379.76 2,862,498.86 (767,800.90) 2,862,498.86 2,101,458.18 17311FAL6 1,839,393.35 (226,444.53) 1,667,529.42 1,440,032.26 (227,497.16) 1,440,032.26 1,554,891.55 22540V3F7 1,890,042.00 559,538.77 2,449,500.77 2,449,442.72 1036,276.94 - 1,136,235.94 - 1,136,235.94 623,860.28 22540VQ70 893,974.17 2362.6177 1,136,235.94 - 1,136,235.94 623,860.28 631,510.56 22541NE15 1,473,419.26 - 1,420,919.03 (863,400) 1,368,780.86 691,510.56 22541NE15 1,074,616.32 347,070.61 1,420,919.03 (767.90) 1,420,919.03 859,509.76 22541QH4 5,184,474.9 (107,761.32) < | 11112 D A 51010 OVA | 54,564.03 | | | | | | |
| 17311FAL8 30,887.23 (21,445,18) 9,442.05 (16,36) (9,287,69) (16,36) (22,438,36) 222,132,05 17311T/AC7 3,150,243,53 480,130,23 3,630,379,76 2,862,498,86 (767,880,90) 2,862,498,36 2,014,58,183 17312TA1H6 1893,939,395 (226,464,53) 1667,529,42 (1440,032,26 (127,449,442,72 (138,05) 2,449,442,72 507,466,40 22540V3F7 1,890,042,00 559,538,77 2,449,500,77 2,449,442,72 (138,05) 2,449,442,72 507,466,40 22540V9T0 899,374.17 236,261,77 1136,235,34 1,136,235,34 1,136,235,34 1,136,235,34 1,136,235,34 2,288,400,11,368,780,86 691,500,576 22541VBE5 1,473,419,26 - 1,473,419,26 1,473,419,26 1,473,619,20 0.03 4,390,706,20 2,288,500,20 22541VBE5 1,473,419,26 - 1,473,619,20 0.03 4,390,706,20 2,288,500,20 2,288,500,20 2,288,500,20 2,288,500,20 2,258,500,20 2,258,500,20 2,258,500,20 2,258,500,20 | | FLOFOOL | | | | | | |
| IP3117AC7 3,150,249,53 480,130,23 3,630,379,76 2,862,498,86 (767,880,90) 2,862,498,86 2,101,489,18 I7312TAH6 1,893,933,95 (226,464,53) 1,667,529,42 1,440,032,26 (227,497,16) 1,440,032,26 1,534,8153 I22540/95D0 115,031,22 (28,738,44) 86,292,78 86,191.16 (10162) 86,191.16 74,034,42,72 507,468,40 I22540/VQ70 899,974.17 236,261.77 1,136,235.94 - 1,136,235.94 623,860,28 I22541/NE55 1,473,419,26 - 1,473,419,26 1,369,780,86 (103,638,40) 1,369,780,86 691,500,86 I22541/NE55 1,074,616,32 347,070,61 1,421,686,33 1,420,919,03 (767,390) 1,420,919,03 859,509,76 I22541/NE18 5118,467,49 (127,613,2) 4,390,706,12 4,390,706,20 0,03 4,390,706,42 2,288,500,02 I22541/QHM1 663,173,64 613,317,19 1,276,444,82 618,344 2,789,444,82 2,388,700,02 I22541/QHM1 663,173,64 613,077,36,43 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 17312TAH6 1893,993,95 (226,464,53) 1,667,529,42 1,440,032,26 (227,497,16) 1,440,032,26 1,534,891,53 22540V3F7 1,830,042,00 555,538,77 2,449,860,77 2,449,442,72 (138,05) 2,449,442,72 507,468,40 22540VGD0 1150,0122 (28,738,44) 86,292,78 86,19116 (101,62) 86,19116 74,035,85 22541VQ70 899,974,17 236,261,77 1,136,235,94 - 1,136,235,94 623,860,28 22541VBT5 1,473,419,26 - 1,473,419,26 - 1,473,419,36 639,700,86 (101,633,40) 1,368,780,86 691,500,78 22541WBT5 1,074,616,32 347,070,61 1,421,866,33 1,420,919,03 (787,90) 1,420,919,03 893,970,620 2,288,500,02 22541UBT3 2,880,202,96 (91,441,62) 2,789,761,34 2,789,444,82 633,48 2,789,444,82 2,389,03,00 225410,225 552,429,39 - 552,429,39 541,611,89 1127,634,486 1614,949,55 225410,225 552,429,39 - 552,429,39 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 22540V3F7 1,890,042.00 559,538.77 2,449,580.77 2,449,442.72 (138,05) 2,449,442.72 507,466.40 22540V5D0 115,031.22 (28,738.44) 86,292.78 86,191.16 (101.62) 86,191.16 74,035.85 22540V5D0 899,374.17 236,261.77 1,136,235.94 - 1,136,235.94 - 1,369,780.86 (103,638.40) 1,369,780.86 691,510.56 22541NEE5 1,473,419.26 - 1,473,419.26 1,473,419.26 - 1,472,419.33 859,509.76 22541NET5 1,074,616.32 347,070.61 1,421,666.33 1,420,919.03 (787.90) 1,420,919.03 859,509.76 22541NET5 1,074,616.32 347,070.61 1,421,666.33 1,278,444.82 683.48 2,788,444.82 2,389,709.70 2,288,500.20 2,288,500.20 2,288,500.20 2,288,500.76 2,25410,215 552,429.39 541,611.83 (105,610.76,44.82 2,789,444.82 2,789,444.82 2,789,444.82 2,238,709.70 225410,215 578,546.63 575,938.00 166,18,494.55 2,25415,118 312,765 | | | | | | | | |
| 22540V5D0 115,031.22 (28,738.44) 86,292.78 86,191.16 (101.62) 86,191.16 74,035.85 225410V270 899,374.17 236,261.77 1,136,235.34 1,136,235.34 - 1,136,235.94 - 1,136,235.94 623,860.28 225410E55 1,473,419.26 - 1,473,419.26 1,473,419.26 1,489,780.86 631,510.56 225410E15 1,074,616.32 347,070.61 1,421,686.93 1,420,919.03 (103,583.40) 1,389,780.86 631,510.56 225410UE3 2,880,202.96 (91,441.62) 2,788,761.34 2,789,444.82 683.44 2,789,444.82 2,389,709.70 225410DE5 552,429.39 - 552,429.39 541,611.89 (10,818.10) 541,611.89 312,569.38 225410DE5 552,429.39 - 552,429.39 541,611.89 (10,818.10) 541,611.89 312,569.58 225410DE5 552,429.39 - 552,429.39 541,611.89 (10,818.10) 541,611.89 312,650.58 225410DE5 552,429.39 - 552,554 | | | | | | | | 507,466.40 |
| 22540VQ70 899,974.17 236,261.77 1,136,235.94 1,136,235.94 1 1,136,235.94 622,860.28 22541NJEE5 1,473,419.26 - 1,473,419.26 1,389,780.86 (103,638,40) 1,389,780.86 (831,510.56 22541NJET5 1,074,616.32 347,070.61 1,421,686.33 1,420,919.03 (767,90) 1,420,919.03 859,509,76 22541NJET5 1,074,616.32 347,070.61 1,421,686.33 1,420,919.03 (767,90) 1,420,919.03 859,509,76 22541NJET5 1,074,616.32 347,070.61 1,4390,706.17 4,930,706.20 2,288,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.20 228,500.57 329,507.93 30,707.06 1,276,344.86 (145,97) 1,276,344.86 618,494.55 225410,174 32,255.00 370,790.64 28,78 370,790.64 331,650.58 225410,174 331,650.58 225410,174 330,174.13 245,780.50 5 | | | | | | | | 74,035.85 |
| 22541N5E5 1,473,419.26 - 1,473,419.26 1,369,780.86 (103,638,40) 1,369,780.86 691,510.56 22541NET5 1,074,616.32 347,070.61 1,420,619.03 (767,90) 1,420,919.03 859,509.76 22541NEL8 5,118,467,49 (127,761.32) 4,390,706.17 4,390,706.20 0.03 4,390,706.20 2,288,500.02 22541NUE3 2,880,020.296 (91,441.62) 2,788,761.34 2,789,444.82 683.48 2,789,444.82 2,288,500.02 22541DUE3 2,880,020.296 (91,441.62) 2,788,761.34 2,789,444.82 683.48 2,789,444.82 2,398,700.02 22541DUE5 552,423.99 - 552,423.99 541,611.99 (10,818.10) 541,611.99 312,958.91 22541DFK3 481,402.84 (110,640.38) 370,790.64 28,78 370,790.64 321,950.50 22541DFK4 330,174.13 245,750.50 575,954.65 575,938.00 (1663) 575,938.00 262,950.66 22541SUF4 350,8174.08 220,527.23 799,173.31 798,461.81 | 22540VQ70 | | | | | | | |
| 22541NFL8 5,118,467,49 (127,761.32) 4,990,706.17 4,990,706.20 0.03 4,990,706.20 2,288,500.02 22541NUE3 2,880,202.96 (91,441.62) 2,788,761.34 2,789,444.82 683,48 2,789,444.82 2,388,709.70 22541Q4M1 663,173.64 613,317.19 1,276,490.83 1,276,344.86 (145.97) 1,276,344.86 618,494.55 22541QDE5 552,429.39 - 552,429.39 541611.89 (10,818.10) 541611.89 312,2958.31 22541QDE5 552,429.39 - 552,429.39 541611.89 (10,818.10) 54161.89 312,2958.31 22541QVE5 578,646.08 220,527.23 799,173.31 738,461.81 (711.50) 738,461.81 912,246.41 22541SV1 3,733,593.83 (4,813,15) 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3,733,580.68 - 3 | 22541N5E5 | 1,473,419.26 | | 1,473,419.26 | 1,369,780.86 | | 1,369,780.86 | 691,510.56 |
| 22541NUB3 2,880,202.96 (9)(441.62) 2,788,761.34 2,789,444.82 683.48 2,789,444.82 2,398,703,70 22541Q4M1 663,173.64 613,317.19 1,276,490.83 1,276,344.86 (145.97) 1,276,344.86 618,494.55 22541QDB5 552,423.99 - 552,423.99 541,611.89 (10,818.10) 541,611.89 312,958.31 22541QDFX3 481,402.84 (110,640.98) 370,761.86 370,790.64 28,78 370,790.64 331,650.58 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SPL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SPC4 434,980.63 93,437.29 52.8,417.92 - 52.8,417.92 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>859,509.76</td> | | | | | | | | 859,509.76 |
| 22541Q4M1 663,173.64 613,317.19 1,276,490.83 1,276,344.86 (145.97) 1,276,344.86 618,494.55 22541QDB5 552,429.99 - 552,429.99 541,611.89 (10,818.10) 541,611.89 312,958.91 22541QFK3 481,402.84 (110,640.98) 370,761.86 370,790.64 28.78 370,790.64 331,650.58 22541QJFK4 330,174.13 245,780.50 575,954.63 575,938.00 (16.63) 575,938.00 262,950.66 22541QV25 578,640.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,276,344.86 962,290.66 22541QV25 578,640.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SV1 3,738,393.83 (4,813.15) 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824.24 22541SPC4 434,980.63 93,437.29 528,417.92 528,417.92 385,161.77 22541SPC4 434,980.63 93,437.29 528,417.92 528,417.92 | | | | | | | | 2,288,500.02 |
| 22541QDB5 552,429.99 - 552,429.99 541,611.89 (10,818.10) 541,611.89 312,958.91 22541QFK3 481,402.84 (110,640.98) 370,761.86 370,790.64 28.78 370,790.64 331,650.58 22541QJR4 330,174.13 245,780.50 575,954.63 575,938.00 (16.63) 575,938.00 262,950.66 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SU75 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SU75 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SU75 578,646.08 220,527.23 793,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SU71 3,738,930.83 (4,813.15) 3,733,580.68 - 3,733,580.68 962,824.24 22541SPC4 434,980.63 93,437.29 528,417.92 - 528,417.92 | | | | | | | | |
| 22541QFK3 481,402.84 (110,640.98) 370,761.86 370,790.64 28.78 370,790.64 331,650.58 22541QJR4 330,174.13 245,780.50 575,954.63 575,938.00 (16.63) 575,938.00 262,950.66 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SV1 3,738,393.83 (4,813.15) 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824.24 22541SPC4 434,980.63 93,437.29 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 - 528,417.92 3085,161.77 308,161.77 32 | | | 613,317.19 | | | | | |
| 22541QJR4 330,174.13 245,780.50 575,954.63 575,938.00 (16.63) 575,938.00 262,950.66 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246.41 22541SFL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SFL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SFL7 3,733,580.68 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824.24 22541SFC4 434,980.63 93,437.29 528,417.92 - 528,417.92 385,161.77 22541SFC4 434,047.25 (127,205.03) <td< td=""><td></td><td></td><td>(110 0 10 00)</td><td></td><td></td><td></td><td></td><td></td></td<> | | | (110 0 10 00) | | | | | |
| 22541QV25 578,646.08 220,527.23 799,173.31 798,461.81 (711.50) 798,461.81 91,246,41 22541SFL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SJV1 3,738,393.83 (4,813.15) 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824,24 22541SRC4 434,980.63 93,437.29 528,417.92 - 528,417.92 385,161.77 22541SRC4 434,980.63 93,437.29 528,417.92 - 528,417.92 385,161.77 22541SRC3 31,598.34 (7,509.28) 24,089.06 12,763.53 (11,325.53) 12,763.53 43,762.64 22541SSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SSR4 2,613,816.01 (531,847.60) 2,081,968.41 1,786,429.75 (295,538.66) 1,786,429.75 869,884.19 22543SRG5 124,076.57 (79,230.82) 44,845.76 0.01 44,845.76 48,115.99 | | | | | | | | |
| 22541SFL7 852.18 (105.66) 746.52 69.29 (677.23) 69.29 510.78 22541SJV1 3,738,393.83 (4,813.15) 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824.24 22541SBC4 434,980.63 93,437.29 528,417.92 528,417.92 - 528,417.92 385,161.77 22541SBC4 434,980.63 93,437.29 528,417.92 528,417.92 - 528,417.92 385,161.77 22541SBC4 434,980.63 93,437.29 528,417.92 - 528,417.92 385,161.77 22541SBC1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SSD4 2,613,816.01 (53,1847.60) 2,081,968.41 1,786,429.75 (295,538.66) 1,786,429.75 869,884.19 225458RG5 124,076.57 (79,230.82) 44,845.76 0.01 44,845.76 48,1 | | | | | | | | |
| 2254ISJVI 3,738,393.83 (4,813,15) 3,733,580.68 3,733,580.68 - 3,733,580.68 962,824,24 2254ISRC4 434,980.63 93,437.29 528,417.92 528,417.92 - 528,417.92 385,161.77 2254ISRC4 434,980.63 93,437.29 528,417.92 528,417.92 - 528,417.92 385,161.77 2254ISRC3 31,598.34 (7,509.28) 24,089.06 12,763.53 (11,325.53) 12,763.53 43,762.64 2254ISSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 965,190.68 2254ISSR4 2,613,816.01 (531,847.60) 2,081,968.41 1,786,429.75 (295,538.66) 1,786,429.75 969,884.19 225458RG5 124,076.57 (79,230.82) 44,845.76 0.01 44,845.76 48,115.99 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470F88 15,198.33 (5,167.70) 42,992.75 5,549.27 (37,443.48) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 22541SRC4 434,980.63 93,437.29 528,417.92 528,417.92 528,417.92 385,161.77 22541SR23 31,598.34 (7,509.28) 24,089.06 12,763.53 (11,325.53) 12,763.53 43,762.64 22541SR23 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SR44 2,613,816.01 (531,847.60) 2,081,968.41 1,786,429.75 (295,538,66) 1,786,429.75 869,884.19 225458RG5 124,076.57 (79,230.82) 44,845.76 0.01 44,845.76 48,115.99 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470F84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470F88 15,198.33 (5,167.70) 42,992.75 5,549.27 (37,443.48) 5,549.27 63,483.41 2254VORK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) | | | | | | (011,20) | | |
| 22541SR23 31,598.34 (7,509.28) 24,089.06 12,763.53 (11,325.53) 12,763.53 43,762.64 22541SSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SXR4 2,613,816.01 (531,847.60) 2,081,968.41 1,786,429.75 (295,538.66) 1,786,429.75 869,884.19 225458RG5 124,076.57 (79,230.82) 44,845.76 44,845.76 0.01 44,845.76 48,115.99 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470R70 96,510.45 (53,517.70) 42,992.75 5,549.27 (37,443.80) 5,549.27 63,483.41 2254V0R88 15,198.33 (5,16.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254VWK0 212,092.46 (310,532.74) (98,440.28) (1 | | | | 528,417.92 | | 201 | | |
| 22541SSD1 314,047.25 (127,205.03) 186,842.22 187,095.50 253.28 187,095.50 865,190.68 22541SXR4 2,613,816.01 (531,847.60) 2,081,968.41 1,786,429.75 (295,538.66) 1,786,429.75 869,884.19 225458RG5 124,076.57 (79,230.82) 44,845.75 44,845.76 0.01 44,845.76 48,115.99 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470R70 96,510.45 (53,517.70) 42,992.75 5,549.27 (37,443.48) 5,549.27 63,483.41 225470R88 15,198.33 (5,180.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254W0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 802,850.58 1,182,221.51 802,850.58 | | | | | | (11,325.53) | | |
| 225458BG5 124,076.57 (79,230.82) 44,845.75 44,845.76 0.01 44,845.76 48,115.99 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470DR70 96,510.45 (53,517.70) 42,992.75 5,549.27 (37,443.48) 5,549.27 63,483.41 225470B88 15,198.33 (5,180.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254W0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | 22541SSD1 | 314,047.25 | (127,205.03) | 186,842.22 | 187,095.50 | 253.28 | 187,095.50 | 865,190.68 |
| 225470C84 82,798.50 (68,343.29) 14,455.21 167.58 (14,287.63) 167.58 6,703.04 225470R70 96,510.45 (53,517.70) 42,992.75 5,549.27 (37,443.48) 5,549.27 63,483.41 225470R38 15,198.33 (5,180.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254W0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | | | | | | | | 869,884.19 |
| 225470B70 96,510.45 (53,517.70) 42,992.75 5,549.27 (37,443.48) 5,549.27 63,483.41 225470B88 15,198.33 (5,180.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254W0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | | | | | | | | |
| 225470F88 15,198.33 (5,180.78) 10,017.55 1,203.65 (8,813.90) 1,203.65 10,731.34 2254\v0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254\v0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | | | | | | | | |
| 2254W0KK0 212,092.46 (310,532.74) (98,440.28) (106,103.50) (7,663.22) (106,103.50) 145,399.74 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | | | | | | | | |
| 2254W0NK7 1,547,996.44 (160,746.35) 1,387,250.09 1,182,221.51 (205,028.58) 1,182,221.51 802,850.58 | 3. 04. 3. C2 T1 CAN 04 T C C C | | | | | | | |
| | | | | | | | | |
| 12 CAR CHALLYS 1 1 14 CAR 20 C 000 1 1 10 CAR CHALL 10 C | 2254WUNK7 22943HAD8 | 1,547,996.44 | (160,746.35) (597,627.00) | 1,387,250.09 | 1,182,221.51 | (205,028.58) (960,669.68) | 1,182,221.51 | 802,850.58 7,054,053.00 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--|--|--|----------------------------------|---------------------------------------|---------------------------------|------------------------------|---|
| 22943HAK2 | | \$ 15,690.33 | \$ 46,208.23 | \$ 201.96 | \$ (46,006.27) | \$ 201.96 | \$ 8,097.82 |
| 23242TAB2 | 4,953,226.88 | (301,664.83) | 4,651,562.05 | 4,063,349.86 | (588,212.19) | 4,063,349.86 | 3,404,713.15 |
| 23243AAD8 | 1,565,156.10 | (124,145.33) | 1,441,010.77 | 1,293,891.82 | (147,118.95) | 1,293,891.82 | 743,267.56 |
| 23244FAM6 | 24,363.20 | (20,376.13) | 3,987.07 | 88.50 | (3,898.57) | 88.50 | 31,646.43 |
| 23244LAB7 | 4,296,125.45 | (919,083.73) | 3,377,041.72 | 2,921,778.81 | (455,262.91) | 2,921,778.81 | 2,582,580.00 |
| 23245QAA7 | 2,760,260.16 | (106,228.45) | 2,654,031.71 | 2,609,924.65 | (44,107.06) | 2,609,924.65 | 1,467,295.67 |
| 23248AAJ0 | 1,565,856.87 | (105,779.76) | 1,460,077.11 | 1,301,324.71 | (158,752.40) | 1,301,324.71 | 1,068,942.12 |
| 23332UAC8 | 5,807,742.68 | (13,168.35) | 5,794,574.33 | 5,741,469.60 | (53,104.73) | 5,741,469.60 | 3,866,071.61 |
| 23332UAR5 | 10,467,214.03 | (18,172.73) | 10,449,041.30 | 10,449,041.30 | a second a second | 10,449,041.30 | 6,182,658.05 |
| 23332UAS3 | 277,932.48 | 1000 000 000 000 000 000 000 000 000 00 | 277,932.48 | 206,727.94 | (71,204.54) | 206,727.94 | 65,384.78 |
| 23332UBV5 | 7,460,439.38 | (479,169.10) | 6,981,270.28 | 6,981,270.28 | a second second second | 6,981,270.28 | 4,313,808.10 |
| 23332UCM4 | 658,612.31 | 10.000 | 658,612.31 | 643,759.22 | (14,853.09) | 643,759.22 | 401,892.70 |
| 23332UDU5 | 22,851,604.71 | (656,343.79) | 22,195,260.92 | 22,100,532.47 | (94,728.45) | 22,100,532.47 | 13,289,579.24 |
| 23332UFV1 | 1,605,962.27 | (74,651.56) | 1,531,310.71 | 1,531,310.71 | - | 1,531,310.71 | 843,104.65 |
| 251508AB3 | 12,475,288.19 | (297,899.32) | 12,177,388.87 | 10,617,465.44 | (1,559,923.43) | 10,617,465.44 | 6,145,035.48 |
| 25150PAD1 | 32,778.73 | (16,297.96) | 16,480.77 | 1,959.61 | (14,521.16) | 1,959.61 | 4,542.36 |
| 251510FB4 | 8,549,333.83 | (194,897.70) | 8,354,436.13 | 7,642,454.65 | (711,981.48) | 7,642,454.65 | 5,761,634.00 |
| 251510FL2 | 159,899.64 | | 159,899.64 | 156,803.09 | (3,096.55) | 156,803.09 | 227,998,74 |
| 251510HS5 | 13,603,006.39 | (1,103,261.72) | 12,499,744.67 | 12,076,035.59 | (423,709.08) | 12,076,035.59 | 8,439,838.24 |
| 251510NB5 | 6,034,679.55 | | 6,034,679.55 | 5,767,870.03 | (266,809.52) | 5,767,870.03 | 3,683,705.40 |
| 251510NC3 | 8,740,923.18 | 5,593,334.86 | 14,334,258.04 | 14,334,258.03 | (0.01) | 14,334,258.03 | 2,968,247.91 |
| 25151AAA9 | 4,856,137,55 | 2,503,372.19 | 7,359,509.74 | 6,689,907.58 | (669,602.16) | 6,689,907.58 | 3,929,711.54 |
| 251563DR0 | 102,525.63 | (50,707.75) | 51,817.88 | 32,476.26 | (19,341.62) | 32,476.26 | 102,321.81 |
| 26248PMM0 | 10,997.67 | (30,101,10) | 10,997.67 | 2,416.74 | (8,580.93) | 2,416.74 | 5,730.01 |
| 26410MAF7 | 5,233,856.64 | (2,757,559.00) | 2,476,297.64 | 2,700,672.60 | 224,374.96 | 2,700,672.60 | 527,148.00 |
| 26410WAD0 | 3,213,269.77 | 413,203.94 | 3,626,473.71 | 3,097,151.46 | (529.322.25) | 3.097,151.46 | 856,615.50 |
| 26441EAC5 | 401,016.00 | (116,766.00) | 284,250.00 | 284,250.00 | (020,022.20) | 284,250.00 | 175,000.00 |
| 26441NAA9 | 401,016.00 | 53,400.00 | 53,400.00 | 16,200.00 | (37,200.00) | 16,200.00 | 16,200.00 |
| 26441NAB7 | | 31,000.00 | 31,000.00 | | (20,200.00) | 10,800.00 | 10,800.00 |
| 29108PAB0 | (134,092.48) | 2,264,092.48 | 2,130,000.00 | 10,800.00 2,130,000.00 | [20,200.00] | 2,130,000.00 | 1,100,000.00 |
| 30247DAD3 | 2,051,017.09 | 10 10 00 000 Million Control of Million | 913,605.32 | | (68,516.81) | 845,088.51 | 1,000,034.00 |
| 1000 A 20 A 20 C 20 C 20 C 20 C 20 C 20 C | | (1,137,411.77) | * | 845,088.51 | | c J 10.0 A 240020000 F | 1 A.A. 124 A.A. 12 A.A. |
| 316599AB5 31678UAA7 | 140,483.38 | 159,741.30 | 140,483.38 | 136,159.33 | (4,324.05) | 136,159.33 | 131,868.91 |
| | 289,345.77 | | 449,087.07 | 448,714.56 | (372.51) | 448,714.56 | 228,687.27 |
| 318340AB2 | 1,106,527.87 | 449,771.16 | 1,556,299.03 | 1,315,378.39 | (240,920.64) | 1,315,378.39 | 611,000.01 |
| 32027NLM1 | 10,391.79 | (1,561.24) | 8,830.55 | 8,830.55 | | 8,830.55 | 9,161.00 |
| 32051DCK6 | 563,580.03 | 1 | 563,580.03 | 552,360.05 | (11,219.98) | 552,360.05 | 551,934.49 |
| 32051DRA2 | 115,648.30 | and the second second | 115,648.30 | 109,462.89 | (6,185.41) | 109,462.89 | 101,136.64 |
| 32051DV33 | 794,995.19 | (53,051.26) | 741,943.93 | 742,001.26 | 57.33 | 742,001.26 | 631,716.89 |
| 32051GBV6 | 195,657.25 | the second s | 195,657.25 | 190,371.32 | (5,285.93) | 190,371.32 | 247,779.49 |
| 32051GCF0 | 554,677.61 | (231,053.37) | 323,624.24 | 260,229.45 | (63,394.79) | 260,229.45 | 479,396.76 |
| 32051GFF7 | 114,141.34 | (49,374.38) | 64,766.96 | 38,252.95 | (26,514.01) | 38,252.95 | 44,989.43 |
| 32051GVN2 | 3,821,650.34 | 1 | 3,821,650.34 | 3,791,624.29 | (30,026.05) | 3,791,624.29 | 3,605,696.38 |
| 32051GZS7 | 7,648,650.03 | (484,876.35) | 7,163,773.68 | 6,908,445.51 | (255,328.17) | 6,908,445.51 | 5,687,933.60 |
| 32052CAD5 | 187.27 | 1 | 187.27 | - | (187.27) | 13 | |
| 32056CAH2 | 18,026,259.76 | (719,438.20) | 17,306,821.56 | 17,195,946.42 | (110,875.14) | 17,195,946.42 | 13,160,090.74 |
| 32113JAA3 | 745,161.46 | 1 | 745,161.46 | 730,438.24 | (14,723.22) | 730,438.24 | 399,219.66 |
| 32113JBV6 | 690,144.22 | (368,021.55) | 322,122.67 | 228,030.96 | (94,091.71) | 228,030.96 | 118,856.40 |
| 35729RAE6 | 10,399,373.35 | (270,043.94) | 10,129,329.41 | 7,883,777.67 | (2,245,551.74) | 7,883,777.67 | 8,255,183.02 |
| 35952Z007 | 12,597,726.70 | (4,238,353.77) | 8,359,372.93 | 8,065,469.68 | (293,903.25) | 8,065,469.68 | 2,239,090.41 |
| 35952Z023 | 10,157,208.88 | (3,420,733.95) | 6,736,474.93 | 6,509,562.83 | (226,912.10) | 6,509,562.83 | 1,725,443.26 |
| 35952Z031 | 10,918,604.98 | (3,621,147.46) | 7,297,457.52 | 6,890,943.13 | (406,514.39) | 6,890,943.13 | 1,698,588.00 |
| 35952Z049 | 9,616,866.38 | (3,111,100.34) | 6,505,766.04 | 5,920,336.51 | (585,429.53) | 5,920,336.51 | 1,433,549.70 |
| 35952Z056 | 9,823,862.10 | (3,161,367.50) | 6,662,494.60 | 6,015,993.51 | (646,501.09) | 6,015,993.51 | 1,367,656.20 |
| 35952Z064 | 10,038,057.69 | (3,213,383.11) | 6,824,674.58 | 6,114,977.70 | (709,696.88) | 6,114,977.70 | 1,448,192.70 |
| 35952ZA06 | 27,551,645.51 | (13,015,358.19) | 14,536,287.32 | 11,259,327.99 | (3,276,959.33) | 11,259,327.99 | 3,837,485.15 |
| 35952ZA14 | 1,310,604.18 | (608,032.74) | 702,571.44 | 525,997.05 | (176,574.39) | 525,997.05 | 172,084.53 |
| 35952ZA22 | 2,174,056.20 | (1,016,132.73) | 1,157,923.47 | 879,036.25 | (278,887.22) | 879,036.25 | 266,455.75 |
| 36228FU38 | 133,252.51 | (23,408.35) | 109,844.16 | 110,225.32 | 381.16 | 110,225.32 | 135,474.16 |
| 362334EB6 | 11,750,921.86 | (409,585.78) | 11,341,336.08 | 10,432,832.98 | (908,503.10) | 10,432,832.98 | 7,905,838.40 |
| 362334FS8 | 1,498,434.51 | (52,548.01) | 1,445,886.50 | 1,268,784.30 | (177,102.20) | 1,268,784.30 | 896,004.31 |
| 362341SG5 | 973,759.47 | (251,383.68) | 722,375.79 | 722,619.50 | 243.71 | 722,619.50 | 841,148.33 |
| 362341VU0 | 22,216,825.75 | (706,260.26) | 21,510,565.49 | 21,510,565.56 | 0.07 | 21,510,565.56 | 14,506,947.50 |
| 362341XE4 | 24,725,080.51 | (1,120,609.69) | 23,604,470.82 | 23,619,213.22 | 14,742.40 | 23,619,213.22 | 20,524,915.29 |
| 36242D3Z4 | 99,672.30 | 18,970.87 | 118,643.17 | 57,525.76 | (61,117.41) | 57,525.76 | 37,989.60 |
| 36242DBY8 | 1,514,752.44 | (11,567.69) | 1,503,184.75 | 1,503,222.82 | 38.07 | 1,503,222.82 | 1,542,213.75 |
| 36242DBZ5 | 736,203.43 | (295,389.29) | 440,814.14 | 431,349.89 | (9,464.25) | 431,349.89 | 174,847.45 |
| 36242DGA5 | 255,499.68 | (78,936.04) | 176,563.64 | 131,227.71 | (45,335.93) | 131,227.71 | 109,513.40 |
| 362437AC9 | 2,904,701.65 | | 2,904,701.65 | 2,766,512.29 | (138,189.36) | 2,766,512.29 | 2,200,124.57 |
| 36244LAA1 | 3,592,536.98 | (35,823.51) | 3,556,713.47 | 3,346,055.90 | (210,657.57) | 3,346,055.90 | 2,781,928.22 |
| 362480AD7 | 20,578,094.31 | (1,551,939.62) | 19,026,154.69 | 17,271,484.62 | (1,754,670.07) | 17,271,484.62 | 10,506,726.52 |
| 38012UAA7 | 702,306.52 | (135,212.34) | 567,094.18 | 567,094.18 | 22 | 567,094.18 | 463,963.48 |
| 39538AAN6 | 112,699.15 | (42,873.56) | 69,825.59 | 6,620.32 | (63,205.27) | 6,620.32 | 46,850.28 |
| 39538RAB5 | 12,822,232.56 | [211,618,14] | 12,610,614.42 | 12,610,614.42 | | 12,610,614.42 | 6,530,042.45 |
| 39538RBB4 | 14,678,426.13 | | 14,678,426.13 | 14,242,584.03 | (435,842.10) | 14,242,584.03 | 7,704,968.48 |
| 39538WBH0 | 18,553.24 | (5,118.63) | 13,434.61 | 12,049.27 | (1,385.34) | 12,049.27 | 10,356.98 |
| 39538WEU8 | 40,208.50 | (8,527.45) | 31,681.05 | 1,855.69 | (29,825.36) | 1,855.69 | 18,233.47 |
| 39538WFH6 | 12,189,549.72 | (450,769.55) | 11,738,780.17 | 11,497,667.50 | (241,112.67) | 11,497,667.50 | 5,790,767.49 |
| 39538WHF8 | 35,953,806.23 | (2,193,286.66) | 33,760,519.57 | 33,038,438.02 | (722,081.55) | 33,038,438.02 | 17,810,559.51 |
| 39539GAA0 | 5,782,377.38 | (2,100,200,00) | 5,782,377.38 | 5,687,762.28 | (94,615.10) | 5,687,762.28 | 3,254,887.46 |
| 40430HAJ7 | 224,963.40 | (53,507.84) | 171,455.56 | 68,648.39 | (102,807.17) | 68,648.39 | 51,328.98 |
| 40430HBH0 | 26,420.54 | 6,245.24 | 32,665,78 | 6,438.06 | (102,007.17) | 6,438.06 | 8,564.40 |
| 40430HBJ6 | 1,430.41 | 10.873.51 | 12,303.92 | 2,561.10 | (9,742.82) | 2,561.10 | 3,899.46 |
| 40430HB36 40430HCQ9 | 1,430.41 | (9,836.80) | 7,514.00 | 2,561.10 | | 3,267.41 | 3,899.46 |
| 40430HDC9 | • Q | | * | • • • • • • • • • • • • • • • • • • • | (4,246.59) | 1,792,320,84 | 20230000000000000000000000000000000000 |
| LINE DRAW DRAW 11 12 12 | 1,851,099.68 | (12.047.04) | 1,851,099.68 | 1,792,320.84 | (58,778.84) | 2 1 1 2 7 1 2 P 1 2 P | 1,382,382.87 |
| D 13 20 10 10 10 10 10 10 10 10 10 10 10 10 10 | 63,957.60 | (12,947.84) | 51,009.76 1,956.176.05 | 40,225.13 1,906,241.76 | (10,784.63) | 40,225.13 | 60,728.90 |
| 40430HEB0 | - 0. 2021 03:000 (201) | 2000/2000 1 000 a 1 000 a 1 | | 1 MILE 281 70 | (49,934.29) | 1 0102 231 70 | 1,318,660.00 |
| 40430HEB0 40430HFL7 | 1,956,176.05 | 1 | 0.5.8 5 6 6 2 6 5 F | CLOWING CONTRACTOR CONTRACTOR | A STOLE DOCTOR DOCTOR AND AND A | 1,906,241.76 | 111112 CON 112 - POLICE PRO |
| 40430HEB0 40430HFL7 40430MAB3 | 1,956,176.05 774,684.30 | no con con la la la la | 774,684.30 | 498,323.78 | (276,360.52) | 498,323.78 | 427,663.10 |
| 40430HEB0 40430HFL7 40430MAB3 40430VAG2 | 1,956,176.05 774,684.30 8,658,131.22 | - 1,992,799.59 | 774,684.30 10,650,930.81 | 498,323.78 10,650,930.84 | (276,360.52) 0.03 | 498,323.78 10,650,930.84 | 427,663.10 6,347,544.39 |
| 40430HEB0 40430HFL7 40430MAB3 | 1,956,176.05 774,684.30 | no con con la la la la | 774,684.30 | 498,323.78 | (276,360.52) | 498,323.78 | 427,663.10 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|------------------------|--|--------------------------------|----------------------------------|-------------------------------|------------------------------|-------------------------------|------------------------------|
| 40431KAA8 | \$ 218,202.31 | \$ - | \$ 218,202.31 | \$ 199,872.54 | \$ (18,329.77) | | \$ 171,190.71 |
| 40431KAE0 40431KAL4 | 7,121,578.31 | (179,682.76) | 6,941,895.55 | 5,616,940.27 | (1,324,955.28) | 5,616,940.27 | 4,391,833.37 |
| 40431KAL4 | 3,059.18 | 29,984.05 (2,656.02) | 29,984.05 403.16 | 356.28 7.99 | (29,627.77) (395.17) | | 39,389.28 5,149.68 |
| 40431RAN5 | 42,004.00 | (25,007.00) | 16,997.00 | 7,087.43 | (9,909.57) | 7,087.43 | 40,890.00 |
| 40431XAE2 | 5,000,000.00 | (561,010.00) | 4,438,990.00 | 3,669,719.88 | (769,270.12) | 3,669,719.88 | 2,298,750.00 |
| 40431XAF9 | 1,652,330.35 | (203,975.66) | 1,448,354.69 | 1,186,537.22 | (261,817.47) | | 2,520,998.43 |
| 41161PA86 | 2,172,925.09 | (184,140.35) | 1,988,784.74 | 1,982,904.87 | (5,879.87) | 1,982,904.87 | 1,517,659.57 |
| 41161PFR9 | 1,486,451.33 | (24,007.88) | 1,462,443.45 | 1,462,165.21 | (278.24) | 1,462,165.21 | 948,636.14 |
| 41161PH55 | 42,645.44 | (24,922.09) | 17,723.35 | 3,658.60 | (14,064.75) | 3,658.60 | 54,018.22 |
| 41161PHC0 41161PHU0 | 8,923,425.56 | (145 000 40) | 8,923,425.56 | 8,884,066.38 | (39,359.18) | 8,884,066.38 | 5,672,667.45 |
| 41161PHZ9 | 8,601,760.49 70,913.71 | (145,308.40) 82,797.01 | 8,456,452.09 153,710.72 | 8,430,019.21 153,889.42 | (26,432.88) 178.70 | 8,430,019.21 153,889.42 | 5,932,136.36 180,593.67 |
| 41161PKH5 | 757,675.22 | (22,173.52) | 735,501.70 | 725,024.85 | (10,476.85) | 725,024.85 | 396,503.30 |
| 41161PL43 | 24,615,331.86 | (2,590,119.02) | 22,025,212.84 | 21,612,784.20 | (412,428.64) | 21,612,784.20 | 11,709,148.24 |
| 41161PLR2 | 14,244,717.90 | (385,166.07) | 13,859,551.83 | 13,825,335.74 | (34,216.09) | 13,825,335.74 | 8,366,287.54 |
| 41161PMG5 | 17,253,098.35 | (435,416.46) | 16,817,681.89 | 16,726,726.35 | (90,955.54) | 16,726,726.35 | 9,864,976.57 |
| 41161PQU0 | 15,032,844.26 | (509,899.05) | 14,522,945.21 | 14,404,648.24 | (118,296.97) | 14,404,648.24 | 8,046,381.00 |
| 41161PSC8 | 187,355.22 | (104,485.09) | 82,870.13 | 33,906.46 | (48,963.67) | 33,906.46 | 128,673.17 |
| 41161PTN3 | 2,488,737.90 | - | 2,488,737.90 | 2,403,295.01 | (85,442.89) | 2,403,295.01 | 1,429,172.80 |
| 41161PTP8 41161PWB5 | 1,047,870.97 | (49,765.79) (221,789.19) | 998,105.18 7,796,329.91 | 894,911.80 7,739,206.28 | (103,193.38) | 894,911.80 7,739,206.28 | 381,718.55 4,267,591.76 |
| 41161PXH1 | 8,018,119.10 920,291,74 | [221,703.13] | 920,291.74 | 916,897.69 | (57,123.63) (3,394.05) | 916,897.69 | 4,267,031.76 |
| 41161PZR7 | 118,106.83 | (67,955.53) | 50,151.30 | 50,150.84 | (0.46) | 50,150.84 | 144,552.84 |
| 41162DAF6 | 11,701,738.11 | (661,584.41) | 11,040,153.70 | 11,040,153.68 | (0.40) | 11,040,153.68 | 6,862,911.53 |
| 41164LAB5 | 17,946,999.15 | (161,791.91) | 17,785,207.24 | 16,997,897.58 | (787,309.66) | 16,997,897.58 | 8,449,856.09 |
| 43739EAP2 | 22,961,392.55 | (820,456.47) | 22,140,936.08 | 22,140,936.08 | a second | 22,140,936.08 | 12,892,201.96 |
| 43739EBJ5 | 10,261,824.53 | | 10,261,824.53 | 10,189,859.48 | (71,965.05) | 10,189,859.48 | 7,276,570.28 |
| 43739EBS5 | 10,255,869.16 | ¥7 | 10,255,869.16 | 10,210,251.89 | (45,617.27) | 10,210,251.89 | 6,956,810.14 |
| 44328AAB6 45071KDD3 | 110,785.78 | 101.010.010 | 110,785.78 | 97,220.60 | (13,565.18) | 97,220.60 | 91,241.98 |
| 45071KDD3 45254NHV2 | 2,258,869.68 | (21,618.04) | 2,237,251.64 371,610.30 | 1,959,951.95 367,980.49 | (277,299.69) (3,629.81) | 1,959,951.95 367,980.49 | 1,845,852.93 123,297.15 |
| 45254NJG3 | 1,549,447.63 | (6,571.48) | 1,542,876.15 | 1,538,876.76 | (3,829.39) | 1,538,876.76 | 928,880.28 |
| 45254NJK4 | 263,296.35 | [0,011.40] | 263,296.35 | 248,823.16 | (14,473.19) | 248,823.16 | 227,276.45 |
| 45254NJP3 | 205,413.04 | 36,624.01 | 242,037.05 | 217,461.32 | (24,575.73) | 217,461.32 | 80,537.81 |
| 45254NJV0 | 1,138,070.34 | (9,708.64) | 1,128,361.70 | 1,128,361.70 | | 1,128,361.70 | 788,426.01 |
| 45254NJX6 | 292,353.93 | 6,584.43 | 298,938.36 | 298,704.57 | (233.79) | 298,704.57 | 289,072.22 |
| 45254NKA4 | 495,568.65 | (65,119.76) | 430,448.89 | 431,215.66 | 766.77 | 431,215.66 | 321,464.99 |
| 45254NKD8 | 4,629,985.41 | and the | 4,629,985.41 | 4,626,242.43 | (3,742.98) | 4,626,242.43 | 3,429,700.17 |
| 45254NKF3 | 5,907,974.72 | (4,269.54) | 5,903,705.18 | 5,903,705.18 | - | 5,903,705.18 | 4,022,194.93 |
| 45254NKK2 | 283,289.05 | (174,576.02) | 108,713.03 | 107,138.87 | (1,574.16) | 107,138.87 | 60,564.22 |
| 45254NKX4 45254NNP8 | 7,161,988.36 | (10,938.73) (58,004.25) | 7,151,049.63 | 7,000,982.48 | (150,067.15) (325,612.75) | 7,000,982.48 | 4,810,195.34 9,037,984.78 |
| 45254NPA9 | 17,242,032.23 | (21,220.96) | 17,220,811.27 | 17,188,650.63 | (32,160.64) | 17,188,650.63 | 11,291,071.24 |
| 45254NPG6 | 1,824,326.79 | 68,839,48 | 1,893,166.27 | 1,499,661.60 | (393,504.67) | | 784,659.56 |
| 45254NPU5 | 6,143,726.31 | (56,958.49) | 6,086,767.82 | 6,081,734.04 | (5,033.78) | 6,081,734.04 | 3,455,846.04 |
| 45254TMK7 | 103,933.71 | 44,404.56 | 148,338.27 | 148,251.52 | (86.75) | | 58,150.97 |
| 45254TSM7 | 5,134,958.75 | 10000 | 5,134,958.75 | 4,904,216.59 | (230,742.16) | 4,904,216.59 | 2,203,345.32 |
| 45254TTM6 | 7,821,649.09 | 3,574,764.87 | 11,396,413.96 | 11,392,853.15 | (3,560.81) | | 114,739.03 |
| 452570AA2 | 108,099.32 | (11,936.08) | 96,163.24 | 96,163.25 | 0.01 | 96,163.25 | 70,513.16 |
| 45257EAA2 45660L4P1 | 7,076,387.15 621,804.05 | (332,234.94) (133,988.47) | 6,744,152.21 487,815.58 | 6,379,410.87 57,105.29 | (364,741.34) (430,710.29) | 6,379,410.87 57,105.29 | 2,700,786.82 |
| 45660L4Q9 | 384,064.65 | (251,714.72) | 132,349.93 | 979.46 | (131,370.47) | | 42,763.04 |
| 45660LAU3 | 198,143.26 | (201(11112) | 198,143.26 | 171,417.93 | (26,725.33) | | 166,005.65 |
| 45660LCN7 | 7,169,685.04 | (373,021.18) | 6,796,663.86 | 6,776,094.11 | (20,569.75) | | 3,622,615.51 |
| 45660LGX1 | 178,224.04 | (114,519.62) | 63,704.42 | 63,704.11 | (0.31) | 63,704.11 | 72,065.00 |
| 45660LKW8 | 29,413,454.36 | and the | 29,413,454.36 | 29,030,201.20 | (383,253.16) | 29,030,201.20 | 15,624,210.43 |
| 45660LNB1 | 411,659.39 | 8,529.99 | 420,189.38 | 327,147.44 | (93,041.94) | | 236,660.48 |
| 45660LR84 | 279,459.32 | (212,446.68) | 67,012.64 | 17,959.47 | (49,053.17) | | 126,578.07 |
| 45660LVD8 45660LW96 | 46,323.44 | 5,215.42 | 51,538.86 | 32,328.46 | (19,210.40) | | 44,144.81 |
| 45660LWD7 | 4,663,844.83 5,091,502.81 | (200,285.25) (1,201,715.18) | 4,463,559.58 3,889,787.63 | 4,362,887.12 3,884,344.71 | (100,672.46) (5,442.92) | 4,362,887.12 3,884,344.71 | 2,225,089.04 2,954,382.62 |
| 45660LYW3 | 5,853,501.88 | (131,428.11) | 5,722,073.77 | 5,391,847.32 | (330,226.45) | 5,391,847.32 | 2,803,125.90 |
| 45660N2J3 | 6,372,718.41 | (42,070.33) | 6,330,648.08 | 6,179,827.90 | (150,820.18) | 6,179,827.90 | 3,707,712.83 |
| 45660N5H4 | 7,613,450.26 | (85,652.21) | 7,527,798.05 | 7,335,159.95 | (192,638.10) | 7,335,159.95 | 5,136,644.66 |
| 45660N7R0 | 297,682.97 | (38,427.25) | 259,255.72 | 125,824.32 | (133,431.40) | 125,824.32 | 121,149.00 |
| 45660NM44 | 270,353.97 | 12,515.17 | 282,869.14 | 283,563.82 | 694.68 | 283,563.82 | 456,915.03 |
| 45660NQ24 | 2,708,860.47 | (143,975.78) | 2,564,884.69 | 2,543,474.90 | (21,409.79) | | 2,131,329.60 |
| 45660NRB3 | 721,448.94 | 390,163.68 | 1,111,612.62 | 1,111,448.99 | (163.63) | 1,111,448.99 | 561,917.32 |
| 45660NS30 45660NT96 | 3,078,528.74 | (5,877.59) | 3,072,651,15 | 3,039,838.61 | (32,812.54) | 3,039,838.61 | 1,572,367.56 |
| 45660N196 | 3,452,909.04 21,551,229.32 | (716,844.00) | 3,452,909.04 20,834,385.32 | 3,384,296.00 20,836,618.72 | (68,613.04) 2,233.40 | 3,384,296.00 20,836,618.72 | 2,624,022.47 |
| 45661EAA2 | 424,264.23 | (41,654.37) | 20,834,385.32 | 382,609.84 | 2,233.40 | 382,609.84 | 296,062.18 |
| 45661EAM6 | (15,929.66) | (1,001.01) | (15,929.66) | | 15,929.66 | | - |
| 45661LAG3 | 4,656,310.95 | 2,674,595.53 | 7,330,906.48 | 6,982,957.06 | (347,949.42) | 6,982,957.06 | 4,222,057.95 |
| 45661XAK8 | (2,861.52) | | (2,861.52) | | 2,861.52 | | - |
| 45662BAJ8 | 150,566.18 | (31,994.75) | 118,571.43 | 118,571.43 | ana contra | 118,571.43 | 96,138.02 |
| 45664BAE7 | 125,574.24 | (4,872.64) | 120,701.60 | 32,217.23 | (88,484.37) | 32,217.23 | 59,179.35 |
| 45664BAF4 | 14,896.53 | | 14,896.53 | 151.42 | (14,745.11) | | 16,400.35 |
| 45667QAJ0 | 152,815.71 | (110,494.63) | 42,321.08 | 23,470.58 | (18,850.50) | | 58,765.38 |
| 45667WAA6 45667WAC2 | 5,791,497.51 | | 5,791,497.51 1,061,712.03 | 5,738,173.98 912,641.26 | (53,323.53) (149,070.77) | 5,738,173.98 912,641.26 | 3,396,490.07 597,113.27 |
| 45667WAU2 | 1,061,712.03 | (8,676.62) | 6,591.00 | 2,073.04 | (149,070.77) (4,517.96) | 912,641.26 | 14,553.23 |
| 45668WAE7 | 617,686.02 | 126,591.46 | 744,277.48 | 689,250.87 | (55,026.61) | | 407,227.90 |
| 464125AC7 | 2,049,608.69 | (451,355.39) | 1,598,253.30 | 1,411,834.09 | (186,419.21) | | 1,545,252.80 |
| 464126BW0 | 518,562.49 | 160,365.74 | 678,928.23 | 678,104.61 | (823.62) | 678,104.61 | 315,144.13 |
| 46412AAD4 | 4,426,669.31 | (304,691.87) | 4,121,977.44 | 4,121,977.45 | 0.01 | 4,121,977.45 | 3,228,660.50 |
| 466247NC3 | 763,348.41 | 496,069.23 | 1,259,417.64 | 714,519.49 | (544,898.15) | 714,519.49 | 509,267.65 |

| Adjustment 46627ME8 \$ 8,378,386. 46627ME09 14,793,717. 46627MCS4 10,523,089. 466284AG1 6,110. 466284AG1 6,110. 466280AR7 39,647. 466290AR7 39,647. 466290AB7 32,632. 46630CAC8 4,241,516. 5252210A7 525,335. 5252210A7 525,395. 5252210V6 (8,775. 5252210V6 (8,775. 5252210V6 (8,775. 5252210V7 55,678. 5252210V8 (8,775. 5252210V8 (8,777. 5252210V8 (8,777. 5252210V9 (2,044,378. 5252210V1 13,787. 5252210V2 (2,044,378. </th <th>Cumulative Adjustment</th> <th>CUSIP</th> <th>Amortized Cost before OTTI</th> <th>Projected Cash Flow</th> <th>Recognized OTTI</th> <th>Amortized Cost after OTTI</th> <th>Fair Value</th> | Cumulative Adjustment | CUSIP | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|--|---|----------------------------|----------------------------------|-----------------------------|------------------------------|------------------------------|--|
| 46627MCS4 10,523,083. 466284AG1 6,110. 466286AH4 11,833. 46629NAC7 542,335. 46629QAB7 39,647. 46629QAB7 39,647. 46629QAB7 39,647. 46629QAB7 39,647. 46629QBF2 34,532. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 525221CD7 559,421. 525221CD7 559,421. 525221CD8 17,867,814. 525221CV6 18,775. 525221CV6 18,775. 525221GW1 13,735. 525221GW1 13,735. 525221GW1 13,735. 525221JA6 185,398. 525221JA6 185,398. 525221JA6 185,398. 525220A24 493. 525221JA6 18,574. 525220A27 7,948. 525220A24 493. 525220A24 493. 525220A24 | 9 \$ (401,760.29) | 247XE8 | \$ 7,976,626.20 | \$ 7,557,818.41 | \$ (418,807.79) | \$ 7,557,818.41 | \$ 4,957,619.01 |
| 466284AG1 6,110.1 466286AH4 11,833.1 46629BAR0 4,307,876.3 466290AU0 2,021,985.1 466290AU0 2,021,985.1 466290AU0 2,021,985.1 466290AU0 2,021,985.1 466290AU0 2,021,985.1 466290AU0 2,021,985.1 466290ACC8 4,241,516.1 46630CAC8 4,241,516.1 46630CAC8 4,241,516.1 46630CAC8 4,241,516.1 46630CAC8 4,241,516.1 525221AW7 921,355.1 525221AW7 921,355.1 525221AW7 921,355.1 525221AW7 953,873.1 525221AW7 954,233.1 525221AW7 954,233.1 525221AW7 953,873.1 525221AW7 954,233.1 525221AW7 953,833.1 525221AW7 953,833.1 525221AW6 14,945,833.1 525221AZ4 493.3 525221AZ4 493.3 525222AAG7 7,948.3 | (35,993.12) | 27MBQ9 | 14,757,724.80 | 14,588,991.65 | (168,733.15) | 14,588,991.65 | 9,339,570.00 |
| 466286AH4 11,833. 46629BAR0 4,307,876. 46629NAC7 542,935. 46629QAE7 39,647. 46629QAE7 39,647. 46629QEE5 9,013. 46629QEE5 9,013. 46629QEE5 9,013. 46629QEE5 28,239. 46630KAA4 1,953,316. 52520MFT5 237,961. 525221CD7 555,421. 525221CD7 559,421. 525221EV3 17,867,814. 525221FE2 4771. 525221FE2 4771. 525221GK7 55,878. 525221GK7 55,878. 525221GK7 55,878. 525221GK7 55,878. 525221GK4 2,041,438. 525221GK4 13,736. 525221GK4 14,216,698. 525221A24 4933. 525221A24 4933. 525221A24 4933. 525220A24 4933. 525220A24 4933. 525221A24 493. | 3 (724,672.55) | 27MCS4 | 9,798,416.88 | 9,473,967.41 | (324,449.47) | 9,473,967.41 | 5,291,066.21 |
| 46629BAR0 4,307,876: 46629QAR7 33,647. 46629QAR7 33,647. 46629QAR7 33,647. 46629QBF2 34,532. 46629QBF2 34,532. 46629QBF2 34,532. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 1,953,316. 525221DV6 18,775. 525221DV6 18,775. 525221DV6 18,775. 525221GW1 13,736. 525221A24 493. 525221A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. | | | 2,621.02 | 484.50 | (2,136.52) | 484.50 | 1,009.63 |
| 46629NAC7 542,935.1 46629QAPR7 39,647. 46629QAPR7 39,647. 46629QBE5 9,013. 46629QBE5 9,013. 46629QBF2 34,532.1 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 525221DW7 525,335. 525221CD7 559,421. 525221DW6 (8,775.) 525221EV3 17,867,814. 525221EV3 17,867,814. 525221EV3 17,867,814. 525221GW1 13,735.1 525221GW1 13,735.1 525221GW1 13,735.1 525221AA6 185,338. 525221AA6 185,338. 525221AA6 185,338. 525221AA6 185,438. 525221AA6 185,438. 525221AA6 18,248.990. 525220A24 493.3 525220A24 493.3 525220A24 493.3 525220A24 493.3 5252 | | | 2,189.21 | 307.91 | (1,881.30) | 307.91 | 961.44 |
| 46629QAR7 39,647. 46629QBE5 9,013. 46629QBE5 9,013. 46629QBF2 34,532. 46630CAC3 4,241,516. 46630CAC3 4,241,516. 46630CAC3 4,241,516. 46630CAC3 4,241,516. 46630CAC3 4,241,516. 46630CAC3 4,241,516. 525221CD7 553,421. 525221CD7 553,421. 525221CD7 553,421. 525221CD7 553,421. 525221CD7 55,873. 525221CD7 55,873. 525221FE2 4,777. 525221GK7 55,873. 525221GK7 55,873. 525221A24 485.398. 525221A24 485.398. 525221A24 493.3 525220A24 4 | | | 4,124,809.98 | 3,387,847.38 | (736,962.60) | 3,387,847.38 | 3,528,750.00 |
| 46629QAU0 2,021,935. 46629QBE5 9,013. 46629QBE5 9,013. 46629QBE5 3,013. 46629QBE5 28,239. 46630KAA4 1,953,316. 52520MFT5 237,961. 525221D7 555,421. 525221D7 555,421. 525221DV6 (8,775.) 525221DV6 (8,775.) 525221E2 477.) 525221GM3 4,216,683. 525221GK7 55,878. 525221GK3 4,216,683. 525221GK4 13,735. 525221A6 185,398. 525221A6 185,398. 525221A6 185,398. 525220A24 4933. 525220A27 7,948. 525220A24 4933. 525220A27 7,948. 55027AA1 6,274,777. 55027AA1 6,274,777. 55027AA1 6,274,777. 55027AA1 6,274,777. 55027AA1 6,274,777. 55027AA1 | | | 542,935.82 | 516,494.29 | (26,441.53) | 516,494.29 | 456,010.55 |
| 46629QBE5 9,013. 46629QBF2 34,532. 46629QBF2 34,532. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 4,241,516. 46630CAC8 1,353,316. 525221CD7 525,935. 525221CD7 525,935. 525221CV6 18,775. 525221CV6 18,775. 525221CV6 18,775. 525221GW1 13,736. 525221GW1 13,735. 525221GW1 13,735. 525221GW1 13,736. 525221GW1 13,736. 525221GW1 13,736. 525221GW2 2,041,436. 525221GW3 4,216,698. 525221GW4 16,012,291. 525221GA24 493. 525221A6 2,041,436. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 | | | 34,474.00 | 13,880.46 | (20,593.54) | 13,880.46 | 34,246.00 |
| 466290BF2 34,532,1 46629TAP5 28,239,1 46630CAC8 4,241,516,1 46630KAA4 1,953,316,1 52521AW7 921,355,1 525221CD7 559,421,1 525221CD7 559,421,1 525221CD7 559,421,1 525221CD7 559,421,1 525221CP3 24,237,51,1 525221CP3 24,237,51,1 525221CP3 24,237,51,1 525221CP3 24,237,51,1 525221GW1 13,735,1 525221GW1 13,736,7,353,2 525221GW1 13,736,3 525221HA8 31,302,771,1 525221HA8 31,302,771,1 525221HA8 31,302,771,1 525221HA8 31,302,771,1 525221HA8 31,302,771,1 525221A24 493,33 525221A24 493,301,1 525221A24 493,301,1 525221A24 493,301,1 525221A24 493,301,1 525221A24 493,301,1 525221A24 4 | A 100 A 1 | | 1,983,132.44 | 1,464,528.27 | (518,604.17) | 1,464,528.27 | 946,687.50 |
| 46629TAP5 28,239: 46630CAC8 4,241,516 46630CAC8 4,241,516 46630CAC8 4,241,516 52522IAW7 237,961 52522ICD7 559,421 52522ICD7 559,421 52522ICD7 559,421 52522ICD7 525,395. 52522ICD7 525,395. 52522ICB5 25,395. 52522ICB7 52,878. 52522IGK7 55,878. 52522IGK7 55,878. 52522IGK7 57,878. 52522IAK8 31,302,771. 52522IAK8 31,302,771. 52522IAA8 185,398. 52522IAA6 185,598. 52522IAA6 185,598. 52522IAA6 185,598. 52522IAA6 185,598. 52522IAA7 193.305,832. 52522IAA64 185,598. 52522CAA27 7,948. 52522CAA27 7,948. 52527AA14 6,274,777. 55027AA14 6,274,777. 5 | 1963 | | 9,013.40 | 1,755.71 | (7,257.69) | 1,755.71 | 4,614.60 |
| 46630CAC8 4,241,516. 46630CAC8 4,241,516. 52520MFT5 237,961. 52521CD7 555,421. 525221CE5 25,395. 525221CE5 25,395. 525221CE5 25,395. 525221CE5 25,395. 525221CE5 25,395. 525221CE7 55,878. 525221GK7 55,878. 525221GK7 55,878. 525221GK3 4,216,688. 525221GK4 13,735. 525221GK6 2,041,436. 525221A26 185,338. 525220A27 7,948. 525220A24 493. 525220A24 493. 525220A27 7,948. 525220A24 493. 525220A27 7,948. 525220A27 7,948. 525220A27 7,948. 525275NEB6 8,250. 550275A21 16,288,890. 560276A28 10,652,312. 5764330K30 611,574. 5764330K42 < | | | 10,654.17 | 2,537.57 | (8,116.60) | 2,537.57 | 33,421.51 |
| 46630KAA4 1,953,316.3 52520MFT5 237,961.3 525221CD7 559,421.5 525221CD7 559,421.5 525221CV6 18,775.5 525221CV6 18,775.5 525221CV7 555,873.5 525221GW7 55,878.3 525221GW7 55,878.3 525221GW7 55,878.3 525221GW1 13,736.5 525221GW1 13,735.5 525221GW1 13,736.5 525221GW1 13,736.5 525221GW1 13,736.3 525221GW1 13,736.3 525221GW2 493.3 525221A24 493.3 52522GAQ7 7,948.3 52522GAQ7 7,948.3 52522GAQ7 7,948.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 576433RU2 10,652,312.5 576433RU2 10,652,312.5 576433RU2 10,652,312.5 | | | 38,655.00 | 15,869.93 | (22,785.07) | 15,869.93 | 77,296.00 |
| 52520MFT5 237,961: 525221CD7 559,421. 525221CD5 25,395. 525221CV6 (8,775.) 525221EV3 17,867,814. 525221EV3 24,237. 525221EV3 24,237. 525221EV3 24,237. 525221EV3 4,216,688. 525221EV3 4,216,688. 525221HA8 31,302,771. 525221HA8 115,541,301. 525222A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525220A24 493. 525254A65 20,955,333. 55275NB26 8,250. 56027BAA6 20,955,333. 55275NB26 8,250. 5 | | 0.2756000356 | 4,002,395.64 | 2,599,205.87 | (1,403,189.77) | 2,599,205.87 | 1,434,450.00 |
| 525221AV7 921,355.1 525221CD7 559,421. 525221CE5 25,395.5 525221EV9 24,237.5 525221EV9 24,237.5 525221GK7 55,878.3 525221GK7 55,878.3 525221GK7 55,878.3 525221GK7 55,878.3 525221GK7 55,878.3 525221GK4 13,735.3 525221JA6 185,398.5 525221JA6 185,398.5 525220A24 4933.5 525220A24 16,012,291.1 550278A41 16,012,291.1 550278A41 6,274,777.5 550278A41 20,955,333.3 550278A41 20,955,333.3 550278A46 20,955,333.5 560278A48 9,761,386.3 | | | 1,925,863.35 | 1,740,643.15 | (185,220.20) | 1,740,643.15 | 1,416,365.51 |
| 525221CD7 559,421 525221CE5 25,395 525221EN3 17,867,814 525221EN3 17,867,814 525221FE2 4777 525221GK7 55,8783 525221GM3 4,216,6983 525221GM1 13,7353 525221GM1 13,7353 525221MK6 - 525221A6 185,398 525221A6 185,398 525220A24 4933 525220A24 16,274,777 55027BAA6 20,955,333 55027BAA6 20,955,333 55275NBB6 8,2500 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,333 < | | States Cheve 2157 (Bergar) | 168,807.55 | 168,807.55 | | 168,807.55 | 238,233.86 |
| 525221CE5 25,395. 525221DV6 (8,775.) 525221EN3 17,857,814.) 525221FE2 477.) 525221GK7 55,878.) 525221GM3 4,216,638.) 525221GW1 13,735.) 525221GW1 13,735.) 525221GW1 13,735.) 525221A24 1485,398. 525220A24 3030,832. 525220A24 3030,832. 525220A24 433. 525220A24 433. 525220A24 436. 525220A24 436. 525220A24 438. 52524VAG4 16,012,291. 525275NBE6 8,250.0 56027BAA6 20,955,333. 55275NBE6 8,250.0 56119LAG8 4,723,808.1 576433G42 10,652,312. 576433NH5 4,864,250.3 576433NH5 4,864,250.3 576433NH5 4,864,250.3 576433NH5 4,864,250.3 576433NH5 4,864,250.3 | | | 253,754.81 | 253,754.83 | 0.02 | 253,754.83 | 281,904.66 |
| 525221EN3 17,867,814. 525221EN3 17,867,814. 525221GN3 17,867,814. 525221GK7 55,878.3 525221GM3 4,216,698.3 525221GM3 4,216,698.3 525221GM3 4,216,698.3 525221HA8 31,302,771 525221JA6 185,398.3 525221JA6 185,398.3 525220AZ4 493.3 525220AZ4 493.3 525220AZ4 493.3 525220AZ4 493.3 525220AZ4 16,012,291 525220AZ4 493.3 525220AZ4 493.3 525220AZ4 493.3 525220AZ4 16,012,291 525220AZ4 16,012,291 525220AZ4 16,012,291 525220AZ4 16,012,291 525220AZ4 16,012,291 525220AZ4 16,012,291 525220AZ4 16,022,913 525220AZ4 16,012,291 525220AZ4 16,024,377 525220AZ4 16,024,377 < | | | 998,483.62 | 716,769.44 | (281,714.18) | 716,769.44 | 107,768.85 |
| 525221EN3 17,867,814. 525221EY3 24,237.3 525221GK7 55,878.3 525221GM3 4,216,698.3 525221GW1 13,735.3 525221GW1 13,735.3 525221GW1 13,735.3 525221JA6 185,398.3 525221JA6 185,398.3 525220AG5 3,305,832.3 525220AG4 4933.3 525220AG5 3,305,832.3 525220AG4 16,012,931.3 525220AG4 16,012,931.3 525220AG4 16,012,931.3 525220AG4 16,012,931.3 525220AG4 16,012,931.3 525220AA4 4933.3 525220AA4 16,012,931.3 525220AA4 16,012,931.3 525275NBB6 8,2500.3 55027BAA6 20,955,333.3 576433A4 297,386.3 576433A42 10,652,312.3 576433A42 10,652,312.3 576433A42 10,652,312.3 576433A42 10,652,312.3 576433A43 | | | 14,313.12 | 2,210.30 | (12,102.82) | 2,210.30 | 29,920.68 |
| 525221F22 24,237. 525221GK7 55,878. 525221GK7 55,878. 525221GK7 13,735. 525221GW1 13,735. 525221HA8 31,302,771. 525221HK6 | | | (21,588.80) | 6,163.77 | 27,752.57 | 6,163.77 | 120,038.30 |
| 525221FE2 477.1 525221GK7 55,878.1 525221GW1 13,735.1 525221GW1 13,735.1 525221HA8 31,302,771.1 525221JA6 185,398.1 525221JA6 185,398.1 525220AG5 3,305,832.1 525220AG4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 52520AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 493.1 525220AZ4 16,54.38.2 550278AA1 6,274,777.1 550278AA1 16,288,890.1 550278AA1 16,288,890.1 576433G42 10,652,312.1 576433G42 10,652,312.1 576433G42 10,652,312.1 576433G42 10,652,312.1 576433G42 | | | 16,645,266.40 | 16,648,455.09 | 3,188.69 | 16,648,455.09 | 6,258,112.24 |
| 525221GK7 55,878.3 525221GM3 4,216,698.3 525221GW1 13,735.5 525221HA8 31,302,771.5 525221HA8 31,302,771.5 525221HA8 31,302,771.5 525221HA8 31,302,771.5 525221HA8 305,832.5 525220A24 493.5 550278A81 6,274,777.5 550278AA6 20,955,333.5 550278AA6 20,955,333.5 576433G42 10,652,312.5 576433G42 10,652,312.5 576433G42 10,652,312.5 576433G42 10,652,312.5 576433G42 10,552,303.5 576433G43 945,498.5 576433C49 721,026.1 < | | | 5,455.38 | 954.24 | (4,501.14) | 954.24 | 13,268.11 |
| 525221GM3 4,216,698. 525221GW1 13,735. 525221HA8 31,302,771 525221HK6 - 525221JA6 185,398. 525220AG5 3,305,832. 525220AG4 493. 525220AG4 16,012,291. 525220AZ4 493. 525220AZ4 483. 525220AZ4 483. 525220AZ4 483. 525220AZ4 483. 525220AZ4 48.890. 55027BAA6 20,955,333. 55027BAA6 20,955,333. 55275NBB6 8,250. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433G0 61,7574. 576433C0 61,7574. 576433C0 716,803. | | | 13,529.09 | 7,720.86 | (5,808.23) | 7,720.86 | 14,072.47 |
| 525221GW1 13,735.3 525221HA8 31,302,771. 525221JA6 185,398. 525226AL0 2,041,436.3 525226AL0 2,041,436.3 525220AG5 3,305,832.3 525220AG4 493.3 525220AG4 16,012,291.3 525220AG4 16,012,291.3 525220AC4 15,541,301.1 55027AAU4 7,186,788.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 55027BAA6 20,955,333.3 576423AL8 19,711.3 576433G42 10,652,312.3 576433AG0 611,574.3 576433AG2 1,206,379.3 576433AG2 2,716,809.3 576433CG2 1,210,379.3 576433CG2 | | | 67,689.72 | 90.06 | (67,599.66) | 90.06 | 5,867.58 |
| 525221HA8 31,302,771 525221HK6 - 525221JA6 185,398 525220AG5 3,305,832 525220AG5 3,305,832 525220AG4 4933 525220AG5 3,305,832 525220AG4 4933 525220AG4 4933 525220AG4 16,012,231 52524VAG4 16,012,231 52524VAG4 16,288,8900 55027AAB1 6,274,777 55027BAA6 20,955,333 55027BAA6 20,955,333 55275NBB6 8,2500 56119LAG8 4,723,8083 576433G42 10,652,312 576433G42 12,0379 576433G42 1,210,379 576433G42 12,0379 | | | 3,973,116.43 | 3,973,116.43 | | 3,973,116.43 | 2,143,094.71 |
| 525221HK6 - 525221JA6 185,398. 52522AG5 3,305,832. 52522AG5 3,305,832. 52522DAZ4 493. 52522DAZ4 493. 52522DAZ4 493. 52522DAZ4 493. 52522DAZ4 16,012,291. 52524YAG4 16,012,291. 52524YAF0 15,541,301. 550279AA1 6,274,777. 55027AAB1 16,288,890. 55027AAB1 16,288,890. 55027BAA6 20,955,333. 55027BAA6 20,955,333. 55027BAA6 20,955,333. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 1,564,814. 576433G42 1,664,814. 576433G42 1,664,814. 576433G42 1,664,814. 576433G42 1,564,814. 576433C5 2,716,809. 576433C5 2,716,809. | | | 13,735.93 | Sou Harrana an | (13,735.93) | i | an a |
| 525221JA6 185,398. 525226AL0 2,041,436.3 525229AG5 3,305,832. 525220AZ4 493.3 525220AQ7 7,948.3 525220AQ7 16,541,301.1 525270AQ4 46,274,777.3 550278AA6 20,955,333.3 550278AA6 20,955,333.3 550278AA8 4,723,808.3 576433C44 297,366.3 576433C42 10,652,312.4 576433C42 12,04,8 | | | 27,378,641.80 | 27,376,530.02 | (2,111.78) | 27,376,530.02 | 16,220,806.10 |
| 525226AL0 2,041,436:3 525229AG5 3,305,832 525220AZ4 4933 525220AQ7 7,9483 525224VAG4 16,012,291 52524VAG4 16,514,301 52524VAG4 16,228,890.1 550279AA1 6,274,777 550279AA1 6,274,777 550279AA1 6,274,777 550278AB6 20,955,333 550278AB6 20,955,333 550278AB8 4,723,8083 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 1,564,814 576433G42 1,564,814 576433G42 1,564,814 576433CV25 2,716,803 576433CV25 2,783,3861 | 8,712.03 | C. S. Martin C. Landson C. | 8,712.03 | 1,771.39 | (6,940.64) | 1,771.39 | 1,685.89 |
| 525229AG5 3,305,832 52522DA24 493 52522DA24 493 52522DA24 493 52522DA24 493 52522AAG7 7,948 52524VAG4 16,012,291 52524VAG4 16,012,291 55027AAR1 6,274,777 55027AAR1 16,288,890 55027BAA6 20,955,333 55027BAA6 20,955,333 57643AG42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433G42 10,652,312 576433C9 721,026 576433C9 721,026 576433C9 721,026 57643AA8 945,496 57643AA8 945,496 57643AA8 945,496 57643AA8 945,496 59020UA3 258,104 59020UA3 258,104 59020UA3 | | | 402,076.77 | 116,346.84 | (285,729.93) | 116,346.84 | 327,869.02 |
| 52522DA24 493. 52522GAQ7 7,948. 52522GAQ7 7,948. 52524YAG4 16,012,291. 52524YAF0 15,541,301. 550279AA1 6,274,777. 55027AAPI 16,288,890. 55027AAU4 7,186,788. 55027BAA6 20,955,333. 55275NBB6 8,250. 56119LAG8 4,723,808. 576433A2 10,652,312. 576433H33 6,372,422. 576433H33 6,372,422. 576433H33 6,372,422. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KD2 2,716,809. 57643AA8 945,496. 57643AA8 945,496. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 576020UAA3 258,104. | | 3 40 20 C A 2 C A | 1,159,553.76 | 1,055,302.54 | (104,251.22) | 1,055,302.54 | 105,672.00 |
| 52522GAQ7 7,948: 52524VAG4 16,012,231 52524VAG4 16,012,231 52524VAG4 16,012,231 550279AA1 6,274,777 55027AAH 7,186,788 55027AAU4 7,186,788 55027BAA6 20,955,333 55027BAB6 8,2500 56119LAG8 4,723,8083 576433G42 10,652,312 576433G42 10,652,312 576433H3 6,372,422 576433H3 6,372,422 576433H5 4,864,2500 576433H5 4,864,2500 576433RU2 1,564,814 576433RU2 1,564,814 576433RU2 1,564,814 576433RU2 1,564,814 576433RU2 1,564,814 576433RU2 1,210,379 576433RU2 1,564,814 576433RU2 1,210,379 576433RU2 1,210,379 576433RU2 1,210,379 576433RU2 1,210,379 576433RU2 3,280 <t< td=""><td></td><td></td><td>1,931,253.09</td><td>1,931,253.09</td><td></td><td>1,931,253.09</td><td>1,452,438.93</td></t<> | | | 1,931,253.09 | 1,931,253.09 | | 1,931,253.09 | 1,452,438.93 |
| 52524VAG4 16,012,291. 52524YAF0 15,541,301./ 550279AA1 6,274,777. 55027AAB1 16,288,890./ 55027AAU4 7,186,788. 55027BAA6 20,955,333. 55027BAB6 8,250./ 55275NBB6 8,250./ 56119LAG8 4,723,808./ 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433RU2 1,564,814. 57643AAA8 945,496. 57643LMP8 2,789,386./ 59020UAA3 | | 22DAZ4 | 493.42 | 8 - 2 | (493.42) | | 240 |
| 52524YAF0 15,541,301,1 550279AA1 6,274,777.3 55027AAB1 16,288,890,0 55027AAB1 16,288,890,0 55027BAA6 20,955,333.3 55275NBB6 8,250,0 56119LAG8 4,723,808,3 576429AL8 19,711,1 576433G42 10,652,312,1 576433G42 1,664,814,1 576433WZ5 2,716,809,1 576433WZ5 2,716,809,1 576433WZ5 2,716,809,1 576433WZ5 2,710,260,1 57643AA8 945,496,1 57643LMP8 2,789,386,1 57643LMP8 2,789,386,1 576444AA1 - 5902 | | 22GAQ7 | 7,948.99 | ं हे | (7,948.99) | (X. 1 | (e) |
| 550279AA1 6,274,777: 55027AAB1 16,288,890. 55027AAB1 16,288,890. 55027BAB6 20,955,333. 55275NBB6 8,250. 56119LAG8 4,723,808. 576423AL8 19,711. 576433G42 10,652,312. 576433G42 1,564,814. 576433RU2 1,564,814. 576433WZ5 2,716,809. 576436CV9 721,026. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 59020UA3 258,104.1 59020UA3 258,104.1 59020UA3 258,104.1 59020UA3 258 | 61 (703,565.77) | 24VAG4 | 15,308,725.84 | 14,880,794.38 | (427,931.46) | 14,880,794.38 | 8,310,209.38 |
| 55027AAR1 16,238,890.1 55027AAU4 7,186,788. 55027BAA6 20,955,333. 55275NBB6 8,250.1 5619LAG8 4,723,808.3 576429AL8 19,711. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433G42 10,652,312. 576433H33 6,372,422. 576433RU2 1,564,814. 576433WZ5 2,716,803. 576433WZ5 2,716,803. 57643GCV9 721,026.1 57643AAA8 945,496. 57643LMP8 2,789,386.1 57643LMP8 2,789,386.1 57644AA1 - 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,091.1 59020UAA3 258,091.1 59020UAA3 95,554.3 590212AB2 374,387.1 59022WAI0 388,984.3 590212AB2 374,387.1 59024WAF4 441,002.1 | (1,360,381.05) | 24YAF0 | 14,180,920.03 | 13,987,390.02 | (193,530.01) | 13,987,390.02 | 7,172,764.08 |
| 55027AAU4 7,186,788. 55027BAA6 20,955,333. 55275NBB6 8,250. 56119LAG8 4,723,808. 576429AL8 19,711. 576433E44 297,366. 576433G42 10,652,312. 576433G42 10,652,312. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KZ5 2,716,809. 576433KZ5 2,716,809. 576436CV9 721,026. | 0 (236,352.07) | 279AA1 | 6,038,425.83 | 5,719,975.04 | (318,450.79) | 5,719,975.04 | 3,305,180.21 |
| 55027BAA6 20,955,333. 55275NBB6 8,250. 55191LAG8 4,723,808. 576429AL8 19,711. 576433E44 297,366. 576433H33 6,372,422. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KG0 611,574. 576433KU2 1,564,814. 576433KU2 1,564,814. 576433KU2 1,564,814. 576433KU2 2,716,809. 576433AVZ5 2,716,809. 57643AAA8 945,496. 57643LMP8 2,789,386.0 57643LMP8 2,789,386.0 57643LMP8 2,789,386.0 59020UAA3 258,104.1 59020UAA3 95,554.1 <td>3 (1,244,157.03)</td> <td>27AAB1</td> <td>15,044,733.60</td> <td>14,831,783.35</td> <td>(212,950.25)</td> <td>14,831,783.35</td> <td>8,697,837.47</td> | 3 (1,244,157.03) | 27AAB1 | 15,044,733.60 | 14,831,783.35 | (212,950.25) | 14,831,783.35 | 8,697,837.47 |
| 55275NBB6 8,250. 56119LAG8 4,723,808. 576429AL8 19,711. 576433G42 10,652,312. 576433G42 10,652,312. 576433KG0 61,1574. 576433KG0 61,1574. 576433KG0 61,1574. 576433KG0 61,1574. 576433KG0 61,1574. 576433KB2 1,264,814. 576433KU2 1,564,814. 576433KU2 1,564,814. 576433KU2 2,716,809. 576433KU2 1,20,379. 576433KU2 2,716,809. 576433KU2 1,20,379. 576433LMP8 2,789,386. 57643LMP8 2,789,386. 59020UAA3 258,104. 59020UA3 2554. </td <td>(614,901.60)</td> <td>27AAU4</td> <td>6,571,886.55</td> <td>6,443,807.17</td> <td>(128,079.38)</td> <td>6,443,807.17</td> <td>2,962,638,41</td> | (614,901.60) | 27AAU4 | 6,571,886.55 | 6,443,807.17 | (128,079.38) | 6,443,807.17 | 2,962,638,41 |
| 56119LAG8 4,723,8083 576429AL8 19,711 576433G42 10,652,312. 576433H33 6,372,422. 576433H33 6,372,422. 576433H33 6,372,422. 576433H33 6,372,422. 576433H35 4,864,250. 576433RU2 1,564,814. 576433RU2 1,564,814. 576433RU2 1,564,814. 576433RU2 2,716,803. 576433RU2 2,716,803. 576433RU2 1,210,379. 576433RU2 2,716,803. 576433RU2 1,210,379. 576433RU2 2,716,803. 576433AD8 945,496. 57643AAA8 945,496. 57643AAA8 945,496. 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UC57 3,985,091.3 590212AB2 374,387.1 590212AB2 374,387.1 59022WAG3 95,554.3 <td>9 (2,254,332.44)</td> <td>27BAA6</td> <td>18,701,000.95</td> <td>17,758,278.13</td> <td>(942,722.82)</td> <td>17,758,278.13</td> <td>8,466,012.75</td> | 9 (2,254,332.44) | 27BAA6 | 18,701,000.95 | 17,758,278.13 | (942,722.82) | 17,758,278.13 | 8,466,012.75 |
| 576429AL8 19,711 576433E44 297,366.1 576433G42 10,652,312. 576433H33 6,372,422. 576433NH5 4,864,250.1 576433NH5 4,864,250.1 576433NH5 4,864,250.1 576433NH5 4,864,250.1 576433NH5 4,864,250.1 576433NH5 2,716,809.1 576433NH5 2,716,809.1 576433NH5 2,716,809.1 57643AAA8 945,496.1 57643LMP8 2,789,386.1 57643LMP8 2,789,386.1 57643LMP8 2,789,386.1 59020UAA3 228,104.1 59020UAA3 228,104.1 59020UAA3 228,104.1 59020UAA3 288,104.1 59020UAA3 288,104.1 59020UAA3 288,104.1 59020UAA3 288,104.1 59020UAA3 395,54.3 59020UXN0 988,984.1 590212AB2 374,387.1 590212AB2 374,387.1 59024WAF4 441, | 10 - | 75NBB6 | 8,250.00 | S | (8,250.00) | 1 | |
| 576433E44 297,366.3 576433G42 10,652,312. 576433H33 6,372,422.3 576433KG0 611,574.3 576433KG0 611,574.3 576433RU2 1,564,814.3 576433KG0 611,574.3 576433RU2 1,564,814.3 576433WZ5 2,716,809.3 576433WZ5 2,716,809.3 576433WZ5 2,716,809.3 57643GCV9 721,026.1 57643LMP8 2,789,386.1 57643LMP8 2,789,386.1 576444AA1 - 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 395,554.3 59020UXN0 988,984.1 590212AB2 374,387.1 59024UAB7 2,032,019.3 59024UAB7 2,032,019.3 59024WAF4 444,1002 61749BAP8 2,417.1 | 3 (1,877,459.94) | 19LAG8 | 2,846,348.89 | 1,531,598.40 | (1,314,750.49) | 1,531,598.40 | 146,430.00 |
| 576433G42 10,652,312. 576433H33 6,372,422. 576433KG0 611,574. 576433KG0 611,574. 576433RU2 1,564,314. 576433RU2 1,564,314. 576433WZ5 2,716,809. 576433WZ5 2,716,809. 576436CV3 721,026. 57643AAA8 945,496. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 576444AA1 - 59020UAA3 258,104.1 59020UHP3 1,052,530. 59020UHP3 1,052,530. 59020UKN0 988,984.3 590212AB2 374,387. 59020WXN0 988,984.3 590212AB2 374,387. 59024WAB7 2,032,019. 59024WAF4 444,1002. 61743BAP8 2,417.1 61750MAB1 115,988.1 61750AAB3 29,279.3 61743BAP8 2,417.1 61750AAB3 1,290,522. 61743BAP8 2,417.1 | 6 (11,899.96) | 429AL8 | 7,811.60 | 6,301.40 | (1,510.20) | 6,301.40 | 32,665.19 |
| 576433H33 6,372,422. 576433KG0 611,574. 576433KG0 611,574. 576433RU2 1,564,814. 576433RU2 1,564,814. 576433SE7 1,210,379. 576433KC9 721,026. 576436CV9 721,026. 576436CV9 721,026. 57643AAA8 945,496. 57643LMP8 2,789,386. 57643LMP8 2,789,386. 57644AA1 - 59020UAA3 258,104. 59020UAA3 258,104. 59020UFP3 1,052,530. 59020UG57 3,985,091. 59020UC57 3,985,091. 59020UC57 3,985,091. 59020UC57 3,985,091. 59020UC73 3,985,091. 59020U719 1,301,661. 59020U719 1,301,661. 59020U74AG3 95,554. 59024VAB7 2,032,019. 59024VAF4 441,002. 61743BAP8 2,417. 61750MAB1 115,988. <tr< td=""><td>4 (76,658.37)</td><td>433E44</td><td>220,708.47</td><td>220,708.46</td><td>(0.01)</td><td>220,708.46</td><td>272,937.67</td></tr<> | 4 (76,658.37) | 433E44 | 220,708.47 | 220,708.46 | (0.01) | 220,708.46 | 272,937.67 |
| 576433KG0 611,574.3 576433NH5 4,864,250.3 576433RU2 1,564,814.3 576433SE7 1,210,379.3 576433SE7 1,210,379.3 576433SE7 2,716,803.3 576433AA8 945,496.3 57643AAA8 945,496.3 57643AA8 945,496.3 57643AA8 945,496.3 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,091.3 59020UAA3 988,984.1 59020UXN0 988,984.1 59024VAB3 95,554.1 59024VAB7 2,032,013.3 59024VAF4 441,002.5 61749BAB3 945,603.3 61749BAB3 945,603.3 61749BAP8 2,417.4 | 5 (163,453.73) | 433G42 | 10,488,858.72 | 10,412,833.49 | (76,025.23) | 10,412,833.49 | 5,566,969.49 |
| 576433NH5 4,864,250.3 576433RU2 1,564,814.3 576433SE7 1,210,379.3 576433SE7 2,716,803.3 57643GCV3 721,026.3 57643GCV3 721,026.3 57643GCV3 721,026.3 57643GCV3 721,026.3 57643LMP8 2,789,386.1 57643LMP8 2,789,386.1 57644AAA1 - 589329D62 124,182.3 59020UAA3 258,104.1 59020ULP3 1,052,530.3 59020ULP3 1,301,661.3 59020UL957 3,985,091.3 59020UXN0 988,984.3 59024UAB7 2,032,013.3 59024WAF4 441,002.6 61748HA89 2,92,793.3 61748HA89 2,92,793.3< | (392,290.83) | 433H33 | 5,980,131.39 | 5,972,733.59 | (7,397.80) | 5,972,733.59 | 4,252,420.19 |
| 576433RU2 1,564,814.3 576433SE7 1,210,379.1 576433SE7 2,716,809.3 57643GCV9 721,026.1 57643GCV9 2,789,386.1 57644AA1 - 58929D62 124,182.1 59020UAA3 258,104.1 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UXN0 988,984.1 59020UXNG 95,574.1 59024WAF4 441,002.6 | 3 409,654.00 | 433KG0 | 1,021,228.23 | 1,021,228.23 | | 1,021,228.23 | 542,404.20 |
| 576433SE7 1,210,379.1 576433WZ5 2,716,809. 576436CV9 721,026.1 57643AAA8 945,496.1 57643LMP8 2,789,386.1 57644AAA8 945,496.1 57644AAA1 - 589929D62 124,182.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UL9 1,301,661.1 59020UL9 1,301,661.1 59020UXN0 988,984.1 590212AB2 374,387.1 59024KAD9 3,325,725.1 59024WAB7 2,032,019.1 59024WAB7 2,032,019.1 59024WAF4 441,002.1 61748HAR9 29,279.3 61748HA89 29,279.3 61748HA89 29,279.3 61748HA89 29,279.3 61749BA88 2,417.1 61750MAB1 115,988.1 61750AA82 49,006.3 61755AB8 1,290,522.1 | 0 (932,638.83) | 433NH5 | 3,931,611.97 | 3,738,615.28 | (192,996.69) | 3,738,615.28 | 2,184,145.84 |
| 576433WZ5 2,716,803. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 2,789,386. 576436AA8 945,496. 576436AA8 2,789,386. 576436AA8 24,182. 58929062 124,182. 5902004A3 258,104. 5902004A3 258,104. 5902004A3 258,104. 5902004A3 395,54. 5902004A3 395,54. 590212AB2 374,387. 590212AB2 374,387. 590212AB2 374,387. 590212AB2 374,387. 590244AB3 29,279. 590244AB4 441,002. 61748HA59 29,279. 61748HA50 144,755. 61748HA59 24,417. 61750AA81 115,988. 1290,522. 61751,404 61750AB8 1,290,522. 61753A | 1,198,608.89 | 433RU2 | 2,763,423.11 | 2,311,546.71 | (451,876.40) | 2,311,546.71 | 834,300.00 |
| 576433WZ5 2,716,803. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 721,026. 576436CV9 2,789,386. 576436AA8 945,496. 576436AA8 2,789,386. 576436AA8 24,182. 58929062 124,182. 5902004A3 258,104. 5902004A3 258,104. 5902004A3 258,104. 5902004A3 395,54. 5902004A3 395,54. 590212AB2 374,387. 590212AB2 374,387. 590212AB2 374,387. 590212AB2 374,387. 590244AB3 29,279. 590244AB4 441,002. 61748HA59 29,279. 61748HA50 144,755. 61748HA59 24,417. 61750AA81 115,988. 1290,522. 61751,404 61750AB8 1,290,522. 61753A | 6 779,554.36 | 433SE7 | 1,989,934.02 | 1,858,572.37 | (131,361.65) | 1,858,572.37 | 394,640.00 |
| 576436CV9 721,026.1 57643AAA8 945,496. 57643LMP8 2,789,386.1 57644AAA1 - 589329D62 124,182.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAA3 258,104.1 59020UAP3 1,052,530. 59020UBP3 1,052,530. 59020UAP3 1,301,661.3 59020UXN0 988,984.1 590212AB2 374,387.1 59024EAD9 3,325,725.1 59024UAB7 2,032,019.1 59024UAB7 2,032,019.1 59024UAB7 2,032,019.1 61748HAR9 29,279.3 61748HAR9 29,279.3 61748HAR9 29,279.3 61748HAR9 29,279.3 61748HAR9 29,279.3 61748HA89 24,417.1 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 | | 433WZ5 | 2,689,527.84 | 2,689,527.83 | (0.01) | 2,689,527.83 | 2,741,425.34 |
| 57643LMP8 2,789,386.1 576444AA1 - 589929D62 124,182.1 59020UAA3 258,104.1 59020UP3 1,052,530. 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UXN0 988,984.1 590212AB2 374,387.1 59024VAG3 95,554.1 59024VAG3 95,554.1 59024VAB7 2,032,013.1 59024VAF4 441,002.1 61748HAA9 29,273.1 61749BAB3 945,603.1 61749BAB3 945,603.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61753AB2 476,968.1 61753KAB2 559,208.1 61755AAB2 49,5063.1 61755AAB2 49,5063.1 61755AAB2 49,5063.1 61755AAB2 49,5063.1 61755AAB2 49,5063.1 | | 436CV9 | 716,489.42 | 654,247.18 | (62,242.24) | 654,247.18 | 443,794.43 |
| 57643LMP8 2,789,386.1 576444AA1 - 589929D62 124,182.1 59020UAA3 258,104.1 59020UHP3 1,052,530. 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UXN0 988,984.1 59020UXN0 988,984.1 59020UXN0 988,984.1 59020UXN0 988,984.3 59020UXN0 988,984.3 59024LAB2 374,387.1 59024LAB2 374,387.1 59024UAB7 2,032,019.3 59024UAB7 2,032,019.3 59024WAF4 441,002. 61748HAA9 29,273.3 61749BAB9 945,603.3 61749BAB3 2,417.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61753AB2 476,968.3 61753VAG7 - 61755AAB2 49,5063.3 61755AAB2 49,5063.3 61755AAB2 49,5063.3 | 5 (82,062.60) | 43AAA8 | 863,433.85 | 770,147.78 | (93,286.07) | 770,147.78 | 561,189.50 |
| 576444AA1 - 589929D62 124,182.1 59020UAA3 258,104.1 59020UHP3 1,052,530. 59020UQ57 3,985,091.1 59020UQ57 3,985,091.1 59020UU57 3,985,091.1 59020UXN0 988,984.1 590212AB2 374,387.1 59023WAG3 95,554.1 59024UAB7 2,032,019.1 59024UAB7 2,032,019.1 59024WAF4 441,002.1 61748HAA9 29,279.1 61749BAB3 345,603.1 61749BAB3 24,417.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61750MAB1 115,988.1 61750AB8 1,290,522.1 61751AQ4 38,767.1 617526AE8 476,968.3 61753VAG7 - 61755AAB2 49,5063.3 61755AAB2 49,5063.3 61755FAE5 37,534.4 6195FRA29 11,829.3 6195FRA29 11,829.3 | 5 (231,738.57) | 43LMP8 | 2,557,648.08 | 1,993,072.89 | (564,575.19) | 1,993,072.89 | 990,090.30 |
| 59020UAA3 258,104.1 59020UHP3 1,052,530. 59020UQ57 3,985,091.3 59020UQ57 3,985,091.3 59020UU57 3,985,091.3 59020UXN0 988,984.3 59020UXN0 988,984.3 59022UXN0 988,984.3 59022UXN0 988,984.3 59022UAB2 374,387.1 59022WAG3 95,554.3 59024UAB7 2,032,019.3 59024UAB7 2,032,019.3 59024UAB7 2,032,019.3 59024WAF4 441,002.6 61748HAR9 29,279.3 61749BAR9 29,279.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750SAB8 1,290,522.5 61750AB2 49,506.3 <td>(779.65)</td> <td>444AA1</td> <td>(779.65)</td> <td>(779.62)</td> <td>0.03</td> <td>(779.62)</td> <td></td> | (779.65) | 444AA1 | (779.65) | (779.62) | 0.03 | (779.62) | |
| 59020UHP3 1,052,530. 59020UQ57 3,985,091.3 59020UQ57 3,985,091.3 59020UL3 1,301,661.3 59020UXN0 988,984.3 590212AB2 374,387.1 59023WAG3 95,554.3 59024EAD9 3,325,725.3 59024WAF4 441,002. 61748HAR9 29,279.3 61748HAR9 29,279.3 61748HAF0 144,755.3 61749BAF8 2,417.1 61750FAE0 880,066.3 61750FAE2 49,506.3 61753AAB2 559,208.3 61753YAG7 - 61755FAE5 37,534.4 61755FAE5 37,534.4 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 <t< td=""><td>9 (54.60)</td><td>929D62</td><td>124,127.99</td><td>124,127.89</td><td>(0.10)</td><td>124,127.89</td><td>113,199.46</td></t<> | 9 (54.60) | 929D62 | 124,127.99 | 124,127.89 | (0.10) | 124,127.89 | 113,199.46 |
| 59020UHP3 1,052,530. 59020UQ57 3,985,091. 59020UQ57 3,985,091. 59020UXN0 988,984. 59020UXN0 988,984. 590212AB2 374,387. 59022WAG3 95,554. 59024UAB7 2,032,019. 59024UAB7 2,032,019. 59024UAB7 2,032,019. 59024WAF4 441,002. 61748HAR9 29,279. 61748HA89 29,279. 61748HA89 29,279. 61748HA89 29,279. 61748HA89 29,279. 61748HA89 29,279. 61748HA89 29,279. 61750AB48 2,417. 61750AB8 1,290,522. 61750AB8 1,290,522. 61753VAG7 - 61755AAB2 | 9 (17,427.80) | 20UAA3 | 240,676.89 | 241,216.22 | 539.33 | 241,216.22 | 258,055.41 |
| 59020UQ57 3,985,091.3 59020UTL3 1,301,661.3 59020UTL3 1,301,661.3 59020UXN0 988,984.3 590212AB2 374,387.1 59023WAG3 95,554.3 59024EAD9 3,325,725.3 59024WAF4 441,002. 61748HAA3 29,279.3 61748HAF0 144,755.3 61749BAF3 2,417.1 61750FAE0 880,066.3 61750FAE2 49,0522.3 61753AB2 559,208.3 61753WAG7 - 61755AAE2 49,506.3 61755AAE2 49,506.3 61755FAE5 37,534.4 61755FAE5 37,534.4 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 <t< td=""><td></td><td>20UHP3</td><td>1,013,760.40</td><td>1,013,918.12</td><td>157.72</td><td>1,013,918.12</td><td>1,551,002.30</td></t<> | | 20UHP3 | 1,013,760.40 | 1,013,918.12 | 157.72 | 1,013,918.12 | 1,551,002.30 |
| 59020UTL9 1,301,661. 59020UXN0 988,984. 590212AB2 374,387. 59023WAG3 95,554. 59024EAD9 3,325,725. 59024UAB7 2,032,013. 59024WAF4 441,002. 61748HAA9 29,279. 61748HAA9 29,279. 61748HAF0 144,755. 61749BAB9 945,603. 61749BAB8 2,417. 61750FAE0 880,066.3 61750AB8 1,290,522. 61750SAB8 1,290,522. 61753AQ4 38,767. 61755AAB2 49,5063. 61755FAE5 37,534. 61755FAE5 37,534. 61915FAX4 2,01,640. 61915FAZ9 11,829. 61915F | (179,447.86) | | 3,805,644.02 | 3,709,559.79 | (96,084.23) | 3,709,559.79 | 1,886,796.00 |
| 59020UXN0 988,9843 590212AB2 374,387.1 59023WAG3 95,554.3 59024EAD9 3,325,725.5 59024UAB7 2,032,019.3 59024UAB7 2,032,019.3 59024WAF4 441,002.5 61748HAA3 29,273.3 61748HAF0 144,755.3 61749BAB9 945,603.3 61749BAP8 2,417.1 61750FAE0 880,066.3 61750MAB1 115,988.1 61750SAB8 1,290,522.3 61753KAB2 553,208.3 61753VAG7 - 61755AAB2 49,5063.3 61755FAE5 37,534.3 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 61915FAX4 2,301,843.3 | | 5 P 7 7 7 7 7 7 7 7 7 | 1,051,438.70 | 1,051,438.71 | 0.01 | 1,051,438.71 | 569,601.48 |
| 590212AB2 374,387.1 59023WAG3 95,554.3 59024EAD9 3,325,725.5 59024UAB7 2,032,019.5 59024WAF4 441,002.5 61748HAA9 29,279.3 61748HAA9 29,279.3 61748HAF0 144,755.3 61748HAF0 144,755.3 61749BAB9 945,603.3 61750FAE0 880,0663.5 61750FAE0 880,0663.5 61750FAE0 880,0663.5 61750FAE0 880,0663.5 61750FAE0 880,0663.5 61750FAE0 880,0663.5 61750FAE2 559,208.5 61750AB2 1290,522.5 61753VAG7 - 61755AAB2 49,5063.5 61755FAE5 37,534.5 61755FAE5 37,534.5 6195FAX4 2,201,640.5 61915FAX4 2,201,640.5 61915FAZ9 11,829.5 61915FAEB1 9,308,158.1 | | | 485,160.23 | 337,980.13 | (147,180.10) | 337,980.13 | 343,243.94 |
| 59023WAG3 95,554. 59024EAD9 3,325,725. 59024UAB7 2,032,019. 59024WAF4 441,002. 61748HAA9 29,279. 61748HAF0 144,755. 61748BAB9 945,603. 61749BAB9 945,603. 61750FAE0 880,0663. 61750SAB8 1,290,522. 61751JAQ4 38,767. 617526AE8 476,968. 61753VAG7 - 61755AAB2 49,5063. 61755MAB4 3,913,561. 6195FAZ9 11,829. 61915FAZ9 11,829. 61915FAZ9 11,829. 61915FABB1 9,308,158. | | | 372,976.96 | 283,938.22 | (89,038.74) | 283,938.22 | 240,738.19 |
| 59024EAD9 3,325,725. 59024UAB7 2,032,019. 59024UAB7 2,032,019. 59024WAF4 441,002. 61748HAA9 29,279. 61748HAF0 144,755. 61749BAB9 945,603. 61749BAB9 2,417. 61750FAE0 880,066. 61750MAB1 115,988. 61750SAB8 1,230,522. 61750JAQ4 38,767. 61753XAB2 559,208. 61755AAB2 49,506. 61755FAE5 37,534. 61755FAE5 37,534. 6195FAX4 2,201,640. 61915FAX4 2,201,640. 61915FAZ9 11,829. 61915FABB1 9,308,158. | | | 75,274.20 | 32,000.47 | (43,273.73) | 32,000.47 | 100,682.69 |
| 59024UAB7 2,032,013. 59024WAF4 441,002. 61748HAA9 29,273. 61748HAF0 144,755. 61749BAB9 945,603. 61749BAP8 2,417. 61750FAE0 880,066. 61750FAE0 880,066. 61750SAB8 1,290,522. 61750SAB2 49,506. 61755AAB2 3,913,561. 61915FAX4 2,201,640. 61915FAZ9 11,829. 61915FABB1 9,308,158. | | | 3,661,359.37 | 2,550,410.90 | (1,110,948.47) | 2,550,410.90 | 2,626,032.47 |
| 59024WAF4 441,002. 61748HAA3 29,279.3 61748HRF0 144,755.3 61749BAB3 945,603.3 61749BAB3 945,603.3 61749BAP8 2,417.1 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE3 1,290,522.3 61751JAQ4 38,767.1 617526AE8 476,968.3 61753XAB2 559,208.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755FAE5 37,534.4 61755FAE5 37,534.4 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 61915FABB1 9,308,158.4 | | | 2,030,891.67 | 1,744,959.31 | (285,932.36) | 1,744,959.31 | 1,492,947.00 |
| 61748HAA3 29,273: 61748HRF0 144,755. 61749BAB3 945,603. 61749BAB3 945,603. 61749BAB3 945,603. 61749BAP8 2,417.1 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE3 1,290,522. 61751JAQ4 38,767.1 617526AE8 476,968.3 61753XAB2 553,208.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755AAB2 49,506.3 61755FAE5 37,534.3 61755FAE5 37,534.4 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 61915FABB1 9,308,158.1 | | 61-15.7 A 7.8 C 17 | 422,638.94 | 422,639.40 | 0.46 | 422,639.40 | 30,981.59 |
| 61748HRF0 144,755. 61749BAB9 945,603. 61749BAP8 2,417. 61750FAE0 880,066. 61750FAE0 880,066. 61750FAE0 880,066. 61750MAB1 115,988. 61750SAB8 1,290,522. 61751JAQ4 38,767. 61753KAB2 553,208. 61755AAB2 49,506. 61755AAB2 49,506. 61755FAE5 37,534. 61755FAE5 37,534. 61915FAX4 2,201,640. 61915FAX4 2,201,640. 61915FAX4 2,301,840. 61915FAX5 9,308,158. | | | 29,207.46 | 29,212.42 | 4.96 | 29,212.42 | 26,883.97 |
| 61749BAB9 945,603. 61749BAP8 2,417.1 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750FAE0 880,066.3 61750SAB8 1,290,522.3 61751JAQ4 38,767.1 617526AE8 476,968.3 61753KAB2 559,208.3 61753KAB2 559,208.3 61755AAB2 49,506.3 61755FAAE5 37,534.4 61757FMAB4 3,913,561.3 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 61915FABB1 9,308,158.1 | | | 96,510.51 | 12,607.65 | (83,902.86) | 12,607.65 | 2,570.55 |
| 61749BAP8 2,417.1 61750FAE0 880,066.3 61750MAB1 115,988.1 61750SAB8 1,290,522.3 61751JAQ4 38,767.1 617526AE8 476,968.3 61753KAB2 559,208.3 61753KAB2 559,208.3 61753KAB2 49,506.3 61755AAB2 49,506.3 61755FAE5 37,534.3 6175FAE5 37,534.4 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 61915FABB1 9,308,158.1 | | | 940,219.38 | 856,972.03 | (83,247.35) | 856,972.03 | 658,881.87 |
| 61750FAE0 880,0663 61750MAB1 115,983,1 61750SAB8 1,290,522 61751JAQ4 38,767,1 617526AE8 476,968,3 61753KAB2 559,208,6 61753KAB2 559,208,6 61753KAB2 49,506,3 61755AAB2 49,506,3 61755FAE5 37,534,4 6175FAE5 37,534,5 6175FMAB4 3,913,561,6 61915FAX4 2,201,640,3 61915FAZ9 11,829,3 61915FABB1 9,308,158,1 | | | 1,034.48 | 789.67 | (244.81) | 789.67 | 2,192.23 |
| 61750MAB1 115,988.0 61750SAB8 1,290,522.0 61751JAQ4 38,767.0 617526AE8 476,968.0 61753KAB2 559,208.0 61753KAB2 559,208.0 61755AAB2 49,506.3 61755AAB2 49,506.3 61755FAE5 37,534.3 61757MAB4 3,913,561.1 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 61915FAE5 9,308,158.0 | | | 911,077.91 | 739,608.63 | (171,469.28) | 739,608.63 | 504,449.35 |
| 61750SAB8 1,290,522. 61751JAQ4 38,767. 617526AE8 476,968. 61753KAB2 559,208. 61753KAB2 559,208. 61753KAB2 49,506. 61755AAB2 49,506. 61755FAE5 37,534. 61757MAB4 3,913,561. 61915FAX4 2,201,640. 61915FAX4 2,201,640. 61915FABB1 9,308,158. | | | 115,988.62 | 106,384.19 | (9,604.43) | 106,384.19 | 111,448.07 |
| 61751JAQ4 38,767.1 617526AE8 476,968.4 61753KAB2 559,208.4 61753KAB2 559,208.4 61755AAB2 49,506.3 61755AAB2 49,506.3 61755AAB2 37,534.4 61755FAE5 37,534.4 61757MAB4 3,913,561.1 61915FAX4 2,201,640.3 61915FAX9 11,829.3 61915FABB1 9,308,158.1 | | CE2001122011101100 | 1,285,422.48 | 1,163,864.67 | (121,557.81) | 1,163,864.67 | 1,071,294.30 |
| 617526AE8 476,968. 61753KAB2 559,208. 61753VAG7 - 61755AAB2 49,506. 61755AAB2 49,506. 61755FAE5 37,534. 61755FAE5 37,534. 61755FAE5 37,534. 61755FAE5 37,534. 6195FAX4 2,201,640. 61915FAX4 2,201,640. 61915FAE9 11,829. 61915FAE9 13,36158. 61915FABB1 9,308,158. | | | 58,327.63 | 24,575.78 | (33,751.85) | 24,575.78 | 47,181.32 |
| 61753KAB2 559,208. 61753VAG7 - 61755AAB2 49,506.3 61755FAE5 37,534.3 61755FAE5 37,534.3 61755FAE5 37,534.3 61755FAE5 37,534.3 61755FAE5 37,534.3 61755FAE5 37,534.3 61915FAX4 2,201,640.3 61915FAX4 2,201,640.3 61915FAE5 9,308,158.3 61915FABB1 9,308,158.3 | | | 430,848.38 | 330,663.44 | (100,184.94) | 330,663.44 | 246,923.38 |
| 61753VAG7 61755AAB2 49,506.3 61755FAE5 37,534.3 61757MAB4 3,913,561.3 61915FAX4 2,201,640.3 61915FAZ9 11,829.3 61915FBB1 9,308,158.1 | | | 558,433.89 | 509,549.80 | (48,884.09) | 509,549.80 | 515,564.98 |
| 61755AAB2 49,506.3 61755FAE5 37,534.3 61757MAB4 3,913,561. 61915RAX4 2,201,640.3 61915RAZ9 11,829.3 61915RBB1 9,308,158.0 | 2,766.48 | | 2,766.48 | 1,369.53 | (1,396.95) | 1,369.53 | 2,887.04 |
| 61755FAE5 37,534. 61757MAB4 3,913,561. 61915RAX4 2,201,640. 61915RAZ9 11,829. 61915RBB1 9,308,158.0 | | | 49,064.83 | 45,196.99 | (3,867.84) | 45,196.99 | 38,362.28 |
| 61757MAB4 3,913,561. 61915RAX4 2,201,640. 61915RAZ9 11,829. 61915RBB1 9,308,158.0 | | | 27,320.13 | 13,795.30 | (13,524.83) | 13,795.30 | 10,768.38 |
| 61915RAX4 2,201,640.3 61915RAZ9 11,829.3 61915RBB1 9,308,158.4 | | | 3,078,485.38 | 2,414,468.28 | (664,017.10) | 2,414,468.28 | 2,422,750.88 |
| 61915RAZ9 11,829. 61915RBB1 9,308,158. | | | 2,201,640.30 | 1,339,676.66 | (861,963.64) | 1,339,676.66 | 1,614,302.59 |
| 61915RBB1 9,308,158.0 | | | 160,658.16 | 111,861.95 | (48,796.21) | 111,861.95 | 33,803.15 |
| | | | 8,682,352.55 | 8,387,760.09 | (294,592.46) | 8,387,760.09 | 4,986,896.17 |
| 61915RBZ8 1,409,159.0 | | | 1,136,738.83 | 1,057,232.52 | (79,506.31) | 1,057,232.52 | 650,326.10 |
| 638728AC9 3,259,817.3 | | | 3,236,927.51 | 2,529,371.10 | (707,556.41) | 2,529,371.10 | 2,030,692.06 |
| 638728AC3 3,209,8173 638728AF2 18,561 | | 1/2//2014 11/2014 | 3,236,927.01 | 2,023,371.10 | (18,561.91) | | 2,000,632.06 |
| | | | 3,115,373.61 | 3,115,373.60 | | 2.115.272.00 | 2 202 242 57 |
| 64352VLH2 2,532,571. 64352VPC9 43,123.3 | | | | | (0.01) (34,828.73) | 3,115,373.60 | 2,292,240.57 |
| KARA COMPANIES A REPORT OF CONTRACT | | CORRAND REAL | 48,366.80 9,762,962.03 | 13,538.07 | | 13,538.07 | 12,812.60 |
| 64352VQR5 9,931,486.0 | | | | 7,679,198.67 | (2,083,763.36) | 7,679,198.67 | 6,518,578.40 |
| 65106FAB8 14,263,605.3 65106FAG7 1,190,670.0 | | | 14,240,870.29 1,221,040.04 | 13,367,631.80 393,807.29 | (873,238.49) (827,232.75) | 13,367,631.80 393,807.29 | 8,862,773.86 647,670.34 |

| CUSIP | Amortized Cost before Cumulative Adjustment | Cumulative Adjustment | Amortized Cost before OTTI | Projected Cash Flow | Recognized OTTI | Amortized Cost after OTTI | Fair Value |
|-----------------------------|--|--------------------------------|---|--|-------------------------------|---|------------------------------|
| 65535VEY0 | \$ 1,058,364.05 | \$ 4,609.67 | \$ 1,062,973.72 | \$ 1,022,015.53 | \$ (40,958.19) | \$ 1,022,015.53 | \$ 656,871.50 |
| 65535VLQ9 | 1 | 43,484.42 | 43,484.42 | 15,910.41 | (27,574.01) | 15,910.41 | 75,971.03 |
| 65535VPK8 | Conservation (Section 1) | 20,060.27 | 20,060.27 | 2,860.98 | (17,199.29) | 2,860.98 | 15,500.08 |
| 65535VRH3 | 6,266,429.36 | 1,539,821.26 | 7,806,250.62 | 6,086,108.40 | (1,720,142.22) | 6,086,108.40 | 5,584,866.16 |
| 65535VRK6 | 3,718,965.94 | (45,152.89) | 3,673,813.05 | 2,718,914.42 | (954,898.63) | 2,718,914.42 | 2,088,268.18 |
| 65535VSQ2 | (82.52) | 84,811.20 | 84,728.68 | 15,777.81 | (68,950.87) | 15,777.81 | 52,938.73 |
| 65535VUS5 | 3,895,364.92 | (14,580.71) | 3,880,784.21 | 2,989,246.58 | (891,537.63) | 2,989,246.58 | 2,305,182.59 |
| 65537BAG5 | 135,801.47 | 27,719.32 | 163,520.79 | 66,290.17 | (97,230.62) | 66,290.17 | 186,827.55 |
| 65538DAA3 | 5,312,827.99 | (755,452.40) | 4,557,375.59 | 3,758,835.27 | (798,540.32) | 3,758,835.27 | 2,743,517.21 |
| 66987WDE4 | 5,847,704.72 | (1,907,696.14) (320,129,01) | 3,940,008.58 | 2,625,510.75 | (1,314,497.83) | 2,625,510.75 | 1,321,874.39 |
| 669884AF5 68383NCA9 | 377,184.51 29,122,184.77 | A 2 7 9 1 7 2 2 2 1 2 | 57,055.50 29,097,822.56 | 19,285.80 28,077,470.17 | (37,769.70) | 28,077,470.17 | 65,026.50 19,464,924.60 |
| 68383NCD3 | 3,010,524.84 | (24,362.21) | 3,010,524.84 | | (1,020,352.39) | 2,886,447.36 | 1,195,500.00 |
| 68383NCU5 | 11,502,942.75 | •11 | 11,502,942.75 | 2,886,447.36 11,278,190.80 | (124,077.48) (224,751.95) | 11,278,190.80 | 6,778,459.97 |
| 68383NDT7 | 11,271,205.77 | (000 700 22) | 10,374,409.44 | 10,376,195.82 | 1,786.38 | 10,376,195.82 | 5,667,672.20 |
| 68383NDV0 | 3,597,142.89 | (896,796.33) 1,966,825.58 | 5,563,968.47 | 5,563,968.48 | 1,706.30 | 5,563,968.48 | 1,438,805.68 |
| 68402CAC8 | 1,129,570.54 | 1,000,020.00 | 1,129,570.54 | 904,070.48 | (225,500.06) | 904,070.48 | 925,975.69 |
| 69121PDE0 | 465,476.34 | (30,222.18) | 435,254.16 | 371,270.34 | (63,983.82) | 371,270.34 | 362,639.76 |
| 69121PDX8 | 978,111.40 | (12,463.44) | 965,647,96 | 761,663.20 | (203,984.76) | 761.663.20 | 686,172.00 |
| 70069FHV2 | 1,768,763.27 | 2,237,789.96 | 4,006,553.23 | 4,006,553.22 | [203,384.78] | 4,006,553.22 | 791,420.34 |
| 74348UAL3 | 529,251.03 | 8,700,000.00 | 9,229,251.03 | 9,229,251.03 | [0.01] | 9,229,251.03 | 5,297,590.09 |
| 74919VAB2 | 10,652,302.68 | (993,121.20) | 9,659,181.48 | 9,313,276.32 | (345,905.16) | 9,313,276.32 | 7,593,689.89 |
| 74922MAB7 | 9,687,128.57 | | 13,862,556.69 | 13,005,303.38 | (857,253.31) | 13.005.303.38 | 7,543,029.69 |
| 74922MAB7 74922MAC5 | 2,092,990.54 | 4,175,428.12 (291,002.72) | 13,862,556.69 | 1,711,344.62 | (90,643.20) | 1,711,344.62 | 1,034,273.47 |
| 74923PAJ2 | 2,092,990.54 | 2,853.35 | 4,424.80 | 1,711,344.62 | (2,764.80) | 1,711,344.62 | 1,034,273.47 |
| 74923PAJ2 74923PAK9 | A 10 - 10 - 10 - 10 - 10 - 10 - 10 - 10 | 2,853.35 | 2 | 1,660.00 | (2,764.80) 188.03 | 1,660.00 | 1,630.90 |
| 74923PAK9 74923PAL7 | (391.02) | 321,62 | (63.40) | 124,63 | | 124.63 | 127.17 |
| 74923PAL7 74924UAB7 | 1,971.91 | (505,253.85) | 1,971.91 | 13,569,897.78 | (1,971.91) | 13,569,897.78 | 10 100 007 10 |
| | | | 13,761,487.29 | CONTRACTOR AND A DECEMBER OF | (191,589.51) | 10.000000000000000000000000000000000000 | 12,126,297.16 |
| 74924XAD7 74924YAH6 | 1,426,249.05 | 659,240.86 855.91 | 2,085,489.91 27,813.72 | 376,108.88 18,269.99 | (1,709,381.03) | 376,108.88 | 615,410.40 17,436.02 |
| - MCACULED 1794 2 42 TOMM M | AUG. 27 AGA (1997) 27 J | | 201-01100UC.2001 | - COCCCC - COCCCCCC | (9,543.73) | ASA 33 10/00 (20) | |
| 74927WAM6 74927XAM4 | 228,730.11 428,321.08 | 71,175.90 | 299,906.01 910,413.96 | 299,674.84 321,910.50 | (231.17) | 299,674.84 321,910.50 | 374,845.91 685,678.07 |
| 749278AIVI4 74951PBT4 | 0200340004888 | 482,092.88 | C 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 1.5 BOOK \$100 BO | (588,503.46) | 26.633 \$63.33924 Z | |
| | 3,922,041.69 | 2,299,991.33 | 6,222,033.02 | 6,219,225.65 | (2,807.37) | 6,219,225.65 | 2,601,017.16 |
| 74951PBV9 | 894,714.17 | 506,127.46 | 1,400,841.63 | 1,400,234.30 | (607.33) | 1,400,234.30 | 481,894.24 |
| 75114GAC3 | 27,542,226.82 | (1,593,933.88) | 25,948,292.94 | 25,436,827.09 | (511,465.85) | 25,436,827.09 | 13,131,451.01 |
| 75114HAD9 | 26,156,641.02 | (2,290,774.73) | 23,865,866.29 | 23,209,196.24 | (656,670.05) | 23,209,196.24 | 12,420,778.06 |
| 75114HAK3 | 4,345,090.29 | 1,332,818.60 | 5,677,908.89 | 5,187,537.40 | (490,371.49) | 5,187,537.40 | 1,375,305.50 |
| 75114NAA2 | 17,619,327.37 | (271,141.83) | 17,348,185.54 | 13,233,122.05 | (4,115,063.49) | 13,233,122.05 | 11,049,903.55 |
| 75114NAB0 | 4,294,512.68 | 1,986,378.35 | 6,280,891.03 | 4,812,858.48 | (1,468,032.55) | 4,812,858.48 | 2,639,323.22 |
| 75156XAC5 | 1,692,681.48 | (66,097,69) | 1,626,583.79 | 1,406,146.85 | (220,436.94) | 1,406,146.85 | 390,224.99 |
| 75405KAG3 | 72,207.00 | (33,520.50) | 38,686.50 | 16,425.07 | (22,261.43) | 16,425.07 | 82,599.00 |
| 75406AAB5 | 8,895,403.76 | (112,039.39) | 8,783,364.37 | 8,534,745.54 | (248,618.83) | 8,534,745.54 | 6,409,197.82 |
| 75970JAL0 | 53,512.83 | 58,314.15 | 111,826.98 | 61,163.35 | (50,663.63) | 61,163.35 | 92,482.25 |
| 75971EAK2 | 257,595.69 | (43,454.93) | 214,140.76 | 101,429.40 | (112,711.36) | 101,429.40 | 265,536.27 207,422.66 |
| 760985U33 | 395,180.18 | 227,220.37 | 622,400.55 6,140.075.09 | 622,400.56 | 0.01 | 622,400.56 6,140.075.09 | |
| 76110GG62 76110GG70 | 6,213,713.75 2,369,630.97 | (73,638.66) (225,691.40) | 2,143,939.57 | 6,140,075.09 2,144,577.08 | - 637.51 | 2,144,577.08 | 4,833,180.01 1,868,499,55 |
| 76110GJ85 | 3,997,112.98 | (76,580,43) | 3,920,532.55 | 3.920,532,57 | 0.02 | 3,920,532.57 | 3,421,042.45 |
| 76110GTL5 | 1,562,861.26 | (79,616.47) | 1,483,244.79 | 1,483,244.80 | 0.02 | 1,483,244.80 | 1,574,472.15 |
| 76110GZQ7 | 8,594,656.44 | (93,127.26) | 8,501,529,18 | 8,501,529.19 | 0.01 | 8,501,529.19 | 7,490,061.37 |
| 76110GZR5 | 3,073,642.49 | (28,507.28) | 3,045,135.21 | 3.045.637.00 | 501.79 | 3,045,637.00 | 2,766,575.59 |
| 76110H4M8 | 395,265,68 | (3,107.15) | 392,158.53 | 334,099,27 | (58.059.26) | 334,099.27 | 2,766,575.55 |
| 76110H4Q9 | 563,487.10 | (86,553.64) | 476,933.46 | 476,939.06 | (58,053.26) | 476,939.06 | 548,700.17 |
| 76110H4Q5 | 1,054,092.13 | (435,732.14) | 618,359.99 | 314,578,84 | (303,781.15) | 314,578.84 | 230,605,76 |
| 76110H5D7 | 30.845.67 | (400,102.14) | 30,845.67 | 7,611.74 | (23,233,93) | 7,611.74 | 22,307.81 |
| 76110HKX6 | 5,323,061.55 | 2,813,000,16 | 8,136,061.71 | 8,135,654.13 | (407.58) | 8,135,654,13 | 5,455,081.97 |
| 76110HKY4 | 703,854.76 | 625,157.79 | 1,329,012,55 | 1,328,923.64 | (407.58) (88.91) | 1.328.923.64 | 636,456.27 |
| 76110W4J2 | 24,575.12 | 1,138.47 | 25,713.59 | 9,281,19 | (16,432.40) | 9,281.19 | 11,360.80 |
| 76110W6M3 | 2,284,782.03 | 774,236.30 | 3,059,018,33 | 3,059,018.34 | 0.01 | 3,059,018.34 | 918,960.00 |
| 761118FM5 | 13,209,885.72 | | 13,209,885.72 | 12,296,474.43 | (913,411.29) | 12,296,474.43 | 8,438,914.81 |
| 761118FQ6 | 58,397.92 | (29,610.73) | 28,787.19 | 6,871.76 | (21,915.43) | 6,871.76 | 36,361.08 |
| 761118KU1 | 9,725,160.09 | (2010.0.0.0) | 9,725,160.09 | 8,846,793.13 | (878,366.96) | 8,846,793.13 | 5,189,883.97 |
| 761118LA4 | 53,796.11 | 36,697.64 | 90,493.75 | 90,493.51 | (0.24) | 90,493.51 | 56,162.22 |
| 761118NIN4 | 13,169,053.72 | (694,418,44) | 12,474,635.28 | 12,175,403.88 | (299,231.40) | 12,175,403.88 | 7,067,863.87 |
| 761118RJ9 | 707,298.45 | (65,944.35) | 641,354.10 | 621,028.28 | (20,325.82) | 621,028.28 | 309,807.20 |
| 761118RM2 | 28,918,638.87 | (2,753,099.13) | 26,165,539.74 | 25,698,060.79 | (467,478.95) | 25,698,060.79 | 13,624,706.80 |
| 761118WE4 | 204.00 | | 204.00 | | (204.00) | | 245 |
| 761118WP9 | 18,769,710.39 | (1,200,907.10) | 17,568,803.29 | 15,649,047.44 | (1,919,755.85) | 15,649,047.44 | 10,974,279.58 |
| 761118WS3 | 3,842.84 | 4,366.40 | 8,209.24 | 1,319.66 | (6,889.58) | 1,319.66 | 2,850.76 |
| 76112B4M9 | 2,906,247.24 | (166,746.10) | 2,739,501.14 | 2,639,861.63 | (99,639.51) | 2,639,861.63 | 1,706,190.19 |
| 76112BE48 | 1,553,562.99 | 327,594.16 | 1,881,157.15 | 1,878,001.27 | (3,155.88) | 1,878,001.27 | 1,468,690.76 |
| 76112BK66 | 29,668.14 | 1,031.12 | 30,699.26 | 11,985.79 | (18,713.47) | 11,985.79 | 14,717.40 |
| 76112BLZ1 | 648,509.15 | 2,256,347.73 | 2,904,856.88 | 2,904,856.89 | 0.01 | 2,904,856.89 | 1,032,365.44 |
| 76112BN55 | 62,581.52 | (11,597.30) | 50,984.22 | 24,080.01 | (26,904.21) | 24,080.01 | 19,886.20 |
| 76113ABJ9 | 1,991,058.20 | (276,091.76) | 1,714,966.44 | 1,388,640.81 | (326,325.63) | 1,388,640.81 | 603,031.78 |
| 76114GAL1 | 93,832.60 | (7,899.88) | 85,932.72 | 721.66 | (85,211.06) | 721.66 | 4,979.56 |
| 783422BF4 | 174,947.30 | 1,825,052.70 | 2,000,000.00 | 2,000,000.00 | (46)-100 | 2,000,000.00 | 999,258.10 |
| 78402TAD8 | 658,267.91 | 531,732.09 | 1,190,000.00 | 1,190,000.00 | | 1,190,000.00 | 464,357.04 |
| 79549AFV6 | 2,580,012.65 | - | 2,580,012.65 | 2,284,534.58 | (295,478.07) | 2,284,534.58 | 2,427,035.27 |
| 79549ASN0 | 290,908.06 | 115,910.09 | 406,818.15 | 405,371.50 | (1,446.65) | 405,371.50 | 262,566.48 |
| 79549AYA1 | 824,602.79 | 1.044,459.34 | 1,869,062.13 | 1,868,017.15 | (1,044.98) | 1,868,017.15 | 792.099.16 |
| 79549AYB9 | 28,499.74 | 215.284.78 | 243,784.52 | 244,317.00 | 532.48 | 244,317.00 | 98,140.79 |
| 805564RM5 | 2,956,499.58 | 738,544.07 | 3,695,043.65 | 3,695,043.66 | 0.01 | 3.695.043.66 | 2,089,243.83 |
| 80557BAC8 | 10,329,035.81 | (158,347,64) | 10,170,688.17 | 6,848,378.81 | (3,322,309.36) | 6.848.378.81 | 3,576,155.00 |
| 81377EAA2 | 355,927.50 | [108,347.64] | 355,927.50 | 259,115.01 | (3,322,309.36) (96,812.49) | 6,848,378.81 | 197,339.38 |
| 81377EAA2 81378EAA1 | 5.847,745,73 | (48,743.39) | 5,799,002.34 | 5,274,918,91 | (524,083.43) | 5.274.918.91 | 3,857,117.38 |
| | 738,805,66 | (9,289.36) | 729,516,30 | 689,403,90 | (40,112,40) | 689,403,90 | 535,867.62 |
| 81279E 0 0 0 | 100,000.00 | 0,200.36 | 123,010.30 | 000,403.30 | [40,112.40] | 003,403.30 | 030,007.62 |
| 81379EAA0 81744DAD4 | 531,092.00 | (372,715.11) | 158,376.89 | 42,137,90 | (116,238.99) | 42,137.90 | 486,634.11 |

| 92926SAB2 | 58,318.93 | (922.61) | 57,396.32 | 50,378.73 | (7,017.59) | 50,378.73 | 38,707.45 |
|------------------------|---------------------|--|---------------------------|---------------------------|--------------------------|---------------------|--|
| 92925CBB7 92926SAB2 | 5,531,172.53 | (24,538.49) (922.61) | 5,506,634.04 57,396.32 | 5,505,277.92 50,378.73 | (1,356.12) (7,017.59) | 5,505,277.92 | 3,213,112.92 38,707.45 |
| 92926SAE6 | 3,786,053.39 | 144,000.25 | 3,930,053.64 | 3,107,030.73 | (823,022.91) | 3,107,030.73 | 2,680,808.3 |
| 92977YAY7 | 2,719,007.55 | 414,130.93 | 3,133,138.48 | 2,868,059.48 | (265,079.00) | 2,868,059.48 | 94,172.4 |
| 92978EAA2 | 1,890,306.44 | 367 | 1,890,306.44 | 1,656,110.40 | (234,196.04) | 1,656,110.40 | 1,482,263.1 |
| 93363CAF6 | 715,176.15 | 18 | 715,176.15 | 676,140.30 | (39,035.85) | 676,140.30 | 683,550.19 |
| 9393363A9 | 627,474.62 | an a | 627,474.62 | 529,631.30 | (97,843.32) | 529,631.30 | 489,247.67 |
| 9393365V1 | 2,586,237.08 | (269,112.39) | 2,317,124.69 | 2,293,666.96 | (23,457.73) | 2,293,666.96 | 1,822,659.77 |
| 939336PT4 | 391,940.06 | (122,328.61) | 269,611.45 | 269,620.10 | 8.65 | 269,620.10 | 210,258.96 |
| 939336U35 | 1,970,462.37 | (76,525.93) | 1,893,936.44 | 1,893,979.36 | 42.92 | 1,893,979.36 | 1,738,382.83 |
| 93934FHC9 | 12,194,405.07 | (1,040,681.96) | 11,153,723.11 | 11,079,857.85 | (73,865.26) | 11,079,857.85 | 6,594,274.54 |
| 93934FHK1 | 125,978.62 | (89,806.95) | 36,171.67 | 36,171.66 | (0.01) | 36,171.66 | 150,363.33 |
| 93934FHL9 | 113.36 | (761.93) | (648.57) | 379,14 | 1,027.71 | 379.14 | 1,287.75 |
| 93934FJQ6 | 23,928,084.11 | (2,524,843.98) | 21,403,240.13 | 21,112,966.43 | (290,273.70) | 21,112,966.43 | 11,840,531.3 |
| 93934FMJ8 | 320,639.91 | 384,301.34 | 704,941.25 | 309,537.78 | (395,403.47) | 309,537.78 | 619,871.43 |
| 93934XAB9 | 2,779,422.93 | (37,957.41) | 2,741,465.52 | 2,365,617.00 | (375,848.52) | 2,365,617.00 | 2,147,559.47 |
| 93935AAE2 | 538,344.76 | 322,155.31 | 860,500.07 | 778,895.46 | (81,604.61) | 778,895.46 | 722,756.73 |
| 93935GAJ8 | 204,824.70 | (20,348.81) | 184,475.89 | 184,475.85 | (0.04) | 184,475.85 | 400,667.47 |
| 93935LAG3 | 352,542.75 | 195,529.97 | 548,072.72 | 380,550.36 | (167,522.36) | 380,550.36 | 256,255.23 |
| 93935WAP9 | 3,734.16 | (1,009.22) | 2,724.94 | 558.78 | (2,166.16) | 558.78 | 749.62 |
| 93935WAQ7 | 213.83 | water a the | 213.83 | See Strange | (213.83) | i sandad | and the second |
| 93936JAM4 | 344,464.75 | 76,650.92 | 421,115.67 | 15,796.16 | (405,319.51) | 15,796.16 | 158,641.85 |
| 941034AD2 | 257,293.51 | (84,240.51) | 173,053.00 | 173,053.00 | สมาร์สาร | 173,053.00 | 225,090.30 |
| 941574AG0 | 7,340,873.94 | (1,616,039.00) | 5,724,834.94 | 5,222,700.00 | (502,134.94) | 5,222,700.00 | 450,000.00 |
| 9497EVAF2 | 18,903.75 | 12,699.04 | 31,602.79 | 18,528.82 | (13,073.97) | 18,528.82 | 24,886.44 |
| 94980MAB4 | 51,701.22 | | 51,701.22 | | (51,701.22) | | |
| 94981PAG5 | 802,955.86 | 1,280,654.46 | 2,083,610.32 | 1,993,300.87 | (90,309.45) | 1,993,300.87 | 368,612.09 |
| 94981VAX5 | 1,188,385.23 | (3,379.86) | 1,185,005.37 | 1,185,005.37 | | 1,185,005.37 | 1,167,253.0 |
| 94983CAJ6 | 22,596,075.06 | (3,685.55) | 22,592,389.51 | 22,592,389.52 | 0.01 | 22,592,389.52 | 19,042,096.00 |
| 94983TAE0 | 13,778,384.20 | (9,809.29) | 13,768,574.91 | 13,768,647.54 | 72.63 | 13,768,647.54 | 11,891,147.08 |
| 94983VAC9 | 10,613,691.73 | (1,094,464.14) | 9,519,227.59 | 9,528,559.05 | 9,331.46 | 9,528,559.05 | 7,833,355.09 |
| 94985JAG5 | 19,506,806.93 | (924,368.23) | 18,582,438.70 | 18,456,891.56 | (125,547.14) | 18,456,891.56 | 12,376,584.08 |
| 984582AA4 | 6,248,076.68 | (378,282.85) | 5,869,793.83 | 4,767,458.80 | (1,102,335.03) | 4,767,458.80 | 4,272,181.96 |
| 984582AB2 | 102,579.32 | (33,344.79) | 69,234.53 | 16,425.16 | (52,809.37) | 16,425.16 | 100,679.23 |
| L26479NN8 | 2,022,238.45 | (518,182.51) | 1,504,055.94 | 1,237,993.81 | (266,062.13) | 1,237,993.81 | 1,441,266.57 |
| L26480MN7 | 1,956,398.74 | (1,294,652.03) | 661,746.71 | 887,037.64 | 225,290.93 | 887,037.64 | 348,503.40 |
| N2874AAB7 | 7,848,850.24 | (3,145,633.23) | 4,703,217.01 | 5,052,572.40 | 349,355.39 | 5,052,572.40 | 1,053,648.00 |
| Totals | \$ 2,953,442,689.02 | \$ (106,853,708.32) | \$ 2,846,588,980.70 | \$ 2,700,948,264.43 | \$ (145,640,716.27) | \$ 2,700,948,264.43 | \$ 1,692,409,639.5 |

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

| 1.1 | Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? | Yes [] No [X] |
|------------|--|--------------------|
| 1.2 | If yes, has the report been filed with the domiciliary state? | Yes [] No [] |
| 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. | Have there been any substantial changes in the organizational chart since the prior quarter end? If yes, complete the Schedule Y - Part 1 - organizational chart. | Yes [] No [X] |
| 4.1 | Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? | Yes [] No [X] |
| 4.2 | 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 2 3 Name of Entity NAIC Company Code State of Domicile | |
| | | |
| 5. | If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney- in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? |] No [X] N/A [] |
| 6.1 | State as of what date the latest financial examination of the reporting entity was made or is being made. | 12/31/2009 |
| 6.2 | 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. | 12/31/2004 |
| 6.3 | 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). | 05/17/2006 |
| 6.4 6.5 | By what department or departments? Commonwealth of Massachusetts Office of Consumer Affairs and Business Regulations - Division of Insurance Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? | X] No [] N/A [] |
| 6.6 | Have all of the recommendations within the latest financial examination report been complied with? | X] No [] N/A [] |
| 7.1 | Has this 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] |
| 7.2 | If yes, give full information: | |
| 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. | |
| 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 Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|------------------------|-----|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | 000 | OTS | FDIC | SEC |
| The MassMutual Trust Company, FSB | Enfield, CT | | | YES | | |
| Centennial Asset Management Corporation | Centennial, CO | | | | | YES |
| MML Distributors, LLC | Springfield, MA | | | | | YES |
| MML Investors Services, Inc. | Springfield, MA | | | | | YES |
| OppenheimerFunds Distributor, Inc. | New York, NY | | | | | YES |
| Babson Capital Securities Inc. | Boston, MA | | | | | YES |
| MMLISI Financial Alliances, LLC | Springfield, MA | | | | | YES |
| Baring Asset Management, Inc. | Boston, MA | | | | | YES |
| | | | | | | |

GENERAL INTERROGATORIES

| 9.1 | Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? | | Yes [X] No [] |
|-------|--|------------------------|----------------------------|
| | (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the report | ng 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 | | |
| 9.11 | (e) Accountability for adherence to the code. If the response to 9.1 is No, please explain: | | |
| 9.11 | | | |
| 9.2 | Has the code of ethics for senior managers been amended? | | Yes [X] No [] |
| 9.21 | If the response to 9.2 is Yes, provide information related to amendment(s). | | |
| | The Code of Conduct was revised in March 2010. The revisions in the Code are not material in nature. The revision | ns clarify or heighten | |
| 9.3 | awareness of certain information already incorporated in the Code. Have any provisions of the code of ethics been waived for any of the specified officers? | | |
| 9.31 | If the response to 9.3 is Yes, provide the nature of any waiver(s). | | |
| 0.01 | | | |
| | | | |
| | FINANCIAL | | |
| 10.1 | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? | | Ves [X] No [] |
| 10.2 | If yes, indicate any amounts receivable from parent included in the Page 2 amount: | | |
| | | · | |
| | INVESTMENT | | |
| | | | |
| 11.1 | Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth use by another person? (Exclude securities under securities lending agreements.) | | |
| 11.2 | | | |
| | Reverse Repurchase Agreements | | |
| 12. | Amount of real estate and mortgages held in other invested assets in Schedule BA: | \$ | 1,309,795,866 |
| 13. | Amount of real estate and mortgages held in short-term investments: | \$ | |
| 14.1 | Does the reporting entity have any investments in parent, subsidiaries and affiliates? | | Yes [X] No [] |
| 14.2 | If yes, please complete the following: | | 2 |
| | | 1 Prior Year-End | 2 Current Quarter |
| | | Book/Adjusted | Book/Adjusted |
| | | Carrying Value | Carrying Value |
| | Bonds | | \$3,588,080,732 |
| | Preferred Stock | | \$ |
| | Common Stock | | \$3,003,637,406 |
| 14.24 | Short-Term Investments | ۶ | \$ \$ |
| 14.26 | All Other | 5 2 661 288 428 | \$2.909.780.572 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | § 9 115 252 314 | \$9,501,498,710 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$\$ |
| 45 4 | Has the reporting entity, entered into any holding transactions reported on Cabadyla DD2 | | |
| 15.1 | Has the reporting entity entered into any hedging transactions reported on Schedule DB? If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? | | res[X] No[] Voc[X] No[] |
| 13.2 | in yes, has a complementive description of the neoging program been made available to the domicinary state? | | |

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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 3, III Conducting Examinations, F - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

| Name of | 1 Custodian(s) | Custo | 2 dian Address | |
|---|--|---|-----------------------------|-------|
| | | 333 West 34th Street, New York, | | |
| For all agreements that do not com location and a complete explanati | ply with the requirements of the NAIC F | inancial Condition Examiners Ha | ndbook, provide the name, | |
| 1 Name(s) | 2 Location(s) | Comp | 3 ete Explanation(s) | |
| | | | | |
| Have there been any changes, incl If yes, give full information relating | | · · · · · · · · · · · · · · · · · · · | ent quarter? | Yes [|
| , , | o o i i |) identified in 16.1 during the curr 3 Date of Change | ent quarter? 4 Reason | Yes [|
| If yes, give full information relating | thereto: | 3 Date of Change half of broker/dealers that have a | 4 Reason | |
| If yes, give full information relating | thereto: 2 New Custodian kers/dealers or individuals acting on be | 3 Date of Change half of broker/dealers that have a | 4 Reason | |

At 03/1/2010, 89 issues for 61 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$ 297,117,551 or 0.58% of all assets.

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1 Amount |
|-----|--|------------------|
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | β |
| | 1.12 Residential Mortgages | \$2,266,340,340 |
| | 1.13 Commercial Mortgages | \$8,508,158,904 |
| | 1.14 Total Mortgages in Good Standing | \$10,774,499,244 |
| | | |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | ¢ |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | ⊅ |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| | 1.31 Farm Mortgages | \$ |
| | 1.32 Residential Mortgages | \$ |
| | 1.33 Commercial Mortgages | \$ |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | \$ |
| | | |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | \$ |
| | 1.42 Residential Mortgages | \$ |
| | 1.43 Commercial Mortgages | \$ |
| | 1.44 Total Mortgages in Process of Foreclosure | \$ |
| | | |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$10,774,499,244 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| | 1.61 Farm Mortgages | \$ |
| | 1.62 Residential Mortgages | \$ |
| | 1.63 Commercial Mortgages | \$ |
| | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | \$ |
| 2. | Operating Percentages: | |
| | 2.1 A&H loss percent | |
| | 2.2 A&H cost containment percent | |
| | 2.3 A&H expense percent excluding cost containment expenses | |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | \$ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | \$ |

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2

| Transaction #1 | | | | | |
|---|---------------------------------|--|---------------------------------------|--|--|
| (1) Dates of Transactions: | start date: maturity date: | | 2/2/2010 5/4/2010 | | |
| (2) Description of securities/collateral involved: | | | | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | tes: | \$ | 9,690,966 2,966 19.00% N/A | | |
| (3) Number of shares or amount of bond or other security: 9,688,000 | | | | | |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | | | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | | | |
| (6) Collateral value held/Underlying asse | et value | | 9,535,583 | | |
| (7) Form of collateral: | | US Treasury #912803BG7 | | | |
| (8) Collateral held by: | | Deutsche Bank Securities | | | |
| (9) Names and addresses of all other pe | ersons involved in transaction: | Deutsche Bank, AG Collateral Management 60 Wall Street 34 Fl New York, NY 10005 | | | |
| Transaction #2 | | | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 2/9/2010 5/11/2010 | | |
| (2) Description of securities/collateral involved: | | | | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | tes: | \$ | 63,882,381 15,381 17.00% N/A | | |
| (3) Number of shares or amount of bond | d or other security: | | 63,867,000 | | |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | | | |

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2

(5) Market value on date securities were returned/Payback amount (Due at maturity)

- (6) Collateral value held/Underlying asset value
- (7) Form of collateral:
- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

N/A not returned yet

64,701,365

US Treasury #912810PW2 Cash Collateral

JP Morgan Chase

50 Rowes Wharf 4th Floor Boston, MA 02110

Transaction #3

(1) Dates of Transactions:

start date: 3/12/2010 maturity date: 6/15/2010 (2) Description of securities/collateral involved: carry value: \$ 122,980,297 accrued interest: 12,297 maturity interest rates: 18.00% weighted average interest rates: N/A (3) Number of shares or amount of bond or other security: 122,968,000 (4) Market value on date securities were delivered: N/A Rolling Transaction (5) Market value on date securities were returned/Payback amount N/A not returned yet (Due at maturity) (6) Collateral value held/Underlying asset value 122,818,377 (7) Form of collateral: US Treasury # 912828LJ7 JP Morgan Chase (8) Collateral held by: (9) Names and addresses of all other persons involved in transaction: 50 Rowes Wharf 4th Floor Boston, MA 02110 Transaction #4 (1) Dates of Transactions: start date: 2/3/2010 maturity date: 5/5/2010 (2) Description of securities/collateral involved: carry value: \$ 211,674,285 accrued interest: 63,660 maturity interest rates: 19.00% weighted average interest rates: N/A (3) Number of shares or amount of bond or other security: 211,610,625

(4) Market value on date securities were delivered: N/A Rolling Transaction (5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

- (6) Collateral value held/Underlying asset value
- (7) Form of collateral:
- (8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

209,502,830

US Treasury # 912810PX0 US Treasury # 912828KQ2

Bank of Montreal

115 South LaSalle Street Chicago, IL 60603

| Transaction #5 | | | |
|---|---------------------------------|--|---------------------------------------|
| (1) Dates of Transactions: | start date: maturity date: | | 3/11/2010 6/9/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 58,856,523 6,523 19.00% N/A |
| (3) Number of shares or amount of bone | d or other security: | | 58,850,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying ass | et value | | 58,627,947 |
| (7) Form of collateral: | | US Treasury #912828HH6 | |
| (8) Collateral held by: | | Bank of Montreal | |
| (9) Names and addresses of all other po | ersons involved in transaction: | 115 South LaSalle Street Chicago, IL 60603 | |
| Transaction #6 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 2/4/2010 4/6/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 95,422,293 19,293 13.00% N/A |
| (3) Number of shares or amount of bone | d or other security: | | 95,403,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying ass | et value | | 95,837,956 |

(7) Form of collateral:

- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

US Treasury #912828LY4

Deutsche Bank Securities

Deutsche Bank, AG Collateral Management 60 Wall Street 34 FI New York, NY 10005

| Transaction #7 | | | |
|---|---------------------------------|--|---------------------------------------|
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 5/18/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 111,484,104 9,104 21.00% N/A |
| (3) Number of shares or amount of bond | d or other security: | | 111,475,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying ass | et value | | 112,397,612 |
| (7) Form of collateral: | | US Treasury #912833PB0 US Treasury #912810QC5 | |
| (8) Collateral held by: | | Deutsche Bank Securities | |
| (9) Names and addresses of all other pe | ersons involved in transaction: | Deutsche Bank, AG Collateral Management 60 Wall Street 34 Fl New York, NY 10005 | |
| Transaction #8 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/12/2010 4/14/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | | \$ | 65,960,595 6,595 18.00% N/A |
| (3) Number of shares or amount of bond | d or other security: | | 65,954,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

(7) Form of collateral:

(8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

US Treasury #912810QB7 US Treasury #912828JR2

66,605,805

Goldman, Sachs & Co.

200 West Street 29th Floor New York, NY 10282

| Transaction #9 | | | |
|---|---------------------------------|--------------------------------------|---------------------------------------|
| (1) Dates of Transactions: | start date: maturity date: | | 1/13/2010 4/15/2010 |
| (2) Description of securities/collateral ir | nvolved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ates: | \$ | 43,765,169 15,169 16.00% N/A |
| (3) Number of shares or amount of bon | d or other security: | | 43,750,000 |
| (4) Market value on date securities wer | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities wer (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying ass | et value | | 44,487,100 |
| (7) Form of collateral: | | US Treasury #912833PA2 | |
| (8) Collateral held by: | | HSBC Securities Inc. | |
| (9) Names and addresses of all other p | ersons involved in transaction: | 452 5th Avenue New York, NY 10018 | |
| Transaction #10 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 5/19/2010 |
| (2) Description of securities/collateral ir | ivolved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ates: | \$ | 45,674,535 3,907 22.00% N/A |
| (3) Number of shares or amount of bon | d or other security: | | 45,670,628 |
| (4) Market value on date securities wer | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities wer | e returned/Payback amount | N/A not returned yet | |

(5) Market value on date securities were returned/Payback amount (Due at maturity)

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

(7) Form of collateral:

(8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

46,243,471

US Treasury - cusip #912810QC5 US Treasury - cusip #912833PA2

Morgan, Stanley and Co.

1585 Broadway 13th Floor New York, NY 10036

Transaction #11

| (1) Dates of | Transactions: |
|--------------|---------------|
|--------------|---------------|

| (1) Dates of Tra | ansactions: | start date: maturity date: | | 3/11/2010 6/9/2010 |
|------------------|--|---------------------------------|--------------------------------------|--|
| (2) Description | of securities/collateral inv | volved: | | |
| acc mat | ry value: rued interest: turity interest rates: ghted average interest ra | tes: | \$ | 50,533,375 5,600 19.00% N/A |
| (3) Number of | shares or amount of bonc | l or other security: | | 50,527,775 |
| (4) Market valu | e on date securities were | e delivered: | N/A Rolling T | ransaction |
| | e on date securities were e at maturity) | returned/Payback amount | N/A not returr | ned yet |
| (6) Collateral v | alue held/Underlying asse | et value | | 50,300,458 |
| (7) Form of col | lateral: | | | - cusip #912828HH6 - cusip #912828KD1 |
| (8) Collateral h | eld by: | | Bank of Mont | real |
| (9) Names and | addresses of all other pe | ersons involved in transaction: | 115 South La Chicago, IL 60603 | Salle Street |
| Transact | ion #12 | | | |
| (1) Dates of Tra | ansactions: | start date: maturity date: | | 3/12/2010 4/14/2010 |
| (2) Description | of securities/collateral inv | volved: | | |
| acc mat | ry value: rued interest: turity interest rates: ghted average interest ra | tes: | \$ | 27,957,796 2,796 18.00% N/A |
| (3) Number of | shares or amount of bonc | l or other security: | | 27,955,000 |
| (4) Market valu | e on date securities were | e delivered: | N/A Rolling T | ransaction |
| | le on date securities were le at maturity) | returned/Payback amount | N/A not returr | ned yet |

- (6) Collateral value held/Underlying asset value
- (7) Form of collateral:
- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

28,110,801

US Treasury - cusip #912828LK4 US Treasury - cusip #912828LL2

Goldman, Sachs & Co.

200 West Street 29th Floor New York, NY 10282

| Transaction | #13 | | | | |
|------------------------------------|-------------------------|--------------------------------|-----|--|--|
| (1) Dates of Transac | tions: | start date: maturity date: | | 3/11/2010 6/9/2010 | |
| (2) Description of sec | curities/collateral inv | volved: | | | |
| | | tes: | \$ | 114,764,057 14,057 21.00% N/A | |
| (3) Number of shares | s or amount of bond | or other security: | | 114,750,000 | |
| (4) Market value on o | date securities were | delivered: | N/A | Rolling Transaction | |
| (5) Market value on o (Due at m | | returned/Payback amount | N/A | not returned yet | |
| (6) Collateral value h | eld/Underlying asse | et value | | 116,919,279 | |
| (7) Form of collateral | : | | US | Treasury cusip # 912803CG6 | |
| (8) Collateral held by | : | | Ban | k of Montreal | |
| (9) Names and addre | esses of all other pe | rsons involved in transaction: | | South LaSalle Street cago, IL 03 | |
| Transaction | #14 | | | | |
| (1) Dates of Transac | tions: | start date: maturity date: | | 3/4/2010 4/6/2010 | |
| (2) Description of sec | curities/collateral inv | volved: | | | |
| | | tes: | \$ | 95,637,644 12,644 17.00% N/A | |
| (3) Number of shares | s or amount of bond | or other security: | | 95,625,000 | |
| (4) Market value on o | date securities were | delivered: | N/A | Rolling Transaction | |
| (5) Market value on o | | returned/Payback amount | N/A | not returned yet | |

(Due at maturity)

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

(7) Form of collateral:

(8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

95,111,403

US Treasury cusip # 912810PY9 US Treasury cusip # 912810QB7

Bank of Montreal

115 South LaSalle Street Chicago, IL 60603

| Transaction #15 | | | |
|---|------------------------------------|--|--|
| (1) Dates of Transactions: | start date: maturity date: | | 3/17/2010 6/16/2010 |
| (2) Description of securities/collatera | l involved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interes | it rates: | \$ | 344,500,576 31,576 22.00% N/A |
| (3) Number of shares or amount of b | ond or other security: | | 344,469,000 |
| (4) Market value on date securities v | vere delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities v (Due at maturity) | vere returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying | asset value | | 339,244,917 |
| (7) Form of collateral: | | US Treasury cusip # 9128 | 310PXO |
| (8) Collateral held by: | | Bank of Montreal | |
| (9) Names and addresses of all othe | r persons involved in transaction: | 115 South LaSalle Street Chicago, IL 60603 | |
| Transaction #16 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/17/2010 6/16/2010 |
| (2) Description of securities/collatera | I involved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interes | st rates: | \$ | 99,634,132 9,132 22.00% N/A |
| (3) Number of shares or amount of b | oond or other security: | | 99,625,000 |
| (4) Market value on date securities v | vere delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities v (Due at maturity) | vere returned/Payback amount | N/A not returned yet | |

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

(7) Form of collateral:

(8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

98,501,682

US Treasury cusip # 912828LJ7

Bank of Montreal

115 South LaSalle Street Chicago, IL 60603

| Transaction #17 | 7 | | |
|--|---|--|--|
| (1) Dates of Transactions | s: start date: maturity date: | | 1/19/2010 4/20/2010 |
| (2) Description of securiti | es/collateral involved: | | |
| carry value: accrued intere maturity intere weighted aver | | \$ | 116,687,328 37,328 16.00% N/A |
| (3) Number of shares or a | amount of bond or other security: | | 116,650,000 |
| (4) Market value on date | securities were delivered: | N/A Rolling Tran | isaction |
| (5) Market value on date (Due at matur | securities were returned/Payback amou ity) | Int N/A not returned | l yet |
| (6) Collateral value held/U | Inderlying asset value | | 117,808,004 |
| (7) Form of collateral: | | US Treasury cus Cash Collateral | sip #912810QC5 |
| (8) Collateral held by: | | Banque Paribas | |
| (9) Names and addresses | s of all other persons involved in transac | ction: 787 7th Avenue The Equitable To New York, NY 10 | |
| Transaction #18 | 3 | | |
| (1) Dates of Transactions | s: start date: maturity date: | | 2/2/2010 5/4/2010 |
| (2) Description of securiti | es/collateral involved: | | |
| carry value: accrued intere maturity intere weighted aver | | \$ | 37,332,424 11,424 19.00% N/A |
| (3) Number of shares or a | amount of bond or other security: | | 37,321,000 |
| (4) Market value on date | securities were delivered: | N/A Rolling Tran | isaction |
| (5) Market value on date | securities were returned/Payback amou | Int N/A not returned | l yet |

(5) Market value on date securities were returned/Payback amount (Due at maturity)

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

(7) Form of collateral:

(8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

45,145,974

US Treasury #912810PT9 US Treasury #912803BG7

Deutsche Bank Securities

Deutsche Bank, AG Collateral Management 60 Wall Street 34 Fl New York, NY 10005

| Transaction #19 | | | |
|---|---------------------------------|--|--|
| (1) Dates of Transactions: | start date: maturity date: | | 3/16/2010 5/18/2010 |
| (2) Description of securities/collateral inv | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | tes: | \$ | 192,097,927 17,927 21.00% N/A |
| (3) Number of shares or amount of bonc | d or other security: | | 192,080,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying asse | et value | | 190,425,385 |
| (7) Form of collateral: | | US Treasury #912810QC5 | |
| (8) Collateral held by: | | Deutsche Bank Securities | |
| (9) Names and addresses of all other pe | ersons involved in transaction: | Deutsche Bank, AG Collateral Management 60 Wall Street 34 Fl New York, NY 10005 | |
| Transaction #20 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/16/2010 5/18/2010 |
| (2) Description of securities/collateral inv | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | tes: | \$ | 72,330,750 6,750 21.00% N/A |
| (3) Number of shares or amount of bonc | l or other security: | | 72,324,000 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |

(6) Collateral value held/Underlying asset value

- (7) Form of collateral:
- (8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

US Treasury #912803CK7

71,616,440

Deutsche Bank Securities

Deutsche Bank, AG **Collateral Management** 60 Wall Street 34 FI New York, NY 10005

| Transaction #21 | • | | |
|--|----------------------------------|--|--|
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 5/18/2010 |
| (2) Description of securities/collateral | involved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest | rates: | \$ | 356,847,753 27,753 20.00% N/A |
| (3) Number of shares or amount of bo | nd or other security: | | 356,820,000 |
| (4) Market value on date securities we | ere delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities we (Due at maturity) | re returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying as | set value | | 355,916,891 |
| (7) Form of collateral: | | US Treasury #912810PU6 | |
| (8) Collateral held by: | | Deutsche Bank Securities | |
| (9) Names and addresses of all other | persons involved in transaction: | Deutsche Bank, AG Collateral Management 60 Wall Street 34 Fl New York, NY 10005 | |
| Transaction #22 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 2/9/2010 5/11/2010 |
| (2) Description of securities/collateral | involved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest | rates: | \$ | 64,275,476 15,476 17.00% N/A |
| (3) Number of shares or amount of bo | nd or other security: | | 64,260,000 |
| (4) Market value on date securities we | ere delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities we (Due at maturity) | ere returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying as | set value | | 67,225,112 |

- (7) Form of collateral:
- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

US Treasury #912810PW2 Cash Collateral JP Morgan Chase

50 Rowes Wharf 4th Floor Boston, MA 02110

Transaction #23

| | of Transactions: | start date: maturity date: | | 3/12/2010 6/15/2010 |
|-------------|---|---------------------------------|---|--|
| (2) Descrip | otion of securities/collateral in | volved: | | |
| | carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 122,262,225 12,225 18.00% N/A |
| (3) Numbe | r of shares or amount of bond | d or other security: | | 122,250,000 |
| (4) Market | value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market | value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collate | ral value held/Underlying asso | et value | | 122,461,492 |
| (7) Form o | f collateral: | | US Treasury #912810FA1 | |
| (8) Collate | ral held by: | | JP Morgan Chase | |
| (9) Names | and addresses of all other pe | ersons involved in transaction: | 50 Rowes Wharf 4th Floor Boston, MA 02110 | |
| Transa | action #24 | | | |
| (1) Dates o | of Transactions: | start date: maturity date: | | 3/12/2010 6/15/2010 |
| (2) Descrip | otion of securities/collateral in | volved: | | |
| | carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 195,769,575 19,575 18.00% N/A |
| (3) Numbe | r of shares or amount of bond | d or other security: | | 195,750,000 |
| (4) Market | value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market | value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |

Reverse Repurchase Agreements - MM **Schedule for Q1 2010 General Interrogatory 11.2 (6) Collateral value held/Underlying asset value

- (7) Form of collateral:
- (8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction:

US Treasury #912810PX0

195,496,965

JP Morgan Chase

50 Rowes Wharf 4th Floor Boston, MA 02110

| Transaction #25 | | | |
|---|--------------------------------|---|--|
| (1) Dates of Transactions: | start date: maturity date: | | 3/12/2010 6/15/2010 |
| (2) Description of securities/collateral inv | olved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest rate | es: | \$ | 142,657,264 14,264 18.00% N/A |
| (3) Number of shares or amount of bond | or other security: | | 142,643,000 |
| (4) Market value on date securities were | delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying asse | t value | | 142,469,317 |
| (7) Form of collateral: | | US Treasury #912828LJ7 | |
| (8) Collateral held by: | | JP Morgan Chase | |
| (9) Names and addresses of all other per | rsons involved in transaction: | 50 Rowes Wharf 4th Floor Boston, MA 02110 | |
| Transaction #26 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 5/19/2010 |
| (2) Description of securities/collateral inv | olved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest rate | es: | \$ | 113,262,530 9,689 22.00% N/A |
| (3) Number of shares or amount of bond | or other security: | | 113,252,840 |
| (4) Market value on date securities were | delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | returned/Payback amount | N/A not returned yet | |
| | | | |

(6) Collateral value held/Underlying asset value

116,592,648

- (7) Form of collateral:
- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

US Treasury #912810QB7 US Treasury #912810PT9 Morgan, Stanley and Co.

1585 Broadway 13th Floor New York, NY 10036

(Due at maturity)

| Transaction #27 | | | |
|---|---------------------------------|---|--------------------------------------|
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 5/19/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 96,961,521 8,295 22.00% N/A |
| (3) Number of shares or amount of bone | d or other security: | | 96,953,226 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were (Due at maturity) | e returned/Payback amount | N/A not returned yet | |
| (6) Collateral value held/Underlying ass | et value | | 94,842,760 |
| (7) Form of collateral: | | US Treasury #912810PX0 | |
| (8) Collateral held by: | | Morgan, Stanley and Co. | |
| (9) Names and addresses of all other po | ersons involved in transaction: | 1585 Broadway 13th Floor New York, NY 10036 | |
| Transaction #28 | | | |
| (1) Dates of Transactions: | start date: maturity date: | | 3/18/2010 4/21/2010 |
| (2) Description of securities/collateral in | volved: | | |
| carry value: accrued interest: maturity interest rates: weighted average interest ra | ites: | \$ | 47,298,765 2,759 15.00% N/A |
| (3) Number of shares or amount of bone | d or other security: | | 47,296,006 |
| (4) Market value on date securities were | e delivered: | N/A Rolling Transaction | |
| (5) Market value on date securities were | e returned/Payback amount | N/A not returned yet | |

- (6) Collateral value held/Underlying asset value
- (7) Form of collateral:
- (8) Collateral held by:
- (9) Names and addresses of all other persons involved in transaction:

47,955,575

US Treasury #912803BC6

Morgan, Stanley and Co.

1585 Broadway 13th Floor New York, NY 10036

Transaction #29

(1) Dates of Transactions:

start date: maturity date: 1/7/2010 4/8/2010

(2) Description of securities/collateral involved:

| carry value: accrued interest: maturity interest rates: weighted average interest rates: | \$ 191,817,113 67,113 15.00% N/A |
|---|---|
| (3) Number of shares or amount of bond or other security: | 191,750,000 |
| (4) Market value on date securities were delivered: | N/A Rolling Transaction |
| (5) Market value on date securities were returned/Payback amount (Due at maturity) | N/A not returned yet |
| (6) Collateral value held/Underlying asset value | 193,556,653 |
| (7) Form of collateral: | US Treasury #912810PX0 |
| (8) Collateral held by: | RBS Secruties Inc. |
| (9) Names and addresses of all other persons involved in transaction: | 600 Washington Boulevard Stamford, CT 06901 |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 | 2 | 3 | 4 | | | | 5 | 6 | 7 |
|---------|-----------|-----------|-------------------|------|--|------|----------|------------------------|-------------|
| NAIC | | | | | | | | Type of Reinsurance | Is Insurer |
| Company | Federal | Effective | | | | | | Reinsurance | Authorized? |
| Code | ID Number | Date | Name of Reinsurer | | | | Location | Ceded | (Yes or No) |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |

STATEMENT AS OF MARCH 31, 2010 OF THE Massachusetts Mutual Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

| | | 4 | | | | iness Only | | - |
|---|---|--------------------------|---|------------------------|---------------------------------|------------------------|------------------|-------------|
| | | 1 | Life Co | ntracts 3 | 4 Accident and | 5 | 6 | 7 |
| | | | ۷ | 3 | Health Insurance | | | |
| | | | | | Premiums, | | Tatal | |
| | | Active | Life Insurance | Annuity | Including Policy, Membership | Other | Total Columns | Deposit-Typ |
| | States, Etc. | Status | Premiums | Considerations | and Other Fees | Considerations | 2 Through 5 | Contracts |
| 1. | AlabamaAL | L | 4,526,231 | 4 , 169 , 886 | 1,201,599 | 2,865,160 | 12,762,876 | |
| 2. | Alaska AK | L | | 22,923 | | | | |
| 3. | Arizona AZ | | 8,699,526 | 6,301,779 | 2,048,797 | 2,441,944 | | |
| 4. | Arkansas AR | | 1, 105, 792 | 1,089,766 | | | 2,576,945 | |
| 5. | California CA | | | 43,221,240 | | 68,719,815 | | |
| 6. | Colorado CO | | 8,259,277 | 5,775,171 | 2,094,972 | 20 , 188 , 169 | | |
| 7. | Connecticut CT | | | | 4,326,361 | | 75,003,489 | |
| 8. | Delaware | | 3,056,375 | | | 1,710,331 | 5,809,093 | |
| 9. | District of Columbia DC | | 4,096,862 | 1, 112, 929 | 1,008,588 | | | |
| 10. | Florida | | | | 5,633,483 4,522,984 | | | 1,200,0 |
| 11. | GeorgiaGA Hawaii | | | | | 61,049,939 | | • |
| 12. | Hawaii Hi Idaho ID | | 4,292,753 | 4,582,579 3,285,763 | | 7,802,632 1,215,085 | | 2, |
| 13. 14. | IllinoisIL | | | | | | | 247. |
| 14. 15. | Indiana IN | | 10,626,162 | | 1,702,872 | | | |
| 16. | lowa IA | | 5,308,504 | | | | | |
| 17. | Kansas | | 6,340,956 | | 1,280,032 | | | . 97 |
| 17. | Kentucky | I | 4,601,372 | | 1,141,851 | | | |
| 18. 19. | Louisiana LA | | | 3,020,641 | 1, 141, 851 | | 21,597,545 | |
| 19. 20. | Maine ME | | 2.263.519 | 2,415,821 | 1,050,023 | | | |
| 20. 21. | Maryland MD | | , | | 6,581,609 | | | .100 |
| 21. | Massachusetts | | | | | | | |
| 23. | Michigan MI | | | | | | | |
| 23. 24. | Minnesota MN | | | | 1.972.504 | | | 200, |
| 24. | Mississippi | | 4,021,361 | | | | | |
| 26. | Missouri MO | | 9,435,008 | | | | | |
| 27. | Montana MT | | 1,524,215 | 1,615,167 | | | | |
| 28. | Nebraska NE | | 6,129,687 | | 1,322,224 | 4,139,803 | | 120. |
| 29. | Nevada NV | | | | | | 6,482,288 | |
| 30. | New Hampshire NH | | 4,085,419 | | | | | |
| 31. | New Jersey NJ | | | | 7,546,202 | 71, 129, 277 | 146,294,617 | 7. |
| 32. | New Mexico NM | | | 1,556,852 | 376,959 | | 4,684,514 | ······ , |
| 33. | New York NY | Ĺ | 139,363,887 | | 15,423,729 | 136,383,162 | 359,795,974 | 372. |
| 34. | North CarolinaNC | | 23,560,107 | | | 14,495,809 | | 465. |
| 35. | North Dakota | | | | | | | |
| 36. | Ohio OH | | 16.583.794 | 20,527,838 | 3,202,229 | | | |
| 37. | Oklahoma OK | | | 5,394,275 | 1,677,130 | | | |
| 38. | Oregon OR | | 4, 170, 850 | 2,342,936 | 1,045,314 | 7,089,769 | 14,648,869 | |
| 39. | Pennsylvania PA | | | 26.375.079 | | 53,668,667 | 127.324.760 | |
| 40. | Rhode Island | | 2,850,834 | | | 29,456,210 | | |
| 41. | South Carolina | | 10,509,962 | 4,304,727 | | 1.975.388 | 20,210,353 | |
| 42. | South Dakota | | 9, 120, 326 | | | | | |
| 43. | Tennessee | L | 14,766,520 | | 3,266,854 | | | |
| 44. | Texas | I | | | | 58,963,768 | 153,859,248 | |
| 45. | Utah UT | Ĺ | 5,051,709 | 4,476,910 | | | 15,646,328 | |
| 46. | Vermont VT | L | 1,743,282 | 1,555,313 | 236,695 | | 3,821,681 | . 100 |
| 47. | VirginiaVA | Ĺ | | 13,395,403 | 7,241,726 | 40,604,288 | | 1,068, |
| 48. | Washington | L | 7,847,204 | 5,519,937 | 1,899,148 | 4,366,532 | | |
| 49. | West Virginia WV | L | 2,250,083 | 3,588,535 | 377.658 | 1, 175, 917 | 7,392,193 | |
| 50. | Wisconsin WI | L | 6.674.261 | 8,731,451 | 1, 164, 491 | 8,963,227 | 25,533,430 | , |
| 51. | WyomingWY | L | 1,253,190 | | 101.871 | 1.678.445 | 3, 129, 493 | |
| 52. | American Samoa AS | N. | | | | ····· | | |
| 53. | Guam GU | N. | | | | | | |
| 54. | Puerto Rico PR | L | | | | | | |
| 55. | U.S. Virgin Islands VI | N. | | | | | | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CN | K | .554.005 | | 13,762 | | | |
| 58. | Aggregate Other Aliens OT | XXX | 3,742,820 | 4,735 | | | 3,925,411 | |
| 59. | Subtotal | (a) | | | | 1, 186, 498, 937 | 2,661,359,083 | 4,843 |
| 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 | | | | | | | |
| <u>.</u> | disability or other contract provisions | XXX | 4,921,410 | | 2,882,339 | | 7,803,749 | |
| 94. or | Aggregate or other amounts not allocable by State. | XXX | 4 004 005 040 | E 40, 070, 050 | 140,000,045 | | 0.077.000.450 | |
| 95. | Totals (Direct Business) | XXX | 1,021,635,912 | | 149,282,345 | 1, 186, 498, 937 | 2,877,389,450 | 4,843 |
| 96. | Plus Reinsurance Assumed | XXX | | E40.070.0E0 | 140,000,045 | 4 400 400 007 | | 4 040 |
| 97 | Totals (All Business) | XXX | 1,049,487,819 | | | 1, 186, 498, 937 | 2,905,241,357 | 4,843, |
| 98. | Less Reinsurance Ceded | XXX | | E40.070.0E0 | | 4 400 400 007 | | 4 040 |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | 959,214,160 | 519,972,256 | 114,255,344 | 1,186,498,937 | 2,779,940,697 | 4,843, |
| . | DETAILS OF WRITE-INS | | | | | | | |
| 801. | Other foreign | XXX | 3,742,820 | 4,735 | | | 3,925,411 | |
| | | XXX | | | | | | |
| | | XXX | | | | | | |
| 803. | Summary of remaining write-ins for Line 58 from | 1007 | | | | | | |
| 803. | | XXX | | | | | | |
| 803. 898. | overflow page | | | | 1 | | | |
| 803. 898. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line | | 0 710 000 | 4 705 | 177 050 | | 0 005 111 | |
| 803. 898. 899. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | XXX | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |
| 803. 898. 899. 401. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |
| 5803. 5898. 5899. 9401. 9402. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |
| 5802. 5803. 5898. 5899. 9401. 9402. 9403. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |
| 5803. 5898. 5899. 5899. 9401. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | XXX XXX XXX XXX | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |
| 5803. 5898. 5899. 9401. 9402. 9403. | overflow page Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | 3,742,820 | 4,735 | 177,856 | | 3,925,411 | |

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

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

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | | Response |
|----|---|----------|
| | | |
| 1. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. | 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? | NO |
| 5. | 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? | NO |
| 6. | 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? | NO |
| 7. | 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? | NO |

Explanation:

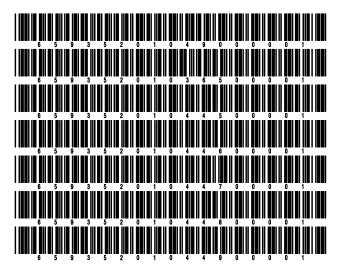
- 2.
- 3.
- 4.
- 5.
- .

1

- 6.
- 7.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2010 OF THE Massachusetts Mutual Life Insurance Company OVERFLOW PAGE FOR WRITE-INS

| | | | Current Statement Date | | 4 |
|-------|---|-------------|------------------------|---------------------|-----------------|
| | | 1 | 2 | 3 | December 31 |
| | | | | Net Admitted Assets | Prior Year Net |
| | | Assets | Nonadmitted Assets | (Cols. 1 - 2) | Admitted Assets |
| 2404. | Pension plan asset | | | | |
| 2405. | Miscellaneous | 0 004 550 | | | |
| 2406. | Fully refundable deposits and prepayments | | | | |
| 2407. | Cash advanced to agents | | | | |
| 2408. | Commissions and Expenses on long-term lease | | | | |
| 2409. | Intangible assets | | 3,472,222 | | |
| 2410. | Bills receivable | | 207,730 | | |
| 2497. | Summary of remaining write-ins for Line 24 from overflow page | 762.414.599 | 756.018.344 | 6.396.255 | 3.772.790 |

Additional Write-ins for Liabilities Line 25

| | | 1 | 2 |
|-------|---|----------------|-------------|
| | | Current | December 31 |
| | | Statement Date | Prior Year |
| 2504. | Miscellaneous liabilities | | |
| 2505. | Deferred liability | 2,421,645 | 2,421,645 |
| 2506. | Reverse repurchase interest expense | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 31,091,706 | 21,539,547 |

SCHEDULE A - VERIFICATION Real Estate

| | | 1 | 2 |
|-----|---|---------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,094,642,078 | 1,085,482,529 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Current year change in encumbrances | | 4,098,049 |
| 4. | Total gain (loss) on disposals | | (2,724,480) |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | | 1,730,858 |
| 8. | Deduct current year's depreciation | | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 1,020,974,550 | 1,094,642,078 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 1,020,974,550 | 1,094,642,078 |

SCHEDULE B - VERIFICATION

| | | 1 | 2 |
|-----|--|----------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| | | | |
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Capitalized deferred interest and other | | 1,565,449 |
| 4. | 2.2 Additional investment made after acquisition | 1, 106, 115 | 3,494,444 |
| 5. | Unrealized valuation increase (decrease) Total gain (loss) on disposals Deduct amounts received on disposals | | |
| 6. | Total gain (loss) on disposals | (7,870,854) | (17,219,387) |
| 7. | Deduct amounts received on disposals | | 1,221,587,479 |
| 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 | | |
| 10. | Deduct current year's other than temporary impairment recognized | | 63,375,096 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 10,960,374,455 | |
| 12. | Total valuation allowance | (185,875,207) | (172,702,196) |
| 13. | Subtotal (Line 11 plus Line 12) | 10,774,499,248 | 11,090,170,376 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 10,774,499,248 | 11,090,170,376 |

SCHEDULE BA - VERIFICATION Other Long-Term Invested Assets

| | | 1 | 2 |
|-----|--|---------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 4,897,317,003 | 5, 326, 376, 805 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | | (292,792,463) |
| 6. | Total gain (loss) on disposals | (6, 100) | |
| 7. | Unrealized valuation increase (decrease) | | 1,032,018,250 |
| 8. | Deduct anonization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value | (3,749,148) | (6,311,727) |
| 10. | Deduct current year's other than temporary impairment recognized | | 11,487,979 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 4,897,317,003 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 5,147,595,401 | 4,812,641,114 |

SCHEDULE D - VERIFICATION

| | Bonds and Stocks | | |
|-----|---|----------------|------------------|
| | | 1 | 2 |
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | | |
| 2. | Cost of bonds and stocks acquired | | |
| 3. | Accrual of discount | | |
| 4. | Unrealized valuation increase (decrease) | | 1,588,192,786 |
| 5. | Total gain (loss) on disposals | | 404 ,045 ,676 |
| 6. | Deduct consideration for bonds and stocks disposed of | | |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | (53,746,112) | |
| 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) | | |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 51,552,032,069 | 50,709,921,997 |

SCHEDULE D - PART 1B

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

| | | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|-------------------------------------|--|---|---|---|--|---|--|--|
| | Book/Adjusted Carrying Value Beginning of Current Quarter | Acquisitions During Current Quarter | Dispositions During Current Quarter | Non-Trading Activity During Current Quarter | Book/Adjusted Carrying Value End of First Quarter | Book/Adjusted Carrying Value End of Second Quarter | Book/Adjusted Carrying Value End of Third Quarter | Book/Adjusted Carrying Value December 31 Prior Year |
| BONDS | | | | | | | | |
| | | | | | | | | |
| 1. Class 1 (a) | | 4,721,692,393 | | | | | | |
| 2. Class 2 (a) | | 9,370,648,689 | | (19,151,800) | | | | |
| 3. Class 3 (a) | | | | | 1,628,066,433 | | | 1,592,743,335 |
| 4. Class 4 (a) | | | | (184,919,552) | 1,244,824,203 | | | 1,520,491,157 |
| 5. Class 5 (a) | | 21,775,010 | | | | | | |
| 6. Class 6 (a) | | 13,790,424 | 47,754,590 | 18,498,986 | 207,999,485 | | | 223,464,665 |
| 7. Total Bonds | 48,919,217,929 | 14,398,982,354 | 14,010,873,135 | (20,919,277) | 49,286,407,871 | | | 48,919,217,929 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | | | | | | | | |
| 9. Class 2 | | | | | | | | |
| 10. Class 3 | | | | | | | | |
| 11. Class 4 | | | | (205,970) | | | | |
| 12. Class 5 | | | | | | | | |
| 13. Class 6 | 4,390,478 | | | | 4,390,478 | | | 4,390,478 |
| 14. Total Preferred Stock | | | | 356,384 | 128,292,832 | | | 127,936,448 |
| 15. Total Bonds and Preferred Stock | 49,047,154,377 | 14,398,982,354 | 14,010,873,135 | (20,562,893) | 49,414,700,703 | | | 49,047,154,377 |

SCHEDULE DA - PART 1

| | Short-Le | erm Investments | | | |
|----------------|---------------------------------|-----------------|-------------|------------------------------------|----------------------------------|
| | 1 | 2 | 3 | 4 | 5 Paid for |
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Accrued Interest Year-to-Date |
| 9199999 Totals | 417,729,636 | XXX | 417,378,028 | 57,870 | |

SCHEDULE DA - VERIFICATION

| | Short-Term Investments | | |
|-----|---|---------------|---------------------------------|
| | | 1 | 2 |
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,022,513,567 | |
| 2. | Cost of short-term investments acquired | 2,044,233,844 | |
| 3. | Accrual of discount | | 2,549,500 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | (330,298) | (2,486,742) |
| 6. | Deduct consideration received on disposals | 2,649,170,602 | |
| 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) | 417,729,636 | 1,022,513,567 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 417,729,636 | 1,022,513,567 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year) | 2,278,377,948 |
|-----|---|---------------|
| 2. | Cost (Paid)/Consideration Received on additions | |
| 3. | Unrealized Valuation increase/(decrease) | (79,792,075) |
| 4. | Total gain (loss) on termination recognized | |
| | Considerations received/(paid) on terminations | |
| 6. | Amortization | |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value | |
| 9. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | 2,231,222,020 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 2,231,222,020 |
| | | |

SCHEDULE DB - PART B - VERIFICATION

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 | | | |
| 3.2 | Add: | | | |
| | Change in adjustment to basis of hedged item | | | |
| | 3.21 Section 1, Column 16, current year to date minus | | | |
| | 3.22 Section 1, Column 16, prior year | | | |
| | Change in amount recognized | | | |
| | 3.23 Section 1, Column 15, current year to date minus | (8, 158, 658) | | |
| | 3.24 Section 1, Column 15, prior year | (25,968,054) | | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | 0 |
| 4.1 | Variation margin on terminated contracts during the year | | (28,382,636) | |
| 4.2 | Less: | | | |
| | 4.21 Amount used to adjust basis of hedged item | (28,382,636) | | |
| | 4.22 Amount recognized | | (28,382,636) | |
| 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) | | | 0 |
| 7. | Deduct total nonadmitted amounts | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | 0 |

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| | | Replication (Synt | thetic Asset) Tra | nsactions | | | | Insactions Open as of C | | | of the Renli | cation (Synthetic Asset) Transa | actions | | |
|----------------|---|------------------------|--------------------|-------------------|--------------|-------------------|------------------|-------------------------------|---------------------|-------------|--------------|--|------------------------------|---------------------|-------------|
| 1 | 2 | 4 | 5 6 . | | | 8 | Derivative | Derivative Instrument(s) Open | | | | | | | |
| · | - | NAIC Designation or | | Book/Adjusted | Ŭ | | | 9 | 10 Book/Adjusted | 11 | 12 | 13 | 14 NAIC Designation or | 15 Book/Adjusted | 16 |
| Number | Description | Other | Notional Amount | Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Carrying Value | Fair Value | CUSIP | Description | Other Description | Carrying Value | Fair Value |
| | • | 1 | | | | | | | | | | Resolution Funding Corp./Principal | | | |
| DXNA14 | Credit Default Indicies | 2 | | 22,483,208 | 23, 562, 963 | 03/21/2007 | 06/20/2012 | Swap/CDX Long | | (299,876) | 76116F-AD-9 | Strip | 1 | | 23,862,839 |
| | Black & Decker Corporation - | | | | | | | | | | | Resolution Funding Corp./Strip | | | |
| 091797 C* 9 | Senior Note | 1 | | 6, 107, 739 | | 11/07/2006 | 12/20/2013 | Swap/CDS Long | | | 76116F-AA-5 | Bond Resolution Funding Corp./Strip | 1 | | 6,581,301 |
| 25524 B@ 8 | C B S Corp Note | 2 | | 5.968.438 | 6 548 320 | 11/07/2006 | 12/20/2013 | Swap/CDS Long | (32,981) | (32, 981) | 76116F-AA-5 | Resolution Funding Corp./Strip | 1 | 6.001.419 | 6,581,301 |
| 20024 06 0 | Computer Sciences Corporation - | | | | | 11/07/2000 | 12/20/2010 | Chap, obo Long | | | | Resolution Funding Corp./Strip | | | |
| | Note | 2 | | 6,022,132 | 6,602,014 | 11/07/2006 | 12/20/2013 | Swap/CDS Long | | | 76116F-AA-5 | Bond | 1 | | |
| | Electronic Data Systems Corp | | | | | | | | | | | Resolution Funding Corp./Strip | | | |
| 285661 A* 5 | Note | 1 | | 6,092,330 | 6,672,212 | 11/07/2006 | 12/20/2013 | Swap/CDS Long | | | 76116F-AA-5 | Bond | 1 | | 6,581,301 |
| | First Data Corporation - Senior Note | - | 5,000,000 | 4,866,296 | E 440 170 | 11/07/2006 | 12/20/2013 | C | (1, 135, 123) | (1 105 100) | 76116F-AA-5 | Resolution Funding Corp./Strip | | 6.001.419 | 6,581,301 |
| | General Mills, Inc Note | ວ າ | | | | 03/19/2005 | | Swap/CDS Long | (1, 135, 123) (128) | | | US Treasury/Note | 1 | 1, 106, 596 | |
| 110004 LF / | deneral millio, note | 4 | | | | 00/13/2003 | 00/20/2010 | Gwap/ 000 Long | | (120) | 512021 00 0 | Resolution Funding Corp./Principal | | | |
| 370334 E# 7 | General Mills, Inc Note | 2 | | | 14,750,481 | 03/19/2005 | 06/20/2010 | Swap/CDS Long | | (1,092) | 76116F-AD-9 | Strip | 1 | | |
| | | | | | | | | | | | | Resolution Funding Corp./Principal | | | |
| | Leggett & Platt, Inc Note | 2 | | | | 03/04/2006 | | Swap/CDS Long | | | | Strip | 1 | | |
| 524660 F# 9 | Leggett & Platt, Inc Note | 2 | | 647,513 | | 03/04/2006 | 03/20/2011 | Swap/CDS Long | | (2,565) | 912827-7B-2 | US Treasury/Note Resolution Funding Corp./Principal | 1 | | |
| | M.B.I.A. Inc Note | 2 | 14,400,000 | | 10 657 070 | 05/25/2006 | 06/20/2010 | Swap/CDS Long | | (155,005) | 76116F-AE-7 | Resolution Funding Corp./Principal Strip | 1 | | |
| | M B I A, Inc Note | 3 | 1,600,000 | 1.592.270 | | | | | (17,325) | (155,925) | 912827-6.I-6 | US Treasury/Note | 1 | 1,609,595 | 1,633,187 |
| | Plains Marketing LP - Senior Note | • | | | | 00/20/2000 | 00/20/2010 | Chap, obo Long | | | | Resolution Funding Corp./Principal | | | |
| 26503A*6 | | 2 | 3,950,000 | 4,597,498 | 4,816,253 | 10/13/2007 | 12/20/2011 | Swap/CDS Long | (18,296) | (18,296) | | Strip | 1 | 4,615,794 | 4,834,549 |
| | Plains Marketing LP - Senior Note | | | | | | | | | | | | | | |
| 26503A*6 | | 2 | 1,050,000 | 1,055,575 | 1, 121,999 | 10/13/2007 | 12/20/2011 | Swap/CDS Long | | (4,864) | 912827-7L-0 | US Treasury | 1 | | 1, 126, 863 |
| | Waste Management, Inc Senior | 0 | 3.650.000 | 4.327.503 | 4 740 000 | 04/10/0007 | 02/00/0012 | 0 (0D0 | (10, 156) | (10, 150) | 701105 44 5 | Resolution Funding Corp./Strip Bond | | 4.337.659 | 4 750 700 |
| | Wote Waste Management, Inc Senior | ۷ | 000,000, ک | 4,327,503 | 4,/46,626 | 04/13/2007 | 03/20/2013 | Swap/CDS Long | (10, 156) | | /0110F-AA-5 | bona | I | | 4,756,782 |
| | Note | 2 | 150.000 | | 185.233 | 04/13/2007 | 03/20/2013 | Swap/CDS Long | (417) | (417) | 912828-BA-7 | US Treasury/Note | 1 | | |
| 9999999 - Tota | | | | 105.580.666 | 111.933.879 | | XXX | XXX | (1,489,216) | (1,489,216) | | XXX | XXX | 107.069.882 | 113,423,095 |

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | | | | Cynanolio / locol/ 11a | | | | | | |
|---|---------------------------|---|---------------------------|---|---------------------------|---|---------------------------|---|---------------------------|---|
| | First C | Quarter | Second | Quarter | Third | Quarter | Fourth | Quarter | Year T | o Date |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | Number of Positions | Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 16 | | | | | | | | 16 | |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | xxx | |
| 4. Less: Closed or Disposed of Transactions | | | | | | | | | | |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | xxx | |
| 7. Ending Inventory | 16 | 89,650,000 | | | | | | | 16 | 89,650,000 |

SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying | g Value Check |
|----|--|------------------------|---------------|
| 1. | Part A, Section 1, Column 14 | 2,231,222,020 | |
| 2. | Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote) | | |
| 3. | Part B, Section 1 Column 17 | | |
| 4. | Subtotal (Line 2 minus Line 3) | | |
| 5. | Total (Line 1 plus Line 4) | | 2,231,222,020 |
| 6. | Part D, Column 5 | | |
| 7. | Part D, Column 6 | (1,198,880,368) | |
| 8. | Total (Line 5 minus Line 6 minus Line 7) | | |

| | | Fair Value Check | |
|-----|--|------------------|---------------|
| 9. | Part A, Section 1, Column 16 | 2,231,222,020 | |
| 10. | Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price) | | |
| 11. | Total (Line 9 plus Line 10) | | 2,231,222,020 |
| 12. | Part D, Column 8 | 3,430,102,388 | |
| 13. | Part D, Column 9 | (1,198,880,368) | |
| 14 | Total (Line 11 minus Line 12 minus Line 13) | | |

Potential Exposure Check

| 15. | Part A, Section 1, Column 21 | 906 , 474 , 198 |
|-----|--|-----------------|
| 16. | Part B, Section 1, Column 18 | |
| 17. | Part D, Column 11 | |
| 18. | Total (Line 15 plus Line 16 minus Line 17) | |

SCHEDULE E - VERIFICATION (Cash Equivalents)

| | (Cash Equivalents) | | |
|-----|---|----------------|---------------------------------|
| | | 1 | 2 |
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 1, 174,606,227 | 1,595,215,810 |
| 2. | Cost of cash equivalents acquired | 8,535,971,116 | |
| 3. | Accrual of discount | 831,739 | 7,911,975 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | (5,758) | |
| 6. | Deduct consideration received on disposals | 8,772,586,100 | |
| 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) | | 1, 174,606,227 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 938,817,224 | 1,174,606,227 |