

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

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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				
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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				
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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 35 Impairment Listing for Loan-Backed and Structured Securities

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							

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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
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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				
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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)		
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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
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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								
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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)					
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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)		
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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
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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:

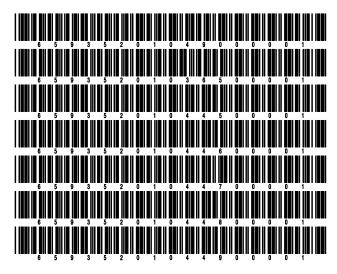
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- 6.
- 7.

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