

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

NAIC Group Code

ANNUAL STATEMENT

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

C.M. Life Insurance Company

Output

O

Organized under the Laws of		(Prior) ecticut	, State o	of Domicile or Port of Ent	ry Connecticut
Country of Domicile		Unite	ed States of Ame	erica	
Incorporated/Organized	04/25/1980		Co	mmenced Business	05/12/1981
Statutory Home Office	100 Bright Meadov	w Boulevard	,		Enfield , CT, US 06082
	(Street and N	umber)		(City or	Town, State, Country and Zip Code)
Main Administrative Office			295 State Stree		
Sprin	ngfield , MA, US 01111	,	treet and Numb	er)	413-788-8411
	, State, Country and Zip			(Ar	ea Code) (Telephone Number)
Mail Address	1295 State Stree	ŧ			Springfield , MA, US 01111
	(Street and Number or P				Town, State, Country and Zip Code)
Primary Location of Books and Reco	orde		1295 State Stre	at .	
Timary Location of Books and Neck			treet and Numb		
	ngfield , MA, US 01111	2. 1.)		(A.	413-788-8411
(City or Town	, State, Country and Zip	Code)		(Ar	ea Code) (Telephone Number)
Internet Website Address		ww	w.massmutual.d	com	
Statutory Statement Contact	Tamm	, A. Peatman			413-744-6327
·		(Name)			(Area Code) (Telephone Number)
tpeatr	man@massmutual.com (E-mail Address)				413-226-4086 (FAX Number)
	(E mair radioss)				(i / ot italiissi)
			OFFICERS		
President and Chief			OFFICERS		
Executive Officer	Roger Willian	n Crandall		Treasurer	Todd Garett Picken
Secretary	Christine Card	ole Peaslee		Actuary	Isadore Jermyn
			OTHER		
Michael Thomas Rollings Execu				Vice President and	Michael Debot Capping - Everytive Vice President
Chief Financial C	Dilicei		General Couns	<u> </u>	Michael Robert Fanning Executive Vice President
D M/III O I . I	u. Obstance		ORS OR TRU		Mahari Tharas Ballian
Roger William Crandal Mark Douglas F		IVIIO	chael Robert Fa	nning	Michael Thomas Rollings
State of Ma	ssachusetts	SS:			
County of	Hampden	55:			
all of the herein described assets v statement, together with related exh condition and affairs of the said reprin accordance with the NAIC Annua rules or regulations require differe respectively. Furthermore, the scop	were the absolute proper ibits, schedules and explorting entity as of the reporting al Statement Instructions inces in reporting not re- or of this attestation by the	by of the said reporting anations therein contouring period stated a and Accounting Pracelated to accounting the described officers	ng entity, free a tained, annexed bove, and of its ctices and Proce practices and also includes the	nd clear from any liens or referred to, is a full ar income and deductions dedures manual except to procedures, according he related corresponding	orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that the district statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and beliful electronic filing with the NAIC, when required, that is the requested by various regulators in lieu of or in additional contents.
Roger William Cranda President and Chief Executiv		Chris	stine Carole Pea Secretary	aslee	Todd Garett Picken Treasurer
Subscribed and sworn to before me day of			b	Is this an original filing If no, State the amendme Date filed Number of pages at	nt number

ASSETS

		OLIO	Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	4,616,869,445		4,616,869,445	4,746,304,435
2.	Stocks (Schedule D):				
	2.1 Preferred stocks			23,787,011	
	2.2 Common stocks	201,702,611		201,702,611	183,331,440
	Mortgage loans on real estate (Schedule B):				
	3.1 First liens			771,782,314	879, 154, 592
	3.2 Other than first liens				
	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$ encumbrances)				
	4.2 Properties held for the production of income (less				
	\$	28 979 851		28,979,851	25 484 772
	4.3 Properties held for sale (less \$	20,070,001		20,070,001	
	encumbrances)				
5.	Cash (\$32,100,843 , Schedule E - Part 1), cash equivalents				
	(\$				
	investments (\$48,542,772 , Schedule DA)	504,437,935		504,437,935	144,923,425
6.	Contract loans (including \$ premium notes)	178,378,981	7,851	178 , 371 , 130	196, 173,816
7.	Derivatives (Schedule DB)	233, 128, 054		233, 128, 054	225,854,697
8.	Other invested assets (Schedule BA)	237,897,374	8,353,398	229,543,976	235,093,737
9.	Receivables for securities	52,358,000		52,358,000	16,705
10.	Securities lending reinvested collateral assets (Schedule DL)				
	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,849,321,576	8,361,249	6,840,960,327	6,655,866,554
	Title plants less \$ charged off (for Title insurers				
	only)				
	Investment income due and accrued	33,875,804	24,397	33,851,407	43, 136, 813
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	795,776	119	795,657	846,052
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$	(00.050.444)		(00.050.444)	(07.005.040)
	earned but unbilled premiums)				(27,235,843)
	15.3 Accrued retrospective premiums				
	Reinsurance: 16.1 Amounts recoverable from reinsurers	11 040 274		11,049,274	0 460 405
	16.2 Funds held by or deposited with reinsured companies			11,049,274	
	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans				12,000,010
	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
	Guaranty funds receivable or on deposit				
	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates	80		80	
	Receivables from parent, subsidiaries and affiliates				
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	914,476	858,407	56,069	109,067
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7 021 224 500	00 500 201	6 021 645 207	6 750 640 000
27.	From Separate Accounts, Segregated Accounts and Protected Cell		99,309,301		
۷1.	Accounts	1,672,698,686		1,672,698,686	1,635,823,530
28.	Total (Lines 26 and 27)	8,693,933,194	99,589,301	8,594,343,893	8,388,465,820
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
	Miscellaneous			56,069	
	Commissions and expenses on long term lease		604,057		
	Cash advanced to agents		10,670		
	Summary of remaining write-ins for Line 25 from overflow page		050 407	FC 000	400.007
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	914,476	858,407	56,069	109,067

LIABILITIES, SURPLUS AND OTHER FUNDS

	- ,	1	2
1	Aggregate records for life contracts © F 110,000,000, (Figh 5 Line 0000000) less ©	Current Year	Prior Year
1.	Aggregate reserve for life contracts \$	5 112 369 982	5 102 081 578
2.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	58,673,352	30,310,638
4.	Contract claims: 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	21 712 270	24 200 494
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	21,710,079	24,299,404
5.	Policyholders' dividends \$		
	Line 10)	·	
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: 6.1 Dividends apportioned for payment (including \$ Modco)		
	6.2 Dividends not yet apportioned (including \$ Modco)		
	6.3 Coupons and similar benefits (including \$ Modco)		
	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	4 292	16,437
9.	Contract liabilities not included elsewhere:	,	······································
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		
	Service Act		
	9.3 Other amounts payable on reinsurance including \$ assumed and \$ 6,458,425		
	ceded		
10	9.4 Interest maintenance reserve (IMR, Line 6)	102,880,006	36, 137, 140
10.	\$ and deposit-type contract funds \$		
	Commissions and expense allowances payable on reinsurance assumed	h	
	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	29,121	79,714
13.	Transfers to Separate Accounts due or accrued (net) (including \$	(6 402 060)	(0 412 242)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	2.800.646	3.260.255
15.1	Current federal and foreign income taxes including \$(1,116,890) on realized capital gains (losses)	13,950,214	17,680,516
15.2	Net deferred tax liability		
16. 17.	Unearned investment income Amounts withheld or retained by company as agent or trustee	19,944	35,556
18.	Amounts held for agents' account, including \$ agents' credit balances	1,200,400	10,730,433
19.	Remittances and items not allocated	14,805,627	(13,960,769)
20.	Net adjustment in assets and liabilities due to foreign exchange rates		318
21.	Liability for benefits for employees and agents if not included above		
22. 23.	Borrowed money \$ and interest thereon \$ Dividends to stockholders declared and unpaid		
	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)		
	24.02 Reinsurance in unauthorized and certified (\$) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		
	24.05 Drafts outstanding		20, 100,210
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$		
	Aggregate write-ins for liabilities	. ,,	421,261,362
26. 27.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)		5,822,652,782 1,635,823,530
	Total Liabilities (Lines 26 and 27)	7,633,504,646	7,458,476,312
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		, , , , , ,
	Aggregate write-ins for other than special surplus funds		
32. 33.	Surplus notes	450 276 208	450 276 208
34.	Aggregate write-ins for special surplus funds		17,594,208
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 \$)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)		927,489,508
	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	960,839,247	929,989,508
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,594,343,893	8,388,465,820
	DETAILS OF WRITE-INS		
2501. 2502.	Reverse repurchase agreements and interest expense		
2502. 2503.	Derivative collateral	, ,	229,245,876
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	372,349,354	421,261,362
3101.			
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Additional deferred tax as allowed by SSAP 10R		
3402. 3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		17,594,208
		L	

SUMMARY OF OPERATIONS

	COMMENT OF CLEATIONS	1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	383 644 702	389,021,905
2.	Considerations for supplementary contracts with life contingencies	1 766 346	
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	341,037,103	319,376,380
4.	Amortization of interest maintenance reserve (IMR, Line 5)	14,356,265	11,448,508
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	40.004.004	40.000.700
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	19,024,831	19,300,760
7. 8.	Miscellaneous Income:	(23,934,302)	(20,039,230)
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	43, 184, 122	45,706,987
	8.2 Charges and fees for deposit-type contracts	1 001 050	
9.	8.3 Aggregate write-ins for miscellaneous income Total (Lines 1 to 8.3)		2,194,628 760,903,648
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		, ,
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	98,259,305	87,604,871
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits Surrender benefits and withdrawals for life contracts	405 564 462	574 722 007
15. 16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds		
18.	Payments on supplementary contracts with life contingencies	631,257	526,110
19.	Increase in aggregate reserves for life and accident and health contracts	9,802,561	(38,911,224)
20.	Totals (Lines 10 to 19)	710,394,984	730,238,137
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	26 305 339	27 430 800
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	44,021,573	49,987,465
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	9,378,128	10,955,311
25.	Increase in loading on deferred and uncollected premiums	(258,985)	280,364
26.	Net transfers to or (from) Separate Accounts net of reinsurance.		
27. 28.	Aggregate write-ins for deductions Totals (Lines 20 to 27)	92,371	82,094 646,750,155
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)		114 , 153 , 493
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	137,219,013	114 , 153 , 493
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	46,615,603	1,565,768
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or	00 000 440	110 507 705
34.	(losses) (Line 31 minus Line 32) Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	90,603,410	112,387,723
34.	\$44,446,785 (excluding taxes of \$	3,764,918	(21,980,886)
35.	Net income (Line 33 plus Line 34)		90,606,839
	CAPITAL AND SURPLUS ACCOUNT		, ,
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	929,989,508	837, 186, 516
37.	Net income (Line 35)	94,368,328	90,606,839
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(20,492,994)	32,309,024
39. 40.	Change in net unrealized foreign exchange capital gain (loss) Change in net deferred income tax	(1,237,300)	(24 114 807)
41.	Change in nonadmitted assets		
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)		
44.	Change in asset valuation reserve		
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. 47.	Surplus (contributed to) withdrawn from Separate Accounts during period		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
EO	51.4 Change in surplus as a result of reinsurance		
52. 53.	Dividends to stockholders	6,850,332	(31,266,648)
53. 54.	Aggregate write-ins for gains and iosses in surplus Net change in capital and surplus for the year (Lines 37 through 53)	30,849,739	92,802,992
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	960,839,247	929,989,508
	DETAILS OF WRITE-INS	- ,,=	,,
	Administrative fee and other income		
	Cumpage of specialize write instact line 0.2 from grandless page		
	Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	1,921,959	2,194,628
2701	Miscellaneous charges to operations	92 371	
	wiscertaileous charges to operations		
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	92,371	82,094
	Other changes in surplus		
	Change in additional deferred tax as allowed by SSAP 10R		(20, 192, 439)
	Summary of remaining write-ins for Line 53 from overflow page		
	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	6,850,332	(31,266,648)
		*	

CASH FLOW

		1	2
		Current Year	Prior Year
	Cash from Operations	200 404 400	000 000 04
1.	Premiums collected net of reinsurance		388,290,21 306,884,13
2. 3.	Net investment income Miscellaneous income		306,884,13 41,852,54
3. 4.	Total (Lines 1 through 3)		737,026,89
 . 5.	Benefit and loss related payments		758,845,75
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		(175,035,64
	Commissions, expenses paid and aggregate write-ins for deductions		85,762,05
7. 8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$		20,574,5
10.	Total (Lines 5 through 9)		690,146,6
11.	Net cash from operations (Line 4 minus Line 10)	75,674,765	46,880,2
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,772,084,058	1,510,753,9
	12.2 Stocks	8,857,364	6,756,7
	12.3 Mortgage loans	207,065,363	172,011,3
	12.4 Real estate	528,413	3,814,9
	12.5 Other invested assets	40,350,907	80,421,0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		71,0
	12.7 Miscellaneous proceeds	(6,271,945)	122,817,9
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,023,129,259	1,896,647,1
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,580,412,971	1,980,803,4
	13.2 Stocks		8,732,2
	13.3 Mortgage loans		107,471,0
	13.4 Real estate		9.746.9
	13.5 Other invested assets	, , ,	84,070,9
	13.6 Miscellaneous applications		(2,131,6
	·		2,188,693,0
	13.7 Total investments acquired (Lines 13.1 to 13.6)		
14. 15.	Net increase (decrease) in contract loans and premium notes Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		4,153,2
10.	Net cash norm investments (Line 12.0 minus Line 10.7 minus Line 14)	200,400,000	(200, 100, 1
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	26,760,330	3,686,9
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(29,329,423)	(28,312,10
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,569,093)	(24,625,1
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		/ama :::::
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	359,514,510	(273,944,1
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year		418,867,5
	19.2 End of year (Line 18 plus Line 19.1)	504,437,935	144,923,42
	upplemental disclosures of cash flow information for non-cash transactions:		
		100 0EC 004	153,275,2
000	.Bank loan rollovers		22 004 4
000 ² 000 ² 000 ³	Bank loan rollovers	44,683,498	
000 ² 000 ² 000 ²	Bank loan rollovers		17,987,1
0.000 ² 0.0003 0.000 ² 0.0004	Bank loan rollovers		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2		Ordinary		6	Gro	oup		Accident and Health		12
				3	4	5]	7	8	9	10	11	Aggregate of All
		Total	Industrial Life	1.25-1	In dividual Assocition	Supplementary	Credit Life (Group and Individual)	Life Insurance	A: 14:	0	Credit (Group and	045	Other Lines of Business
		Total	industrial Life	Life Insurance	Individual Annuities	Contracts	and individual)	(a)	Annuities	Group	Individual)	Other	business
1.	Premiums and annuity considerations for life and accident and health	383,644,792		93,017,930	289,313,872			1,312,990					
2	contracts	1,766,346		33,017,330	209,313,072	1,766,346		1,312,330					
2.	Net investment income	341,037,103		141,206,798	189,258,257	4,075,790		6,496,258					
3. 4	Amortization of Interest Maintenance Reserve (IMR)	14,356,265		5,813,095		176,281		202,323					
4. 5.		14,330,203			0, 104,300	1/0,201		202,323					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	19,024,831		19,024,831									
7.	Reserve adjustments on reinsurance ceded	(25,934,562)		(25, 934, 562	\								
7. 8.	Miscellaneous Income:	(25,354,502)		(20, 304, 302	/								
8.													
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	43 , 184 , 122		26,210,803	16,960,498			12,821					
		45, 104, 122		20,210,003	10,300,430			12,021					
	8.2 Charges and fees for deposit-type contracts	1.921.959		586.138	1.335.477	102		242					
	8.3 Aggregate write-ins for miscellaneous income										_		
	Totals (Lines 1 to 8.3)	779,000,856		259,925,033		6,018,519	1	8,024,634					+
10.	Death benefits	101,880,118		99,080,677				2,799,441					
11.	Matured endowments (excluding guaranteed annual pure endowments)	406,440						406,440					
12.	Annuity benefits	98,259,305			98,259,305								
13.	Disability benefits and benefits under accident and health contracts	814 , 143		814, 143									
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	495,564,463		63,873,462	431,691,001								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	3,036,697		946,546	437,341	1,602,384		50,426					
18.	Payments on supplementary contracts with life contingencies	631,257		,		631,257		,					
19.	Increase in aggregate reserves for life and accident and health contracts	9,802,561		8.834.562	(966,605)	1.977.076		(42,472)					
20.	Totals (Lines 10 to 19)	710,394,984		173.549.390	529,421,042	4,210,717		3,213,835					
21.	Commissions on premiums, annuity considerations and deposit-type					,=.,,		3,2.0,000					
	contract funds (direct business only)	26,305,339		7.708.230	18,568,529			28,580					
22.	Commissions and expense allowances on reinsurance assumed			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
23.	General insurance expenses	44.021.573		18.889.350	24.874.938	125.402		131.883					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9.378.128		8,413,265		4.582		41.383					
25.	Increase in loading on deferred and uncollected premiums	(258,985)		(258, 201	1	1,002		(784)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(148, 151, 567)		(1.576.495	(146,549,533)			(25,539)					
27.	Aggregate write-ins for deductions	92.371		(73.407		243		1.278					
28.	Totals (Lines 20 to 27)	641.781.843		206,652,132		4,340,944		3,390,636					
	` '	041,701,040		200,002,102	421,000,101	4,340,344		3,390,030					
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	137,219,013		53.272.901	77,634,539	1.677.575		4.633.998					
00					11,004,009	1,077,373		4,000,990					
30.	Dividends to policyholders				1								
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	137,219,013		53.272.901	77.634.539	1.677.575		4.633.998					
32.	Federal income taxes incurred (excluding tax on capital gains)	46,615,603		24,643,311		551.014		1,568,127					
_		40,010,003		24,043,311	18,000,101	331,014	-	1,000,12/					
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	90.603.410		28,629,590	57.781.388	1.126.561		3.065.871					
-		30,003,410		20,029,090	JI, IUI, 300	1, 120, 301	+	3,003,071					
1	DETAILS OF WRITE-INS	4 004 050		F00 400	4 005 477	100		242					
	Administrative fee and other income	1,921,959		586, 138	1,335,477	102		242					
08.302.							-						
08.303.					-								
	Summary of remaining write-ins for Line 8.3 from overflow page												
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,921,959		586, 138	, ,	102		242					
	Miscellaneous charges to operations	92,371		(73,407)164,257	243		1,278					
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	92,371		(73,407)	164,257	243		1,278					
	(a) Includes the following amounts for FEGLI/SGLI: Line 1	Line 10		Line 16		Line 23	•	Line 24					

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

ANALISIS								
	1	2	3	Ordinary 4	5	6	Gro 7	<u>8</u>
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
Reserve December 31, prior year	5,102,081,578		1,613,978,142	3,410,634,653	4,785,220		72,683,563	
Tabular net premiums or considerations	387,526,734		95,200,893	289,313,872	1,766,346		1,245,623	
·	307,320,734		95,200,093	209,010,072	XXX		1,240,020	
	158,009,395		60.950.425	04 040 700	323.453		0.004.750	
Tabular interest			60,950,425	94,340,760		l	2,394,758	
Tabular less actual reserve released	(216,840)			(735,374)	518,534			
Increase in reserve on account of change in valuation basis								
7. Other increases (net)	20,455,770		20,678,864	(226,927)			3,833	
8. Totals (Lines 1 to 7)	5,667,856,637		1,790,808,324	3,793,326,984	7,393,553		76,327,777	
9. Tabular cost	114,564,926		113,040,603		XXX		1,524,323	
10. Reserves released by death	16,452,594		14,261,412	xxx	xxx		2, 191, 182	XXX
11. Reserves released by other terminations (net)	493, 106, 722		60,033,793	433,072,929				
12. Annuity, supplementary contract and disability payments involving life contingencies	98,867,880		814,143	97,422,480	631,257			
13. Net transfers to or (from) Separate Accounts	(167,505,466)		(20,640,174)	(146,836,473)			(28,819)	
14. Total Deductions (Lines 9 to 13)	555,486,656		167,509,777	383,658,936	631,257		3,686,686	
15. Reserve December 31, current year	5,112,369,982		1,623,298,547	3,409,668,048	6,762,296		72,641,091	

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	
1.	U.S. Government bonds	(a)16,977,694	13,998,953
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)		213,456,897
1.3	Bonds of affiliates	(a)9, 171,235	9,044,967
2.1	Preferred stocks (unaffiliated)		1,472,855
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)		401.548
2.21	Common stocks of affiliates		
3.	Mortgage loans		
4.	Real estate		
5	Contract loans	9 301 652	9,105,328
6	Cash, cash equivalents and short-term investments		2,180,684
7	Derivative instruments		29, 107, 503
8.	Other invested assets	31,655,331	30,053,414
9.	Aggregate write-ins for investment income		
10.		365 . 155 . 920	354.825.966
		0.0,.00,000	,
11.	Investment expenses		
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		* *
15.	Aggregate write-ins for deductions from investment income		10 700 000
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		341,037,103
	DETAILS OF WRITE-INS	(400,050)	(405,000)
	Miscellaneous		(495,923)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(498,953)	(,,
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		
(a) Inclu	des \$14,692,719 accrual of discount less \$3,823,452 amortization of premium and less \$2,169,9	56 paid for accrued into	erest on purchases.
		•	•
(b) Inclu	des \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued div	idends on purchases.
	410, 400	ΓΟ	
(c) Inclu	des \$416, 128 accrual of discount less \$778,045 amortization of premium and less \$172,8	bu paid for accrued into	erest on purchases.
(d) Inclu	des \$510,051 interest on er	cumbrances.	
(e) Inclu	des \$2,097,575 accrual of discount less \$ amortization of premium and less \$	paid for accrued into	erest on purchases.
(f)	doe the constraint of discount loop the constraint of the constrai		
(t) includ	des \$ accrual of discount less \$ amortization of premium.		

EXHIBIT OF CAPITAL GAINS (LOSSES)

investment expenses and \$investment taxes, licenses and fees, excluding federal income taxes, attributable to

(g) Includes \$

segregated and Separate Accounts.

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

(i) Includes \$ _____1,263,873 depreciation on real estate and \$ _____ depreciation on other invested assets.

		1	2	3	4	5
		· ·	2	3	7	3
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	40,016,500		40,016,500		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	18,817,898	(10,701,229)	8, 116, 669	545,887	450,526
1.3	Bonds of affiliates	37 , 188	(910,740)	(873,552)	545,276	1,770,677
2.1	Preferred stocks (unaffiliated)	1,477,954		1,477,954	15,111	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	1, 133, 106	(14,086)	1,119,020	(1,304,734)	
2.21	Common stocks of affiliates				19,770,246	
3.	Mortgage loans	159,524	5,209,974	5,369,498	1, 185, 103	(3,565,541)
4.	Real estate	365,270		365,270		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	73	515,026	515,099		
7.	Derivative instruments					
8.	Other invested assets		(5,935,746)	(5,935,746)	188,587	(444,600)
9.	Aggregate write-ins for capital gains (losses)	(160,520)	(265, 361)	(425,881)		
10.	Total capital gains (losses)	126,788,404	(29,044,661)		(42,279,283)	
	DETAILS OF WRITE-INS					
0901.	Misc capital loss	(160.520)	(265, 361)	(425.881)		
0902.		, , ,	,	,		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(160,520)	(265,361)	(425,881)		

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE C.M. Life Insurance Company

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

	EXHIBIT - 1 PART	I - FIXEIVII							ND HEALH		3	
		1	2	Ordi	nary 4	5	Gro 6	7 7	8	Accident and Health	10	11 Aggregate of All
				S	4 Individual	Credit Life (Group	0	1	٥	Credit (Group and	10	Other Lines of
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business
	FIRST YEAR (other than single)					,			,	<u> </u>		
	Uncollected											
	Deferred and accrued											
3.	Deferred , accrued and uncollected:											
	3.1 Direct											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)											
4	Advance											
	Line 3.4 - Line 4											
	Collected during year:											
	6.1 Direct	8,503,720		98,749	8,404,971							
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded	(4,322)		(4,322)								
7	6.4 Net Line 5 + Line 6.4	8,508,042 8,508,042		103,071	8,404,971 8,404,971					-		
	Prior year (uncollected + deferred and accrued - advance)	8,508,042		103,071	8,404,971							
	First year premiums and considerations:											
٥.	9.1 Direct	8,503,720		98.749	8,404,971							
	9.2 Reinsurance assumed	0,000,720		50,710								
	9.3 Reinsurance ceded	(4,322)		(4,322)								
	9.4 Net (Line 7 - Line 8)	8,508,042		103,071	8,404,971							
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct											
	10.2 Reinsurance assumed											
	10.4 Net											
	RENEWAL											
11.	Uncollected	801,693		44,729								
	Deferred and accrued	(23,787,203)		(23,760,884)			(26,319)					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	2,022,059		1,265,096			756,963					
	13.2 Reinsurance assumed											
	13.3 Reinsurance ceded	25,007,570		24,981,251			26,319					
11	13.4 Net (Line 11 + Line 12)	(22,985,510)4,292		(23,716,155)			730,644					
	Line 13.4 - Line 14	(22,989,802)		(23,720,446)			730,644			-		
	Collected during year:	(22,505,002)		(20,120,440)			130,044			-		
10.	16.1 Direct	526,344,344		244,006,032	280,908,902		1,429,411					
	16.2 Reinsurance assumed	,,,,,,,			,,							
	16.3 Reinsurance ceded	145,367,984		145,224,969			143,015		ļ	.		
	16.4 Net	380,976,360		98,781,062	280,908,902		1,286,396					
17.	Line 15 + Line 16.4	357,986,558		75,060,616	280,908,902		2,017,041					
18.	Prior year (uncollected + deferred and accrued - advance)	(26,443,111)		(27, 147, 161)			704,050					
19.	Renewal premiums and considerations: 19.1 Direct	526,206,369		243.885.056	280.908.902		1,412,411					
	19.2 Reinsurance assumed			∠4ა,000,000	200,900,902		1,412,411					
	19.3 Reinsurance ceded	141,776,700		141,677,279			99,421					
	19.4 Net (Line 17 - Line 18)	384,429,669		102,207,777	280,908,902		1,312,990					
	TOTAL	. ,,		,,,,,,	,,		.,,					
20.	Total premiums and annuity considerations:											
	20.1 Direct	534,710,088		243,983,805	289,313,872		1,412,411					
	20.2 Reinsurance assumed								ļ	.		
	20.3 Reinsurance ceded	141,772,378		141,672,957	000 040 070		99,421					
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	392,937,710		102,310,848	289,313,872		1,312,990		L			

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

	1	2	Ordi	nary	5	Gr	oup		Accident and Health		11
			3	4]	6	7	8	9	10	Aggregate of All
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business
DIVIDENDS AND COUPONS APPLIED											
(included in Part 1)											
21. To pay renewal premiums											
22. All other											
REINSURANCE COMMISSIONS AND											
EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded											
23.2 Reinsurance assumed											
23.3 Net ceded less assumed											
24. Single:											
24.1 Reinsurance ceded											
24.2 Reinsurance assumed											
24.3 Net ceded less assumed											
25. Renewal:											
25.1 Reinsurance ceded	19,024,831		19,024,831								
25.2 Reinsurance assumed											
25.3 Net ceded less assumed	19,024,831		19,024,831								
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	19,024,831		19,024,831								
26.2 Reinsurance assumed (Page 6, Line 22)											
26.3 Net ceded less assumed	19,024,831		19,024,831								
COMMISSIONS INCURRED											
(direct business only)											
27. First year (other than single)	785,868		135,925	649,943							
28. Single	290,234			290,234							
29. Renewal	25,229,237		7,572,305	17,628,351		28,580					
30. Deposit-type contract funds											
31. Totals (to agree with Page 6, Line 21)	26,305,339		7,708,230	18,568,529		28.580					

EXHIBIT 2 - GENERAL EXPENSES

			Insura			5	6
		1	Accident a		4		
		Life	2	3	All Other Lines of Business	Investment	Total
	D /	1.847.108	Cost Containment	All Other	Dusiness	41.038	1.888.
1.	Rent						
2.		18,376,125				408,270	18,784,
		4,449,584				98,858	4,548,4
	2 Contributions for benefit plans for agents				ļ	43,926	2,021,
	Payments to employees under non-funded benefit plans				ļ		
	.,						
		237,824				5,284	243,
3.32							
4.1		84,317				1,873	86,
4.2	Medical examination fees	277,927				6, 175	284,
4.3	Inspection report fees	(2,287)				(51)	(2,
4.4	Fees of public accountants and consulting actuaries	141,396				3,141	144,
4.5	Expense of investigation and settlement of policy claims	124,700				2,771	127,
5.1	Traveling expenses	615.873				13.683	629
5.2		1,012,564				22,497	1.035
5.3	3	669.700				14.879	684
5.4		532,741				11.836	544
5.5	9 ,	507.730				11.280	519
5.6		1, 121, 264				24.912	1.146
5.7		521,991				11,597	533
		64,559				1.434	65
6.1	Books and periodicals					, ,	
6.2		143,624				3, 191	146
6.3	,	185,431				4, 120	189
6.4		628,377				13,961	642
6.5	gg	222,283				4,939	227
6.6		(84,699)				(1,882)	(86
6.7		3,976,384				88,345	4,064
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	5,453,567				121 , 164	5,574
7.2	Agents' balances charged off (less \$						
	recovered)						
7.3	Agency conferences other than local meetings	688, 187				15,290	703
9.1	0 ,					991.565	991
9.2						9.526.890	9,526
9.3	Aggregate write-ins for expenses	248.198				5.514	253
10.	General expenses incurred						(a)55,518
11.	General expenses unpaid December 31, prior year	16 7/0 686				3,460,245	20.209
	General expenses unpaid December 31, prior year	1/ 020 022				3.562.965	18.493
12. 13.		14,950,625			·		10,433
	, ,,						
14.	Amounts receivable relating to uninsured plans, current year	45.040.407				11 000 701	F7. 00.4
15.	General expenses paid during year (Lines 10+11-12-13+14)	45,840,437				11,393,781	57,234
	DETAILS OF WRITE-INS						
9.301.	Miscellaneous	248, 198	ļ		ļ	5,514	253
9.302.							
9.303.							
9.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	248, 198				5,514	253

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

			Insurance		4	5
		1	2	3		
				All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes				427,893	427,893
2.	State insurance department licenses and fees	243,659				243,659
3.	State taxes on premiums	3,813,026				3,813,026
4.	Other state taxes, including \$					
	for employee benefits	3,710,934				3,710,934
5.	U.S. Social Security taxes				25, 138	1,635,646
6.	All other taxes					
7.	Taxes, licenses and fees incurred				453,031	9,831,159
8.	Taxes, licenses and fees unpaid December 31, prior year	3, 163, 726			96,529	3,260,255
9.	Taxes, licenses and fees unpaid December 31, current					
	year	2,671,589			129,057	2,800,646
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	9,870,265	·		420,503	10,290,768

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	EXHIBIT 4 - DIVIDENDS OR REFUNDS		
		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Amount due and unpaidProvision for dividends or refunds payable in the following lendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract not inducte in Lile 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	Ī	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5 Credit	6
Valuation Standard	Total	Industrial	Ordinary	(Group and Individual)	Group
0100001. 80 CS0 4.00% CALIFORNIA 1983-86					72,651,493
0100002. 80 CSO 4.00% CRVM					
0100003. 80 CSO 4.50% CRVM			, , , , , , , , , , , , , , , , , , , ,		
0100004. 80 CS0 4.50% NLP			468,866		
0199997. Totals (Gross)	2,363,228,387		2,290,576,894		72,651,493
0199998. Reinsurance ceded	882,897,048		882,886,531		10,517
0199999. Life Insurance: Totals (Net)	1,480,331,339		1,407,690,363		72,640,976
0200001. 1994 MGDB Table - IY/FIG	352,610,805	XXX	352,610,805	XXX	· · ·
0200002. 83a - CIF/No FIG		XXX		XXX	
0200003. a-2000 4.25%	1,793,416	XXX		XXX	
0200004. a-2000 5.00%	907,571	XXX	907,571	XXX	
0200005. a-2000 5.25%		XXX	1,457,869	XXX	
0200006. a-2000 5.50%		XXX	884 , 477	XXX	
0200007. a-2000 6.00%	219,470	XXX		XXX	
0200008. a-2000 CIF/No FIG		XXX	4,947,962	XXX	
0200009. a-2000 IY/FIG		XXX	3,037,503,122	XXX	
0299997. Totals (Gross)	3,401,174,554	XXX	3,401,174,554	XXX	
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	3,401,174,554	XXX	3,401,174,554	XXX	
0300001. 83a - 11.00%	57,233				
0300002. 83a - 7.00%			26,575		
0300003. 83a - 8.25%					
0300004. 83a - 8.75%	4,493				
0300005. a-2000 - 4.25%					
0300006. a-2000 - 5.00%			819,385		
0300007. a-2000 - 5.25%					
0300008. a-2000 - 5.50%					
0300009. a-2000 - 6.00%	799,044				
0300010. a-2000 - 6.25%			7,916		
0300011. a-2000 - 6.50%	173,078				
0300012. a-2000 - 6.75%					
0300013. a-2000 - 7.00%					
0399997. Totals (Gross)	6,762,296		6,762,296		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	6,762,296		6,762,296		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 120% 52 INTERCO DISA 2.50%			88,566		
0500002. 120% 52 INTERCO DISA 3.50%	621,750				
0500003. 120% 52 INTERCO DISA 4.00%	142,738				
0500004. 120% 52 INTERCO DISA 4.50%			29,431		
0500005. 1958 CSO Benefit 5 2.50%					115
0599997. Totals (Gross)	882,600		882,485		115
0599998. Reinsurance ceded	200 200		202 425		
0599999. Disability-Active Lives: Totals (Net)	882,600		882,485		115
0600001. 52 DISAB TABLE BEN 5 4.00%			9,492,483		
0600002. 52 DISAB TABLE BEN 5 4.50%	2,246,947		2,246,947		
0600003. 52 DISAB TABLE BEN 5 5.00%	94,677		94,677		
0600004. 52 DISAB TABLE BEN 5 5.50%	208,946		208,946		
0699997. Totals (Gross)	12,043,053		12,043,053		
0699998. Reinsurance ceded	40.040.050		40 040 050		
0699999. Disability-Disabled Lives: Totals (Net)	12,043,053		12,043,053		
0700001. AG43 Reserve	8,493,494		8,493,494	·····	
0700002. Cash Flow Testing	396,500,000		396,500,000		
0700003. Minimum Death Benefit	1,700,753		1,700,753		
0700004. Premium Deficiency	34,996,008		34,996,008		
0799997. Totals (Gross)	441,690,255		441,690,255		
0799998. Reinsurance ceded	230,514,115		230,514,115		
0799999. Miscellaneous Reserves: Totals (Net)	211, 176, 140		211, 176, 140		
9999999. Totals (Net) - Page 3, Line 1	5,112,369,982		5,039,728,891		72,641,091

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	s []	No [X]	
1.2	If not, state which kind is issued.					
	Non-Participating					
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes	s []	No [X]	
2.2	If not, state which kind is issued.					
	Non-Participating					
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes	s [)	(]	No []	
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.					
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes	s []	No [X]	
	If so, state:					
	4.1 Amount of insurance?\$					
	4.2 Amount of reserve?\$					
	4.3 Basis of reserve:					
	4.4 Basis of regular assessments:					
	4.5 Basis of special assessments:					
	4.6 Assessments collected during the year\$					
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.					
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?				No [X]	
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:\$					
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently					
	approved by the state of domicile for valuing individual annuity benefits:\$					
_	Attach statement of methods employed in their valuation.	V		,	N F V 1	
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Yes	s [1	NO [X]	
	7.1 if yes, state the total dollar amount of assets covered by these contracts of agreements					
	7.2 Specify the basis (fall value, amortized cost, etc.) for determining the amount.					
	7.3 State the amount of reserves established for this business: \$					
	7.4 Identify where the reserves are reported in the blank:					
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	Ye	s []	No [X]	
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:					
	8.2 State the amount of reserves established for this business:					
	8.3 Identify where the reserves are reported in the blank:					
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Ye	s ſ	1	No [X]	
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:\$					
	9.2 State the amount of reserves established for this business:					
	9.3 Identify where the reserves are reported in the blank:					

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



Exhibit 6 - Aggregate Reserves for Accident and Health Contracts $N\ O\ N\ E$

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	·				Dividend	Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	30,310,638		6,843,383	23,467,255		
Deposits received during the year	57 , 141 , 492			57, 141, 492		
Investment earnings credited to the account	1,602,384			1.602.384		
3	, ,			, ,		
4. Other net change in reserves			1,118,682	(1,118,682)		
Fees and other charges assessed						
5. Fees and other drarges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	30,381,162			30,381,162		
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	58,673,352		7,962,065	50,711,287		
10. Reinsurance balance at the beginning of the year						
10. Remourance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	58,673,352		7,962,065	50,711,287		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

				3	7	Supplementary	Credit Life (Group	,	O		Credit (Group and	''
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	750,000		750,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	647,272		647,272						-		
	2.14 Net	102,728		(b)102,728	(b)		(b)	(b)				
2.2 Other	2.21 Direct	38,279,744		34,700,013				3,579,731				
	2.22 Reinsurance assumed									-		
	2.23 Reinsurance ceded	23,278,129		23,278,129						-		
	2.24 Net	15,001,615		(b)11,421,884	(b)		(b)	(b)3,579,731		(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	18,841,036		18,818,036				23,000				
	3.2 Reinsurance assumed									-		
	3.3 Reinsurance ceded	12,232,000		12,232,000								
	3.4 Net	6,609,036		(b)6,586,036	(b)		(b)	(b)23,000		(b)	(b)	(b)
4. TOTALS	4.1 Direct	57,870,780		54,268,049				3,602,731		.		
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded	36,157,401		36, 157, 401								
	4.4 Net	21,713,379	(a)	(a) 18,110,648				(a) 3,602,731				

Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$

Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

1 2 Ordinary						z - incurred During	6 Group			Accident and Health		
		•	_	3	4	5	Ü	7	8 8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance	Ü	Ŭ	Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	439,382,610		339,940,627	98,259,305	631,257		551,422				
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded	233,216,374		233,216,374								
	1.4 Net	(d)206, 166, 237		106,724,253	98,259,305	631,257		551,422				
	Liability December 31, current year from Part 1:											
	2.1 Direct	57,870,780		54,268,049				3,602,731				
	2.2 Reinsurance assumed											
	2.3 Reinsurance ceded	36,157,401		36,157,401								
	2.4 Net	21,713,379		18,110,648				3,602,731				
	Amounts recoverable from reinsurers December 31, current year	11.049.274		11.049.274								
4	Liability December 31, prior year:											
	4.1 Direct	62,041,387		61,093,115				948,272				
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded	37,741,902		37,741,902								
	4.4 Net	24,299,484		23,351,213				948,272				
	Amounts recoverable from reinsurers December 31, prior year	9,460,405		9,460,405								
6.	Incurred Benefits											
	6.1 Direct	435,212,003		333, 115, 561	98,259,305	631,257		3,205,881				
	6.2 Reinsurance assumed				. ,			. ,				
	6.3 Reinsurance ceded	233,220,742		233,220,742								
	6.4 Net	201,991,262		99,894,819	98,259,305	631,257		3,205,881				

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4
	\$	in Line 6.1, and \$	in Line 6.4
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4
	\$	in Line 6.1, and \$	in Line 6.4
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	406,440	in Line 1.1, \$406,440	in Line 1.4
	\$406,440	in Line 6.1, and \$406,440	in Line 6.4

(d) Includes \$811,014 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	DASSETS	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		140Hadiffitted 7133et3	(001. 2 001. 1)
2.	Stocks (Schedule D):	-		
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	-		
J.	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income.			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments			
J.	(Schedule DA)			
6.	Contract loans	7,851	28,825	20,974
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	8,353,398	10,487,724	2,134,326
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,361,249	10,516,549	2,155,300
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	119	3,442	3,323
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due		, , , , , , , , , , , , , , , , , , ,	
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			(14 141 238)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets			
25. 26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts			(41,01/)
20.	(Lines 12 to 25)	99,589,301	87,980,478	(11,608,823)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	-		
28.	Total (Lines 26 and 27)	99,589,301	87,980,478	(11,608,823)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous	604,057	242,371	(361,686)
1	Commissions and expenses on long-term lease	, , , , , , , , , , , , , , , , , , ,	549,368	305,688
2502				
2502. 2503.	Cash advanced to agents	10 670	25 051	14 381
2502.2503.2598.	Cash advanced to agents		25,051	14,381

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Note 1 – Summary of Significant Accounting Policies

a. Accounting practices:

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with accounting practices of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department (the Department).

b. Use of estimates in the preparation of the financial statements:

The preparation of financial statements requires management to make estimates and assumptions that impact the reported amounts of assets and liabilities, the disclosure of assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting periods. The most significant estimates include those used in determining the carrying values of investments including the amount of mortgage loan investment valuation reserves, other-than-temporary impairment(s) (OTTI), the liabilities for policyholders' reserves, the determination of admissible deferred tax assets (DTAs), the liability for taxes and litigation contingencies. Future events including, but not limited to, changes in the level of mortality, morbidity, interest rates, persistency, asset valuations and defaults could cause results to differ from the estimates used in the financial statements. Although some variability is inherent in these estimates, management believes the amounts presented are appropriate.

c. Accounting policy:

Life insurance premium revenue is generally recognized annually on the anniversary date of the policy. However, premium for flexible products, primarily universal life and variable universal life contracts, is recognized when received. Annuity premium is recognized as revenue when received. Certain acquisition costs, such as commissions and other variable costs, that are directly related to acquiring new business are charged to current operations as incurred. Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Unsecured amounts can occur when subsequent charges are incurred on the underlying policy without the receipt of additional premium. Where applicable, the values of invested assets have been adjusted for the impairments considered other than temporary. Investment real estate, which the Company has the intent to hold for the production of income, is carried at depreciated cost, less encumbrances. Depreciation is calculated using the straight-line method over the estimated useful life of the real estate holding, not to exceed 40 years. Depreciation expense is included in net investment income. Real estate, held for sale, is initially carried at the lower of depreciated cost or fair value, less estimated selling costs at the time the property is deemed held for sale and is no longer depreciated. Adjustments to the carrying value, including for further declines in fair value, are recorded in a valuation reserve which is included in realized capital losses.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments, which are carried at amortized cost, consist of all highly liquid investments purchased with maturities of greater than three months and less than or equal to 12 months. Investments in short-term bonds are classified as short-term investments. The carrying value for these instruments approximates the fair value.
- (2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are obligations that are in or near default and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), that are rated by outside modelers that are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds that are recorded on the funding date.

The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and 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.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(3) The fair value of unaffiliated common stocks is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values from other third parties are unavailable, fair values are determined by management using estimates based upon internal models. The Company's internal models include estimates based upon comparable company analysis, review of financial statements, broker quotes and last traded price. 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.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

The Company held common stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of \$2 million as of December 31, 2012 and \$4 million as of December 31, 2011.

(4) Preferred stocks in good standing are generally valued at amortized cost. Preferred stocks not in good standing, those which are rated Categories 4 through 6 by the Securities Valuation Office (SVO) of the NAIC, are valued at the lower of amortized cost or fair value. Fair values are based on quoted market prices, when available. If quoted market prices are not available, the Company estimates fair value using broker-dealer quotations or internal models. These models use inputs not directly observable or correlated with observable market data. Typical inputs integrated into the Company's internal discounted expected earnings models include, but are not limited to, earnings before interest, taxes, depreciation, and amortization estimates. 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.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

The Company held preferred stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of \$12 million as of December 31, 2012 and \$11 million as of December 31, 2011.

(5) Mortgage loans are valued at the unpaid principal balance of the loan, net of unamortized premium and discount, valuation allowances, nonrefundable commitment fees and mortgage interest points. The mortgage loan portfolio is comprised of commercial mortgage loans, including mezzanine loans, and residential mortgage loans. Mezzanine loans are loans secured by a pledge of direct or indirect equity interest in an entity that owns real estate. Mezzanine loans are subordinate to senior secured first liens. However, the Company has negotiated provisions, with the senior lender, within the loan documents to maximize control with the objective of mitigating the Company's risks as the mezzanine lender. Residential mortgage loans are seasoned pools of homogeneous residential mortgage loans substantially backed by Federal Housing Administration (FHA) and Veterans Administration (VA) guarantees.

Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for impaired loans more than 60 days past due, for loans delinquent more than 90 days, or when collection of interest is improbable. The Company continually monitors mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(6) For fixed income securities that do not have a fixed schedule of payments, such as asset-backed securities (ABS), mortgage-backed securities (MBS), including RMBS and CMBS, and structured securities, including collateralized debt obligations (CDOs), amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies for each type of security. Certain fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased. All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(7) The Company accounts for the value of its subsidiary and affiliates, primarily its investment in MML Bay State Life Insurance Company (MML Bay State), a wholly owned stock life insurance subsidiary, at its underlying statutory net equity. MML Bay State's operating results, less dividends declared, are reflected as net unrealized capital gains in the Statutory Statements of Changes in Shareholder's Equity. Dividends are recorded in net investment income when declared. The cost basis of common stocks - subsidiary and affiliates is adjusted for impairments deemed to be other than temporary consistent with common stocks - unaffiliated.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(8) Partnerships and limited liability companies (LLCs), except for partnerships which generate low income housing tax credits (LIHTC), are accounted for using the equity method with the change in the equity value of the underlying investment recorded in surplus. Distributions received are recognized as net investment income to the extent the distribution does not exceed previously recorded accumulated undistributed earnings.

Investments in partnerships which generate LIHTC are carried at amortized cost unless considered impaired. Under the amortized cost method, the excess of the carrying value of the investment over its estimated residual value is amortized into income during the period in which tax benefits are recognized.

The equity method is suspended if the carrying value of the investment is reduced to zero due to losses from the investment. Once the equity method is suspended, losses are not recorded until the investment returns to profitability and the equity method is resumed. However, if the Company has guaranteed obligations of the investment or is otherwise committed to provide further financial support for the investment, losses will continue to be reported up to the amount of those guaranteed obligations or commitments.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

- (9) Derivative financial instruments are carried at estimated fair value, which is based primarily upon quotations obtained from counterparties and independent sources. The quotations from counterparties and independent sources are compared to internally derived prices and a price challenge is lodged with the counterparties and independent sources when a significant difference cannot be explained by appropriate adjustments to the internal model. When quotes from counterparties and independent sources are not available or are considered not reliable, the internally derived value is recorded. Changes in the fair value of these instruments are recorded as unrealized capital gains and losses in surplus. Gains and losses realized on the termination, closing or assignment of contracts are recorded as realized capital gains and losses. Amounts receivable and payable are accrued as net investment income.
- (10) The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation in accordance with Statement of Statutory Accounting Principles (SSAP) No. 54 "Individual and Group Accident and Health Contracts."
- (11) The Company does not have disability or long-term care contracts therefore it does not have any unpaid claim or claim expense reserves related to these products.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.
- (14) The book values of investments are impaired when declines in values are considered to be other than temporary.

Bonds - general

The Company employs a systematic methodology to evaluate OTTI by conducting a quarterly analysis of all bonds. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a noninterest related decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; and (i) the Company's ability and intent to hold the investment for a period sufficient to allow for an anticipated recovery to amortized cost.

The Company considers the following factors in the evaluation of whether a noninterest related decline in value is other than temporary: (a) the Company's near-term intent to sell; (b) the Company's contractual and regulatory obligations; and (c) the Company's ability and intent not to sell the investment until anticipated recovery of the cost of the investment.

The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

For corporate securities, if it is determined that a decline in the fair value of a bond is other than temporary, an OTTI is recognized in earnings as a realized loss equal to the difference between the investment's amortized cost basis and, generally, its fair value at the balance sheet date. For loan-backed and structured securities, if the present value of cash flows expected to be collected is less than the amortized cost basis of the security, an OTTI is recognized in earnings as a realized loss equal to the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected. The expected cash flows are discounted at the security's effective interest rate. Internal inputs used in determining the amount of the OTTI on structured securities include collateral performance including prepayment speeds, default rates, and loss severity based on borrower and loan characteristics, as well as deal structure including subordination, over-collateralization and cash flow priority. In addition, if the Company has the intent to sell, or the inability, or lack of intent to retain the investment for a period sufficient to recover the amortized cost basis, an OTTI is recognized in earnings as a realized loss equal to the entire difference between the investment's amortized cost basis and its fair value at the balance sheet date.

When a bond is other-than-temporarily impaired, a new cost basis is established. For loan-backed and structured securities, any difference between the new amortized cost basis and any increased present value of future cash flows expected to be collected is accreted into net investment income over the expected life of the bond.

The impairment review process provides a framework for deriving OTTI in a manner consistent with market participant assumptions. In these analyses, collateral type, investment structure and credit quality are critical elements in determining OTTI.

Bonds - structured and loan-backed securities

ABS and MBS are evaluated for OTTI on a quarterly basis using scenarios customized by collateral type. Cash flow estimates are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience. Assumptions are based on the specifics of each security including collateral type, loan type, vintage and position in the structure. Where applicable, assumptions include prepayment speeds, default rates and loss severity, weighted average maturity and changes in the collateral values.

The Company has a review process for determining if CDO investments are at risk for OTTI. For the senior, mezzanine and junior debt tranches, cash flows are modeled using five scenarios based on the current ratings and values of the underlying corporate credit risks and incorporating prepayment and default assumptions that vary according to collateral attributes of each deal. The prepayment and default assumptions are varied within each model based upon rating (base case), historical expectations (default), rating change improvement (optimistic), rating change downgrade (pessimistic) and fair value (market). The default rates produced by these five scenarios are assigned an expectation weight according to current market and economic conditions and fed into a sixth scenario. OTTI is recorded if this sixth scenario results in the default of any principal or interest payments due.

For the most subordinated junior CDO tranches, the present value of the projected cash flows in the sixth scenario are measured using an effective yield. If the current book value of the security is greater than the present value measured using an effective yield, then an OTTI is taken in an amount sufficient to produce its effective yield. Certain CDOs cannot be modeled using all six scenarios because of limitations on the data needed for all scenarios. The cash flows for these CDOs, including foreign denominated CDOs, are projected using a customized scenario management believes is reasonable for the applicable collateral pool.

Common and preferred stock

The cost basis of common and preferred stock is adjusted for impairments deemed to be other than temporary. The Company considers the following factors in the evaluation of whether a decline in value is other than temporary: (a) the financial condition and near-term prospects of the issuer; (b) the Company's ability and intent to retain the investment for a period of time sufficient to allow for a near-term recovery in value; and (c) the period and degree to which the value has been below cost. The Company conducts a quarterly analysis of issuers whose common or preferred stock is not-in-good standing or valued below 80% of cost. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes.

Mortgage loans

The Company performs internal reviews at least annually to determine if individual mortgage loans are performing or nonperforming. The fair values of performing mortgage loans are estimated by discounting expected future cash flows using current interest rates for similar loans with similar credit risk. For nonperforming loans, the fair value is the estimated collateral value of the underlying real estate. If foreclosure is probable, the Company will obtain an external appraisal.

When, based upon current information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement, a valuation allowance is established, and recorded in net unrealized capital losses, for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral. Collectability and estimated decreases in collateral values are assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation, which is done on an individual loan basis, is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the expected loss on the loan, the valuation allowance will be adjusted. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting management's estimate of the fair value of the collateral.

Real estate

For real estate held for the production of income, depreciated cost is adjusted for impairments whenever events or changes in circumstances indicate the carrying amount of the asset may not be recoverable, with the impairment being included in realized capital losses. An impairment will be required if the property's estimated future net cash flows over ten years, undiscounted and without interest charges, is less than book value.

Adjustments to the carrying value of real estate held for sale are recorded in a valuation reserve as realized capital losses when the fair value less estimated selling costs is less than the carrying value. A new cost basis is recorded with an adjustment to realized capital losses.

Partnerships and LLCs

When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, an OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair value is determined by assessing the value of the partnership's or LLC's underlying assets, cash flow, current financial condition and other market factors.

For determining impairments in partnerships which generate LIHTC, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk-free rate ranging from 0.3% for future benefits of two years to 1.7% for future benefits of ten or more years and compares the results to its current book values. Impairments are recognized as realized capital losses.

Note 2 – Accounting Changes and Corrections of Errors

 Under statutory accounting principles, corrections of prior year errors are recorded in current year surplus on a pretax basis with any associated tax impact reported through earnings. The following summarizes corrections of prior year errors for the year ended December 31, 2012:

	lncr	Increase (Decrease) to:			Correction		
	Pr	Prior		ent	of Asset		
	Ye	Year		ar	or Liability		
	Inc	Income		lus	Balances		
			(ln M	illions)			
	_	_			_		
Reinsurance	\$	9	\$	9	\$	(9)	
Other		(2)		(2)		2	
Total	\$	7	\$	7	\$	(7)	

The following summarizes corrections of prior year errors for the year ended December 31, 2011:

	Inc	Increase (Decrease) to:				Correction		
	Р	Prior		rent	of Asset			
	Υ	Year		ar	or Liability			
	Inc	Income		olus	Balances			
	-		(ln N	/lillions)				
Policyholders' reserves	\$	(6)	\$	(6)	\$	6		
Other		(4)		(4)		4		
Partnership income		(1)		(1)		1		
Total	\$	(11)	\$	(11)	\$	11		

Certain prior year amounts within these financial statements have been reclassified to conform to the current year presentation.

b. Adoption of new accounting standards:

In March 2011, the NAIC issued revisions to SSAP No. 100, "Fair Value Measurements," which requires additional fair value disclosures. These additional disclosures include a disclosure of the fair value hierarchy of items that are disclosed with a fair value measurement but are not valued at fair value in the balance sheet. Also, for financial instruments carried at fair value, companies are required to disclose purchases, sales, issuances and settlements on a gross basis for fair value measurements categorized in Level 3 of the fair value hierarchy. These new requirements were effective January 1, 2012.

In November 2011, the NAIC issued SSAP No. 101, "Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10." This statement establishes statutory accounting principles for current and deferred federal and foreign income taxes and current state income taxes. This statement supersedes SSAP No. 10, "Income Taxes" and SSAP No. 10R, "Income Taxes, A Temporary Replacement of SSAP No. 10," which expired on December 31, 2011. SSAP No. 101, which was effective on January 1, 2012, has: 1) restricted the ability to use the 3 years/15 percent of surplus admission rule to those reporting entities that meet the modified Risk Based Capital (RBC) ratio (Ex-DTA RBC ratio) threshold, 2) changed the recognition threshold for recording tax contingency reserves from a probable liability standard to a more-likely-than-not liability standard, 3) required the disclosure of tax planning strategies that relate to reinsurance and, 4) required consideration of reversal patterns of DTAs and Deferred Tax Liabilities (DTLs) in determining the extent to which DTLs could offset DTAs on the balance sheet. There was no cumulative effect of adopting this standard.

Note 3 - Business Combinations and Goodwill

- a. The Company did not have any business combinations accounted for using the statutory purchase method to be disclosed.
- b. There were no business combinations taking the form of a statutory merger to be disclosed.
- c. The Company did not enter into any assumption reinsurance agreements.
- d. The Company did not recognize an impairment loss on transactions described above.

Note 4 - Discontinued Operations

The Company did not have any discontinued operations.

Note 5 - Investments

- a. Mortgage loans, including mezzanine real estate loans:
 - (1) The maximum and minimum lending rates for new mortgage loans during 2012 were:
 Commercial mortgage loans 4.8% and 3.7% and residential mortgage loans 5.3% and 5.1%. The Company did not originate any new mezzanine real estate loans.

The maximum and minimum lending rates for new mortgage loans during 2011 were: Commercial mortgage loans 5.2% and 4.1% and residential mortgage loans 6.2% and 5.1%. The Company did not originate any new mezzanine real estate loans.

- (2) During 2012 and 2011, the Company did not reduce the interest rates of any outstanding mortgage loans.
- (3) The maximum percentage of any one commercial mortgage loan to the estimated value of secured collateral at the time the loan was originated, exclusive of mezzanine, insured, guaranteed or purchase money mortgages, was 89.5% as of December 31, 2012 and 2011. The maximum percentage of any one mezzanine loan to the estimated value of secured collateral at the time the loan was originated was 93.0% as of December 31, 2012 and 97.0% as of December 31, 2011.

		Years Ende		led December 31,	
		20	012	20	011
			(In Mil	lions)	
(4)	As of year end, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest a. Total interest due on mortgages with interest more than 180 days past due	\$ \$	-	\$ \$	-
(5)	Taxes, assessments and any amounts advanced and not included in the mortgage loan total	\$	-	\$	-
(6)	Current year impaired loans with a related valuation allow ance for credit losses a. Related allow ance for credit losses	\$ \$	- (1)	\$ \$	- (2)
(7)	Impaired mortgage loans without an allow ance for credit losses	\$	-	\$	-
(8)	Average recorded investment in impaired loans	\$	-	\$	1
(9)	Interest income recognized during the period the loans were impaired	\$	-	\$	-
(10)	Amount of interest income recognized on a cash basis during the period the loans were impaired	\$	-	\$	-
(11)	Allow ance for credit losses a. Balance at beginning of period b. Additions charged to operations c. Direct w rite-dow ns charged against the allow ances	\$	2 -	\$	10 - (3)
	d. Recoveries of amounts previously charged off e. Balance at end of period	\$	(1)	\$	(5)

(12) Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for impaired loans more than 60 days past due, for loans delinquent more than 90 days, or when collection of interest is improbable. The Company continually monitors mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.

b. Debt restructuring:

		Years Ended December 31			
		2012		20	11
			(In Mi	llions)	
(1)	The total recorded investment in restructured loans, as of year end	\$	-	\$	-
(2)	The realized capital losses related to these loans	\$	-	\$	-
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	-	\$	-

(4) Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for impaired loans more than 60 days past due, for loans delinquent more than 90 days, or when collection of interest is improbable.

c. Reverse mortgages:

As of December 31, 2012 and 2011, the Company did not have any reverse mortgages.

- d. Loan-backed and structured securities:
 - (1) Refer to Note 1c. "Accounting Policy" (6) and (14) for descriptions of sources used to determine prepayment assumptions.
 - (2) The following table contains loan-backed and structured securities that recognized OTTI for the years ended December 31, 2012 and 2011 as described in Note 1c. "Accounting policy" (6) and (14), classified on the following bases for recognizing OTTI:

	Years Ended December 31, 2012 2011 (In Millions)				
	2012			2011	
		(In Mill	ions)		
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		(8)		(11)	
Total	\$	(8)	\$	(11)	

(3) Refer to Note 36 "Impairment Listing for Loan-Backed and Structured Securities" for a CUSIP level list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost.

- (4) As of December 31, 2012, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow (in millions):
 - a. The aggregate amount of unrealized losses:

 1. Less than 12 months
 \$ (1)

 2. 12 months or longer
 \$ (14)

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

 1. Less than 12 months
 \$ 28

 2. 12 months or longer
 \$ 185

- (5) No additional information.
- e. Repurchase agreements:
 - (1) The Company did not have any securities purchased under agreements to resell for the years ended December 31, 2012 or 2011.
 - (2) Refer to Note 5e. "Repurchase agreements" (3) for information on the Company's repurchase agreements.
 - (3) The Company has entered into contracts for securities sold under agreements to repurchase whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. Securities sold under agreements to repurchase are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Securities sold under agreements to repurchase are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

The Company provides collateral, as dictated by the repurchase agreements to the counterparty in exchange for a loan. If the fair value of the securities sold becomes less than the loan, the counterparty may require additional collateral.

The Company had securities sold under agreements to repurchase with carrying values of \$198 million as of December 31, 2012 and \$190 million as of December 31, 2011. As of December 31, 2012, the maturities of these agreements was January 3, 2013 and the interest rates was 0.3%. The outstanding amounts were collateralized by bonds with a fair value of \$199 million as of December 31, 2012 and \$197 million as of December 31, 2011.

- (4) The Company does not attempt to qualify for hedge accounting and specifically and intentionally made the decision not to apply hedge accounting.
- (5) The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

f. Real estate:

- (1) There were no impairments on real estate for the years ended December 31, 2012 or 2011. Fair value is generally estimated using the present value of expected future cash flows discounted at a rate commensurate with the underlying risks. The Company also obtains external appraisals for a rotating selection of properties annually. If an external appraisal is not obtained, an internal appraisal is performed.
- (2) The Company invests in real estate as part of its diversified investment strategy. Properties are acquired and managed for net income growth and increasing value. Upon management's approval for the sale of a property it is classified as held for sale.
 - a. The Company did not have any properties classified as held for sale as of December 31, 2011.

The Company did not experience any sales of properties in 2012. As of December 31, 2012, the Company did not hold any properties classified as held for sale.

- b. The Company had one property classified as held for sale as of December 31, 2010. The property, a residential complex, was sold in 2011 for a net gain of less than \$1 million.
- (3) The Company did not experience changes to a plan of sale in 2012 or 2011.
- (4) The Company did not engage in retail land sales in 2012 or 2011.
- (5) The Company did not hold real estate investments with participating mortgage loan features in 2012 or 2011.

g. Low income housing tax credit properties:

- (1) These investments currently have unexpired tax credits which range from one to ten years and have an initial 15-year holding period requirement.
- (2) There are no LIHTC properties subject to regulatory review for the years ended December 31, 2012 or 2011.
- (3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2012 or 2011.
- (4) For determining impairments in partnerships that generate LIHTC, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk free rate ranging from 0.2% for future benefits of two years to 1.7% for future benefits of ten or more years, and compares the result to its current book value. There were no impaired LIHTC investments during the years ended December 31, 2012 or 2011.
- (5) There were no write-downs or reclassifications made during the years ended December 31, 2012 or 2011 due to forfeiture, ineligibility of tax credits or similar issues.

Note 6 - Joint Ventures, Partnerships and LLCs

- a. The Company did not have any individual investment in joint ventures, partnerships or LLCs exceeding 10% of admitted assets for the years ended December 31, 2012 or 2011.
- b. The Company recognized \$6 million in 2012 and \$5 million in 2011 in impairment write-downs on its investments in joint ventures, partnerships and LLCs.

Note 7 - Investment Income

- a. Accrued investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis and dividends are recorded as earned on the ex-dividend date. Due and accrued income is nonadmitted on: (a) bonds and mortgage loans delinquent more than 90 days or where collection of interest is improbable; (b) impaired bonds and mortgage loans more than 60 days past due; (c) bonds in default; (d) rent in arrears for more than 90 days; and (e) policy loan interest due and accrued more than 90 days past due and included in the unpaid balance of the policy loan in excess of the cash surrender value of the underlying contract.
- b. The total amount of due and accrued investment income excluded from surplus was less than \$1 million for the years ended December 31, 2012 and 2011.

Note 8 – Derivative Instruments

- a. The Company's principal derivative market risk exposures are interest rate risk, which includes the impact of inflation, and credit risk. Interest rate risk pertains to the change in fair value of the derivative instruments as market interest rates move. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. To minimize credit risk, the Company and its derivative counterparties require collateral to be posted in the amount owed under each transaction, subject to threshold and minimum transfer amounts that are functions of the rating on the counterparty's long-term, unsecured, unsubordinated debt. Additionally, in many instances, the Company enters agreements with counterparties that allow for contracts in a positive position, in which the Company is due amounts, to be offset by contracts in a negative position. This right of offset, combined with collateral obtained from counterparties, reduces the Company's exposure.
- b. The Company uses derivative financial instruments in the normal course of business to manage risks, primarily to reduce currency, interest rate and duration imbalances determined in asset/liability analyses. The Company also uses a combination of derivatives and fixed income investments to create synthetic investment positions. These combined investments are created opportunistically when they are economically more attractive than the actual instrument or when the simulated instruments are unavailable. Synthetic assets can be created either to hedge and reduce the Company's credit exposure or to create an investment in a particular asset. The Company held synthetic assets with a net notional amount of \$117 million as of December 31, 2012 and \$169 million as of December 31, 2011. Of this amount, \$13 million as of December 31, 2012 and \$23 million as of December 31, 2011, were considered replicated asset transactions as defined under statutory accounting principles as the pairing of a long derivative contract with a cash instrument held. The Company's derivative strategy employs a variety of derivative financial instruments, including interest rate swaps, currency swaps, equity and credit default swaps, options, interest rate caps and floors, forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore, as allowed by accounting rules, the Company intentionally has not applied hedge accounting.

Under interest rate swaps, the Company agrees, at specified intervals, to an exchange of variable rate and fixed rate interest payments calculated by reference to an agreed upon notional principal amount. Typically, no cash is exchanged at the outset of the contract and no principal payments are made by either party. Cash is paid or received based on the terms of the swap. These transactions are entered pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date. Interest rate swaps are primarily used to more closely match the cash flows of assets and liabilities. Interest rate swaps are also used to mitigate changes in the value of assets anticipated to be purchased and other anticipated transactions and commitments. A net realized loss on closed contracts of \$10 million and a net unrealized gain on the market-to-market of open contracts of \$26 million was recorded for the year ended December 31, 2012. A net realized loss on closed contracts of \$1 million and a net unrealized loss on the mark-to-market of open contracts of \$89 million was recorded for the year ended December 31, 2011.

Under currency swaps, the Company agrees to an exchange of principal denominated in two different currencies at current rates, under an agreement to repay the principal at a specified future date and rate. The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities.

Credit default swaps involve a transfer of the credit risk of fixed income instruments from one party to another in exchange for periodic premium payments. The buyer of the credit default swap receives credit protection, whereas the seller of the swap guarantees the credit worthiness of the underlying security. A credit default swap transfers the risk of default from the buyer of the swap to the seller. If a specified credit event occurs, as defined by the agreement, the seller is obligated to pay the counterparty the contractually agreed upon amount and receives in return the underlying security in an amount equal to the notional value of the credit default swap. A credit event is generally defined as default on contractually obligated interest or principal payments or bankruptcy.

The Company does not sell credit default swaps as a participant in the credit insurance market. The Company does, however, use credit default swaps as part of its investment management process. The Company buys credit default swaps as an efficient means to reduce credit exposure to particular issuers or sectors in the Company's investment portfolio. The Company sells credit default swaps in order to create synthetic investment positions that enhance the return on its investment portfolio by providing comparable exposure to fixed income securities that might not be available in the primary market. There were no realized gains recorded on open or closed contracts for the year ended December 31, 2012. There were no realized gains recorded on closed contracts and there was a net unrealized loss on the mark-to-market of open contracts of \$1 million for the year ended December 31, 2011.

Options grant the purchaser the right to buy or sell a security or enter a derivative transaction at a stated price within a stated period. The Company's option contracts have terms of up to 15 years. A swaption is an option to enter an interest rate swap at a future date. The Company purchases these options to protect against undesirable financial effects resulting from interest rate exposures that exist in its assets and/or liabilities.

Interest rate cap agreements are option contracts in which the seller agrees to limit the purchaser's risk associated with an increase in a reference rate or index in return for a premium. Interest rate floor agreements are option contracts in which the seller agrees to limit the purchaser's risk associated with a decline in a reference rate or index in return for a premium. The Company is exposed to policyholder surrenders during a rising interest rate environment. Interest rate cap and swaption contracts are used to mitigate the Company's loss as interest rates rise. These derivative instruments are used to reduce the duration risk of fixed maturity investments to match certain life insurance products in accordance with the Company's asset and liability management policy.

The Company utilizes certain other agreements including forward contracts and financial futures to reduce exposures to various risks. Forward contracts and financial futures are used by the Company to manage market risks relating to interest rates. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specified future date. Typically, the exchange is agreed upon at the time of the contract. The Company also uses "to be announced" forward contracts (TBAs) to participate in the investment return on mortgage-backed securities. The Company believes that TBAs can provide a more liquid and cost effective method of participating in the investment return on mortgage-backed securities than purchasing or selling individual mortgage-backed pools. Typically, the price is agreed upon at the time of the contract and payment is made at a specified future date. The Company usually does not purchase TBAs with settlement by the first possible delivery date and thus accounts for these TBAs as derivatives. TBAs that settle on the first possible delivery date are accounted for as bonds. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions.

Collateral pledged by the counterparties was \$42 million as of December 31, 2012 and \$88 million as of December 31, 2011. In the event of default the full market value exposure at risk in a net gain position, net of offsets and collateral, was \$4 million as of December 31, 2012 and \$5 million as of December 31, 2011. The amount at risk using NAIC prescribed rules was \$4 million as of December 31, 2012 and \$11 million as of December 31, 2011. The Company regularly monitors counterparty credit ratings and exposures, derivative positions and valuations and the value of collateral posted to ensure counterparties are credit-worthy and the concentration of exposure is minimized. The Company monitors this exposure as part of its management of the Company's overall credit exposures.

- c. The fair value of these contracts is included in invested assets and other liabilities. Changes in the fair value of these contracts are recorded as unrealized gains or losses in surplus. Gains and losses realized on the termination, closing, or assignment of contracts are recorded as realized capital gains or losses. Amounts receivable and payable are accrued.
- d. No unrealized gains or losses recognized on derivatives were excluded from the assessment of effectiveness for the years ended December 31, 2012 or 2011, since the Company has decided not to apply hedge accounting. The Company uses portfolio hedging as a risk mitigation factor. The Company assesses the derivatives' effectiveness to hedge the sensitivity of the net asset and liability portfolio to interest and volatility movements in the context of the current market environment.
- e. The Company uses portfolio hedging as a risk mitigation factor, which does not qualify for hedge accounting.
- f. The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

Note 9 - Income Taxes

- a. The Company provides for deferred income taxes based on an admissibility limitation of 15% of surplus and a three year reversal/realization period.
 - (1) The net DTA or net DTL recognized in the Company's assets, liabilities and surplus are as follows:

		December 31, 2012					
		Or	dinary	C	apital	Total	
				(ln N	(illions		
(a)	Gross DTAs	\$	148	\$	57	\$	205
(b)	Statutory valuation allow ance adjustment		- 440		-		-
(c)	Adjusted gross DTAs		148		57		205
(d)	DTAs nonadmitted		90				90
(e)	Subtotal net admitted DTA		58		57		115
(f) (g)	Total gross DTLs Net admitted DTA(L)	\$	- 58	\$	(70)	\$	(70) 45
(9)	· · · · · · · · · · · · · · · · · · ·	<u> </u>		<u> </u>	(10)		
			Dec	cembe	er 31, 20	11	
		Or	dinary	C	apital		Total
				(ln N	/lillions)		
(a)	Gross DTAs	\$	346	\$	63	\$	409
(b)	Statutory valuation allow ance adjustment		-		-		
(c)	Adjusted gross DTAs		346		63		409
(d)	DTAs nonadmitted		76		-		76
(e)	Subtotal net admitted DTA		270		63		333
(f)	Total gross DTLs		(195)		(84)		(279)
(g)	Net admitted DTA(L)	\$	75	\$	(21)	\$	54
				Ch	ange		
		Ore	dinary		apital		Total
			•		/illions)		
(a)	Gross DTAs	\$	(198)	\$	(6)	\$	(204)
(b)	Statutory valuation allow ance adjustment		-		-		-
(c)	Adjusted gross DTAs		(198)		(6)		(204)
(d)	DTAs nonadmitted		14		-		14
(e)	Subtotal net admitted DTA		(212)		(6)		(218)
(f)	Total gross DTLs		195		14		209
(g)	Net admitted DTA(L)	\$	(17)	\$	8	\$	(9)

(2) Pursuant to issued guidance, the Company is admitting DTAs for the current reporting period in accordance with the NAIC approved revisions effective for 2011 and 2012. The amount of adjusted gross DTA admitted under each component and the resulting increased amount by tax character are as follows:

		December 31, 2012					
		Ordinary Capital			Total		
				(In Mi	llions)		
Admitted	d DTA 3 years:						
(a)	Federal income taxes that can be recovered	\$	-	\$	-	\$	-
(b)	Remaining adjusted gross DTAs expected						
	to be realized within 3 years (lesser of 1 or 2):		38		7		45
	 Adjusted gross DTA to be realized Adjusted gross DTA allow ed per 		38		7		45
	limitation threshold		129		7		136
(c)	Total gross DTLs allow ed per limitation threshold		20		50		70
(d)	Total admitted DTA realized w ithin 3 years	\$	58	\$	57	\$	115
			Dec	cembei	r 31, 20	11	
		Ord	inary	Ca	pital		Total
				(In Mi	llions)		
Admitted	d DTA 3 years:						
(a)	Federal income taxes that can be recovered	\$	4	\$	-	\$	4
(b)	Remaining adjusted gross DTAs expected						
	to be realized within 3 years (lesser of 1 or 2):		35		15		50
	Adjusted gross DTA to be realized		35		15		50
	Adjusted gross DTA allow ed per limitation threshold		109		16		125
(c)	Total gross DTLs allow ed per limitation threshold		231		48		279
(d)	Total admitted DTA realized within 3 years	\$	270	\$	63	\$	333
(-)				T		т	
				Cha	inge		
					. 5-		

		Change					
		Or	dinary	Ca	pital	Total	
				(In Mi	llions)		
Admitte	d DTA 3 years:						
(a)	Federal income taxes that can be recovered	\$	(4)	\$	- 5	\$ (4)	
(b)	Remaining adjusted gross DTAs expected						
	to be realized within 3 years (lesser of 1 or 2):		3		(8)	(5)	
	 Adjusted gross DTA to be realized 		3		(8)	(5)	
	Adjusted gross DTA allow ed per						
	limitation threshold		20		(9)	11	
(c)	Total gross DTLs allowed per limitation threshold		(211)		2	(209)	
(d)	Total admitted DTA realized within 3 years	\$	(212)	\$	(6) 5	\$ (218)	

(3) The Company's total realization threshold limitations are as follows:

			Decem	(\$ In Millions)			
		2	2012				
		(\$ In Millions)					
(a)	Ratio percentage used to determine						
	recovery period and threshold limitation		1196 %		1184 %		
(b)	Amount of adjusted capital and surplus used to						
	determine recovery period and threshold						
	limitation above	\$	908	\$	835		

(4) The ultimate realization of DTAs depends on the generation of future taxable income during the periods in which the temporary differences are deductible. Management considers the scheduled reversal of DTLs (including the impact of available carryback and carryforward periods), projected taxable income and tax-planning strategies in making this assessment. The impact of tax-planning strategies is as follows:

		Dece	ember 31, 201	2
		Ordinary	Capital	Total
			(Percent)	
	Impact of tax planning strategies:	_		
(a)	Adjusted gross DTAs			
	(% of total adjusted gross DTAs)	0 %	0 %	0 %
(b)	Net admitted adjusted gross DTAs			
	(% of total net admitted adjusted gross DTAs)	15 %	0 %	15 %
		Dece	ember 31, 201	1
		Ordinary	Capital	Total
			(Percent)	
(a)	Impact of tax planning strategies: Adjusted gross DTAs		,	
()	(% of total adjusted gross DTAs)	0 %	0 %	0 %
(b)	Net admitted adjusted gross DTAs			
	(% of total net admitted adjusted gross DTAs)	29 %	0 %	29 %
			Change	
		Ordinary	Capital	Total
			(Percent)	
(a)	Impact of tax planning strategies: Adjusted gross DTAs		•	
(α)	(% of total adjusted gross DTAs)	0 %	0 %	0 %
(b)	Net admitted adjusted gross DTAs			
	(% of total net admitted adjusted gross DTAs)	(14)%	0 %	(14)%

- (c) There are no reinsurance strategies included in the Company's tax-planning.
- b. The Company does not have any deferred tax liabilities not recognized.
- c. The provision for current tax expense on earnings is as follows:

		Years Ended December 31,					
		2012		20	11	Cha	ange
1.				(In Mi	llions)		
(a)	Federal income tax expense on operating earnings	\$	46	\$	1	\$	45
(b)	Foreign income tax expense on operating earnings		1		-		1_
(c)	Total federal and foreign income tax expense						
	on operating earnings		47		1		46
(d)	Federal income tax expense on net realized						
	capital gains		13		6		7
(e)	Utilization of capital loss carry-forwards		-		-		-
(f)	Other		-		-		-
(g)	Total federal and foreign income tax expense	\$	60	\$	7	\$	53

The tax effects of temporary differences that give rise to significant portions of the DTAs and DTLs are as follows:

		20	December 31, 2012 2011 (In Millions)		011	Change	
2. DTAs:				(11110	illions)		
(a)	Ordinary						
(/	(1) Discounting of unpaid losses	\$	_	\$	-	\$	_
	(2) Unearned premium reserve		-		-		-
	(3) Policyholder reserves		74		73		1
	(4) Investments		5		209		(204)
	(5) Deferred acquisition costs		52		54		(2)
	(6) Policyholder dividends accrual		-		-		-
	(7) Fixed assets		-		-		-
	(8) Compensation and benefits accrual		-		-		-
	(9) Pension accrual		-		-		-
	(10) Receivables - nonadmitted		-		-		-
	(11) Net operating loss carry-forw ard		-		-		-
	(12) Tax credit carry-forw ard		8		-		8
	(13) Other		9		10		(1)
	Total ordinary DTAs		148		346		(198)
(b)	Statutory valuation allow ance adjustment		-		-		-
(c)	Nonadmitted DTAs		90		76		14
(d)	Admitted ordinary DTAs (2a-2b-2c)		58		270		(212)
(e)	Capital						
(0)	(1) Investments		57		63		(6)
	(2) Net capital loss carry-forw ard		-		-		-
	(3) Real estate		_		_		_
	(4) Other		_		_		_
	Total capital DTAs		57		63	-	(6)
(f)	Statutory valuation allow ance adjustment		-		-		-
(g)	Nonadmitted DTAs				_		
(9)	Terracinities 217 to						
(h)	Admitted capital DTAs (2e-2f-2g)		57		63		(6)
(i)	Admitted DTAs		115		333		(218)
3. DTLs:							
(a)	Ordinary						
	(1) Investments		-		194		(194)
	(2) Fixed assets		-		-		-
	(3) Deferred and uncollected premium		-		1		(1)
	(4) Policyholder reserves		-		-		-
	(5) Other				-		-
	Total ordinary DTLs		-		195		(195)
(b)	Capital						
	(1) Investments		70		84		(14)
	(2) Real estate		-		-		-
	(3) Other						-
	Total capital DTLs		70		84		(14)
(c)	Total DTLs		70		279		(209)
4. Net DTA	(L)	\$	45	\$	54	\$	(9)

The change in net deferred income taxes is comprised of the following:

		Yea	Years Ended December 31,					
		2	2012 2011					
			(In Millions)					
(1)	Net DTA(L)	\$	5	\$	(48)			
	Less: Items not recorded in the change in							
	net deferred income taxes:							
(2)	Tax-effect of unrealized gains/losses		(22)		4			
(3)	Change in net deferred income taxes	\$	(17)	\$	(44)			

d. The components of federal and foreign income tax on operating items is recorded on the Summary of Operations and Capital and Surplus Account and is different from that which would be obtained by applying the prevailing federal income tax rate to operating income before taxes. The significant items causing this difference are as follows:

		Years Ended December 31,				
		20	012	2	011	
			(In Mil	llions)	ns)	
(1)	Provision computed at statutory rate	\$	82	\$	70	
(2)	Nonadmitted assets		1		-	
(3)	Foreign governmental income taxes		1		-	
(4)	Investment items		(7)		(14)	
(5)	Tax credits		(3)		(3)	
(6)	Change in reserve valuation basis		-		(2)	
(7)	Expense items		-		-	
(8)	Other		3		-	
	Total statutory income tax expense	\$	77	\$	51	
(9)	Federal and foreign income tax expense	\$	60	\$	7	
(10)	Change in net deferred income taxes		17		44	
	Total statutory income tax expense	\$	77	\$	51	

- e. (1) As of December 31, 2012, the Company had no net operating or capital loss carryforwards to include in deferred income taxes. The Company has total tax credit carryforwards of \$8 million in deferred taxes.
 - (2) During the years ended December 31, 2012, 2011 and 2010, the Company paid federal income taxes in the amount of \$63 million, \$21 million and \$2 million, respectively. There are no federal income taxes available for recovery as of the year ended December 31, 2012.
 - (3) As of December 31, 2012 and 2011, the Company had no protective deposits recognized as admitted assets.
- f. (1) The Company is included in a consolidated United States (U.S.) federal income tax return with its parent, Massachusetts Mutual Life Insurance Company (MassMutual), a mutual life insurance company domiciled in the Commonwealth of Massachusetts, and MassMutual's eligible U.S. subsidiaries. The Company also files income tax returns in various states and foreign jurisdictions.
 - (2) The Company, MassMutual, and MassMutual's eligible subsidiaries and certain affiliates (the Parties) have executed and are subject to a written tax allocation agreement (the Agreement). The Agreement sets forth the manner in which the total combined federal income tax is allocated among the Parties. The Agreement provides the Company with the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur. Further, the Agreement provides the Company with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes.
- g. (1) Companies are required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns which may be challenged by the various taxing authorities, in order to provide users of financial statements more information regarding potential liabilities. The Company recognizes tax benefits and related reserves in accordance with existing statutory accounting guidance for liabilities, contingencies and impairments of assets.
 - (2) The Small Business Jobs Act of 2010, enacted in September 2010, provided an additional one year extension of the 50% first year bonus depreciation for property placed in service in 2010. The Tax Relief, Unemployment Insurance Reauthorization, and Job Creation Act of 2010 became law on December 17, 2010. This Act allows the extension of 50% bonus depreciation through 2012 with the option of claiming 100% bonus depreciation for certain property placed in service after September 8, 2010, through 2011. The American Taxpayer Relief Act of 2012, signed into law on January 2, 2013, extended the 50% first year bonus depreciation to qualified property acquired and placed in service before January 1, 2014. These new tax provisions will not have a material effect on the Company's financial position or liquidity.
 - (3) The Internal Revenue Service (IRS) has completed its examination of the years 2007 and prior. The IRS is currently auditing the years 2008 through 2010. The Company does not expect a material change in its financial position or liquidity as a result of these audits.
 - (4) In July 2012, the IRS issued an industry directive that addressed the proper timing of partial worthlessness tax deductions claimed by insurance companies for certain securities, including regular interest in mortgage backed securities. In the fourth quarter of 2012, the Company recorded a net federal income tax benefit of \$21 million in net realized capital gain, with a corresponding net decrease in deferred tax assets recorded through surplus.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

- The Company is a wholly owned subsidiary of MassMutual, a mutual insurance company domiciled in the Commonwealth of Massachusetts.
- b. The Company did not have any material noninsurance related party transactions as of December 31, 2012 and 2011.
- c. See Schedule Y for subsidiaries and controlled affiliates (SCAs) activity.

- d. As of December 31, 2012 and 2011, the Company reported less than \$1 million and \$1 million as amounts due from subsidiaries and affiliates and \$18 million and \$20 million as amounts due to subsidiaries and affiliates, respectively. Terms require settlement of these amounts within 30 to 90 days.
- e. The Company has a modified coinsurance (Modco) quota-share reinsurance agreement with MassMutual where the Company cedes 75% of the premium on certain universal life policies. In return, MassMutual pays the Company a stipulated expense allowance, death and surrender benefits, and a Modco adjustment based on experience. The Company retains the assets and related reserves for payment of future benefits on the ceded policies. The Modco adjustment is the mechanism by which MassMutual funds the reserve on the reinsured portion of the risk. It is needed to adjust for the financial effect of the Company holding the reserves on the ceded coverage rather than MassMutual.

The Company also has a stop-loss agreement with MassMutual under which the Company cedes claims which, in aggregate, exceed 1.34% of the covered volume for any year, with maximum coverage of \$25 million above the aggregate limit. The aggregate limit was \$140 million in 2012 and \$72 million in 2011 and was not exceeded in either year.

The Company has coinsurance agreements with MassMutual, where the Company cedes substantially all of the premium on certain universal life policies. In return, MassMutual pays to the Company a stipulated expense allowance and death and surrender benefits. MassMutual holds the assets and related reserves for payment of future benefits on the ceded policies.

The net amounts outstanding with MassMutual for the various reinsurance agreements were \$4 million due from MassMutual as of December 31, 2012 and less than \$1 million due to MassMutual as of December 31, 2011. These outstanding balances are due and payable with terms ranging from monthly to annually, depending on the agreement in effect.

The following summarizes the reinsurance transactions between the Company and MassMutual:

	Y	ears Ended	Decembe		
	Years Ended I 2012 (In Mill \$ (11) (52) (27) 3 16	2	2011		
		(In Mi	lions)		
Fee income:					
Management and service contracts and cost-sharing arrangements	\$	(11)	\$	(12)	
Stop-loss agreements		(1)		(1)	
Coinsurance agreements		(52)		(56)	
Modified coinsurance agreements ceded,					
included in fees and other income (expense)		(27)		(27)	
Expense allow ances on reinsurance ceded,					
included in fees and other income (expense), related to:					
Stop-loss agreements		3		3	
Coinsurance agreements		16		16	
Policyholders' benefits ceded, related to:					
Modified coinsurance agreements		32		30	
Coinsurance agreements		90		80	
Experience refunds received, related to:					
Stop-loss agreements		-		-	

f. The Company has an agreement where MassMutual, for a fee, furnishes the Company, as required, operating facilities, human resources, computer software development and managerial services. Investment and administrative services are also provided to the Company pursuant to a management services agreement with MassMutual. While management believes that these fees are calculated on a reasonable basis, these fees may not necessarily be indicative of the costs that would have been incurred on a stand-alone basis. The following summarizes the transactions between the Company and the related parties:

	Years Ended December 31,							
	20	20)11					
	(I							
Fee income:								
Recordkeeping and other services	\$	1	\$	2				
Fee expense:								
Management and service contracts and cost-sharing arrangements		56		62				

The Company and its subsidiary, MML Bay State, participate in variable annuity exchange programs with its parent, MassMutual, where certain variable annuity contract holders of either company can make nontaxable exchanges of their contract for an enhanced variable annuity contract of the other company. The Company recorded premium income of \$1 million as of December 31, 2012 and 2011, and surrender benefits of \$2 million and \$5 million in 2012 and 2011, respectively, related to these exchange programs. The Company has an agreement with MassMutual to compensate them or to be compensated for the lost revenue associated with the exchange of contracts that are within the surrender charge period. As a result of these exchanges, the Company did not receive any net commissions as of December 31, 2012 and 2011.

- g. All outstanding shares of the Company were owned by its parent.
- h. The Company does not have an investment in its parent.
- As of December 31, 2012, the Company did not have an investment in subsidiary, controlled and affiliate (SCA) companies exceeding 10% of admitted assets.
- j. In 2012, the Company recognized less than \$1 million of impairment write-downs on its investments in affiliated bonds. The Company recognized less than \$1 million in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2011, the Company recognized less than \$1 million of impairment write-downs on its investments in affiliated bonds. The Company recognized less than \$1 million in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2012 and 2011, the Company did not have any impairment write-downs on its investments in common stock of affiliates.

- k. The Company has no foreign insurance subsidiary whose value is calculated by adjusting annuity generally accepted accounting principles (GAAP) account value reserves using the Commissioners' Annuity Reserve Valuation Method and the related Actuarial Guidelines.
- I. The Company does not hold an investment in a downstream noninsurance holding company.

Note 11 – Debt

- a. The Company did not have any capital notes or liability for borrowed money as of December 31, 2012 and 2011.
 - The Company did not have any debt that was considered to be extinguished by in-substance defeasance.
 - The Company did not set aside assets after the effective date of this statement solely for satisfying debt obligations.
- b. The Company is not a member of the Federal Home Loan Bank (FHLB) therefore it has no FHLB funding agreements.

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

- a. The Company did not have any defined benefit pension plans for which the reporting entity is directly liable.
- b. The Company did not have any defined contribution plans.
- c. The Company did not have multi-employer plans.
- d. Consolidated/ Holding Company plans:
 - MassMutual charges allocated expenses to the Company based on relative weighted commissions for agents and time studies of its employees. The Company recorded an expense of \$7 million for the years ended December 31, 2012 and 2011 for these plans.
- e. The Company does not accrue for postemployment benefits and compensated absences since it does not have any employees.
- f. The Company has determined that benefits provided by its plan are actuarially equivalent to Medicare Part D under the Medicare Modernization Act.

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

- (1) The Company had 50,000 shares authorized and 12,500 shares issued and outstanding as of December 31, 2012. The par value was \$200.
- (2) The Company did not have any preferred stock outstanding.
- (3) Without the prior approval of the Insurance Commissioner of the State of Connecticut (the Commissioner), total dividends paid to the Company's shareholder in a twelve month period are limited to the greater of (i) 10% of the Company's surplus as of December 31 of the preceding year or (ii) the net gain from operations for the twelve month period ending on December 31 of the preceding year; each case is determined using statutory accounting policies. In addition, the prior approval of the Commissioner is required if any dividend or distribution exceeds the Company's earned surplus. Under these regulations, \$96 million of shareholder's equity is available for distribution to the shareholder in 2013 without prior regulatory approval.
- (4) The Company did not pay a dividend to MassMutual in 2012 or 2011. The Company did not receive a dividend from MML Bay State in 2012 or 2011. The Company did not receive a return of capital from MML Bay State in 2012 or 2011. The Company did not receive a capital contribution in 2012 or 2011.
- (5) Within the limits of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the stockholder.
- (6) There are no restrictions on unassigned surplus funds.
- (7) The Company did not make any advances to surplus.
- (8) The Company did not have any stock held for special purposes.
- (9) The Company does not have any special surplus funds.
- (10) The portion of unassigned funds (surplus) represented by unrealized gains and losses (cumulative) was \$185 million as of December 31, 2012 and \$206 million as of December 31, 2011.
- (11) The Company did not have any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi-reorganizations.
- (13) There were no quasi-reorganizations in the prior ten years.

Note 14 - Contingencies

a. Contingent commitments:

As of December 31, 2012 and 2011, the Company approved financing of \$228 for MassMutual Asset Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. Borrowings under the facility with the Company as of December 31, 2012 and 2011 were \$167 million and \$136 million, respectively, with interest of \$3 million and \$4 million, respectively. The unfunded amount of the facility, totaling \$61 million and \$92 million as of December 31, 2012 and 2011, respectively, is included in private placements below. The interest of this facility adjusts monthly based on the 30-day London Interbank Offered Rate (LIBOR).

In the normal course of business, the Company enters into commitments to purchase certain investments. The majority of these commitments have funding periods that extend between one and five years. The Company is not required to fund commitments once the commitment period expires.

As of December 31, 2012, the Company had the following commitments:

	There-													
	2013		20	14	2015		2016		after		To	otal		
						(ln M	illions)							
Private placements	\$	147	\$	34	\$	61	\$	-	\$	-	\$	242		
Mortgage loans		45		-		15		-		-		60		
Partnerships and LLCs		13		2		12		3		41		71		
LIHTC investments (including														
equity contributions)		-		1		-		-		-		1		
Total	\$	205	\$	37	\$	88	\$	3	\$	41	\$	374		

b. Assessments:

The Company is subject to insurance guaranty fund laws in the states in which it does business. These laws assess insurance companies amounts to be used to pay benefits to policyholders and policy claimants of insolvent insurance companies. Many states allow these assessments to be credited against future premium taxes. The Company believes such assessments in excess of amounts accrued will not materially impact its financial position, results of operations or liquidity.

c. Gain contingencies:

No material gain contingencies were realized subsequent to December 31, 2012 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2012.

e. All other contingencies:

The Company is involved from time to time 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.

f. Regulatory matters:

The Company is subject to governmental and administrative proceedings and regulatory inquiries, examinations and investigations in the ordinary course of its business. In connection with regulatory inquiries, examinations and investigations, the Company has been contacted by various regulatory agencies including, among others, the Securities and Exchange Commission, the U.S. Department of Labor and various state insurance departments and state attorneys general. The Company has cooperated fully with these regulatory agencies with regard to their inquiries, examinations and investigations and has responded to information requests and comments.

Market volatility in the financial services industry over the last several years has contributed to increased scrutiny of the entire financial services industry. Therefore, the Company believes that it is reasonable to expect that proceedings, regulatory inquiries, examinations and investigations into the insurance and financial services industries will continue for the foreseeable future. Additionally, new industry-wide legislation, rules and regulations could significantly affect the insurance and financial services industries as a whole. It is the opinion of management that the ultimate resolution of these regulatory inquiries, examinations, investigations, legislative and regulatory changes of which we are aware will not materially impact the Company's financial position or liquidity. However, the outcome of a particular matter may be material to the Company's operating results for a particular period depending upon, among other factors, the financial impact of the matter and the level of the Company's income for the period.

Note 15 – Leases

The Company did not have any lease obligations.

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

(1) The notional amounts of the Company's financial instruments with off-balance sheet risk are as follows (in millions):

		December 31,													
			2012		2011	2	2012		2011						
			Ass	ets			lities	ies							
a.	Swaps	\$	8,019	\$	8,662	\$	6,208	\$	4,331						
b.	Futures		602		391		-		-						
c.	Options		1,984		734		100		680						
d.	Total	\$	10,605	\$	9,787	\$	6,308	\$	5,011						

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

- (2) See Note 8 "Derivative Instruments" for a discussion of the credit and market risk of derivative financial instruments, and the cash requirements and accounting policies related to those instruments.
- (3) See Note 8 "Derivative Instruments" for a discussion of the amount of accounting losses the Company would incur if any party to the financial instrument failed completely to perform according to terms of the contract and the collateral due proved to be of no value to the Company.
- (4) See Note 8 "Derivative Instruments" for a discussion of the Company's policy of requiring collateral to support financial instruments subject to credit risk, information about the Company's access to that collateral and the nature and description of the collateral supporting those financial instruments.

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

- a. During 2012 and 2011, the Company did not transfer any receivables that were reported as sales.
- b. Transfer and servicing of financial assets:
 - The Company did not receive any assets or incur liabilities in transfers of financial assets during 2012 or 2011 for which estimation of fair value was not practicable.
 - (2) The Company did not participate in securities lending as of December 31, 2012 or 2011.
 - (3)The Company did not have any servicing assets or liabilities in 2012 or 2011.
 - (4) The Company did not have securitized financial assets that were accounted for as a sale in 2012 or 2011.
 - The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2012 or 2011. (5)
 - (6)The Company did not have any transfers of receivables with recourse in 2012 or 2011.
- Wash sales: C.
 - In the course of the Company's investment management activities, securities may be sold at a loss and repurchased within 30 (1) 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 years ended December 31, 2012 or 2011 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

The Company did not write any accident and health plans. Therefore, the Company did not have any uninsured accident and health plans.

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

The Company did not have any premium written through managing general agents or third party administrators.

Note 20 – Fair Value Measurements

- Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between a. market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:
 - Level 1 Observable inputs in the form of quoted prices for identical instruments in active markets.
 - Level 2 Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.
 - Level 3 One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

(1) The following presents the Company's fair value hierarchy for assets and liabilities carried at fair value:

	December 31, 2012											
	Le	evel 1	Le	vel 2	Lev	el 3	Т	otal				
				(In Mill	ions)							
Financial assets:												
Bonds												
Industrial and miscellaneous	\$	-	\$	-	\$	4	\$	4				
Parent, subsidiaries and affiliates		-		-		-		-				
Common stock - unaffiliated		3		-		2		5				
Cash equivalents and												
short-term investments (1)		-		472		-		472				
Separate account assets		1,673		-		-		1,673				
Derivatives												
Interest rate sw aps		-		191		-		191				
Options		-		44		-		44				
Currency sw aps		-		(2)		-		(2)				
Forw ard contracts		-		-		-		-				
Credit default swaps		-		-		-		-				
Total financial assets carried	-											
at fair value	\$	1,676	\$	705	\$	6	\$	2,387				
Financial liabilities:												
Securities sold under agreements to												
repurchase	\$	-	\$	198	\$	-	\$	198				
Derivatives												
Interest rate sw aps		-		192		-		192				
Options		-		(18)		-		(18)				
Currency sw aps		-		-		-		-				
Forw ard contracts		-		1		-		1				
Credit default sw aps		-		(1)		-		(1)				
Total financial liabilities carried												
at fair value	\$	-	\$	372	\$	-	\$	372				

⁽¹⁾ Does not include cash of \$32 million.

For the year ended December 31, 2012 there were no significant transfers between Level 1 and 2.

(2) The following presents changes in the Company's Level 3 financial instruments which are carried at fair value:

	Begin Balance 01/01/	as of	Tran In	sfers	ransfers Out ⁽¹⁾	(Lo	Gains sses) in t Income	(Los	Gains sses) in urplus	Purcha	ses	Issuanc	es	Sale	es	Settle	ements	Balan	nding ace as of 31/2012
									(In Millio	ns)									
Financial assets:																			
Bonds Industrial and miscellaneous	\$	3	\$	5	\$ -	\$	(2)	\$	-	\$	-	\$	6	\$	-	\$	(8)	\$	4
Common stock - unaffiliated		4		-	-		1		(2)		-		-		-		(1)		2
Total Level 3 financial assets carried at fair value	\$	7	\$	5	\$ -	\$	(1)	\$	(2)	\$	-	\$	6	\$	-	\$	(9)	\$	6

⁽¹⁾ These columns identify assets that are consistently carried at fair value but have had a level change. Generally transfers out of Level 3 occur when quoted prices are received in markets that have not been active, and therefore the assets are moved to Level 2.

⁽³⁾ The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities.

(4) Valuation Techniques and Inputs

The Company determines the estimated fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Cash equivalents and short-term investments - Cash equivalents and short-term investments consist of highly liquid investments and include money market instruments, commercial paper and other highly liquid debt instruments. Money market instruments are generally valued using unadjusted quoted prices in active markets that are accessible for identical assets and are primarily classified as Level 1. The remaining instruments in the Cash equivalents and short-term investments category are typically not traded in active markets; however, their fair values are based on market observable inputs and, accordingly, these investments have been classified within Level 2 in the fair value hierarchy.

Derivative assets and derivative liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily upon quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps (OIS) and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

- (5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1, above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.
- b. The Company provides additional fair value information in Notes 1, 5, 8, 21, 32, and 34.

c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

December 31, 2012

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
			(In Milli	ons)		
Financial assets:						
Bonds						
U. S. government and agencies	\$ 389	\$ 336	\$ -	\$ 388	\$ 1	\$ -
All other governments	1	1	-	1	-	-
States, territories and possessions	104	92	-	104	-	-
Special revenue	151	128	-	151	-	-
Industrial and miscellaneous	4,054	3,714	-	2,707	1,347	-
Parent, subsidiaries and affiliates	354	346	-	149	205	-
Preferred stocks	28	24	12	2	14	-
Common stock - unaffiliated	5	5	3	-	2	-
Mortgage loans - commerical	531	522	-	-	531	-
Mortgage loans - residential	252	250	-	-	252	-
Cash, cash equivalents and						-
short-term investments	504	504	32	472	-	-
Separate account assets	1,673	1,673	1,673	-	-	-
Derivatives						
Interest rate sw aps	191	191	-	191	-	-
Options	44	44	-	44	-	-
Currency swaps	(2)	(2)	-	(2)	-	-
Forw ard contracts	-	-	-	-	-	-
Credit default sw aps	-	-	-	-	-	-
Financial liabilities:						
Securities sold under agreements to						
repurchase	198	198	-	198	-	-
Investment-type insurance contracts						-
Individual annuity investment contracts	3,759	3,404	-	-	3,759	-
Supplementary investment contracts	51	51	-	-	51	-
Derivatives						
Forw ard contracts	1	1	-	1	-	-
Interest rate sw aps	192	192	-	192	-	-
Options	(18)	(18)	-	(18)	-	-
Currency swaps	-	-	-	-	-	-
Credit default sw aps	(1)	(1)	-	(1)	-	-

d. As of December 31, 2012, the Company had no investments where it was not practicable to estimate fair value.

Note 21 - Other Items

- a. There were no extraordinary items requiring disclosure.
- b. There were no troubled debt restructurings that occurred during the period for which the financial statements are presented.
- c. Other disclosures:
 - The Company had assets which were on deposit with government authorities or trustees as required by law in the amount of \$3 million as of December 31, 2012 and 2011.
- d. The Company did not have admitted amounts receivable for uninsured plans, bills receivable, retrospectively rated contracts, protective deposits or amounts due from agents. All admitted uncollected premium balances have been evaluated as reasonably collectible.
- e. The Company did not receive any business interruption recoveries in 2012.
- f. The Company did not have any unused state transferable tax credits in 2012.
- g. Subprime mortgage related risk exposure:
 - (1) The Company does not have any direct exposure through investments in subprime mortgage loans.
 - (2) The Company does not have any direct exposure through investments in subprime mortgage loans.

(3) Direct exposure through other investments:

Residential mortgage-backed securities risk exposure:

Portfolios of asset-backed securities, including RMBS and CMBS, 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 but the average loan-to-value is low, typically 70% or below at origination. In identifying Alt-A and subprime exposure, management used a combination of qualitative and quantitative factors, including FICO scores and loan-to-value ratios.

Residential mortgage loan pools are pools of homogeneous residential mortgage loans substantially backed by FHA and VA guarantees. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. As of December 31, 2012 and 2011, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

The actual cost reduced by paydowns, 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:

								Year Ended December 31,		
			December 31, 2012							
		Act	tual	Carry	ying	Fa	ir			
	Alt-A:	Cost Value		Value		OTTI				
					(ln	Millions				
a.	Residential mortgage-backed securities	\$	123	\$	84	\$	86	\$	(6)	
b.	Commercial mortgage-backed securities		-		-		-		-	
c.	Collateralized debt obligations		-		-		-		-	
d.	Structured securities		-		-		-		-	
e.	Equity investment in SCAs *		7		5		6		-	
f.	Other assets		-		-		-		-	
g.	Total	\$	130	\$	89	\$	92	\$	(6)	

			Dec	cember	31, 20 ⁻	12		Year Ended December 3 2012	
		Act	ual	Carry	ing	Fa	ir		
	Subprime:	Cost Value		Val	ue	OTTI			
		(In Millions)				s)			
a.	Residential mortgage-backed securities	\$	34	\$	27	\$	26	\$	-
b.	Commercial mortgage-backed securities		-		-		-		-
c.	Collateralized debt obligations		-		-		-		-
d.	Structured securities		-		-		-		-
e.	Equity investment in SCAs *		6		3		3		-
f.	Other assets		-		-		-		-
g.	Total	\$	40	\$	30	\$	29	\$	-

^{*} The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

								Year Ende	∍d	
								December	31,	
			Dec	ember	31, 20	11		2011		
		Act	ual	Carr	ying	Fa	ir			
	Alt-A:	Co	st	Va	lue	Val	ue	OTTI		
					(In I	Millions	;)			
a.	Residential mortgage-backed securities	\$	162	\$	116	\$	88	\$	(8)	
b.	Commercial mortgage-backed securities		-		-		-		-	
c.	Collateralized debt obligations		-		-		-		-	
d.	Structured securities		-		-		-		-	
e.	Equity investment in SCAs *		9		7		6		(1)	
f.	Other assets		-		-		-		-	
g.	Total	\$	171	\$	123	\$	94	\$	(9)	
								Year Ended		
								December	31,	
					131, 20			2011		
		Act	ual	Carr	vina	Fa	ır			
	Silharima:	Cost Value Value								
	Subprime:		st		lue			OTTI		
	Subprime.	Co	st		lue	Val Millions		ОТТІ	<u> </u>	
a.	Residential mortgage-backed securities	\$	47		lue			OTTI \$	(1)	
a. b.				Va	lue (In I	Millions	s)		(1)	
	Residential mortgage-backed securities			Va	lue (In I	Millions	s)		(1)	
b.	Residential mortgage-backed securities Commercial mortgage-backed securities			Va	lue (In I	Millions	s)		(1) - - -	
b. c.	Residential mortgage-backed securities Commercial mortgage-backed securities Collateralized debt obligations			Va	lue (In I	Millions	s)		(1)	
b. c. d.	Residential mortgage-backed securities Commercial mortgage-backed securities Collateralized debt obligations Structured securities		47 - -	Va	37 - -	Millions	33		(1) - - - -	
b. c. d. e.	Residential mortgage-backed securities Commercial mortgage-backed securities Collateralized debt obligations Structured securities Equity investment in SCAs *		47 - -	Va	37 - - - 3	Millions	33		(1) - - - - (1)	

^{*} The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

h. Retained asset accounts:

The Company offers the use of retained asset accounts as one of the options available to beneficiaries. This option must be affirmatively elected and is not treated as a default. An unaffiliated third party provider services certain aspects of the retained asset accounts. Beneficiaries draw funds from retained asset accounts utilizing drafts. The Company funds those drafts through an unaffiliated bank. During the reporting year, the interest earned by beneficiaries was an annual effective rate of 0.25% and did not change within the reporting year. There is no fee charged to the beneficiary to establish this account. There are no maintenance or service fees. A \$12.00 stop payment fee, a \$10.00 insufficient funds fee and a \$2.00 duplicate draft fee will apply. Assets and liabilities relating to retained asset accounts remain with the Company and are reported as assets and supplemental contracts without life contingencies. The assets and liabilities attributable to the Company's retained asset accounts that were issued prior to March 2011 are reported on MassMutual's financial statements.

⁽⁴⁾ The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

(2)

Retained Asset Accounts In Force December 31,

	20	112		2011						
•	Number	Ba	lance	Number	Bala	ance				
			(\$ In Mil	lions)						
Account aging categories:										
a. Up to and including 12 months	49	\$	10	38	\$	5				
b. 13 to 24 Months	22		1	-		-				
c. 25 to 36 Months	-		-	-		-				
d. 37 to 48 Months	-		-	-		-				
e. 49 to 60 Months	-		-	-		-				
f. Over 60 Months	-		-	-		-				
g. Total	71	\$	11	38	\$	5				

(3)

	Indiv	idual		Group				
	Number	Ва	lance	Number	Bal	ance		
			(\$ In Mi	llions)				
a. Retained asset accounts as of								
January 1, 2012	38	\$	5	-	\$	-		
b. Retained asset accounts issued	83		27	-		-		
c. Investment earnings credited to								
retained asset accounts	N/A		-	N/A		-		
d. Fees and other charges assessed								
to retained asset accounts	N/A		-	N/A		-		
e. Retained asset accounts transferred								
to state unclaimed property funds	-		-	-		-		
f. Retained asset account closed/w ithdraw n	(50)		(21)	-		-		
g. Retained asset account as of								
December 31, 2012	71	\$	11		\$			

i. Business risks:

The Company operates in a business environment subject to various risks and uncertainties. Such risks and uncertainties include, but are not limited to, currency exchange risk, interest rate risk and credit risk. Interest rate risk is the potential for interest rates to change, which can cause fluctuations in the value of investments and amounts due to policyholders. To the extent that fluctuations in interest rates cause the duration of assets and liabilities to differ, the Company controls its exposure to this risk by, among other things, asset/liability management techniques that account for the cash flow characteristics of the assets and liabilities.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar investments and medium-term notes along with its international operations. The Company mitigates currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets and liabilities through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Investment and interest rate risks

Investment earnings can be influenced by a number of factors including changes in interest rates, credit spreads, equity markets, general economic conditions and asset allocation. The Company employs a rigorous asset/liability management process to help manage the economics related to investment risks, in particular interest rate risk.

As interest rates decline, certain securities are more susceptible to paydowns and prepayments. During such periods, the Company generally will not be able to reinvest the proceeds at comparable yields. Lower interest rates will likely result in lower net investment income and, if declines are sustained for a long period of time, the Company may be subject to reinvestment risks. Declining interest rates also result in increases in the fair value of the investment portfolio.

Interest rates also have an impact on the Company's products with guaranteed minimum payouts and interest credited to account holders. As interest rates decrease, investment spreads may contract as interest rates approach minimum guarantees, leading to an increased liability to the Company.

In periods of increasing interest rates, life insurance policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the equity markets may result in corresponding increases and decreases in the Company's separate account assets and related revenue.

Credit and other market risks

Credit risk is the risk that issuers of investments owned by the Company may default or that other parties may not be able to pay amounts due to the Company. The Company attempts to manage its investments to limit credit risk by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Since late 2006, declining U.S. housing prices led to higher delinquency and loss rates, reduced credit availability, and reduced liquidity in the residential loan and securities markets. The decline in housing prices was precipitated by several years of rising residential mortgage rates, relaxed underwriting standards by residential mortgage loan originators and substantial growth in affordable mortgage products including pay option adjustable rate mortgages and interest only loans.

The downturn in housing prices caused a decline in the credit performance of RMBS with unprecedented borrower defaults. Market pricing was affected both by the deterioration in fundamentals as well as by the reduced liquidity and higher risk premium demanded by

investors. As measured by Case-Shiller's home price index, house prices were flat to negative from mid-2011 to mid-2012; the index has turned positive more recently. Liquidation rates and foreclosure resolutions remain low but are above their post-crisis bottoms. Liquidity for securities was weak for most of 2011, but 2012 has seen increased liquidity and trading activity as market participants focus on relative value, improving fundamentals and the scarcity of RMBS due to a lack of new issuance. This has led to the highest post-crisis prices for all RMBS asset classes.

The Company has implemented a review process for determining the nature and timing of OTTI on securities containing these risk characteristics. Cash flows are modeled for all bonds deemed to be at risk for impairment using prepayment, default, and loan loss severity assumptions that vary according to collateral attributes and housing price trends since origination. These assumptions are reviewed quarterly and changes are made as market conditions warrant.

Internal models utilized in testing for impairment calculate the present value of cash flows expected to be received over the average life of the security, discounted at the purchase yield or discount margin. RMBS are highly sensitive to evolving conditions that can impair the cash flows realized by investors and the ultimate emergence of losses is subject to uncertainty. If defaults were to increase above the stresses imposed in the Company's analysis or default severities were to be worse than expected, management would need to reassess whether such credit events have changed the Company's assessment of OTTI in light of changes in the expected performance of these assets. Weak new issue market conditions, coupled with uncertain rating agency requirements, continue to adversely affect lenders' underwriting appetite for new financing arrangements and hence have diminished borrowers' ability to refinance the underlying mortgages. Also, a further downturn of the economy and the real estate market and high levels of unemployment could result in continued defaults and ultimately, additional recognition of OTTI.

Management's judgment regarding OTTI and estimated fair value depends upon evolving conditions that can alter the anticipated cash flows realized by investors. It can also be affected by the market liquidity, a lack of which can make it difficult to obtain accurate market prices for RMBS and other investments, including CMBS and leveraged loans. Further deterioration in economic fundamentals could affect management's judgment regarding OTTI. In addition, deterioration in market conditions may affect carrying values assigned by management. These factors could negatively impact the Company's results of operations, shareholder's equity and disclosed fair values.

The Company has investments in structured products 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 that are classified as CDOs. The portfolios backing these investments are actively managed and diversified by industry and individual issuer concentrations. Due to the complex nature of CDOs and the reduced level of transparency to the underlying collateral pools for many market participants, the recovery in CDO valuations generally lagged the overall recovery in the underlying assets. Management believes its scenario analysis approach, based primarily 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 the Company's assumptions.

As of December 31, 2012, the securities with exposure to entities domiciled within Italy, Ireland, Portugal and Spain collectively accounted for less than 2% of invested assets held in the Company's general account. These holdings are highly diversified and approximately 93% are comprised of investment grade-rated (NAIC) debt securities issued predominantly by domestic utilities and corporations with large global operations. Within these countries, the Company did not have any sovereign debt exposure and it did not hold any domestic bank-issued securities.

The Company has investments in European leveraged loans that have higher interest rates than investment grade debt instruments, reflecting additional risk of default. With a further slight improvement in the fourth quarter of 2012, the average secondary price of leveraged loans in Europe was up around 5% over the year as a whole, primarily driven by underlying corporate performance. Underlying concerns over the macroeconomic outlook and debt burden of certain parts of the Eurozone remain significant, but the Company's direct exposure on loans to companies in these countries is limited. While progress has been made, the extent of refinancing required in the European loan market over the next three years remains relatively significant and uncertainty over the sources of this refinancing may lead to an increase in default rates going forward.

Current economic leading indicators remain sluggish and the uncertainty of the U.S. debt ceiling continues to be a factor for the Company's commercial mortgage loan portfolio. The impact of this uncertainty on job growth and business sentiment indicates a slow, uneven economic growth outlook for 2013. Notwithstanding slowing GDP growth, commercial real estate is benefiting from slowly improving leasing fundamentals and limited new supply. The pace of recovery in office, industrial and retail sectors will slow in reaction to slower job growth while apartment and hotel market fundamentals appear sound. Investor appetite for steady cash flow has kept core pricing competitive and broadened the price recovery beyond coastal markets. Real estate markets are not uniform and there are clear leaders and laggards emerging. The Company continues to monitor global, national and local market fundamentals in both its new origination and the portfolio management functions.

Note 22 - Events Subsequent

The Company has evaluated subsequent events through February 22, 2013, 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 23 – Reinsurance

- a. Ceded Reinsurance Report:
 - Section 1 General Interrogatories:
 - (1) The Company and its officers and directors do not own any portion of a nonaffiliated reinsurer.
 - (2) The Company did not reinsure any policies with a company chartered in a country other than the U.S., excluding U.S. branches of these companies, which was owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A:

- (1) There are no reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.
- (2) The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B:

- (1) If all reinsurance agreements were terminated by either party as of December 31, 2012, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be approximately \$294 million, assuming no return of the assets backing these reserves from the reinsurer to the Company.
- (2) In 2012, new agreements were executed to include policies or contracts that were in force and had existing reserves established by the Company as of the effective date of the agreements. The reserve ceded for these agreements was \$11 million.
- b. The Company did not write off any reinsurance balances.
- c. The Company did not commute any ceded reinsurance.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not issue group health insurance and therefore did not issue retrospectively rated contracts or contracts subject to redetermination.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The Company did not have any changes in the provision for incurred losses and loss adjustment expenses which were considered corrections of prior year errors.

Note 26 - Intercompany Pooling Arrangements

The Company did not have any intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company does not enter into structured settlement agreements with other life insurers to resolve claims.

Note 28 – Health Care Receivables

The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.

Note 29 - Participating Policies

The Company did not issue participating policies.

Note 30 - Premium Deficiency Reserves

The Company did not have any liability for premium deficiency on accident and health contracts or property/casualty contracts.

Note 31 - Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deduction of deferred fractional premium at death and returns any portion of the final premium beyond the date of death. Reserves are computed using continuous functions to reflect these practices. Surrender values were not promised in excess of the legally computed reserves.
- (2) The Company charges a higher premium on certain contracts that cover substandard mortality risk. For these policies, the reserve calculations are based on a substandard mortality rate, which is a multiple of the standard mortality tables.
- (3) The Company had \$1,443 million of insurance in force as of December 31, 2012 for which the gross premium was less than the net premium according to the standard valuation set by the Department. Deficiency reserves to cover this insurance totaled the gross amount of \$35 million as of December 31, 2012 and are reported in Exhibit 5.
- (4) Tabular interest, tabular reserves less actual reserves released, and tabular cost for all life and annuity contracts and supplementary contracts involving life contingencies are determined in accordance with NAIC Annual Statement instructions. For tabular interest, term products use a formula that applies a weighted average interest rate determined from a seriatim valuation file to the mean average reserves. Universal life, variable life, group life, annuity and supplemental contracts use a formula that applies a weighted average credited rate to the mean account value. For contracts without an account value, a weighted average statutory valuation rate is applied to the mean statutory reserve or accepted actuarial methods using applicable interest rates are applied.
- (5) Liabilities for investment-type contracts such as supplementary contracts not involving life contingencies are based on account value or accepted actuarial methods using applicable interest rates. Fair value is estimated by discounting expected future cash flows using current market rates.
- (6) During the year ended December 31, 2012 the Company did not have any other reserve changes.

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

	December 31, 2012								
				Separate	Separate				
	General Account		1	Account w / Guarantee		Account Nonguaranteed			
								Total	% of Total
					(\$ l	n Millions)			
a. Subject to discretionary withdrawal:									
(1) With fair value adjustment	\$	16	\$	-	\$	-	\$	16	0%
(2) At book value less current surrender charge of 5% or more		58		-		-		58	1%
(3) At fair value		-		-		1,261		1,261	27%
(4) Total with adjustment or at fair value		74		-		1,261		1,335	28%
(5) At book value w ithout adjustment		3,373		-		-		3,373	72%
b. Not subject to discretionary withdraw al provision		20		-		-		20	0%
c. Total (gross)		3,467		-		1,261		4,728	100%
d. Reinsurance ceded		-		-		-		-	0%
e. Total (net)* (gross less reinsurance ceded)	\$	3,467	\$	-	\$	1,261	\$	4,728	100%

^{*}Reconcilation of total annuity actuarial reserves and deposit-type fund liabilities:

	December 31, 2012 (In Millions)				
f. Life and Accident and Health Annual Statement:	•				
(1) Exhibit 5, annuities section, total (net)	\$	3,401			
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)		7			
(3) Exhibit 7, deposit-type contracts Column 1, Line 14		59			
(4) Subtotal		3,467			
Separate Accounts Annual Statement: (5) Exhibit 3, annuities section, total (net) (6) Exhibit 3, supplementary contracts section, total (net) (7) Policyholders dividend and coupon accumulations (8) Policyholder premium (9) Guaranteed interest contracts (10) Other contract deposit funds (11) Subtotal		1,261			
(11) Subtotal		1,261			
(12) Combined Total	\$	4,728			

g. The Company is not a member of the FHLB therefore it has no FHLB funding agreements.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

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

Gross Net			t of Loading			
(In Millions)						
\$	-	\$	-			
	-		-			
	(24)		(23)			
	-		-			
	1		1			
	-		-			
\$	(23)	\$	(22)			
		(In Mi) \$ - (24) - 1	(In Millions) \$ - \$ - (24) - 1			

Note 34 -Separate Accounts

Separate account activity: a.

Separate account assets and liabilities represent segregated funds administered and invested by the Company for the benefit of individual variable annuity, variable life and other insurance contract/policyholders to meet specific investment objectives. Separate account assets consist principally of marketable securities reported at fair value. Except for seed money and supplemental accounts, legally insulated separate account assets can only be used to satisfy separate account liabilities and are not available to satisfy the general obligations of the Company. The Company's revenue reflects fees charged to the separate accounts, including administrative and investment advisory fees.

The separate account classification of all separate account products for the Company are supported by state statute Connecticut Laws Title 38a, Chapter 700b, Sections 38a-433 & 459.

(2)In accordance with the products recorded within the separate accounts, some are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account products prevents assets other than seed money or amounts in a supplemental account from being generally available to satisfy claims resulting from the general

As of December 31, 2012 and 2011, the Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of \$1,673 million and \$1,636 million, respectively. Assets backing products which are not legally insulated are available to satisfy general obligations of the Company. The assets backing legally insulated products from the general account as of December 31, 2012 are attributed to the following:

	Sep	arate Ac	count /	Assets			
	L	egally	Not L	egally			
	Ins	sulated	Insu	lated			
		(In Millions)					
Product/Transaction:							
Individual Variable Annuity	\$	1,270	\$	-			
Individual Variable Universal Life		403		-			
Total	\$	1,673	\$	-			

(3) In accordance with the products/transactions recorded within the separate accounts, some separate account liabilities are guaranteed by the general account. Reserves for guarantees covering death benefits or minimum rates of return are held in the general account. If the investment proceeds are insufficient to cover the rate of return guaranteed for the product or the guaranteed death benefit, the policyholder proceeds will be remitted by the general account.

As of December 31, 2012, the general account of the Company had a maximum guarantee for separate account liabilities of \$58 million. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five years (in millions):

a.	2012	\$ -
b.	2011	-
c.	2010	-
d.	2009	-
e.	2008	-

The separate accounts received risk charges of less than \$1 million for the year ended December 31, 2012 and paid risk charges of less than \$1 million for the years ended December 31, 2011 and 2010.

As of December 31, 2012, the general account had paid less than \$1 million toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2011 and 2010 was \$2 million

The Company's separate account products are not classified differently under GAAP than under statutory accounting principles.

- (4) The Company does not engage in securities lending transactions within the separate accounts.
- b. General nature and characteristics of separate account business:

The Company has nonguaranteed separate accounts that are variable accounts where the benefit is determined by the performance and/or market value of the investments held in the separate account with incidental risk, notional expense and minimum death benefit guarantees.

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2012 is as follows:

			Nonindexed						
			Guarantee	Noning	Nonindexed Guarantee		guaranteed		
			Less than/equa	I Guara			Separate		
	Ind	ex	to 4%	More th	nan 4%	Accounts		Total	
				(In Mill	ions)				
(1) Premiums, considerations or deposits for the									
year ended December 31, 2012	\$	-	\$	- \$	-	\$	71	\$	71
Reserves at December 31, 2012:									
(2) for account with assets at:									
a. Fair value	\$	-	\$	- \$	-	\$	1,666	\$	1,666
b. Amortized cost/book value		-		_	-		-		-
c. Total Reserves*	\$	-	\$	- \$	-	\$	1,666	\$	1,666
(3) By withdraw al characteristics:									
a. Subject to discretionary w ithdraw al:	\$	-	\$	- \$	-	\$	-	\$	-
b. With FV adjustment		-		_	-		-		-
c. At book value without FV adjustment and with									
current surrender charge of 5% or more		-		-	-		-		-
d. At fair value		-		-	-		1,666		1,666
e. At book value without FV adjustment and with									
current surrender charge of less than 5%		-		-	-		-		-
f. Subtotal		-		-	-		1,666		1,666
g. Not subject to discretionary withdrawal		-		_	-		-		-
h. Total	\$	-	\$	- \$	-	\$	1,666	\$	1,666
(4) Reserves for Asset Default Risk in Lieu of AVR	\$	-	\$	- \$	-	\$	-	\$	-
• •									

^{*}Line 2(c) should equal Line 3(h)

Reconciliation of net transfers to (from) separate accounts is as follows (in millions): c.

	Year	Ended
	Decer	mber 31,
	2	012
(1) Transfers as reported in the Summary of		
Operations of the Separate Account Statement:		
(a) Transfers to separate accounts (Page 4, Line 1.4)	\$	72
(b) Transfers from separate accounts (Page 4, line 10)		(220)
(c) Net transfers to (from) separate accounts (a) - (b)		(148)
(2) Reconciling adjustments:		
(3) Transfers as reported in the Summary of Operations of the		_
Life, Accident & Health Annual Statement		
(1c) + (2) = (Page 4, Line 26)	\$	(148)

Note 35 – Loss/Claim Adjustment Expenses

The Company did not have any loss/claim adjustment expenses.

Note 36 - Impairment Listing for Loan-Backed and Structured Securities

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

Period Ended	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
December 31, 2012	\$ 31,785,329.35	\$ -	\$ 31,785,329.35	\$ 30,443,342.37	\$ (1,341,986.98)	\$ 30,443,342.37	\$ 27,669,976.79
September 30, 2012	67,270,430.45	(YEV)	67,270,430.45	65,265,347.34	(2,005,083.11)	65,265,347.34	57,019,261.58
June 30, 2012	70,455,899.87	(VEV)	70,455,899.87	.69,041,733.13	(1,414,166.74)	69,041,733.13	55,143,333.36
March 31, 2012	87,853,178.35		87,853,178.35	85,053,001.11	(2,800,177.24)	85,053,001.11	67,243,938.01
December 31, 2011	90,342,741.95	[S#8 [90,342,741.95	87,759,853.27	(2,582,888.68)	87,759,853.27	61,663,658.75
September 30, 2011	62,166,554.35	[] (###)	62,166,554.35	60,544,908.62	(1,621,645.73)	60,544,908.62	45,284,653.78
June 30, 2011	80,582,826.88	i ama	80,582,826.88	76,857,392.88	(3,725,434.00)	76,857,392.88	60,286,999.44
March 31, 2011	87,925,923.39	Ŷ	87,925,923.39	85,768,903.43	(2,157,019.96)	85,768,903.43	65,285,429.38
December 31, 2010	78,922,236.87	(1990	78,922,236.87	77,329,040.51	(1,593,196.36)	77,329,040.51	57,284,607.12
September 30, 2010	75,579,157.67	(*EV)	75,579,157.67	73,844,794.15	(1,734,363,52)	73,844,794.15	53,531,682.15
June 30, 2010	106,701,990.11	(127	106,701,990.11	104,920,573,41	(1,781,416.70)	104,920,573.41	77,297,240.58
March 31, 2010	117,247,144.97) ###	117,247,144.97	110,848,178.13	(6,398,966,84)	110,848,178.13	81,512,592.53
December 31, 2009	94,759,892.12	[Jack	94,759,892.12	91,319,792.71	(3,440,099.41)	91,319,792.71	61,154,481.79
September 30, 2009	203,672,078.15	(2,299,536,69)	201,372,541.46	193,090,827.77	(8,281,713.69)	193,090,827.77	124,234,344.38
Totals	,	\$ (2,299,536.69)	1		\$ (40,878,158.96)		

The following is the impairment listing for loan-backed and structured securities for the three months ended December 31, 2012:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
05946XYP2	\$ 49,504.20	\$ -	\$ 49,504.20	\$ 47,660.77	\$ (1,843.43)	\$ 47,660.77	\$ 42,078.47
06652DAA7	391,723.55	-	391,723.55	387,076.19	(4,647.36)	387,076.19	377,322.05
07325VAG9	40,292.16	9 .1	40,292.16	39,439.22	(852.94)	39,439.22	37,669.07
07389VAA5	100,170.69	95	100,170.69	91,665.13	(8,505.56)	91,665.13	94,046.66
12479DAC2	834,589.56		834,589.56	722,045.86	(112,543.70)	722,045.86	653,043.22
12667GME0	1,290,391.99	22	1,290,391.99	1,279,174.95	(11,217.04)	1,279,174.95	1,203,329.42
12668A4B8	608,250.65	82	608,250.65	605,335.91	(2,914.74)	605,335.91	560,241.59
12668BE33	1,614,218.90	(4	1,614,218.90	1,583,995.74	(30,223.16)	1,583,995.74	1,552,073.68
126694YM4	168,561.03	<u>#</u>	168,561.03	161,628.49	(6,932.54)	161,628.49	148,790.56
12669GRM5	356,788.71	3.8	356,788.71	338,839.90	(17,948.81)	338,839.90	324,648.32
12669UBB5	66,062.67	4 4	66,062.67	40,243.98	(25,818.69)	40,243.98	47,318.83
23332UCM4	51,605.08	· ·	51,605,08	50,373.17	(1,231.91)	50,373.17	50,055.48
23332UDU5	1,455,636.79		1,455,636.79	1,437,785.25	(17,851.54)	1,437,785.25	1,318,722.10
26410QAJ0	21,389.22	31	21,389.22		(21,389.22)	100-100-2	41,214.23
30251YAB4	413,157.10	34	413,157.10	409,837.40	(3,319.70)	409,837.40	381,087.81
362480AD7	126,509.19	(2	126,509.19	125,364.87	(1,144.32)	125,364.87	114,806.19
36290PAK3	980,681.27		980,681.27	519,730.61	(460,950.66)	519,730.61	663,231.05
39539GAA0	293,562.00	3.4	293,562.00	292,084.30	(1,477.70)	292,084.30	272,240.69
41161PHC0	498,302.18	9 	498,302.18	489,360.02	(8,942.16)	489,360.02	485,368.62
43739EBJ5	627,428.39	-	627,428.39	614,963.08	(12,465.31)	614,963.08	553,523.92
45660LKW8	2,138,020.39		2,138,020.39	2,130,303.82	(7,716.57)	2,130,303.82	1,778,799.18
45660LYW3	175,380.38	22	175,380.38	164,351.73	(11,028.65)	164,351.73	155,099.29
45660N5H4	413,658.65	84	413,658.65	403,377.02	(10,281.63)	403,377.02	394,975.19
45667WAC2	1,325.99	<u> </u>	1,325,99	930.87	(395.12)	930.87	1,337.20
466247XE8	391,296.67		391,296.67	379,002.20	(12,294.47)	379,002.20	347,832.46
525221GM3	151,828.30	3.9	151,828.30	148,593.43	(3,234.87)	148,593.43	135,481.71
525221HA8	1,248,005.71	97	1,248,005.71	1,220,350.43	(27,655.28)	1,220,350.43	1,053,220.37
576433G42	272,362.40		272,362.40	268,925.17	(3,437.23)	268,925.17	251,728.66
61750SAB8	30,941.06		30,941.06	30,913.19	(27.87)	30,913.19	26,644.22
61915RBB1	289,793.12	- 1	289,793.12	288,622.10	(1,171.02)	288,622.10	276,965.45
65106FAB8	308,764.80	14	308,764.80	307,363.48	(1,401.32)	307,363.48	285,945.90
75114HAK3	358,845.37	<u> </u>	358,845,37	342,731.12	(16,114.25)	342,731.12	257,158.86
76110GE23	715,702.95		715,702.95	679,817.23	(35,885.72)	679,817.23	709,673.31
76110GG62	816,278.28	3 4	816,278.28	761,054.27	(55,224.01)	761,054.27	800,860.62
76110GZQ7	880,451.35		880,451.35	780,901.16	(99,550.19)	780,901.16	806,492.26
761118WP9	835,845.49		835,845.49	811,498.24	(24,347.25)	811,498,24	792,611.87
77277LAF4	4,319,405.11	45 AD	4,319,405.11	4,212,765.91	(106,639,20)		3,408,785.10
77277LAH0	214,793,51	92	214,793.51	209,591.60	(5,201.91)		329,925.00
77277LAJ6	3,040,985.16	慧	3,040,985.16	2,967,337.98	(73,647.18)	2,967,337.98	2,145,040.37
81379EAA0	25,631.33	601 87	25,631.33	23,264.43	(2,366.90)	23,264.43	24,420.48
86359DUL9	13,568.46	32	13,568.46	13,340.48	(227.98)	13,340.48	11,967.52
86359LRW1	1,047,791.52	3 -	1,047,791.52	1,028,956.52	(18,835.00)	1,028,956.52	938,975.99
86360KAF5	3,111,279.56	3.57 0. 7	3,111,279.56	3,051,469.02	(59,810.54)	3,051,469.02	2,836,293.29
88157QAL2	33,532.48	07i	33,532.48	30,923.20	(2,609.28)	30,923,20	65,897.28
93934FJQ6	913,926.22		913,926.22	910,485.33	(3,440.89)	910,485.33	871,450.69
984582AA4	47,089.76	6 <u>2</u> 5 <u>2</u>	47,089.76	39,867.60	(7,222.16)	39,867.60	41,582.56
Totals	\$ 31,785,329.35			\$ 30,443,342.37		\$ 30,443,342.37	

The following is the impairment listing for loan-backed and structured securities for the three months ended September 30, 2012:

DEBBOTCHN7	air Value
DEBOTION 604.22147 - 604.22147 - 504.22147 575.519.03 1028.0419 432.04.03 1028.0519	83,034.71
CRESTOTION	,801,295.97
DEBOTISSE	512,781.98
CRESOTION CRESTITA 57	
028600/AG6	429,830.40
090725PDT	1,712,851.68
0401040M 217,972.94	497,356.06
04010411G6	28,967.28
GARDONICIOS C88,338,65	188,138.64
OSSSDDAAR	26,849.63
06852DAAT	923,610.91
07359AAGS	
07369HMP3	375,650.37
07389/AAS	38,162.58
E249MGAA7	75,425.91
Internal	91,266.07
1248PAHT	388,361.30
1248PAHT	5,596.56
128570024 38,58104 - 36,58104 39,582.88 (5,628.86) 30,982.88 128670F07 25,70138 - 25,70138 - 25,70138 25,525.06 (176.32) 25,525.06 (34,161.20
126876/TeD	
12867CMBC 1381.134.27	32,914.07
IEBSFACHE 103,322.50 -	24,784.83
IESBRACIGE 372,973.58 - 372,973.58 - 372,973.59 389,251.47 (4.586.211) 389,251.47 (2.586.840.52 2.586.840.52 2.586.840.52 2.586.840.52 2.586.840.53 (4.586.840.52 2.586.840.53 (4.586.840.53 2.586.840.53 (4.586.840.54 2.586.840.53 (4.586.840.54 2.586.840.53 (4.586.840.54 2.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.54 4.586.840.54 (4.586.840.54 4.586.840.5	,183,694.97
IEBBBACZ6	462,513.71
IEBBBACZ6	367,622.33
IEBSBERT	234,874.25
EDBSBERT7 3,383,258.83 - 3,389,258.83 3,239,308.13 (129,952.70) 3,239,308.13 3, 1268,686.50 - 1,689,068.50 1,648,270.15 (47,786.55) 1,648,270.15 1,1268,474 174,486.13 174,486.13 174,487.10 (129,03) 174,457.10 (128,03) 175,55.13 (128,03) 175,55.13 (633,446.17
TebsBet33	,059,488.91
126894VM4	
12669FW62	,524,384.79
12683GJR13	150,411.14
DESGURPO	64,425.20
1268UBBS	984,054.64
1268UBBS	248,461.01
1454AAB5	50,046.07
22540VG71 8,370.54 - 8,370.54 6,361.25 (3.29) 8,361.25 (3.245AAD8 63,839.08 - 63,839.08 (61,950.38 (1,868.70) 61,950.38 (1,868.70) 61,950.38 (3,738.83) 147,910.99 (3,738.83) 147,115.83 147,115.83 147,115.83 147,115.83 147,115.83 147,115.83 147,115.83 147,115.83 14	
23243AAD8 63,83,908 - 63,839.08 61,950.38 (1,888.70) 61,950.38 (23245DAA7 151,649.82 - 151,649.82 147,910.99 (3,738.83) 147,910.99 (3,738.83) 147,910.99 (3,738.83) 147,910.99 (23332)UA68 287,755.70 - 287,755.70 - 271,755.37 (16,000.33) 271,755.37 (23332)UAF5 1,002,286.54 - 1,002,286.54 988,919.68 (33,368.68) 988,919.68 (23332)UBV5 681,906.31 - 681,906.31 655,908.23 (25,998.08) 655,908.23 (23332)UDV5 1,559,645.31 - 1,559,645.31 1,502,135.15 (67,510.6) 1,502,135.15 (67,510.6) 1,502,135.15 (67,510.6) 1,502,135.15 (67,510.6) 1,502,135.15 (67,510.6) 1,502,135.15 (1,3332)UDV5 1,559,645.31 - 1,569,645.31 1,502,135.15 (67,510.6) 1,502,135.15 (1,3332)UDV5 1,462,205.41 - 1,462,205.41 1,355,221.69 (106,983.72) 1,355,221.69 (22,133.33) 39,675.61 - 38,675.61 29,193.39 (106,983.72) 1,355,221.69 (22,133.39) 1,344.62 - 334,184.6	163,273.40
23245QAA7	8,126.57
2332UAC8 287,755,70 - 287,755,70 271,755,37 (16,000,33) 271,755,37 (23332UAR5 1,002,286,54 - 1,0	56,750.06
23332UAPS	144,847.83
23332UAPS	257.553.32
23332UBV5 681,906.31 - 681,906.31 655,908.23 (25,938.08) 655,908.23 (23332UCM4 53,812.32 - 53,812.32 52,917.25 (835,07) 52,917.25 (23332UDU5 1,569,645.31 - 1,569,645.31 1 - 1,569,645.31 1,502,135.15 (67,510.16) 1,502,135.15 1, 23332UFV1 98,027.06 - 98,027.06 90,776.48 (7,250.58) 90,776.48 (25,5150NC3 1,462,205.41 - 1,462,205.41 1,355,221.69 (106,963.72) 1,355,221.69 (25,5150NC3 33,675.61 - 33,675.61 23,133.39 (10,482.22) 23,133.39 (32,241.49 334,184.62 - 334,184.62 313,996.86 (20,187.76) 313,996.86 (959,256.17
23332UCM4 53,812,32 - 53,812,32 52,917,25 (895,07) 52,917,25 (23332UDU5 1,569,645,31 - 1,569,645,31 1,502,135,15 (67,510,16) 1,502,135,15 1, 23332UFV1 98,027,06 - 98,027,06 90,776,48 (7,250,58) 90,776,48 (251510NG3 1,462,205,41 - 1,462,205,41 1,355,221,69 (106,983,72) 1,355,221,69 (251510NG3 39,675,61 - 39,675,61 29,193,39 (10,482,22) 29,193,39 (302341,49 334,184,62 - 344,184,184,62 - 344,184	657,767.31
23332UDUS 1,569,645.31 - 1,569,645.31 1,502,135.15 (67,510.16) 1,502,135.15 1, 23332UFV1 39,027.06 - 98,027.06 90,776.48 (7,250.58) 90,	49,078.94
23332UFV1 98,027.06 - 98,027.06 90,776.48 (7,250.58) 90,776.48 (251510NC3 1,462,205.41 - 1,462,205.41 1,355,221.69 (106,983.72) 1,355,221.69 (8,205.10V33 39,675.61 - 39,675.61 29,193.39 (10,482.22) 29,193.39 (10,497.16) (10,167.61) 313,195.86 (10,477.16) 313,195.89 (10,477.1	
251510NC3	,303,951.56
32051DV33 39,675.61 - 39,675.61 29,193.39 (10,482.22) 29,193.39 362341L49 334,184.62 - 334,184.62 313,996.86 (20,187.76) 313,996.86 362480AD7 140,871.16 - 140,871.16 137,771.82 (3,099.34) 137,771.82 39538BBB4 859,341.84 - 859,341.84 849,174.03 (16,167.81) 843,174.03 39538WFH6 490,253.26 - 490,253.26 471,115.83 (19,137.43) 471,115.83 49538WFH6 2,326,106.32 - 2,326,106.32 2,260,494.68 (65,611.64) 2,260,494.68 1,8 39538WFH6 2,326,106.32 - 2,326,106.32 2,260,494.68 (65,611.64) 2,260,494.68 1,8 39538GAAO 313,152.89 - 313,152.89 304,030.40 (9,122.49) 304,030.40 41161PFR9 101,101.55 - 101,101.55 100,721.67 (379.88) 100,721.67 (379.88) 100,721.67 (379.88) 100,721.67 (379.88) 100,721.67 (379.88) 100,721.67 (379.86) 1,9 3,401.14 (18,397.25) 1,039,401.14 (1161PRQ) 410,476.93 - 410,476.93 402,491.73 (7,985.20) 402,491.73 (41161PRQ) 410,476.93 - 1,057,798.39 1,039,401.14 (18,397.25) 1,039,401.14 (41161PRG) 41161PRG 1,502,643.86 - 1,502,643.86 1,472,239.07 (30,404.79) 1,472,239.07 1,47161PQUO 847,867.94 - 847,867.94 844,547.91 (3,320.03) 844,547.91 (3,102.03) 844,547.91 (3,10	84,998.38
362341L49 334,184.62 - 334,184.62 313,996.86 (20,187.76) 313,996.86 (32,480,407) 140,871.16 - 140,871.16 137,771.82 (3,093.34) 147,171.83 (4,092.34) 147,1	844,984.80
362480AD7 140,871.16 - 140,871.16 137,771.82 (3,099.34) 137,771.82 39538RB84 859,341.84 - 859,341.84 843,174.03 (16,167.81) 843,174.03 39538RB84 859,341.84 - 859,341.84 843,174.03 (16,167.81) 843,174.03 39538WFH6 490,253.26 - 490,253.26 471,115.83 (19,137.43) 471,115.83 471,	38,647.51
39538RBB4 859,341.84 - 859,341.84 843,174.03 (16,167.81) 843,174.03 39538WFH6 490,253.26 - 490,253.26 471,115.83 (19,137.43) 471,115.83 471,115	237,821.35
39538RBB4 859,341.84 - 859,341.84 843,174.03 (16,167.81) 843,174.03 39538WFH6 490,253.26 - 490,253.26 471,115.83 (19,137.43) 471,115.83 471,115	121,939.31
39538WFH6 490,253.26 - 490,253.26 471,115.83 (19,137.43) 471,115.83 (39538WHF8 2,326,106.32 - 2,326,106.32 2,260,494.68 (65,611.64) 2,260,494.68 1,8 (39539GAA0 313,152.89 - 313,152.89 304,030.40 (3,122.49) 304,030.40 (4161PFR9 101,101.55 - 101,101.55 - 101,101.55 100,721.67 (373.88) 100,721.67 (41161PHU0 410,476.93 - 410,476.93 402,491.73 (7,985.20) 402,491.73 (41161PHR2 1,057,738.39 - 1,057,738.39 1,039,401.14 (18,397.25) 1,039,401.14 (18),103	750,163.13
39538WHF8	
39539GAA0 313,152.89 - 313,152.89 304,030.40 (9,122.49) 304,030.40 (4,161PFR9 101,101.55) - 101,101.55 100,721.67 (379.88) 100,721.67 (4,161PHU0 410,476.93) - 410,476.93 402,491.73 (7,985.20) 402,49	428,206.49
41161PFR9 101,101,55 - 101,101,55 100,721,67 (379,88) 100,721,67 41161PHU0 410,476,93 - 410,476,93 402,491,73 (7,985,20) 402,491,73 41161PLR2 1,057,798,39 - 1,057,798,39 1,039,401,14 (18,397,25) 1,039,401,14 41161PMG5 1,502,643,86 - 1,502,643,86 1,472,239,07 (30,404,79) 1,472,239,07 1,4161PQU0 44161PMG5 300,859,97 - 847,867,94 844,547,91 (3,320,03) 844,547,91 34161PSK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 24161PSK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 298,833,74 24161PSK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 298,833,74 24161PSK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 24161PSK0 300,859,97 298,833,74 20,026,23 298,833,74 22,026,23 298,833,	,864,908.33
41161PHU0 410,476.93 - 410,476.93 402,491.73 (7,985.20) 402,491.73 41161PLR2 1,057,798.39 - 1,057,798.39 1,039,401.14 (18,397.25) 1,039,401.14 41161PMG5 1,502,643.86 - 1,502,643.86 1,472,239.07 (30,404.79) 1,472,239.07 1,4172,239.07 1,239,833,374 1,239,841,37 1,239,841,37 1,239,841,47 1,239,841,47 1,239,841,47 1,239,841,47 1,239,841,47	277,995.89
41161PLR2 1,057,798.39 - 1,057,798.39 1,039,401.14 (18,397.25) 1,039,401.14 41161PMG5 1,502,643.86 - 1,502,643.86 1,472,239.07 (30,404.79) 1,472,239.07 1,446,248.07 1,446,248.07 1,466,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07 1,446,248.07	93,436.01
41161PMGS 1,502,643,86 - 1,502,643,86 1,472,239,07 (30,404,79) 1,472,239,07 1,4161PQU0 847,867,94 - 847,867,94 844,547,91 (3,320,03) 844,547,91 41161PPK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 241161PPK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 241161PPK0 295,823,09 - 95,823,09 93,201,52 (2,621,57) 93,201,52 22,621,57) 93,201,52 241161PPK0 432,188,50 - 432,188,50 428,156,47 (4,032,03) 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 342,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 342,188,50 342,188,50 342,188,50 442,188,50 342,188,50 34	375,910.36
41161PMGS 1,502,643,86 - 1,502,643,86 1,472,239,07 (30,404,79) 1,472,239,07 1,4161PQU0 847,867,94 - 847,867,94 844,547,91 (3,320,03) 844,547,91 41161PPK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 241161PPK0 300,859,97 - 300,859,97 298,833,74 (2,026,23) 298,833,74 241161PPK0 295,823,09 - 95,823,09 93,201,52 (2,621,57) 93,201,52 22,621,57) 93,201,52 241161PPK0 432,188,50 - 432,188,50 428,156,47 (4,032,03) 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 341164PPK0 342,188,50 428,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 342,156,47 342,188,50 442,156,47 342,188,50 442,156,47 342,188,50 342,188,50 342,188,50 342,188,50 442,188,50 342,188,50 34	930,932.14
41161PQU0 847,867.94 - 847,867.94 844,547.91 (3,320.03) 844,547.91 41161PSK0 300,859.97 - 300,859.97 298,833.74 (2,026.23) 298,833.74 41161PTN3 95,823.09 - 95,823.09 93,201.52 (2,621.57) 93,201.52 41161PWB5 432,188.50 - 432,188.50 428,156.47 (4,032.03) 428,156.47 34,1164.85 734,644.87 711,359.83 (23,285.04) 711,359.83 54,1164.86 734,644.87 711,359.83 54,1164.86 734,644.87 711,359.83 623,285.04) 711,359.83 54,1164.86 54,1164.86 64,1164.86 <t< td=""><td>,307,714.85</td></t<>	,307,714.85
41161PSK0 300,859.97 - 300,859.97 298,833.74 (2,026,23) 298,833.74 4 41161PTN3 95,823.09 - 95,823.09 93,201.52 (2,621.57) 93,201.52 41161PWB5 432,188.50 - 432,188.50 428,156.47 (4,032.03) 428,156.47 3 41164LAB5 734,644.87 - 734,644.87 711,359.83 (23,285.04) 711,359.83 5 41164YAB7 838,344.77 - 838,344.77 823,682.29 (14,662.48) 823,682.29 43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NPA9 922,110.69 - 922,110.69 868,053.21	774,635.49
41161PTN3 95,823.09 - 95,823.09 93,201.52 (2,621.57) 93,201.52 41161PWB5 432,188.50 - 432,188.50 428,156.47 (4,032.03) 428,156.47 3 41164LAB5 734,644.87 - 734,644.87 711,359.83 (23,285.04) 711,359.83 5 41164YAB7 838,344.77 - 838,344.77 823,682.29 (14,662.48) 823,682.29 43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48)	
41161PWB5 432,188.50 - 432,188.50 428,156.47 (4,032.03) 428,156.47 3 41164LAB5 734,644.87 - 734,644.87 711,359.83 (23,285.04) 711,359.83 5 41164YAB7 838,344.77 - 838,344.77 823,682.29 (14,662.48) 823,682.29 43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NIPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21	269,664.26
41164LAB5 734,644.87 - 734,644.87 711,359.83 (23,285.04) 711,359.83 5 41164YAB7 838,344.77 - 838,344.77 823,682.29 (14,662.48) 823,682.29 43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NIPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 868,053.21	88,211.70
41164YAB7 838,344.77 - 838,344.77 823,682.29 (14,662.48) 823,682.29 43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NIPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21	382,689.38
43739EBJ5 647,253.95 - 647,253.95 642,590.63 (4,663.32) 642,590.63 45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,853.28 1,217,853.28 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21	559,342.66
45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,653.28 1, 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 8	716,174.66
45071KDD3 114,521.61 - 114,521.61 102,153.02 (12,368.59) 102,153.02 45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,653.28 1, 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 8	544,707.91
45254NJG3 80,649.67 - 80,649.67 79,097.45 (1,552.22) 79,097.45 45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,653.28 1,217,853.28 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21	103,533.07
45254NJV0 65,937.31 - 65,937.31 65,023.46 (913.85) 65,023.46 45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,653.28 1,217,853.28 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21	79,254.29
45254NML8 99,059.65 - 99,059.65 94,034.71 (5,024.94) 94,034.71 45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,853.28 1, 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 868,053.21	
45254NNP8 1,239,086.12 - 1,239,086.12 1,217,853.28 (21,232.84) 1,217,853.28 1, 45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 8	61,906.45
45254NPA9 922,110.69 - 922,110.69 868,053.21 (54,057.48) 868,053.21 8	85,449.55
	,166,460.55
45054MDUE 047.005.00	840,509.74
45254NPU5 317,995.86 - 317,995.86 293,288.18 (24,707.68) 293,288.18	326,014.47
	223,363.23
	.698,463.54
45660LW96 120,928.39 - 120,928.39 120,378.59 (549.80) 120,378.59	113,616.00
	154,733,91
45660N2J3 276,940.91 - 276,940.91 274,779.99 (2,160.92) 274,779.99 2	258,537.79
45660NS30 134,550.60 - 134,550.60 133,693.04 (857.56) 133,693.04	113,142.16
	148,337.07
	348,235.57
	490,771.58
	174,785.98
	962,342.42
525226AL0 50,497.14 - 50,497.14 47,165.01 (3,332.13) 47,165.01	19,080.41

CUSIP	Amortized Cost beforeCumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
525229AG5	\$ 77,307.66	\$ -	\$ 77,307.66	\$ 72,898,96	\$ (4,408.70)	\$ 72,898.96	\$ 43,217.82
52524VAG4	878,305.28	7 <u>-</u>	878,305.28	835,545.91	(42,759.37)	835,545.91	777,455.96
52524YAF0	785,094.05	39	785,094.05	754,913.05	(30,181.00)	754,913.05	661,338.58
550279AA1	309,397.45	9.5	309,397.45	300,487.50	(8,909.95)	300,487.50	283,704.21
55027BAA6	11,957.07	95	11,957.07	11,606.70	(350.37)	11,606.70	10,271.29
589929N38	145,459.15	· =	145,459.15	144,856.31	(602.84)	144,856.31	142,917.10
589929X29	232,810.58	12	232,810.58	228,323.35	(4,487.23)	228,323.35	215,028.94
617463AA2	809.75	32	809.75	791.10	(18.65)	791.10	652.01
61748HAA9	1,848.51	(2)	1,848.51	1,811.46	(37.05)	1,811.46	1,793.08
61750FAE0	45,179.70	7 2	45,179.70	44,418.47	(761.23)	44,418.47	39,168.10
61753KAB2	13,480.72	3.8	13,480.72	7,151.95	(6,328.77)	7,151.95	6,888.51
61915RBB1	304,222.50	\$.	304,222.50	297,640.48	(6,582.02)	297,640.48	279,934.40
638728AC9	92,690.80	95	92,690.80	84,547.18	(8,143.62)	84,547.18	85,028.18
65106FAB8	330,812.47	(E	330,812.47	326,829.88	(3,982.59)	326,829.88	294,572.64
65535VUS5	144,304.03	92	144,304.03	131,041.26	(13,262.77)	131,041.26	125,869.53
68383NCA9	682,767.10	. 32	.682,767.10	669,105.45	(13,661.65)	669,105.45	679,734.24
68383NDT7	575,499.62	6 21	575,499.62	565,532.40	(9,967.22)	565,532.40	462,191.35
68383NDW0	586,744.35	- 	586,744.35	569,055.29	(17,689.06)	569,055.29	417,486.30
74922MAB7	104,737.74	3 2	104,737.74	97,657.84	(7,079.90)	97,657.84	102,263.61
75114HAK3	395,761.57	6 	395,761.57	350,827.52	(44,934.05)	350,827.52	231,672.27
76110GE23	728,573.44	95	728,573.44	727,920.20	(653.24)	727,920.20	722,830.01
761118NN4	479,270.02		479,270.02	449,910.15	(29,359.87)	449,910.15	445,937.89
761118RJ9	30,725.77	92	30,725.77	29,568.98	(1,156.79)	29,568.98	28,012.45
77277LAF4	4,390,843.01	32	4,390,843.01	4,319,405.10	(71,437.91)	4,319,405.10	2,956,329.60
77277LAH0	218,328.79	6 71	218,328.79	214,793.51	(3,535.28)	214,793.51	285,847.20
77277LAJ6	3,090,540.06	- X -	3,090,540.06	3,040,985.16	(49,554.90)	3,040,985.16	1,860,324.47
81379EAA0	29,037.34	38	29,037.34	27,778.90	(1,258.44)	27,778.90	24,456.81
86360KAF5	3,266,607.30	8 .7	3,266,607.30	3,244,226.43	(22,380.87)	3,244,226.43	2,933,134.64
88157QAL2	37,583.60	95	37,583.60	33,364.14	(4,219.46)	33,364.14	63,700.08
92922F4M7	347,201.94		347,201.94	334,889.99	(12,311.95)	334,889.99	307,208.08
92922F5T1	552,151.90	122	552,151.90	528,926.00	(23,225.90)	528,926.00	501,749.86
92922FB72	126,274.34	. 32	126,274.34	123,853.99	(2,420.35)	123,853.99	123,508.82
92922FJ25	647,347.23	- 62	647,347.23	628,603.87	(18,743.36)	628,603.87	584,797.42
92922FZF8	713,314.07	: :	713,314.07	706,340.79	(6,973.28)	706,340.79	688,002.31
92925CBB7	295,141.07	÷	295,141.07	283,412.72	(11,728.35)	283,412.72	248,678.97
939336X65	1,359,554.29	*	1,359,554.29	1,323,848.62	(35,705.67)	1,323,848.62	1,338,328.99
93934FHC9	407,959.46	95	407,959.46	390,051.66	(17,907.80)	390,051.66	323,693.94
93934FJQ6	954,663.32	. .	954,663.32	942,662.38	(12,000.94)	942,662.38	824,841.03
Total	\$ 67,270,430,45	\$ -	\$ 67,270,430,45	\$ 65,265,347,34	\$ (2,005,083,11)	\$ 65,265,347.34	\$ 57,019,261.58

The following is the impairment listing for loan-backed and structured securities for the three months ended June 30, 2012:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
00442KAD3	\$ 104,154.12	\$ -	\$ 104,154.12	\$ 102,062,45	\$ (2,091.67)	\$ 102,062.45	\$ 65,949.02
02147CAA1	402,457.10	30	402,457.10	385,974.55	(16,482.55)	385,974.55	389,013.78
02150MAB1	1,906,453.20		1,906,453.20	1,892,369.09	(14,084.11)	1,892,369.09	1,876,895.47
02660TGN7	628,864.49	98	628,864.49	618,662.63	(10,201.86)	618,662.63	449,148.10
02660TGS6	518,111.15		518,111.15	507,307.78	(10,803.37)	507,307.78	358,004.07
02660THL0	42,490.37	[20]	42,490.37	41,180.88	(1,309.49)	41,180.88	38,365.78
02660TJB0	2,097,896.67	<u> </u>	2,097,896.67	2,074,538.81	(23,357.86)	2,074,538,81	1,567,829.71
02660XAD6	527,567.22		527,567.22	519,094.13	(8,473.09)	519,094.13	450,305.12
026929AA7	586,372.28		586,372.28	583,454.72	(2,917.56)	583,454.72	559,121.31
040104QN4	238,902.77	**	238,902.77	235,093.88	(3,808.89)	235,093.88	182,525.71
040104RV5	170,633.60		170,633.60	167,045.24	(3,588.36)	167,045.24	148,041.62
07325VAG9	44,729.42	96	44,729.42	44,432.94	(296.48)	44,432.94	32,650.43
07384YCD6	761,408.79		761,408.79	757,372.53	(4,036.26)	757,372.53	648,661.74
073854AB7	1,336,530.45		1,336,530.45	1,305,757.35	(30,773.10)	1,305,757.35	1,282,245.00
07386HSP7	619,303.17	S. S.	619,303,17	613,200.49	(6,102.68)	613,200.49	458,498.53
073879Z92	774,519.78		774,519.78	754,277.39	(20,242.39)	754,277.39	496,105.89
07389VAA5	107,536.29		107,536.29	104,183.09	(3,353.20)	104,183.09	89,567.42
07820QAY1	1,066,625.15	30	1,066,625.15	1,062,400.52	(4,224.63)	1,062,400.52	730,956.76
12667GCB7	27,355.07		27,355.07	26,959.14	(395.93)	26,959.14	21,653.54
12667GME0	1,434,772.76	98	1,434,772.76	1,423,914,27	(10,858.49)	1,423,914.27	999,392.66
12667GS20	898,766.38		898,766.38	885,560.91	(13,205.47)	885,560.91	689,995.03
12668AEV3	712,862.27	[2]	712,862.27	709,274.47	(3,587.80)	709,274.47	573,765.58
12668BB77	3,516,330.29	S. S.	3,516,330.29	3,494,442.59	(21,887.70)	3,494,442.59	2,673,576.72
126694N46	149,148.03		149,148.03	144,634.84	(4,513.19)	144,634.84	107,081.72
12669FW82	84,674.88		84,674.88	84,303.86	(371.02)	84,303.86	65,302.58
12669FXR9	22,802.51		22,802.51	22,537.79	(264.72)	22,537.79	18,929.74
12669GKH3	1,048,353.62		1,048,353.62	1,044,258.39	(4,095,23)	1,044,258.39	804,232.31
12669GRQ6	868,522.91	96	868,522.91	856,714.06	(11,808.85)	856,714.06	737,812.31
12669GTV3	39,946.50		39,946.50	38,426.57	(1,519.93)	38,426.57	32,607.59
12669GUR0	303,454.70	20	303,454.70	300,277.31	(3,177.39)	300,277.31	234,339.30
14454AAB5	202,250.24	<u> </u>	202,250.24	193,055.66	(9,194.58)	193,055.66	119,983.58
23243AAD8	68,758.92	.51	68,758.92	68,366.30	(392.62)	68,366.30	57,029.13
23321P6A1	1,159,720.28	, to	1,159,720.28	1,157,362.49	(2,357.79)	1,157,362.49	1,150,863.84
23332UAR5	1,076,658.79	33	1,076,658.79	1,038,611.43	(38,047.36)	1,038,611.43	832,126.93
23332UBG8	471,537.69		471,537.69	468,333.83	(3,203.86)	468,333.83	367,787.35
23332UBV5	715,284.09	96	715,284.09	699,946.25	(15,337.84)	699,946.25	584,235.90
23332UCM4	56,754.77		56,754.77	55,920.77	(834.00)	55,920.77	42,256.94
23332UDU5	1,659,652.53	721	1,659,652.53	1,632,051.76	(27,600.77)	1,632,051.76	1,213,215.57
23332UFV1	102,349.84	Ş.	102,349.84	100,099.39	(2,250,45)	100,099.39	71,156.73
251510FB4	273,416.07	.51	273,416.07	268,718.50	(4,697.57)	268,718.50	219,240.65
30251YAB4	434,972.76	Q	434,972.76	432,734.58	(2,238.18)	432,734.58	354,749.82

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
32051DV33	\$ 52,003.33	\$ -	\$ 52,003.33	\$ 51,758.23	\$ (245.10)	\$ 51,758.23	\$ 50,263.14
39538RBB4	897,997.57	35	897,997.57	890,885.86	(7,111.71)	890,885.86	632,845.79
39538WFH6	513,683.65		513,683.65	509,639.96	(4,043.69)	509,639.96	359,589.16
39538WHF8	2,413,279.55	9	2,413,279.55	2,370,914.57	(42,364.98)	2,370,914.57	1,541,924.06
41161PHC0	534,365.61	<u> </u>	534,365.61	523,016.62	(11,348.99)	523,016.62	396,559.37
41161PHU0	427,188.85	7	427,188.85	423,670.03	(3,518.82)	423,670.03	324,518.08
41161PLR2	1,106,792.39	2	1,106,792.39	1,090,425.41	(16,366,98)	1,090,425,41	856,402.46
41161PMG5	1,596,710.73		1,596,710.73	1,562,659.63	(34,051.10)	1,562,659.63	1,227,373.88
41161PQU0	889,879,84	-	889,879.84	879,253.93	(10,625.91)	879,253.93	661,257.49
41161PTN3	101,111.37		101,111.37	98,740.72	(2,370.65)	98,740.72	79,167.61
41161PVB5	445,823.03		445,823.03	441,177.70	(4,645.33)	441,177.70	318,675.12
41164LAB5	784,802.68		784,802.68	765,425.19	(19,377.49)	765,425.19	533,594.33
41164YAB7	868,113.19		868,113.19	852,618.00	(15,495.19)	852,618.00	634,050.18
43739EAP2	2,446,798.14		2,446,798.14	2,392,072.41	(54,725.73)	2,392,072.41	2,107,883.16
45071KDD3	119,247.25		119,247.25	114,960.12	(4,287.13)	114,960.12	80,616,50
45254NJG3	88,521.17	(S	88,521.17	83,693,96			77,393,29
	100000000000000000000000000000000000000	<i>₽</i>		(27)	(4,827.21)	83,693.96	11/2/11/19/2014
45254NJV0	68,181.20	3	68,181.20	67,092.54	(1,088.66)	67,092.54	59,139.19
45254NKF3	240,961.00	1 30	240,961.00	221,449.68	(19,511.32)	221,449.68	228,444.84
45254NKX4	620,188.96		620,188.96	612,417.63	(7,771.33)	612,417.63	567,491.74
45254NML8	107,920.07	***	107,920.07	99,904.75	(8,015.32)	99,904.75	80,661.29
45254NNP8	1,286,654.04	<u> </u>	1,286,654.04	1,275,452.23	(11,201.81)	1,275,452.23	1,060,857.65
45254NPA9	1,044,397,34	30	1,044,397.34	943,097.83	(101,299.51)	943,097.83	835,266.71
45254NPU5	359,522.01	21	359,522.01	323,982.63	(35,539,38)	323,982.63	285,312.03
45254TRX4	22,908.28	₽.	22,908.28	22,395.36	(512.92)	22,395.36	19,984.77
45254TSM7	275,319.71		275,319.71	273,355.82	(1,963.89)	273,355.82	193,521.00
45254TTM6	1,003,738.49	[8	1,003,738.49	906,731.93	(97,006.56)	906,731.93	784,592.18
45660LW96	124,192.25		124,192.25	121,810.02	(2,382.23)	121,810.02	91,771.80
45660N5H4	442,047.92	96	442,047.92	440,238.73	(1,809.19)	440,238.73	347,406.88
45660NQ24	383,190.24	<u></u>	383,190.24	381,100.56	(2,089.68)	381,100.56	352,968.02
45660NRB3	215,037.17	[<u>2</u>	215,037.17	176,153.24	(38,883.93)	176,153.24	216,301.40
45660NT96	160,638.14		160,638,14	159,480,27	(1,157.87)	159,480.27	127,541.59
466247XE8	430,692.46	20	430,692.46	429,330.35	(1,362.11)	429,330.35	342,475.04
525221GM3	160,046.00		160,046.00	159,167.28	(878.72)	159,167.28	107,046.31
525221HA8	1,351,591.10	j	1,351,591.10	1,340,691.14	(10,899.96)	1,340,691.14	904,331.55
525226AL0	53,861.31		53,861.31	50,048.79	(3,812.52)	50,048.79	18,357.87
52524VAG4	935,479.37	91	935,479.37	911,147.56	(24,331.81)	911,147.56	739,709.57
52524YAF0	818,120.23	20	818,120.23	813,219.10	(4,901.13)	813,219.10	604,230.43
550279AA1	318,733.53	31	318,733.53	317,836.09	(897.44)	317,836.09	256,884.87
55027BAA6	12,650.20	- 9	12,650.20	12,272.59	(377.61)	12,272.59	9,183.02
576433YN0	112,650.65		112,650.65	109,869.69	(2,780.96)	109,869.69	96,021.76
589929X29	268,560.54		268,560.54	264,553.10	(4,007.44)	264,553.10	223,168.76
59020UAC9	68,218.02		68,218.02	67,198.15	(1,019.87)	67,198.15	67,937.33
61753KAB2	16,924.12		16,924.12	13,861.21	(3,062.91)	13,861.21	11,617.63
61913PAA0	960,349.17	91	960,349.17	955,040.78	(5,308.39)	955,040.78	889,593.34
61915RBB1	317,781.47	90	317,781.47	312,195.34	(5,586.13)	312,195.34	238,786.98
638728AC9	96,184.12	21	96,184.12	94,138.48	(2,045.64)	94,138.48	65,982.18
65535VRK6	77,874.91	\$	77,874.91	77,006.21	(868.70)	77,006.21	68,832.50
65535VUS5	156,113.63	8	156,113.63	151,642.66	27 35 A 35	151,642.66	
		<u> </u>	45555555	200,000,000	(4,470.97)		88,011.27
68383NCA9	722,515.08		722,515.08	705,948.50	(16,566.58)	705,948.50	637,432.28
68383NCU5	387,690.06		387,690.06	377,670.52	(10,019.54)	377,670.52	331,305.28
68383NDT7	601,092.11	*	601,092.11	593,462.98	(7,629.13)	593,462.98	431,880.24
74922MAB7	118,319.73		118,319.73	108,328.28	(9,991.45)	108,328.28	85,991.56
74922MAC5	44,900.43		44,900.43	40,558.85	(4,341.58)	40,558.85	33,484.27
75114HAK3	430,735.66	30	430,735.66	391,903.04	(38,832.62)	391,903.04	185,336.76
760985U33	24,958.04	- S	24,958.04	24,094.64	(863,40)	24,094.64	24,785.54
76110GE23	744,268.40	8	744,268.40	743,164.42	(1,103.98)	743,164.42	620,541.35
761118FM5	1,025,836.44		1,025,836.44	1,016,594.99	(9,241.45)	1,016,594.99	996,229.46
761118KU1	460,735.25		460,735.25	426,557.83	(34,177.42)	426,557.83	330,121.44
761118NN4	499,189.61		499,189.61	490,259.74	(8,929.87)	490,259.74	374,564.31

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
761118RJ9	\$ 33,411.73	\$ -	\$ 33,411.73	\$ 31,613,40	\$ (1,798.33)	\$ 31,613.40	\$ 21,412.23
761118RM2	1,143,847,93	5.	1,143,847.93	1,017,831.78	(126,016.15)	1,017,831.78	731,959.96
81744FDK0	692,203.94		692,203.94	691,773.18	(430.76)	691,773.18	642,549.42
86359ADN0	50,298.13) ×	50,298.13	38,876.27	(11,421.86)	38,876.27	29,049.34
86359BLB5	189,133.66	[50	189,133.66	188,049.70	(1,083.96)	188,049.70	180,652.00
86359DDB0	166,943.69	28	166,943.69	162,873.55	(4,070.14)	162,873.55	135,341.40
86359DUL9	14,572.90	S - S	14,572.90	14,472.39	(100.51)	14,472.39	11,799.50
86359DUR6	1,057,667.31		1,057,667.31	1,044,843.57	(12,823.74)	1,044,843.57	854,499.16
86359LRW1	1,153,144.55		1,153,144.55	1,136,477.38	(16,667.17)	1,136,477.38	818,460.56
86360KAF5	3,468,598.50		3,468,598.50	3,404,205.09	(64,393.41)	3,404,205.09	2,195,094.81
88157QAL2	40,164.96		40,164.96	37,392.16	(2,772.80)	37,392.16	57,143.94
885220FS7	987,069.79	99	987,069.79	974,353.73	(12,716.06)	974,353.73	942,815.93
92922F4M7	359,245.65	[50	359,245.65	356,871.31	(2,374.34)	356,871.31	293,347.69
92922F5T1	574,010.89	[28	574,010.89	568,016.38	(5,994.51)	568,016.38	466,811.19
92922F7Q5	547,819.20	<u>S</u>	547,819.20	545,186.60	(2,632.60)	545,186.60	463,643.29
92922FB72	131,368.13	.01	131,368.13	130,013.56	(1,354.57)	130,013.56	111,250.83
92922FJ25	666,850.39	· .	666,850.39	664,379.46	(2,470.93)	664,379.46	526,955.29
92922FWU8	273,158.18	5.	273,158.18	271,453.10	(1,705.08)	271,453.10	254,337.80
92925CBB7	305,512.46		305,512.46	303,187.69	(2,324.77)	303,187.69	250,554.65
9393365V1	24,518.55	j +a	24,518.55	24,183.61	(334,94)	24,183.61	22,196.48
94983YAQ2	456,170.60	1 90	456,170.60	447,427.72	(8,742.88)	447,427.72	421,019.30
Totals	\$ 70,455,899.87	\$ -	\$ 70,455,899.87	\$ 69,041,733.13	\$ (1,414,166,74)	\$ 69,041,733.13	\$ 55,143,333.36

The following is the impairment listing for loan-backed and structured securities for the three months ended March 31, 2012:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
00442KAD3	\$ 109,185.79	\$ -	\$ 109,185.79	\$ 107,243.33	\$ (1,942.46)	\$ 107,243.33	\$ 68,136.91
02660TGN7	667,102.77		667,102.77	644,639.95	(22,462.82)	644,639.95	482,684.17
02660TGS6	558,819.69	9	558,819.69	535,483.18	(23,336.51)	535,483.18	395,640.77
02660TJB0	2,256,186.58		2,256,186.58	2,143,034.30	(113,152.28)	2,143,034.30	1,674,031.70
02660XAD6	553,532.74		553,532.74	545,530.94	(8,001.80)	545,530.94	462,942.83
026929AA7	612,368.31		612,368.31	598,971.70	(13,396.61)	598,971.70	606,358.14
03072SPD1	39,911.95		39,911.95	37,286.50	(2,625.45)	37,286.50	29,410.81
040104QN4	266,344.58	j	266,344.58	255,946.03	(10,398.55)	255,946.03	198,390.80
040104RV5	178,572.70	<u> </u>	178,572.70	174,859.12	(3,713.58)	174,859.12	155,196.29
05946XYP2	56,859.10	2	56,859.10	55,982.88	(876.22)	55,982.88	43,649.26
06652DAA7	485,394.92	<u> </u>	485,394.92	451,864.17	(33,530,75)	451,864.17	328,115.81
07325YAB4	205,071.30		205,071.30	189,693.98	(15,377.32)	189,693.98	86,340.77
07384YCD6	790,648.27		790,648.27	788,653.03	(1,995.24)	788,653.03	775,577.69
073854AB7	1,431,554.05	100	1,431,554.05	1,363,155.44	(68,398.61)	1,363,155.44	1,014,208.04
07386HSP7	660,534,70		660,534.70	635,822.96	(24,711.74)	635,822.96	467,376.70
073879Z92	868,021.51	*	868,021.51	766,737.44	(101,284.07)	766,737.44	487,359.14
07400XAB4	277,045.63		277,045.63	246,638.59	(30,407.04)	246,638.59	192,939.36
07820QAY1	1,146,508.93	20	1,146,508.93	1,119,271.83	(27,237.10)	1,119,271.83	812,420.35
1248MGAJ3	6,676.77	5	6,676.77	6,602.82	(73,95)	6,602.82	4,248.29
1248RHAD9	185,758.12	.21	185,758.12	177,562.07	(8,196.05)	177,562.07	119,146.30
12667GME0	1,513,172.99	350	1,513,172.99	1,465,155.44	(48,017.55)	1,465,155.44	1,072,723.60
12667GS20	955,631.09	**	955,631.09	925,514.60	(30,116.49)	925,514.60	739,949.85
12667GWF6	520,601.35		520,601.35	503,661.61	(16,939.74)	503,661.61	430,343.21
12668ACZ6	296,067.11	96	296,067.11	286,512.53	(9,554.58)	286,512.53	223,993.21
12668AEV3	754,083.07		754,083.07	744,021.93	(10,061.14)	744,021.93	588,657.54
12668BB77	3,737,120.28	20	3,737,120.28	3,633,612.46	(103,507.82)	3,633,612.46	2,884,562.06
12668BDC4	394,005.77	\$	394,005.77	384,882.70	(9,123.07)	384,882.70	356,942.42
12668BE33	1,861,292.11	.51	1,861,292.11	1,809,341.05	(51,951.06)	1,809,341.05	1,396,754.70
126694N46	164,309.81	30	164,309.81	158,011.38	(6,298.43)	158,011.38	118,955.61
12669FW82	89,778.15	**	89,778.15	89,022.15	(756.00)	89,022.15	71,291.39
12669FXR9	23,920.24		23,920.24	23,448.47	(471.77)	23,448.47	19,745.89
12669GKH3	1,091,593.74	96	1,091,593.74	1,087,673,46	(3,920.28)	1,087,673.46	831,478.75
12669GTV3	41,864.99		41,864.99	41,693.11	(171.88)	41,693.11	35,119.35
14454AAB5	228,133.22		228,133.22	212,991.04	(15,142.18)	212,991.04	131,232.07
22540VG71	8,807.20	\$	8,807.20	8,786.28	(20.92)	8,786.28	8,514.71
23243AAD8	73,267.71		73,267.71	72,456.24	(811.47)	72,456.24	54,362.94
23245QAA7	160,993.81		160,993.81	160,019.15	(974.66)	160,019.15	126,126.17
23321P6A1	1,204,054.14	**	1,204,054.14	1,195,535.22	(8,518.92)	1,195,535.22	1,186,686.61
23332UAC8	315,815.03		315,815.03	309,750.33	(6,064.70)	309,750.33	243,111.15

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
23332UAR5	\$ 1,132,779.06	\$ -	\$ 1,132,779.06	\$ 1,103,698.87	\$ (29,080.19)	\$ 1,103,698.87	\$ 882,257.49
23332UBG8	488,438.64	20	488,438.64	485,251.79	(3,186.85)	485,251.79	366,974.61
23332UBV5	764,499.42	- 9	764,499.42	737,524.80	(26,974.62)	737,524.80	571,329.64
23332UCM4	60,803.27	<i>8</i> /	60,803.27	59,397.67	(1,405.60)	59,397.67	45,114.49
23332UDU5	1,778,124.98		1,778,124.98	1,722,442.22	(55,682.76)	1,722,442.22	1,310,452.42
23332UFV1	108,401.61		108,401,61	104,633.01	(3,768.60)	104,633.01	76,961.51
251510FB4	304,142.83		304,142.83	277,906.38	(26,236.45)	277,906.38	231,350.82
251510NC3	1,478,892.88	96	1,478,892.88	1,455,533.81	(23,359.07)	1,455,533.81	566,790.40
39538RAB5	1,101,419.32		1,101,419.32	1,069,542.46	(31,876.86)	1,069,542.46	749,092.09
39538RBB4	915,389.81	[20]	915,389.81	915,107.28	(282.53)	915,107.28	673,530.13
39538WFH6	548,319.33		548,319.33	525,637.20	(22,682.13)	525,637.20	381,038.55
39538WHF8	2,527,442.13		2,527,442.13	2,462,335.35	(65,106.78)	2,462,335.35	1,774,010.49
39539GAA0	339,710.43		339,710.43	331,986.61	(7,723.82)	331,986.61	269,691.33
41161PFR9	111,794.28		111,794.28	107,896.12	(3,898.16)	107,896.12	97,090.30
41161PHC0	567,543.97		567,543.97	552,957.39	(14,586.58)	552,957.39	425,580.14
41161PLR2	1,154,519.90	91	1,154,519.90	1,150,259.80	(4,260.10)	1,150,259.80	924,469.24
41161PMG5	1,667,742.40	100	1,667,742.40	1,664,897.58	(2,844.82)	1,664,897.58	1,307,722.72
41161PQU0	924,246.09	2	924,246.09	919,039.05	(5,207.04)	919,039.05	692,007,78
41161PSK0	325,201,92		325,201.92	322,832.02	(2,369,90)	322,832.02	234,617.94
41161PTN3	105.855.76		105,855.76	104,967.45	(888.31)	104,967.45	82,552.75
41161PWB5	476,766.49	8	476,766.49	467,426.09	(9,340.40)	467,426.09	352,051.86
41164LAB5	862,122.09		862,122.09	818,522.00	(43,600.09)	818,522.00	585,056.96
		1 55	<u> </u>		1,000,000		
41164YAB7	931,646.65		931,646.65	892,427.19	(39,219.46)	892,427.19	685,641.09
43739EAP2	2,630,193.30	*	2,630,193.30	2,499,088.99	(131,104.31)	2,499,088.99	2,112,229.56
43739EBJ5	681,670.45	90 7	681,670.45	672,224.34	(9,446.11)	672,224.34	525,861.81
45071KDD3	131,898.75	30	131,898.75	126,982.77	(4,915.98)	126,982.77	87,026.19
45254NHV2	6,243.89		6,243.89	5,100.61	(1,143,28)	5,100.61	5,549.94
45254NJG3	93,025.11		93,025.11	92,964.92	(60.19)	92,964.92	81,496.61
45254NJV0	71,100.21	58	71,100.21	68,936.97	(2,163.24)	68,936.97	58,750.27
45254NKF3	255,019,89	[5	255,019.89	245,653.38	(9,366.51)	245,653.38	223,338.21
45254NKX4	649,069.39		649,069.39	640,946.03	(8,123.36)	640,946.03	512,806.19
45254NML8	112,037.61	99	112,037.61	109,719.05	(2,318.56)	109,719.05	83,695,94
45254NNP8	1,377,989.97	. 90	1,377,989.97	1,318,157.01	(59,832.96)	1,318,157.01	1,093,493.87
45254NPA9	1,117,123.94	20	1,117,123.94	1,071,018.03	(46,105.91)	1,071,018.03	961,350.00
45254NPU5	384,280.36	9	384,280.36	367,528.09	(16,752.27)	367,528.09	297,378.91
45254TRX4	26,113.81	8	26,113.81	23,071.21	(3,042.60)	23,071.21	21,895.54
45254TSM7	300,373.17		300,373.17	282,133.92	(18,239.25)	282,133.92	191,499.80
45660LKW8	2,401,045.33	, a	2,401,045.33	2,327,830.62	(73,214.71)	2,327,830.62	1,735,976.03
45660LW96	143,547.63		143,547.63	128,919.56	(14,628.07)	128,919.56	94,503.75
45660LYW3	207,861.93	99	207,861.93	190,515.70	(17,346.23)	190,515.70	169,044.60
45660N2Y0	86,902.92	<u> </u>	86,902.92	86,359.81	(543.11)	86,359.81	66,409.41
45660N3S2	255,050.94	20	255,050.94	239,688.86	(15,362.08)	239,688.86	216,431.19
45660N5H4	459,665.38		459,665.38	450,058.99	(9,606,39)	450,058.99	362,179.45
45660NQ24	407,433.90	59	407,433.90	392,138.97	(15,294.93)	392,138.97	363,493.03
45660NS30	147,991.10		147,991.10	144,058.76	(3,932.34)	144,058.76	106,958.96
466247XE8	472,250.76		472,250.76	440,569.20	(31,681.56)	440,569.20	328,759.64
46627MBQ9	627,972.71		627,972.71	621,147.48	(6,825,23)	621,147.48	464,868.00
525221AJ6	232,756.47	99	232,756.47	217,614.07	(15,142.40)	217,614.07	166,947.02
525221GM3	166,671.40	¥2	166,671.40	165,132.97	(1,538.43)	165,132.97	117,072.10
525221HA8	1,437,046.73	[26	1,437,046.73	1,406,182.68	(30,864.05)	1,406,182.68	952,819.59
525226AL0	56,100.54	5	56,100.54	53,978.39	(2,122.15)	53,978.39	23,710.46
52524VAG4	1,045,817.05		1,045,817.05	981,252.98	(64,564.07)	981,252.98	698,389.27
52524YAF0	893,528.13		893,528.13	850,174.25	(43,353.88)	850,174.25	722,052.22
55027BAA6	13,495.05	35	13,495.05	12,945.19	(549.86)	12,945.19	8,835.91
576433YN0	120,865.30		120,865.30	113,386.31	(7,478.99)	113,386.31	94,430.55
576438AA3	820,309.64		820,309.64	809,239.10	(11,070.54)	809,239.10	705,962.93
589929N38	160,801.65	· · · · · · · · · · · · · · · · · · ·	160,801.65	160,117.34	(684.31)	160,117.34	156,949.81
59020UAC9	72,073.13		72,073.13	71,097.38	(975.75)	71,097.38	71,320.88
59020UUJ2	173,454.10		173,454.10	167,195.49	(6,258.61)	167,195.49	168,423.45

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
61913PAA0	\$ 1,000,630.61	\$.	\$ 1,000,630.61	\$ 977,181.19	\$ (23,449.42)	\$ 977,181.19	\$ 872,646.57
61915RBB1	341,207.96	20	341,207.96	325,968.93	(15,239.03)	325,968.93	245,628.98
638728AC9	105,510.66		105,510.66	98,656.83	(6,853.83)	98,656.83	66,269.31
65535VRK6	84,815.47	<i>8</i> 7	84,815.47	80,832.03	(3,983.44)	80,832.03	69,015.36
65535VUS5	192,334.03		192,334.03	160,170.07	(32,163.96)	160,170.07	112,224.50
68383NCA9	788,142.43		788,142.43	742,370.00	(45,772.43)	742,370.00	687,511.63
68383NCU5	417,028.84		417,028.84	399,084.78	(17,944.06)	399,084.78	345,644.09
68383NDT7	637,611.66	9	637,611.66	612,503.77	(25,107.89)	612,503.77	445,528.89
69121PDX8	51,456.82		51,456.82	50,390.28	(1,066.54)	50,390.28	45,231.29
75114HAK3	472,737,30	28	472,737.30	424,320.64	(48,416.66)	424,320.64	211,041.91
75114NAA2	818,428.88		818,428.88	788,844.16	(29,584.72)	788,844.16	771,248.25
75114NAB0	129,545.43		129,545.43	125,830.70	(3,714.73)	125,830.70	111,431.47
760985U33	26,690.42		26,690.42	24,915.68	(1,774.74)	24,915.68	21,463.52
76110GG62	883,556.89		883,556.89	882,912.17	(644.72)	882,912.17	862,773.72
76110GV40	311,497,20	*	311,497.20	308,746.57	(2,750.63)	308,746.57	311,446.20
76110GZQ7	965,342.11	91	965,342.11	964,268.99	(1,073.12)	964,268.99	875,990.65
761118FM5	1,051,698.38	20	1,051,698.38	1,043,518.94	(8,179.44)	1,043,518.94	1,012,498.06
761118KU1	473,562.72	20	473,562,72	470,927.22	(2,635.50)	470,927.22	365,260.51
761118RJ9	37.242.20	\$ \$	37,242.20	34,047.00	(3,195.20)	34,047.00	23,629.15
761118VP9	968,996.61	-	968,996.61	941,734.74	(27,261.87)	941,734.74	742,816,18
81744FDK0	722,397.68	0	722,397.68	705,147.89	(17,249.79)	705,147.89	648,642.93
863579CB2	416,108.38		416,108.38	399,076.62	(17,031.76)	399,076.62	356,594.96
863579YR3	139,209.04		139,209.04	136,777.26	(2,431.78)	136,777.26	126,011.41
86359BLB5	199,200.28	9	199,200.28	191,902.48	(7,297.80)	191,902.48	185,438.35
86359BPM7	193,835.86	20 20	193,835.86	179,024.84	(14,811.02)	179,024.84	186,716.08
86359DDB0	174,421.97	2	174,421.97	165,823.39	(8,598.58)	165,823.39	132,698.80
86359DUL9	17,113.60		17,113.60	15,179.09	(1,934.51)	15,179.09	11,845.04
86359DUR6	1,224,404.72	US .	1,224,404.72	1,094,363.75	(130,040.97)	1,094,363.75	919,330.48
86359LRW1	1,245,664.75	8	1,245,664.75	1,200,171.69	(45,493.06)	1,200,171.69	862,309.89
86360KAF5	3,754,679.33	25	3,754,679.33	3,594,268.94	(160,410.39)	3,594,268,94	2,389,794.95
86363DAA9	764,473.75		764,473.75	750,341.79	(14,131.96)	750,341.79	604,890.78
88157QAL2	42,313.76		42,313.76	40.375.60	(1,938.16)	40,375.60	66,004.50
885220FS7	1,033,546.28	S	1,033,546.28	1,012,134.64	(21,411.64)	1,012,134.64	979,102.05
92922F4M7	374,952.17		374,952.17	369,276.28	(5,675.89)	369,276.28	287,751.91
92922F5T1	599,226.07	8	599,226.07	588,027.21	(11,198.86)	588,027.21	471,171.74
92922F7Q5	584,993.59	(2)	584,993.59	571,310.64	(13,682.95)	571,310.64	490,379.96
92922FB72	137,486.63	<u>8</u>	137,486.63	136,493.31		136,493.31	114,422.33
92922FJ25	692,059.17		692,059.17	684,744.02	(993.32)	684,744.02	548,656.62
		<u> </u>	171,637.27		(7,315.15)	167,063.61	142,836.69
92922FNV4	171,637.27			167,063.61	(4,573.66)		
92922FTJ7	116,892.67	90	116,892.67	114,413.58	(2,479.09)	114,413.58	101,375.98 252,058.75
92922FWU8	280,937.07	90 90	280,937.07	280,160.07	(777.00)	280,160.07	- 101 100 100
92922FZF8	768,426.27	30	768,426.27	751,504.41	(16,921.86)	751,504.41	619,049.72
92925CBB7	321,544.89	2	321,544.89	315,695.27	(5,849.62)	315,695.27	245,448.15
9393365V1	26,373.63		26,373.63	25,467.37	(906.26)	25,467.37	23,985.93
939336X65	1,466,818.62		1,466,818.62	1,438,660.19	(28,158.43)	1,438,660.19	1,217,439.43
93934FHC9	445,901.21		445,901.21	437,178.91	(8,722.30)	437,178.91	338,198.99
94983YAQ2	475,327.95		475,327.95	468,772.60	(6,555,35)	468,772.60	460,460.15
Totals	\$ 87,853,178.35	\$ -	\$ 87,853,178.35	\$ 85,053,001.11	\$ (2,800,177.24)	\$ 85,053,001.11	\$ 67,243,938.01

The following is the impairment listing for loan-backed and structured securities for the three months ended December 31, 2011:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
02660TGN7	\$ 725,559.19	\$	\$ 725,559.19	\$ 689,980.00	\$ (35,579.19)	\$ 689,980.00	\$ 431,645,17
02660TGS6	568,338.83	-E(568,338.83	566,817.18	(1,521.65)	566,817.18	338,838.95
02660THL0	48,952.96	177	48,952.96	46,995.04	(1,957.92)	46,995.04	38,771.35
02660TJB0	2,438,864.58	₹0	2,438,864.58	2,333,260.25	(105,604.33)	2,333,260.25	1,402,049.26
02660XAD6	578,535.12	277	578,535.12	563,150.41	(15,384.71)	563,150.41	400,711.61
026929AA7	674,164.93	+00	674,164.93	629,330.73	(44,834.20)	629,330.73	551,635.23
040104RV5	188,017,11	277	188,017.11	183,901.69	(4,115.42)	183,901.69	131,013.08
05946XYP2	59,958,54	₩0	59,958,54	59,548.66	(409.88)	59,548,66	43,301.73
06050HKX5	25,508.72	277	25,508,72	14,516.46	(10,992.26)	14,516.46	17,831.12
06652DAA7	516,911.48	¥77	516,911.48	498,427.02	(18,484,46)	498,427.02	287,226.83
07384YCD6	857,318.38	277	857,318.38	847,795.55	(9,522.83)	847,795.55	829,997.08
073854AB7	1,494,289,45	¥i(1,494,289,45	1,431,132.32	(63,157.13)	1,431,132.32	923,031,09
07386HNQ0	88,183.68	165 277	88,183.68	82,885.69	(5,297.99)	82,885.69	85,798.18
07386HSP7	681,974.64	¥1(681,974.64	680,434.47	(1,540.17)	680,434.47	443,939.49
073879Z92	958,183.02	10	958,183.02	865,558.49	(92,624.53)	865,558,49	487,738.61
07400XAB4	301,557.68	+11	301,557.68	276,934.81	(24,622.87)	276,934.81	171,214.07
07820QAY1	1,268,409,44	10	1,268,409,44	1,211,234.72	(57,174.72)	1,211,234.72	808,412.97
1248MGAJ3	7,099.64	¥17.	7,099.64	6,926.58	(173.06)	6,926.58	5,660.93
12498NAB9	130,508.79	277	130,508.79	129,551.95	(956.84)	129,551.95	128,389.83
12667GCB7	30,401.53		30,401.53	29,595,89	(805.64)	29,595.89	21,172,30
	100 010 010 010	#30 200	150000000000000000000000000000000000000				
12667GME0	1,581,023.86		1,581,023.86	1,556,578.27	(24,445.59)	1,556,578.27	997,453.86
12667GS20	1,008,130,55	100	1,008,130.55	985,152.75	(22,977.80)	985,152.75	652,113.23
12667GWF6	571,977.86	277	571,977.86	535,509.33	(36,468.53)	535,509.33	363,028.85
12668ACG8	248,004.90	- TI	248,004.90	221,265.91	(26,738.99)	221,265.91	216,305.79
12668ACY9	38,185.30	277	38,185.30	33,137.74	(5,047.56)	33,137.74	30,343.38
12668ACZ6	323,930.18	₹%:	323,930,18	307,191.01	(16,739.17)	307,191.01	177,361.91
12668AEV3	791,479.67	177	791,479.67	778,514.82	(12,964.85)	778,514.82	529,007.29
12668AGW9	59,792.91	1 00	59,792.91	59,268.03	(524.88)	59,268.03	40,887.44
12668BDC4	432,080.26	277	432,080.26	403,840.49	(28,239.77)	403,840.49	315,961.92
12668BE33	1,956,464.83	¥00	1,956,464.83	1,945,866.01	(10,598.82)	1,945,866.01	1,251,790.15
12669FXR9	25,249.60	277	25,249.60	24,333,40	(916.20)	24,333.40	18,710.62
12669GKH3	1,148,520,34	₹ 00	1,148,520.34	1,123,490.52	(25,029.82)	1,123,490.52	708,764.57
12669GRQ6	981,859.13	277	981,859.13	972,357.22	(9,501.91)	972,357.22	902,303.28
12669GTV3	43,510,27	1 33	43,510.27	43,068,46	(441.81)	43,068.46	30,597.03
12669GUR0	343,981.69	277	343,981.69	324,391.53	(19,590.16)	324,391.53	233,701.45
152314MJ6	139,357.91	1 55	139,357.91	113,183,50	(26,174.41)	113,183.50	119,320.81
22540VG71	9,053.92	207	9,053.92	8,959.66	(94,26)	8,959.66	8,649.91
23245QAA7	174,171.68	1 55	174,171.68	166,025.99	(8,145.69)	166,025.99	107,301.66
23321P6A1	1,297,279.51	277	1,297,279.51	1,278,634.46	(18,645.05)	1,278,634.46	1,274,566.87
23332UAC8	331,902.36	*S	331,902.36	322,054.41	(9,847.95)	322,054.41	219,902.32
23332UAR5	1,222,757.64	277	1,222,757.64	1,161,656.64	(61,101.00)	1,161,656.64	799,210.72
23332UBG8	499,789.85	+50	499,789.85	490,522.79	(9,267.06)	490,522.79	329,407.03
23332UBV5	805,193.39	277	805,193.39	799,352.92	(5,840.47)	799,352.92	511,131.44
23332UCM4	64,320.14	¥00	64,320.14	61,700.41	(2,619.73)	61,700.41	44,114.43
23332UDU5	1,883,884.12	177	1,883,884.12	1,820,110.40	(63,773.72)	1,820,110.40	1,138,648.48
23332UFV1	113,485.85	÷ii:	113,485.85	110,854.12	(2,631.73)	110,854.12	70,337.01
251510NC3	1,482,929.96	277	1,482,929.96	1,475,664.88	(7,265.08)	1,475,664.88	399,438,60
30251YAB4	466,643.82	*17	466,643,82	460,743.62	(5,900.20)	460.743.62	343,448.03
36298XAB8	3,093,480.28	10	3,093,480.28	3,032,004.67	(61,475.61)	3,032,004.67	2,965,974.17
39538RAB5	1,189,359.52	¥17.	1,189,359.52	1,128,144.63	(61,214.89)	1,128,144.63	733,435.15
39538RBB4	984,928.08	10	984,928.08	936,662.75	[48,265.33]	936,662.75	645,907.80
39538WFH6	589,708.55	***	589,708.55	563,073.93	(26,634.62)	563,073.93	357,244.09
39538WHF8	2,674,186,78	13.	2,674,186.78	2,588,046.08	(86,140.70)		1,464,811.63

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
39539GAA0	\$ 358,210.74	\$ -	\$ 358,210.74	\$ 348,048.72	\$ (10,162.02)	\$ 348,048.72	\$ 237,436.76
41161PFR9	118,805,38	£((118,805.38	118,447.64	(357.74)	118,447.64	94,648.86
41161PHC0	606,809.57	277	606,809.57	577,449.85	(29,359.72)	577,449.85	395,653.21
41161PHU0	477,407.64	1 55	477,407.64	466,090.14	(11,317.50)	466,090.14	321,768.21
41161PLR2	1,215,705.40	277	1,215,705.40	1,188,392.75	(27,312.65)	1,188,392.75	864,271.39
41161PMG5	1,751,603.51	1 55	1,751,603.51	1,718,670.64	(32,932.87)	1,718,670.64	1,337,180.90
41161PQU0	983,504.45	277	983,504.45	957,820.49	(25,683.96)	957,820.49	654,889.89
41161PSK0	337,312.30	1 00	337,312.30	331,747.57	(5,564.73)	331,747.57	250,616.93
41161PTN3	111,384.22	277	111,384.22	108,440.27	(2,943.95)	108,440.27	75,020.60
41161PVB5	505,417.21	1 50	505,417.21	489,691.97	(15,725.24)	489,691.97	317,953.45
41164LAB5	908,609.38	277	908,609.38	890,020.07	(18,589.31)	890,020.07	584,643.33
41164YAB7	984,247.69	100	984,247.69	952,060.57	(32,187.12)	952,060.57	618,565.71
43739EAP2	2,743,342.89	177	2,743,342.89	2,679,015.94	(64,326.95)	2,679,015.94	1,722,159.82
45071KDD3	148,143.01	₹10 277	148,143.01	144,484.17	(3,658.84)	144,484.17	101,603.66
45254NHV2 45254NJV0	6,784.60	***	6,784.60	6,375.72	(408.88)	6,375.72	5,595.56
45254NKF3	74,571.72 266,827.60	10	74,571.72 266,827.60	73,140.03 261,637.83	(1,431.69) (5,189.77)	73,140.03 261,637.83	58,576.32 218,729.41
45254NML8	116,335.86	*17	116,335.86	113,769.16	(2,566.70)	113,769.16	81,435.17
45254NNP8	1,414,663.57	10	1,414,663.57	1,403,653.88	(11,009.69)	1,403,653.88	1,056,020.37
45254NPA9	1,161,461.57	*1	1,161,461.57	1,134,608.26	(26,853.31)	1,134,608.26	890,259.29
45254NPU5	402,735.53	10	402,735,53	390,293.78	(12,441.75)	390,293.78	309,329.95
45254TRX4	26,986.67	+10	26,986.67	26,260.99	(725.68)	26,260.99	18,012.53
45660LCN7	457,876.97	- 10 to	457,876.97	446,988.82	(10,888.15)	446,988.82	362,897.63
45660LKW8	2,530,259.84	¥%	2,530,259.84	2,459,772.20	(70,487.64)	2,459,772.20	1,568,949.51
45660N2Y0	89,810.49	277	89,810.49	87,274.17	(2,536.32)	87,274.17	59,335.64
45660N5H4	466,995,44	¥1)	466,995.44	466,349.14	(646.30)	466,349.14	299,518.62
45660NQ24	416,352.24	277	416,352.24	415,989.80	(362.44)	415,989.80	336,469.27
45661EAA2	19,319.44	¥0.	19,319.44	18,550.51	(768.93)	18,550.51	17,575.88
466247XE8	499,281.63	177	499,281.63	494,015.48	(5,266.15)	494,015.48	312,951.11
525221AJ6	241,970.88	÷00	241,970.88	237,208.93	(4,761.95)	237,208.93	162,336.54
525221GM3	177,827.79	200	177,827.79	172,443.40	(5,384.39)	172,443.40	105,422.14
525221HA8	1,537,583.85	÷30	1,537,583.85	1,496,407.05	(41,176.80)	1,496,407.05	833,366.98
52524VAG4	1,094,083.95	277	1,094,083.95	1,071,924.90	(22,159.05)	1,071,924.90	697,316.79
52524YAF0	955,970.86	¥30	955,970.86	927,657.98	(28,312.88)	927,657.98	607,990.83
55027BAA6	14,399.03	177	14,399.03	13,913.03	(486.00)	13,913.03	7,657.64
576433G42	324,273.52	£00	324,273.52	318,223.30	(6,050.22)	318,223.30	194,360.65
589929X29	280,534.50	277	280,534.50	279,691.39	(843.11)	279,691.39	234,835.68
59020UAA3	16,313.69	100	16,313.69	15,954.97	(358.72)	15,954.97	14,579.95
59020UNZ4	131,085.12	277	131,085.12	128,421.53	(2,663.59)	128,421.53	121,074.12
61913PAA0	1,054,284.31	+S	1,054,284.31	1,024,682.88	(29,601.43)	1,024,682.88	877,330.09
61915RBB1	355,333.35	277	355,333.35	346,903.99	(8,429.36)	346,903.99	214,093.70
638728AC9	112,647.98		112,647.98	108,823.69	(3,824.29)	108,823.69	65,874.45
68383NCU5 75114HAK3	432,015.94 481,135.83	277	432,015.94 481,135.83	429,235.38	(2,780.56)	429,235.38	308,902.25
760985U33	26,672.00	100 200	26,672.00	459,537.69 26,657.12	(21,598.14) (14.88)	459,537.69 26,657.12	139,935.91 21,136.66
76110GE23	832,478.41	*17	832,478,41	822,067.42	(10,410.99)	822,067.42	759,263.28
76110GG62	905,730.79	10	905,730.79	900,313.00	(5,417.79)		879,233.72
76110GV40	334,991.43	*10	334,991.43	318,028.49	(16,962.94)	318,028.49	315,566.22
76110GZQ7	1,044,635.91		1,044,635.91	1,007,216.94	(37,418.97)	1,007,216.94	918,080.85
761118NIN4	544,943.51	ŦĬ	544,943.51	534,502.23	(10,441.28)	534,502.23	354,562.51
761118RM2	1,246,454.19	277	1,246,454.19	1,219,736.64	(26,717.55)	1,219,736.64	778,861.08
77277LAF4	4,552,956.43	¥ii	4,552,956.43	4,390,843.01	(162,113.42)	4,390,843.01	2,789,640.00
77277LAH0	226,205.02	10	226,205.02	218,328.79	(7,876.23)	218,328.79	269,568.00
77277LAJ6	3,202,542.13	¥10	3,202,542.13	3,090,540.07	(112,002.06)	3,090,540.07	1,755,431.99
79548KXQ6	254,031.15	277	254,031.15	252,950.61	(1,080.54)	252,950.61	219,830.46
8635722A0	13,116.40	1 55	13,116.40	11,289.31	(1,827.09)	11,289.31	11,612.28
863579CB2	428,690.09	277	428,690.09	424,806.54	(3,883.55)	424,806.54	374,281.72
86358R3Q8	385,095.48	100	385,095.48	377,150.22	(7,945.26)	377,150.22	383,760.44
86359AEH2	6,839.67	277	6,839.67	4,526.60	(2,313.07)	4,526.60	5,111.10
86359BLB5	205,005.61	¥33	205,005.61	203,438.96	(1,566.65)	203,438.96	170,991.55
86359BPM7	195,894.35	10	195,894.35	193,666.96	(2,227.39)	193,666.96	169,853,56
86359DDB0	191,116.95	100	191,116.95	173,085.97	(18,030.98)	173,085.97	112,019.00
86359DUL9	18,262.00	177	18,262.00	17,792.99	(469.01)	17,792.99	13,089.90
86359LRW1	1,318,512.62	1 50	1,318,512.62	1,289,171.50	(29,341.12)	1,289,171.50	825,911.97
86361HAB0	703,147.06	207	703,147.06	648,004.70	(55,142.36)	648,004.70	618,776.93
86363DAA9	825,024.65	¥00	825,024.65	785,296.62	(39,728.03)	785,296.62	579,634.64
885220FS7	1,124,715.08	277	1,124,715.08	1,108,912.93	(15,802.15)	1,108,912.93	980,587.33
929227QB5	9,222.89	100	9,222.89	8,367.43	(855.46)	8,367.43	8,109.88
92922F4M7	393,615.81	177	393,615.81	384,070.81	(9,545.00)	384,070.81	279,569.37
92922F5T1	624,851.77	- 59	624,851,77	610,936.37	(13,915.40)	610,936.37	435,124.02
92922F7Q5	627,438.47	177	627,438,47	604,541.21	(22,897,26)	604,541.21	440,896.65
92922FB72	141,920,36	100	141,920.36	139,707.93	(2,212.43)	139,707.93	102,840.92
			710 107 EQ	709,375.94	(8,811.65)	709,375.94	510,789.10
92922FJ25 92922FNW4	718,187.59 182,951.51	207 #11	718,187.59 182,951.51	178,761.48	(4,190.03)	178,761.48	136,641.35

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
92922FWU8	\$ 301,181.45	\$ -	\$ 301,181.45	\$ 288,335.53	\$ (12,845.92)	\$ 288,335.53	\$ 235,371.69
92922FZF8	802,460,44	₹()	802,460.44	786,826.97	(15,633.47)	786,826.97	558,734.10
92925CBB7	338,002.00	277	338,002.00	330,580.15	(7,421.85)	330,580.15	245,996.55
9393365V1	27,201.64	¥30	27,201.64	27,018.00	(183.64)	27,018.00	26,613.25
939336KZ5	327,642.27	207	327,642.27	326,352.08	(1,290.19)	326,352.08	279,394.02
939336X65	1,552,119.32	€0	1,552,119.32	1,501,241.67	(50,877.65)	1,501,241.67	1,056,625.25
93934FHC9	457,546.07	277	457,546.07	456,756.48	(789.59)	456,756.48	315,501.88
Totals	\$ 90,342,741.95	\$.	\$ 90,342,741.95	\$ 87,759,853.27	\$ (2,582,888.68)	\$87,759,853.27	\$ 61,663,658.75

The following is the impairment listing for loan-backed and structured securities for the three months ended September 30, 2011:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
02147CAA1	\$ 460,241.85	\$	\$ 460,241.85	\$ 444,308.18	\$ (15,933.67)	\$ 444,308.18	\$ 373,928.03
02660TJB0	2,520,619.98	•10	2,520,619.98	2,495,150.68	(25,469.30)	2,495,150,68	1,543,264.34
040104QN4	338,147.95	277	338,147,95	321,893.51	(16,254,44)	321.893.51	242,698,39
040104RV5	222,465,52	¥10	222,465.52	196,403.51	(26,062,01)	196,403,51	124,153,77
04544TAB7	42,043.21	277	42,043.21	29,823.18	(12,220,03)	29,823.18	42,833.70
05946XYP2	63,659.36	₩0	63,659.36	62,019.16	(1,640,20)	62,019.16	44,434.49
05949ALH1	219,972.00	277	219,972.00	218,686.68	(1,285.32)	218,686.68	196,227.51
06050HKX5	36,527,14	¥10	36,527.14	25,770.51	(10.756.63)	25,770,51	17,795,81
06652DAA7	555,708.51	277	555,708.51	526,391.00	(29,317,51)	526,391.00	349,820.37
07325VAG9	52,521.17	¥10	52,521,17	51,336.85	(1,184,32)	51,336.85	44,747.76
073854AB7	1,559,763.24	277	1,559,763.24	1,463,476.92	(96,286,32)	1,463,476.92	1,001,415.76
073879Z92	998,721.77	¥00	998,721.77	943,675.39	(55,046,38)	943,675.39	489,499.94
1248MGAJ3	7,857.32	277	7,857.32	7,355.28	(502.04)	7,355.28	5,464.09
12498NAB9	141,492.03	₹00	141,492.03	137,925.36	(3,566.67)	137,925.36	132,033.73
12667GCB7	32,245.19	277	32,245,19	31,389.57	(855,62)	31,389.57	23,333,27
12667GS20	1,084,356.08	+00	1,084,356.08	1,032,462.27	(51,893,81)	1,032,462.27	681,412.87
12667GWF6	617,375.40	277	617,375.40	595,231.11	(22,144,29)	595,231.11	410,633.79
12668BE33	2,058,171.58	¥10	2,058,171.58	2,023,338.19	(34,833,39)	2,023,338.19	1,443,609.90
12669FW82	95,822.06	277	95,822.06	95,078.37	(743.69)	95,078.37	76,984.97
12669GKH3	1,209,599,79	₹10	1,209,599.79	1,177,193.89	(32,405,90)	1,177,193,89	824,897,43
12669GMS7	12,378.06	277	12,378.06	12,321.57	(56,49)	12,321,57	11,055,21
12669GRM5	431,680.71	₩0	431,680,71	423,638.47	(8,042,24)	423,638,47	301,769.09
12669GRQ6	1,078,214.85	277	1,078,214.85	1,051,142.53	(27,072,32)	1,051,142.53	968,368.06
12669GTV3	46,561,45	¥10	46,561,45	44,498.12	(2,063,33)	44,498,12	34,130.21
12669GUR0	368,610.50	277	368,610.50	352,124.82	(16,485.68)	352,124.82	246,637.73
17311YAC7	154,285.04	₹ %	154,285.04	152,361.10	(1,923.94)	152,361.10	124,136.84
22540VG71	9,168.27	277	9,168.27	9,135.83	(32,44)	9,135,83	8,718.70
22540VY55	24,708.04	₩0	24,708.04	24,419.97	(288.07)	24,419.97	20,005.78
23243AAD8	82,810.85	277	82,810.85	81,872.23	(938.62)	81,872.23	60,724.37
23332UBV5	847,132.61	€00	847,132.61	819,966.14	(27,166,47)	819,966,14	561,975.94
23332UCM4	65,188.78	277	65,188.78	64,602.72	(586.06)	64,602.72	44,855.47
251510FB4	325,122.51	+00	325,122.51	318,960.51	(6,162.00)	318,960.51	263,776.30
362480AD7	174,491.80	177	174,491.80	162,669.04	(11,822.76)	162,669.04	112,771.81
36298XAB8	3,180,946.76	+30	3,180,946.76	3,150,990.56	(29,956.20)	3,150,990.56	3,042,296.51
39538RBB4	1,032,799.59	177	1,032,799.59	1,007,109.64	(25,689.95)	1,007,109.64	664,064.07
39539GAA0	374,585.98	¥00	374,585.98	369,339.44	(5,246.54)	369,339.44	276,270.88
41161PFR9	121,560.91	277	121,560.91	120,715.01	(845.90)	120,715.01	98,330.66
41161PHU0	501,578.36	¥00	501,578.36	487,894.06	(13,684.30)	487,894.06	334,346.01
41161PLR2	1,294,419.52	177	1,294,419.52	1,256,523.95	(37,895.57)	1,256,523.95	901,522.95
41161PMG5	1,857,102.26	*00	1,857,102.26	1,793,762.29	(63,339.97)	1,793,762.29	1,347,772.21
41161PSK0	352,295.12	277	352,295.12	350,692.40	(1,602.72)		269,326.20

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
41164YAB7	\$ 1,010,976.21	\$	\$ 1,010,976.21	\$ 999,132.56	\$ (11,843.65)	\$ 999,132.56	\$ 668,490.26
43739EAP2	2,774,159.31	*17	2,774,159.31	2,772,870.04	(1,289.27)	2,772,870.04	1,911,099.45
43739EBJ5	716,999.46	20	716,999.46	706,882.00	(10,117.46)	706,882.00	511,923.72
45071KDD3	168,907.86	*10	168,907.86	159,584.95	(9,322.91)	159,584.95	101,885.88
45254NJV0	77,291.10	20	77,291.10	76,520.41	(770.69)	76,520.41	59,098.84
45254NML8	119,776.93	¥87	119,776.93	118,704.70	(1,072.23)	118,704.70	83,515.57
45254NPA9	1,200,678.97	207	1,200,678.97	1,178,640.09	[22,038,88]	1,178,640.09	943,086.00
45254NPU5	414,358.58	*0	414,358.58	408,292.27	(6,066,31)	408,292.27	312,287.60
45254TRX4	29,470.07	207	29,470.07	27,367.45	(2,102.62)	27,367.45	18,778.70
45254TSM7	316,258.52	¥%:	316,258.52	315,569.66	(688.86)	315,569.66	178,986.51
45660LKW8	2,632,026.92	277	2,632,026.92	2,559,085.72	(72,941.20)	2,559,085.72	1,637,990.29
45660LW96	180,452.81	¥%	180,452.81	147,255.38	(33,197.43)	147,255.38	105,249.67
45660LYW3	196,465.44	207	196,465.44	185,249.80	(11,215.64)	185,249.80	132,317.21
45660NQ24	427,228.37	¥80	427,228.37	418,145.44	(9,082.93)	418,145.44	347,306.12
466247XE8	524,503.78	20	524,503.78	506,451.26	(18,052.52)	506,451.26	322,200.09
46627MBQ9	662,875.01	¥50	662,875.01	654,175.80	(8,699.21)	654,175.80	462,658.27
525221AJ6	251,169.39	207	251,169.39	246,504.88	(4,664.51)	246,504.88	156,535.60
525221EN3	528,691.76	¥%	528,691.76	473,226.47	(55,465.29)	473,226.47	402,803.08
525221GM3	188,354.94	277	188,354.94	180,357.10	(7,997.84)	180,357.10	113,612.42
525221HA8	1,581,641.83	*10	1,581,641.83	1,573,174.70	(8,467.13)	1,573,174.70	951,616.08
52524YAF0	1,005,421.00	10	1,005,421.00	982,779.97	(22,641.03)	982,779.97	634,267.22
55027BAA6	15,044.91	¥97	15,044.91	14,722.35	(322.56)	14,722.35	8,555.05
576433WZ5	254,844.49	277	254,844.49	210,847.57	(43,996.92)	210,847.57	247,670.57
576438AA3	883,457.40	*17	883,457.40	859,199.79	(24,257.61)	859,199,79	678,187.72
59020UNZ4	136,976.71	100	136,976.71	131,056.10	(5,920.61)	131,056.10	123,815.83
59020UUJ2	185,860.31	+10	185,860.31	184,480.55	(1,379.76)	184,480.55	167,347.68
61915RBB1	368,130.65	10	368,130.65	360,726.53	(7,404.12)	360,726.53	228,534.68
65106FAG7	12,098.55	+i(12,098.55	9,433.74	(2,664.81)	9,433.74	35,022.00
65535VRK6	102,199.30	7.0 277	102,199.30	93,381.88	(8,817.42)	93,381.88	66,418.14
65535VUS5	197,827.62	+10	197,827.62	163,502.16	(34,325.46)	163,502.16	185,345.78
68383NCU5	449,026.95		449,026.95	442,430.25	(6,596.70)	442,430.25	328,091.70
68383NDT7	673,013.25	+10	673,013.25	669,260.14	(3,753.11)	669,260.14	489,865.79
69121PDX8	61,166.21	177	61,166.21	59,565.01	(1,601.20)	59,565.01	54,123.09
75114HAK3	514,731.18	¥10	514,731.18	465,667.98	(49,063.20)	465,667.98	175,100.06
76110GV40	343,721.58	100	343,721.58	342,927.73	(793.85)	342,927.73	322,671.45
76110GZQ7	1,065,243.02	¥ï	1,065,243.02	1,063,645.06	(1,597.96)	1,063,645.06	926,503.21
761118KU1	513,056.63	135 277	513,056.63	510,066.53	(2,990.10)	510,066.53	344,227.57
79548KXQ6	261,243.15	¥1(261,243.15	256,438.40	(4,804.75)	256,438.40	221,785.29
81744FDK0	752,148.79	10	752,148.79	742,958.19	(9,190.60)	742,958.19	608,190.42
8635722A0	14,329.68	¥17	14,329.68	13,237.75	(1,091.93)	13,237.75	11,706.81
863579CB2	436,683.99	277	436,683.99	430,424.05	(6,259.94)	430,424.05	380,820.66
863579DV7	62,647.44	¥1(62,647.44	42,942.59	(19,704.85)	42,942.59	46,286.27
86358RP68	63,265.94	177	63,265.94	59,301.93	(3,964.01)	59,301.93	48,879.48
86359ADN0	123,909.34	+10	123,909.34	54,581.14	(69,328.20)	54,581.14	114,029.37
86359DUL9	19,498.81	100	19,498.81	18,893.52	(605.29)	18,893.52	14,310.48
86359DUR6	1,317,990.48	¥11	1,317,990.48	1,302,889.12	(15,101.36)	1,302,889.12	991,271.23
86359LRW1	1,370,291.26	177	1,370,291.26	1,357,574.66	(12,716.60)	1,357,574.66	861,890.02
86360KAF5	4,023,631.43	¥10	4,023,631.43	3,975,896.33	(47,735.10)	3,975,896.33	2,550,630.98
86361HAB0	742,836.55	177	742,836.55	733,026.55	(9,810.00)	733,026.55	732,517.02
86363DAA9	860,858.68	¥10	860,858.68	849,065.00	(11,793.68)	849,065.00	665,161.57
88157QAL2	52,886.06	- Th	52,886.06	41,351.58	(11,534.48)	41,351.58	55,870.20
885220FS7	1,178,992.30	¥10	1,178,992.30	1,163,563.96	(15,428.34)	1,163,563.96	1,077,475.01
92922F5T1	640,939.11	- 18 20	640,939.11	633,303.48	(7,635.63)	633,303.48	518,540.34
92922FB72	146,246.72	¥III	146,246.72	144,716.55	(1,530.17)	144,716,55	106,722.87
92922FJ25	733,744.05	- 19 27	733,744.05	726,135.88	(7,608.17)	726,135.88	571,081.84
92922FZD3	2,261,345.15	+17	2,261,345.15	2,141,636.74	(119,708.41)	2,141,636.74	2,253,509.98
92922FZF8	816,536.19	10	816,536.19	813,757.21	(2,778.98)	813,757.21	630,267.81
92925CBB7	345,484.28	+10	345,484.28	341,171.73	(4,312.55)	341,171.73	271,523.96
9393365V1	29,049.15	115 177	29,049.15	28,012.89	(1,036.26)	28,012.89	26,079.06
93934FHC9	474,935.66		474,935.66	469,495.34	(5,440.32)	469,495.34	326,869.29
	714,330,00	+100	774,000,00	403,430.34	(0,440.32)	403,430.34	020,003.23

The following is the impairment listing for loan-backed and structured securities for the three months ended June 30, 2011:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
004375CT6	\$ 430,665.06	\$	\$ 430,665.06	\$ 416,715.39	\$ (13,949.67)	\$ 416,715.39	\$ 328,521.44
00442GAD2	80,062.71	+1(80,062.71	77,240.05	(2,822.66)	77,240.05	80,456.68
00442JAE4	217,806.93	277	217,806.93	200,274.36	(17,532.57)	200,274.36	146,703.20
007037BK9	7,830,38	1 00	7,830.38	7,677.50	(152.88)	7,677.50	5,175.78
02146YAD8	226,158.56	177	226,158.56	217,031.06	(9,127.50)	217,031.06	170,851.15
02147CAA1	498,522.37	+S	498,522.37	476,337.26	(22,185.11)	476,337.26	411,725.90
02660TGN7	772,344.95	277	772,344.95	751,676.01	(20,668.94)	751,676.01	502,403.51
02660TGS6	692,673.34	100	692,673.34	598,645.39	(94,027.95)	598,645.39	451,143.76
02660TJB0	2,690,488.74	277	2,690,488.74	2,572,914.59	(117,574.15)	2,572,914.59	1,739,756.78
02660XAD6 026929AA7	626,762.39	₹35 277	626,762.39	612,828.81	(13,933.58)	612,828.81	475,142.68 720,278.67
040104QN4	728,949.85 383,426.77	+0	728,949.85 383,426.77	701,717.19 358,429.60	(27,232.66) (24,997.17)	701,717.19 358,429.60	301,733.69
040104GIN4	35,092.27	10	35,092.27	34,111.09	(981.18)	34,111.09	25,416.15
05535DAN4	705,402.69	+17	705,402.69	471,422.99	(233,979.70)	471,422.99	431,577.44
05535DCF9	1,158,801.01	100	1,158,801.01	1,131,210.47	(27,590.54)	1,131,210.47	687,834.50
05946XYP2	67,416.80	+10	67,416.80	66,635.33	(781.47)	66,635.33	49,913.17
05950DAA8	1,244,776.40	277	1,244,776.40	1,223,155.91	(21,620,49)	1,223,155.91	1,020,552.62
06050HKX5	38,858.78	¥00	38,858.78	36,977.53	(1,881.25)	36,977.53	18,816.38
073854AB7	1,689,972.39	277	1,689,972.39	1,537,562.10	(152,410.29)	1,537,562.10	1,081,197.24
073879Z92	1,022,621.00	100	1,022,621.00	975,722.50	(46,898.50)	975,722.50	484,153.34
07389VAA5	138,963.20	277	138,963.20	127,199.46	(11,763.74)	127,199.46	122,838.53
07400XAB4	308,960.27	1 55	308,960.27	296,322.75	(12,637.52)	296,322.75	204,693.03
07820QAY1	1,385,988.90	277	1,385,988.90	1,328,343.77	(57,645.13)	1,328,343.77	936,308.15
1248M3AB9	106,198.04	100	106,198.04	102,526.77	(3,671.27)	102,526.77	102,136.65
1248MGAJ3	8,701.46	277	8,701.46	8,081.90	(619.56)	8,081.90	5,375.29
1248RHAD9	206,869.61	10.	206,869.61	179,306.76	(27,562.85)	179,306.76	123,565.40
12498NAB9	153,209.90	277	153,209.90	148,826.48	(4,383.42)	148,826.48	143,771.61
12667GCB7	34,631.51	10 20	34,631.51	32,550.06 624,052.77	(2,081.45)	32,550.06	25,890.94
12667GR62 12667GS20	634,199.39 1,143,652.04	*10	634,199.39 1,143,652.04	1,111,465.55	(10,146.62) (32,186.49)	624,052.77 1,111,465.55	462,335.55 750,495.43
12667GWF6	677,091.35	177	677,091.35	633,089.96	(44,001.39)	633,089.96	480,186.22
12668A4B8	811,401.04	+17	811,401.04	759,853.21	(51,547.83)	759,853.21	560,814.45
12668ACZ6	351,168.27	100	351,168.27	338,174.30	(12,993.97)	338,174.30	252,845.33
12668AEV3	863,723.16	¥10	863,723.16	839,571.77	(24,151.39)	839,571.77	683,498.21
12668AGW9	67,355.45	277	67,355.45	63,838.99	(3,516.46)	63,838.99	48,860.50
12668BDC4	470,036.45	¥33	470,036.45	446,355.03	(23,681.42)	446,355.03	376,025.60
12668BE33	2,226,867.13	277	2,226,867.13	2,091,331.29	(135,535.84)	2,091,331.29	1,526,224.32
12669B3B6	1,633.44	1 55	1,633,44	880.78	(752.66)	880.78	1,223.40
12669FVD2	94,008.98	177	94,008.98	88,611.27	(5,397.71)	88,611.27	90,498.76
12669FW82	100,891.60	₹%	100,891.60	97,007.08	(3,884.52)	97,007.08	77,756.71
12669GKH3	1,299,419.23	277	1,299,419.23	1,237,718.68	(61,700.55)	1,237,718.68	904,522.34
12669GMS7	13,594.25	19	13,594.25	12,789.45	(804.80)	12,789.45	11,613.29
12669GRM5	477,657.08	177	477,657.08	444,284.90	(33,372.18)	444,284.90	385,646.59
12669GRQ6 12669GTV3	1,189,352.72 52,249.63	100 277	1,189,352.72 52,249.63	1,112,564.56 47,977.61	(76,788.16) (4,272.02)	1,112,564.56 47,977.61	1,062,635.62 37,343.69
12669GUR0	387,496,99	***	387.496.99	372.672.41	(14.824.58)		272.064.57
17311YAC7	184,845.90	177	184,845.90	160,843.58	[24,002.32]	160,843.58	144,122.30
23243AAD8	89,942.76	¥10	89,942.76	86,874.09	(3,068.67)	86,874.09	65,225.81
23245QAA7	192,944.66	277	192,944.66	182,058.18	(10,886.48)	182,058.18	144,753.71
23248AAJ0	109,716.42	¥00	109,716.42	102,882.55	(6,833.87)	102,882.55	78,319.92
23332UFV1	117,303.22	277	117,303.22	116,680.14	(623.08)	116,680.14	82,913.14
30251YAB4	491,312.76	¥00	491,312.76	489,833.20	(1,479.56)	489,833.20	352,912.40
32056CAH2	2,678,377.00	207	2,678,377.00	2,620,369.28	(58,007.72)	2,620,369.28	2,364,196.53
362341L49	386,448.48	1 00	386,448.48	378,774.84	(7,673.64)	378,774.84	334,967.35
362341TM1	370,551.29	177	370,551.29	358,656.03	(11,895.26)	358,656.03	313,778.59
362480AD7	195,147.63	100	195,147.63	179,142.66	(16,004.97)	179,142.66	130,869.49
39538RAB5	1,257,690.44	277	1,257,690.44	1,244,964.59	(12,725.85)	1,244,964.59	872,410.19
39538RBB4	1,081,207.05	#II	1,081,207.05	1,056,678.94	(24,528.11)	1,056,678.94	785,643.15
39538WFH6	638,329.24	277	638,329.24	621,373.51	(16,955.73)	621,373.51	448,916.05
39538WHF8 39539GAA0	2,871,834.45 414,238.09	+10 177	2,871,834.45 414,238.09	2,827,145.97 385,892.40	(44,688.48)	2,827,145.97 385,892.40	1,931,778.39 309,346.37
41161PFR9	125,194.58	+11 +11	125,194.58	122,222.08	(28,345.69) (2,972.50)	122,222.08	107,724.33
41161PHU0	539,953.46	135 277	539,953.46	511,193.97	(28,759.49)	511,193.97	364,105.30
41161PLR2	1,429,179.71	+10	1,429,179.71	1,314,111.07	(115,068.64)	1,314,111.07	990,338.15
41161PMG5	2,080,454.58	177	2,080,454.58	1,915,719.01	(164,735.57)	1,915,719.01	1,449,711.71
41161PQU0	1,035,922.78	¥10	1,035,922.78	1,024,502.98	(11,419.80)	1,024,502.98	816,173.85
41161PSK0	359,398.72	177	359,398.72	358,104.90	(1,293.82)	358,104.90	286,525.77
41161PTN3	120,123.65	₹S	120,123.65	118,450.05	(1,673.60)	118,450.05	89,069.85

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
41164LAB5	\$ 1,097,547.86	\$	\$ 1,097,547.86	\$ 976,605.89	\$ (120,941.97)	\$ 976,605.89	\$ 729,352.32
41164YAB7	1,060,153.85	÷11	1,060,153.85	1,035,355.45	[24,798.40]	1,035,355.45	757,921.49
43739EBJ5	765,787.85	277	765,787.85	729,074.55	(36,713.30)	729,074.55	573,324.76
45071KDD3	181,747.03	¥00	181,747.03	179,826.17	(1,920.86)	179,826.17	123,761.34
45254NHV2	7,512.46	277	7,512.46	7,092.87	(419.59)	7,092.87	6,033.97
45254NJG3	102,829.31	¥1)	102,829.31	101,068.06	(1,761.25)	101,068.06	86,152.00
45254NKF3	284,096.00	277	284,096.00	278,991.53	(5,104.47)	278,991.53	250,911,10
45254NML8	123,020.98	¥1)	123,020.98	122,927.14	(93.84)	122,927.14	95,896.89
45254NPA9	1,248,933.43	20	1,248,933.43	1,216,289.58	[32,643.85]	1,216,289.58	958,056.74
45254NPU5	436,565.65	¥1)	436,565.65	420,807.91	(15,757,74)	420,807.91	317,289.84
45254TRX4	30,303.50	277	30,303.50	29,819.91	(483.59)	29,819.91	21,068.16
45254TSM7	327,226.13	+%	327,226.13	324,371.41	(2,854.72)	324,371.41	208,270.08
45660LW96	197,304.37	20	197,304.37	185,682.74	(11,621.63)	185,682.74	119,740.02
45660LYW3	250,898.00	+%	250,898.00	205,102.28	(45,795.72)	205,102.28	156,732.00
45660N3S2	307,620.52	100	307,620.52	305,305.46	(2,315.06)	305,305.46	253,266.21
45660NQ24	443,843.80	¥%	443,843.80	431,111.40	(12,732.40)	431,111.40	384,457.67
456612AC4	47,409.20	100	47,409.20	44,012.71	(3,396.49)	44,012.71	47,030.38
45667WAA6	311,603.90	*10	311,603.90	289,641.45	(21,962.45)	289,641.45	255,260.00
466247BC6		10	18,761.94			18,614.79	
	18,761.94			18,614.79	(147.15)		18,096.12
525221EN3	717,363.04	- 5	717,363.04	559,491.76	(157,871.28)	559,491.76	457,585.33
525221GM3	203,684.08	177	203,684.08	192,979.31	(10,704.77)	192,979.31	123,142.78
52524YAF0	1,058,823.84	*S	1,058,823.84	1,049,226.33	(9,597.51)	1,049,226.33	719,280.92
550279AA1	363,803.06	277	363,803.06	359,362.39	(4,440.67)	359,362.39	279,285.82
55027BAA6	15,864.60	100	15,864.60	15,392.68	(471.92)	15,392.68	10,378.03
576433G42	351,511.94	277	351,511.94	339,120.58	(12,391.36)	339,120.58	241,819.78
576438AA3	937,839.25	¥10	937,839.25	933,258.12	(4,581.13)	933,258.12	795,317.80
617463AA2	925.30	277	925.30	910.60	(14.70)	910.60	747.67
61750FAE0	43,193.19	₹.(C	43,193.19	40,623.31	(2,569.88)	40,623.31	36,861.90
65535VUS5	216,625.79	177	216,625.79	185,162.63	(31,463.16)	185,162.63	191,579.24
74924UAB7	669,641.70	¥33	669,641.70	668,859.74	(781.96)	668,859.74	630,507.30
75114NAA2	963,963.98	277	963,963.98	960,256.24	(3,707.74)	960,256.24	786,058.29
75114NAB0	153,125.11	÷10	153,125.11	152,941.43	(183.68)	152,941.43	143,990.99
759950EL8	540,018.70	207	540,018.70	515,600.06	(24,418.64)	515,600.06	527,534.66
760985U33	32,447.24	¥30	32,447.24	26,638.30	(5,808.94)	26,638.30	15,886.86
76110GE23	861,726.02	277	861,726.02	851,134.68	(10,591.34)	851,134.68	723,087.04
76110GV40	375,127.05	¥00	375,127.05	355,746.57	(19,380,48)	355,746.57	335,207.03
76110GZQ7	1,125,015.42	277	1,125,015.42	1,117,026.67	(7,988.75)	1,117,026.67	970,040.01
76110GZR5	361,417.56	+00	361,417.56	296,755.57	(64,661.99)	296,755.57	305,937.85
761118NN4	587,834.09	277	587,834.09	580,278.49	(7,555.60)	580,278.49	398,641.23
761118RJ9	43,176.88	+30	43,176.88	40,832.48	(2,344.40)	40,832.48	25,479.21
761118RM2	1,387,620.97	177	1,387,620.97	1,332,776.16	(54,844.81)	1,332,776.16	975,962.09
79549ASN0	32,264.62	¥1)	32,264.62	16,508.21	(15,756.41)	16,508.21	26,652.33
80557BAC8	614,882.33	277	614,882.33	579,001.83	[35,880.50]	579,001.83	521,279.00
81379EAA0	46,252.50	¥0.	46,252.50	44,987.25	(1,265.25)	44,987.25	40,925.19
84752CAE7	44,439.19	277	44,439.19	43,150.06	(1,289.13)	43,150.06	17,280.70
8635722A0	15,110,17	¥17	15,110.17	14,409.52	(700.65)	14,409.52	13,479.88
863579DV7	70,759.19	277	70,759.19	70,455.63	(303.56)	70,455.63	55,285.35
863579YR3	168,198.46	¥%	168,198.46	159,365.72	(8,832.74)	159,365.72	155,954.57
86358RA23	766,653.59	277	766,653.59	756,652.01	(10,001.58)	756,652.01	662,042.04
86358RL88	26,394.38	+%	26,394.38	6,771.88	(19,622.50)	6,771.88	14,257.72
86358RP68	86,228.67	- III	86,228.67	85,648.24	(580.43)	85,648.24	70,999.58
86358RUQ8	10,653.28	¥i(10,653.28	3,082.08	(7,571.20)	3,082.08	10,651.54
86359BLB5	209,389.85		209,389.85	205,712.65	(3,677,20)	205,712.65	199,486.84
86359DUR6	1,469,183.75	¥ĭ	1,469,183.75	1,365,210.29	(103,973.46)	1,365,210.29	1,096,506.88
86359LRW1	1,452,670.94	277	1,452,670.94	1,404,057.81	(48,613.13)	1,404,057.81	1,032,340.88
86360KAF5	4,322,277.13	¥ĭ	4,322,277.13	4,122,264.56	(200,012.57)	4,122,264.56	2,804,090.03
86361HAB0	823,294.15	- III	823,294.15	767,818.46	(55,475.69)	767,818.46	817,718.11
86363DAA9							669,822.74
	986,043.10	1 55	986,043.10	894,046.13	(91,996.97)	894,046.13	
929227QB5	9,816.32	177	9,816.32	9,547.51	(268.81)	9,547.51	8,065.57
92922F4M7	408,965,65		408,965.65	404,635.49	(4,330.16)	404,635.49	332,621.24
92922F5T1	663,094.87	277	663,094.87	655,037.93	(8,056,94)	655,037.93	566,991.81
92922F7Q5	670,728.90	100	670,728.90	657,157.78	(13,571.12)	657,157.78	523,545.49
92922FTJ7	131,732.23	277	131,732.23	128,864.36	(2,867.87)	128,864.36	114,270.20
92922FWU8	327,925.29	₹S	327,925.29	318,127.31	(9,797.98)	318,127.31	276,896.31
92925CBB7	356,324.07	177	356,324.07	352,360.76	(3,963,31)	352,360.76	282,182.16
92926SAE6	125,741.36	1 33	125,741.36	118,495.62	(7,245.74)	118,495.62	121,258.45
93934FHC9	501,875.82	277	501,875.82	490,093.08	(11,782.74)	490,093.08	345,452.58
93934FJQ6	1,185,673.55	1 50	1,185,673.55	1,154,541.97	(31,131.58)	1,154,541.97	840,854.82
94985JAG5 Totals	2,964,570.33 \$80,582,826.88	277	2,964,570.33	2,823,684.66	(140,885.67) \$ (3,725,434.00)	2,823,684.66	2,979,254.40

The following is the impairment listing for loan-backed and structured securities for the three months ended March 31, 2011:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
00443MAB2	\$ 2,624.86	\$	\$ 2,624.86	\$ 1,105.58	\$ (1,519.28)	\$ 1,105.58	\$ 2,566.25
02146YAD8	244,965.18	¥60	244,965.18	237,825.38	(7,139.80)	237,825.38	183,352.37
02147CAA1	524,461.41	20	524,461.41	512,703.12	(11,758,29)	512,703.12	448,071.64
02147DAV3	41,259,49	¥10	41,259.49	40,554,31	(705.18)	40,554.31	33,987.68
02660TGN7	794,533.01	20	794,533.01	787,812.09	(6,720.92)	787,812.09	547,105.36
02660TJB0	2,839,048.37	¥5)	2,839,048.37	2,752,054.47	(86,993.90)	2,752,054.47	1,868,458.26
040104QN4	426,645.39	20	426,645.39	402,691.24	(23,954.15)	402,691.24	329,607.04
040104RV5	255,805.55	¥80	255,805.55	233,549.47	(22,256,08)	233,549.47	238,724.71
040104TG6	39,528,49	200	39,528,49	36,630.80	(2,897.69)	36,630.80	30,716.69
05946XYP2	71,655.79	¥10	71,655.79	70,400.65	(1,255.14)	70,400.65	51,443.78
06050HKX5	41,215.31	277	41,215.31	39,196.01	(2,019.30)	39,196.01	19,423.25
06652DAA7	587,362.66	*0	587,362.66	577,167.10	(10,195.56)	577,167.10	456,503.18
073854AB7	1,671,191.73	277	1,671,191.73	1,668,855.35	(2,336.38)	1,668,855.35	1,431,915,92
07386HSP7	733,955.09	¥00	733,955.09	716,618.62	(17,336.47)	716,618.62	538,860.16
073879Z92	1,067,801.34	207	1,067,801.34	987,292.45	(80,508.89)	987,292.45	466,073.14
07400XAB4	327,163.90	+00	327,163.90	309,803.31	(17,360.59)	309,803.31	221,838.02
07820QAY1	1,448,445.27	100	1,448,445.27	1,425,780.00	(22,665.27)	1,425,780.00	976,493.02
124860CB1	941,575.51	¥00	941,575.51	908,576.84	(32,998.67)	908,576.84	790,212.81
1248MGAJ3	12,686.55	107	12,686.55	8,911.04	(3,775.51)	8,911.04	10,004.44
12498NAB9	174,830.55	*00	174,830.55	161,650.61	(13,179.94)	161,650.61	165,438.34
12667GR62	694,982.92	107	694,982.92	657,201.75	(37,781.17)	657,201.75	504,106.15
12667GRW5	58,148.53	+00	58,148.53	54,820.50	(3,328.03)	54,820.50	47,851.49
12667GS20	1,198,175.91	207	1,198,175.91	1,180,298.21	(17,877.70)	1,180,298.21	794,632.52
12667GWF6	713,632,16	¥30	713,632.16	699,021.02	(14,611.14)	699,021.02	499,018.10
12668A3Q6	566,251.50	107	566,251.50	518,087.16	(48,164.34)	518,087.16	320,504.46
12668A4B8	900,625.95	+00	900,625.95	854,838.93	(45,787.02)	854,838.93	631,105.36
12668ACZ6	367,298.32		367,298.32	360,018.79	(7,279.53)	360,018.79	252,663.64
12668AEV3	912,276.31	+30	912,276.31	883,148.94	(29,127.37)	883,148.94	690,896.10
12668AGW9	73,558.40	207	73,558.40	69,932.68	(3,625.72)	69,932.68	54,380.13
12668AVP7	594,293.13	¥30	594,293.13	565,846.99	(28,446.14)	565,846.99	434,772.52
12668BB77	4,467,571.79	200	4,467,571.79	4,246,490.19	(221,081.60)	4,246,490.19	3,439,201.37
12668BDC4	485,124.07	100	485,124.07	479,414.53	(5,709.54)	479,414.53	401,283.66
12668BE33	2,275,248.91	200	2,275,248.91	2,274,381.12	(867.79)	2,274,381.12	1,652,677.08
126694N46	198,944.96	¥30	198,944.96	188,789.30	(10,155.66)	188,789.30	139,512.78
126694YM4	227,674.84	200	227,674.84	213,651.19	(14,023.65)	213,651.19	169,435.77
12669FW82	103,414.00	¥30	103,414.00	102,775.53	(638.47)	102,775.53	68,029.53
12669GKH3	1,330,113.63	200	1,330,113.63	1,322,839.04	(7,274.59)	1,322,839.04	982,828.32
12669GMS7	15,188.41	¥00	15,188.41	14,123.35	(1,065.06)	14,123.35	11,854.91
12669GTV3	56,317.40	207	56,317.40	55,543.31	(774.09)	55,543.31	41,327.45
12669GUR0	404,263.32	¥33	404,263.32	400,840.21	(3,423.11)	400,840.21	288,034.39
152314MJ6	184,746.19	177	184,746.19	168,923.14	(15,823.05)	168,923.14	163,753.84
172939AB6	10,342.35	***	10,342.35	7,622.62	(2,719.73)	7,622.62	9,659.23
23243AAD8	95,767.07	27	95,767.07	93,111.63	(2,655.44)	93,111.63	68,719.23
23245QAA7	201,824.77	¥30	201,824.77	196,509.08	(5,315.69)	196,509.08	153,975.13
23332UAR5	1,266,736.17	100	1,266,736.17	1,255,252.95	(11,483.22)	1,255,252.95	932,715.09
23332UBV5	907,825.65	¥00	907,825.65	900,232.33	(7,593.32)	900,232.33	657,541.69
23332UDU5	2,028,525.07	27	2,028,525.07	2,002,750.06	(25,775.01)	2,002,750.06	1,406,376.53
251510NC3	1,487,833.60	¥00	1,487,833.60	1,462,171.44	(25,662.16)	1,462,171.44	501,654.98
362341TM1	404,763.70	177	404,763.70	404,187,50	(576.20)	404,187.50	338,032.09
362480AD7	200,394.88	1 9	200,394.88	199,507.49	(887.39)	199,507.49	163,387.40
36298XAB8	3,404,331.26	177	3,404,331.26	3,319,766.36	(84,564.90)	3,319,766.36	3,388,977.22
39538RAB5	1,288,090.97	10	1,288,090.97	1,273,976.29	(14,114.68)	1,273,976.29	896,449.24
39538RBB4	1,130,421.23	177	1,130,421.23	1,093,392.28	(37,028.95)	1,093,392.28	813,769.26
39538WFH6	674,734.45	1 55	674,734.45	648,308.18	(26,426.27)	648,308.18	458,101.70
39538WHF8	2,992,862,31	177	2,992,862.31	2,895,205.83	(97,656.48)	2,895,205.83	2,030,899.24
39539GAA0	444,552.62	10	444,552.62	426,543.43	(18,009.19)	426,543.43	337,354.97
41161PHC0	649,132.85	177	649,132.85	649,098.64	(34.21)	649,098.64	508,924.34
41161PHU0	552,001.28	1 0	552,001.28	548,820.90	(3,180.38)	548,820.90	384,959.86
41161PMG5	2,122,811.62	177	2,122,811.62	2,119,774.57	(3,037.05)	2,119,774.57	1,587,325.42
41161PQU0	1,085,747.40	10	1,085,747.40	1,056,138.74	(29,608.66)	1,056,138.74	861,620.84
41161PTN3	126,007.27	277	126,007.27	122,631.06	(3,376.21)	122,631.06	96,659.94

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI			Amortized Cost after OTTI	Fair Value
41161PWB5	\$ 574,063.31	\$ -	\$ 574,063.31	\$ 554,246.70	\$ (19,816.61)	\$ 554,246.70	\$ 417,425.17
41164LAB5	1,134,949.56	¥0.	1,134,949.56	1,126,793.60	(8,155.96)	1,126,793.60	800,218.32
41164YAB7	1,088,792.91	207	1,088,792.91	1,080,333.63	(8,459.28)	1,080,333.63	783,827.66
43739EAP2	2,954,487.36	¥00	2,954,487.36	2,856,758.31	(97,729.05)	2,856,758.31	2,450,924.90
45254NHV2	8,775.19	20	8,775.19	7,731.98	(1,043.21)	7,731,98	6,320.41
45254NJG3	105,627.56	¥00	105,627.56	105,185.31	(442.25)	105,185.31	87,966.93
45254NKF3	294,079.12	277	294,079.12	292,626.84	(1,452.28)	292,626.84	255,881.43
45254NKX4	773,978.28	* ((773,978.28	737,121.99	(36,856,29)	737,121.99	611,056.55
45254NNP8	1,580,090.34	207	1,580,090.34	1,523,525.83	(56,564.51)	1,523,525.83	1,132,776.18
45254NPA9	1,279,063.06	₹%(1,279,063.06	1,271,654.79	(7,408.27)	1,271,654.79	983,366.94
45254NPU5	447,289.71	177	447,289.71	444,803.46	(2,486.25)	444,803.46	326,594.69
45254TRX4	31,308.14	₹%	31,308.14	30,807.43	(500.71)	30,807.43	22,815.09
45254TSM7	346,044,32	207	346,044.32	334,189.72	(11,854.60)	334,189.72	235,197.60
45660LKW8	2,713,470.51	¥00	2,713,470.51	2,709,163.84	(4,306.67)	2,709,163.84	1,957,225.12
45660LW96	203,918.51	177	203,918.51	202,564.04	(1,354.47)	202,564.04	128,465.12
45660N3S2	347,451.80	₹ ((347,451.80	344,328.86	(3,122.94)	344,328.86	293,773.83
45660NQ24	460,236.78	177	460,236.78	450,717.50	(9,519.28)	450,717.50	419,126.95
45667WAA6	330,781.69	100	330,781.69	329,891.57	(890.12)	329,891.57	291,202.10
46627MCS4	458,911.17	177	458,911.17	445,880.11	(13,031.06)	445,880.11	401,036.97
525221EN3	794,458.25	- 19	794,458.25	752,976.44	(41,481.81)	752,976.44	510,528.58
550279AA1	379,811.03	277	379,811.03	375,176.69	(4,634.34)	375,176.69	305,690.40
55027BAA6 576433YN0	16,255.49 128,422,91	100 100	16,255.49	16,170.59 127,249,99	(84.90)	16,170.59	10,905.11
	10.0		128,422.91	946,865.14	(1,172.92)	127,249.99	89,224.64
576438AA3	949,436.16 1,932.87	100 100	949,436.16	942.79	(2,571.02)	946,865.14	851,547.19
617463AA2 61750FAE0	45,042.50	+11	1,932.87 45,042.50	42.705.25	(990.08) (2,337.25)	942.79 42,705.25	828.97 40.757.20
61750SAB8	64,834.06	135 277	64,834.06	63,050.14	(1,783.92)	63,050.14	61,344.76
61913PAA0	1,100,266.08	+10	1,100,266.08	1,095,298.45	(4,967.63)	1,095,298.45	972,402.08
65535VRK6	112,417.42	10	112,417,42	109,681.73	(2,735.69)	109,681.73	104,145.94
65535VUS5	202,055.53	*10	202,055.53	198,965.98	(3,089.55)	198,965,98	195,621.66
68383NCA9	905,353.71	177	905,353.71	888,638.55	(16,715.16)	888,638.55	658,916.66
68383NCU5	490,448.01	¥10	490,448.01	474,270.22	(16,177.79)	474,270.22	377,550.10
68383NDT7	712,069.70	1 277	712,069.70	709,764.53	(2,305.17)	709,764.53	421,912.39
74922MAB7	137,726.76	*10	137,726.76	133,646.20	(4,080.56)	133,646.20	98,229.45
74922MAC5	52,182.86	20	52,182.86	50,674.48	(1,508.38)	50,674.48	38,230.42
75114NAA2	1,056,983.29	¥00	1,056,983.29	1,026,512.48	(30,470.81)	1,026,512.48	844,702.82
75114NAB0	168,521.24	277	168,521.24	163,522.55	(4,998.69)	163,522.55	154,838.92
76110GV40	386,831.78	¥30	386,831.78	385,873.79	(957.99)	385,873.79	343,980.06
76110GZR5	370,024.36	207	370,024.36	368,050.22	(1,974.14)	368,050.22	343,435.25
761118NN4	630,176.22	*S	630,176.22	603,730.63	(26,445.59)	603,730.63	439,134.64
761118RJ9	47,028.73	200	47,028.73	45,147,57	(1,881.16)	45,147.57	29,025.61
761118RM2	1,472,639.38	¥10	1,472,639.38	1,430,995.90	(41,643.48)	1,430,995.90	994,463.47
761118WP9	1,203,199.43	107	1,203,199.43	1,168,850.31	(34,349.12)	1,168,850.31	829,551.49
79549ASN0	41,579.43	¥30	41,579.43	34,230.60	(7,348.83)	34,230.60	28,736.95
81379EAA0	52,452.16	207	52,452.16	48,132.44	(4,319.72)	48,132.44	50,671.71
84752CAE7	45,785.80	¥50	45,785.80	44,068.42	(1,717.38)	44,068.42	18,213.70
863579YR3	179,064.91	277	179,064.91	174,229.31	(4,835.60)	174,229.31	169,865.70
86358R3Q8	417,091.22	*S	417,091.22	416,517.46	(573.76)	416,517.46	340,833.04
86358RUQ8	12,638.33	177	12,638.33	10,716.07	(1,922.26)		10,977.45
86359DDB0	196,179.80	₹%(196,179.80	188,507.59	(7,672.21)	188,507.59	129,652.79
86359LRW1	1,555,972.87	177	1,555,972.87	1,490,445.42	(65,527.45)	1,490,445.42	1,141,988.11
86360KAF5	4,538,013.58	- 1	4,538,013.58	4,427,025.62	(110,987.96)	4,427,025.62	3,048,552.20
86363DAA9	1,018,637.10	177	1,018,637.10	1,014,290.96	(4,346.14)	1,014,290.96	738,180.51
92922F4M7	415,092.03	#SC	415,092.03	414,812.78	(279.25)	414,812.78	358,141.58
92922F5T1	671,644.00	277	671,644.00	669,963.48	(1,680.52)	669,963.48	578,327.38
92922F7Q5	689,716.57	- 1	689,716.57	684,205,30	(5,511.27)	684,205.30	569,560.34
92925CBB7	363,707.62	277	363,707.62	362,516.14	(1,191.48)	362,516.14	304,773.02
92926SAE6	138,306.99	- 10	138,306.99	123,360.00	(14,946.99)	123,360,00	134,341.03
9393365V1	30,718.07	277	30,718.07 541.497.74	30,318.96	(399.11)	30,318,96	26,526.55
93934FHC9 93934FJQ6	541,497.74 1,307,075.46	100 100	541,497.74 1,307,075.46	518,590.04 1,224,721.01	(22,907.70) (82,354.45)	518,590.04 1,224,721.01	386,600.91 931,547.61
CONTRACTOR STATE	1,007,070.46	200	1,307,079.46	1,444,741.01	[02,304.40]	1,224,121.01	331,047.61

The following is the impairment listing for loan-backed and structured securities for the three months ended December 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
007037BK9	\$ 27,377.10	\$ 10	\$ 27,377.10	\$ 23,570.86	\$ (3,806.24)	\$ 23,570.86	\$ 14,895.99
02146YAD8	259,988,59	10	259,988.59	255,962.15	(4,026.44)	255,962.15	196,852.92
02147CAA1	567,431.70	277	567,431.70	529,162.16	(38,269.54)	529,162.16	477,613.99
02660TGN7	822,095,08	10	822,095.08	815,246.78	(6,848.30)	815,246.78	562,026.27
02660TJB0	2,915,074.54	177	2,915,074.54	2,912,996.76	(2,077.78)	2,912,996.76	1,876,724.28
02660XAD6 026929AA7	714,526.26 869,033.21	*00 200	714,526.26 869,033.21	660,626.93 765,800.93	(53,899.33) (103,232.28)	660,626.93 765,800.93	514,535.49 674,247.26
040104RV5	270,950.25	*1	270,950.25	258,920.56	(12,029.69)	258,920.56	254,824.91
040104TG6	42,476.36	277	42,476.36	41,263.26	(1,213.10)	41,263.26	32,092.44
05539TAU9	55,783.09	¥11	55,783.09	35,652.61	(20,130.48)	35,652.61	62,777.51
05946XYP2	76,610.87	277	76,610.87	74,735.92	(1,874.95)	74,735.92	52,956.32
06652DAA7	607,049.60	10	607,049.60	603,493.24	(3,556.36)	603,493.24	472,195.96
073854AB7	1,721,498.68	207	1,721,498.68	1,711,926.22	(9,572.46)	1,711,926.22	1,410,455.62
07386HSP7	757,774.82	10	757,774.82	756,042.37	(1,732.45)	756,042.37	532,529.26
073879Z92	1,105,135.61	10	1,105,135.61	1,042,176.97	(62,958.64)	1,042,176.97	477,508.40
07400XAB4 124860CB1	356,445.80 1,050,572.45	100	356,445.80 1,050,572.45	336,770.21 954,270.60	(19,675.59) (96,301.85)	336,770.21 954,270.60	213,993.75 782,676.48
1248MGAJ3	13,164.30	¥0	13,164.30	12,977.18	(187.12)	12,977.18	10,699.40
12667GR62	738,831.53	27	738,831.53	707,189.29	(31,642.24)	707,189.29	523,338.00
12667GRW5	65,091.12	÷0	65,091.12	61,238.02	(3,853.10)	61,238.02	50,432.94
12667GS20	1,265,214.11	177	1,265,214.11	1,244,475.88	(20,738.23)	1,244,475.88	820,797.25
12667GWF6	740,657.99	- 100 - 100	740,657.99	732,705.58	(7,952.41)	732,705.58	531,577.37
12668A3Q6	601,682.97	277	601,682.97	586,399.41	(15,283.56)	586,399.41	334,318.29
12668A4B8	921,950.43	1 0	921,950.43	919,748.03	(2,202.40)	919,748.03	589,355.25
12668ACG8	285,492.07	277	285,492.07	278,935.86	(6,556.21)	278,935.86	278,796.18
12668ACY9	45,864.23	19	45,864.23	41,436.81	(4,427.42)	41,436.81	41,370.71
12668ACZ6 12668AEV3	380,278.83 966,275.00	2 (V	380,278.83 966,275.00	373,059.13 931,993.09	(7,219.70) (34,281.91)	373,059.13 931,993.09	252,807.29 687,805.71
12668AGW9	79,141.55	13. 27	79,141.55	76,864.53	(2,277.02)	76,864.53	56,871.74
12668BB77	4,800,935,42	¥1(4,800,935,42	4,597,975.58	(202,959.84)	4,597,975.58	3,276,524,98
12668BDC4	491,298.31	20	491,298.31	489,687.81	(1,610.50)	489,687.81	397,345.41
12668BE33	2,400,194.24	10	2,400,194.24	2,329,246.39	(70,947.85)	2,329,246.39	1,504,020.68
126694YM4	235,101.09	207	235,101.09	235,012.13	(88.96)	235,012.13	159,227.32
12669GKH3	1,377,148.15	- T	1,377,148,15	1,367,724.73	(9,423.42)	1,367,724.73	1,015,327.60
12669GMS7	15,451.03	277	15,451.03	15,338.06	(112.97)	15,338.06	11,885.29
23243AAD8	98,917.07	19	98,917.07	97,558.49	(1,358.58)	97,558.49	66,058.53
23245QAA7 23332UBV5	208,324.20 938,364.64	2 () 2 ()	208,324.20 938,364.64	204,295.27 935,229.65	(4,028.93) (3,134.99)	204,295.27 935,229.65	141,159.80 663,838.12
23332UDU5	2,079,935.09	10 27	2,079,935.09	2,079,115.38	(819.71)	2,079,115.38	1,428,444.61
251510NC3	1,614,235,26	¥10	1,614,235.26	1,489,736.01	(124,499,25)	1,489,736.01	469,121.38
32056CAH2	2,735,807.97	100	2,735,807.97	2,713,403.46	(22,404.51)	2,713,403.46	2,624,974.60
362341TM1	424,145.89	10	424,145.89	419,224.04	(4,921.85)	419,224.04	337,667.34
39538RAB5	1,331,891.65	207	1,331,891.65	1,321,021.82	(10,869.83)	1,321,021.82	918,401.53
39538RBB4	1,154,850.44	10	1,154,850.44	1,148,702.14	(6,148.30)	1,148,702.14	766,695.46
39539GAA0	472,350.21	277	472,350.21	460,260.51	(12,089.70)	460,260.51	352,236.89
41161PFR9 41161PHC0	134,456.05	£0.	134,456.05	133,714.68	(741.37)	133,714.68	104,767.66
41161PMG5	672,302.35 2,161,230.62	¥7(672,302.35 2,161,230.62	667,291.35 2,158,793.02	(5,011.00) (2,437.60)	667,291.35 2,158,793.02	520,545.56 1,584,681.08
41161PQU0	1,154,288.91	277	1,154,288.91	1,115,190.23	(39,098.68)	1,115,190,23	834,164.84
41161PTN3	130,240.23	₹i(130,240.23	129,441.85	(798.38)	129,441.85	97,694.31
41161PWB5	624,471.80	277	624,471.80	591,254.71	(33,217.09)	591,254.71	430,557.22
41164YAB7	1,116,811.14	1 ((1,116,811.14	1,115,038.22	(1,772.92)	1,115,038.22	741,881.06
43739EAP2	3,021,408.37	207	3,021,408.37	3,005,570.45	(15,837.92)	3,005,570.45	2,410,531.94
45254NHV2	9,215.21	10	9,215.21	8,978.58	(236.63)	8,978.58	6,392.05
45254NKF3	304,633.60	1//	304,633.60	303,644.32	(989.28)	303,644.32	243,052.61
45254NKX4 45254NNP8	835,607.41 1,620,853.36	#10 27	835,607.41 1,620,853.36	802,215.32 1,619,179.04	(33,392.09) (1,674.32)	802,215.32 1,619,179.04	635,108.50 1,158,678.58
45254NPA9	1,319,149.92	*11	1,319,149.92	1,313,922.31	(5,227.61)	1,313,922.31	1,008,573.14
45254NPU5	462,056,49	127	462,056.49	458,790.83	(3,265.66)	458,790.83	334,713.19
45254TRX4	32,074.33	÷0	32,074.33	31,723.63	(350.70)	31,723.63	21,635.85
45660LCN7	560,112.96	27	560,112.96	531,440.46	(28,672.50)	531,440.46	419,957.06
45660LW96	213,931.73	10	213,931.73	213,166.46	(765.27)	213,166.46	131,060.24
45660N2Y0	127,225.06	£0)	127,225.06	123,962.29	(3,262.77)	123,962.29	90,813.00
45660N5H4	530,062.35	100	530,062.35	509,542.26	(20,520.09)	509,542.26	397,567.08
456612AC4	51,246.36	37)	51,246.36	49,628.06	(1,618.30)	49,628.06	49,489.55
45661EAA2	24,310,85	<u> </u>	24,310.85	21,616.30	(2,694.55)	21,616.30	23,727.17
45667WAA6 46627MBQ9	348,503.81 729,888.24	17/	348,503.81 729,888.24	343,951.08 720,936.55	(4,552.73) (8,951.69)	343,951.08 720,936.55	297,462.11 538,739.36
46627MCS4	495,172.32	#30 277	495,172.32	483,053.38	(12,118.94)	483,053.38	410,062.38
525221EN3	837,430.82	**(837,430.82	827,052.64	(10,378.18)	827,052.64	560,061.73
	201110000	7.0	201,100.00	SET TO SELOT	(2,629.28)	390,171.07	306,693.65

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
576433FP6	\$ 48,591.33	\$	\$ 48,591.33	\$ 43,975.20	\$ (4,616.13)	\$ 43,975.20	\$ 43,370.00
576433YN0	129,407.39	- T	129,407.39	128,851.17	(556.22)	128,851.17	88,230.57
576438AA3	1,029,471.41	277	1,029,471.41	1,021,682.44	(7,788.97)	1,021,682.44	912,663,16
61750FAE0	45,045,36	*0	45,045.36	44,923.19	(122.17)	44,923,19	40,678.69
65535VRK6	129,149.89	207	129,149.89	114,761.03	(14,388.86)	114,761.03	105,277.53
68383NCA9	948,623.28	- T	948,623.28	943,270.91	(5,352.37)	943,270.91	678,598.17
68383NCU5	517,385.14	207	517,385.14	515,158.13	(2,227.01)	515,158.13	388,738.63
74922MAB7	148,391.29	₹Ú	148,391.29	146,133,86	(2,257.43)	146,133.86	101,888.66
74922MAC5	56,311.72	207	56,311.72	55,347.28	(964.44)	55,347.28	39,653.44
75114NAA2	1,122,864.75	₹I)	1,122,864.75	1,105,746.90	(17,117.85)	1,105,746.90	870,767.98
75114NAB0	179,230.86	207	179,230.86	176,158.65	(3,072.21)	176,158.65	141,113.39
76110GV40	397,059.68	- TO	397,059.68	396,220.69	(838.99)	396,220.69	352,157.29
76110GZR5	385,931.74	207	385,931.74	382,571.18	(3,360.56)	382,571.18	368,382.29
761118KU1	590,867.80	¥30	590,867.80	558,339.56	(32,528.24)	558,339.56	384,565.89
761118RJ9	49,703.54	207	49,703.54	49,099.35	(604.19)	49,099.35	33,371.24
761118RM2	1,529,335.09	刊	1,529,335.09	1,520,607.73	(8,727.36)	1,520,607.73	1,060,492.37
761118WP9	1,253,940.27	207	1,253,940.27	1,245,305.63	(8,634.64)	1,245,305.63	876,196.64
81379EAA0	51,939.56	₹00	51,939,56	51,914.33	(25.23)	51,914.33	50,667.32
81744FDK0	762,197.42	20	762,197.42	761,417.98	(779.44)	761,417.98	688,679.63
84752CAE7	47,318.97	₹i(47,318.97	45,738.26	(1,580.71)	45,738.26	17,843.09
863579YR3	190,688.43	207	190,688,43	186,162.22	(4,526.21)	186,162.22	170,403.70
86358RE86	273.03	÷00	273.03	144.31	(128.72)	144.31	154.33
86358RUQ8	16,558.28	207	16,558.28	12,836.96	(3,721.32)	12,836.96	10,900.65
86359LRW1	1,613,468.08	¥00	1,613,468.08	1,601,475.87	(11,992.21)	1,601,475.87	1,036,093.90
86360KAF5	4,716,628.55	207	4,716,628.55	4,676,006.09	[40,622.46]	4,676,006.09	3,130,513.11
92922F4M7	427,645.41	¥00	427,645,41	427,256.89	(388.52)	427,256.89	360,750.82
92925CBB7	375,443.13	277	375,443.13	373,938.80	(1,504.33)	373,938.80	302,331.30
93934FHC9	561,418.71	₩(561,418.71	551,710.92	(9,707.79)	551,710.92	380,947.22
93934FJQ6	1,360,882.43	177	1,360,882.43	1,329,292.30	(31,590.13)	1,329,292.30	918,129.04
94983YAQ2	613,100.09	¥0.	613,100.09	604,777.95	(8,322.14)	604,777.95	594,234.43
94985JAG5	3,011,460.80	177	3,011,460.80	2,939,772.83	(71,687.97)	2,939,772.83	2,858,195.20
Totals	\$ 78,922,236.87	\$.	\$ 78,922,236.87	\$ 77,329,040,51	\$ (1,593,196,36)	\$ 77,329,040,51	\$ 57,284,607.12

The following is the impairment listing for loan-backed and structured securities for the three months ended September 30, 2010:

0850GABB	fore C	rtized Cost Cumulativ justment		Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
OZHAFYADB		36,730.9	4 \$	<i>177</i>	\$ 36,730.94	\$ 28,244.78	\$ (8,486.16)	\$ 28,244.78	\$ 19,929.05
DESERTIFIED 1.000		33,417.	31	1 00	33,417.61	17,469.93	(15,947.68)	17,469.93	24,532,50
02860/ACAIG	- 2	283,595.3	0	277	283,595.90	264,434.21	(19,161.69)	264,434.21	195,867.83
09949:NPC	*/*	22,168.0	8	£00	22,168.08	22,072.45	(95.63)	22,072.45	20,148.61
08948/AA00	- 1	785,689.4	7	207	785,689.47	736,653.58	(49,035.89)	736,653.58	511,372.20
09849ALH88		80,397.8	7	¥30	80,397.87	78,473.35	(1,924.52)	78,473.35	51,644.21
08949ALHI 252,944.86		33,543.0	7	207				32,071.50	26,119.50
09590DAAR		489.	5	€0	489.15	13	(489.15)	1000.00	
05950DAA8		252,944.	6	277	252,944.16	252,929.73	(14.43)	252,929.73	236,793.16
08852DAA7				¥%				1,330,972.92	1,177,746.70
973879GF8								623,183.73	423,243.94
073878292	- 4			¥%		The second secon		48,696.51	52,286.60
07400/ABH 372,874.73	- 5		_					1,079,174.03	460,576.04
078200AV1								354,156.11	203,555.77
1866FFEB-13								1,536,497.18	1,073,668.22
1886FGCEF	- "							279,750.07	243,861.31
1886 1880 1880 1880 1880 176 176 124 28 174 383 72 176 1								37,882.00	28,823.75
18867GREQ	- 1							1,761,274.29	1,180,078.44
18867EMPS	- 23							757,966.75	520,557.05
1865FGWFE 908.488.62 - 808.488.62 747.378.55 (6).510.07) 747.578.56 (6).510.07) 747.5688.4488 958.574.47 958.674.47								68,029.28	50,694.31
12658A4B8	13							747,978.55	498,759.95
12658ACG6								954,345.87	595,257.01
12668ACY9	- (3							100000000000000000000000000000000000000	285,726.97
12668AEV3								289,102,13 46,093,25	
12688AGW9	- 55							75.545.317.35.5	40,531.17
126868BAU7	-							989,651.47	653,210.07
12688BB77			_				-	82,090.22	57,263.29
12689EH33	100							10,723.24	12,097.13
12689FKP3	ე,							4,949,813.52	3,237,997.36
12689FW82							4.0	23,378.81	20,842.22
12689FXFB9 30,573.32 30,573.32 28,262.37 (2,310.95) 21 22 22689GKH3 1,432,169.33 1,432,169.33 1,390.58.2 (41,364.31) 1,391 12689GKH37 16,741.06 16,107.50 (633.56) 1 12689GKH37 16,741.06 16,107.50 (633.56) 1 12689GKH36 542,150.50 542,150.50 515,262.29 (26,898.21) 511 12689GKH36 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,438,633.19 1,170,259 1,170,270,270 1,170,259 1,170,259 1,170,259 1,170,259 1,170,270,270 1,170,259 1,170,259 1,170,259 1,170,259 1,170,270,270 1,170,259 1,170,259 1,170,259 1,170,259 1,170,270,270 1,170,259 1,170,259 1,170,259 1,170,259 1,170,270,270 1,170,259 1,1								32,163.36	31,338.93
TesesGikH3				20				108,461.14	73,187.74
1269GMS7								28,262.37	24,881.61
12689GRM5	1			20				1,390,805.62	980,908.31
12669GRQ6								16,107.50	11,674.71
12689GTV3				277				515,252.29	351,046.94
12689GUR0	3		_	¥00				1,357,908.11	1,031,236.60
172939AB6				27/				59,018.97	42,148.97
17307GYD4	- 33			¥00			1	416,359.44	294,729.15
22540V3F7 132,778.73 - 132,778.73 132,778.61 (0.12) 13 22540VFZ0 168,926.35 - 168,926.35 161,152.24 (5,774.11) 16 22540VG71 9,868.69 - 9,868.69 9,755.65 (111.04) 13 22540VG71 9,868.69 - 47,999.22 47,282.69 (716.53) 44 225419JV1 49,517.10 - 49,517.10 48,629.70 (887.40) 44 225458RG5 83.50 - 83.50 - 83.50 - 83.50 (83.50) 104,774.89 101,263.89 (3,510.91) 10 23245QAA7 220,635.53 - 220,635.53 210,509.45 (10,126.08) 21 2332JAR6 1317,951.46 - 1317,951.46 1,313,362.83 (4,588.63) 1,31 251510FB4 389,818.15 - 389,818.15 363,491.60 (26,326.55) 36 20251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,344.68) 15 36238BAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.22) 1,36 39538BAB5 3,261,643.07 - 3,261,643.07 3,124,165.18 (137,457.89) 3,12 39538WHF8 3,261,640,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 4116IPLPAG 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 4116IPLPAG 1,223,276.57 - 2,223,976.57 (2,7413.05) 1,177			_	277				10,023.55	9,070.10
22540VFZ0	- 33			€	100000000000000000000000000000000000000		-	462,059.59	434,110.40
22540VG71				277	The state of the s		(0.12)	132,778.61	196,420.89
22541QPR6			_	¥33				161,152.24	159,605.29
22541SJV1 49,517.10 - 49,517.10 48,629.70 (887.40) 44 225458RG5 83.50 - 83.50 - (83.50) 23243AAD8 104,774.83 - 104,774.89 101,263.98 (3,510.91) 10 23245QAA7 220,635.53 - 220,635.53 210,509.45 (10,126.08) 21 23332UAR5 1,317,951.46 - 1,317,951.46 1,313,362.83 (4,586.63) 1,31 251510FB4 389,818.15 - 389,818.15 363,491.60 (26,326.55) 36 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 30251YAB4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39539WFH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539WFH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHC0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 577 41161PHC0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,175		9,866.6	9	200		9,755.65		9,755.65	9,150.08
225458RG5 83.50 - 83.50 - (83.50) 23243AAD8 104,774.89 - 104,774.89 101,263.88 (3,510.91) 10 23245QAA7 220,635.53 - 220,635.53 210,509.45 (10,126.08) 21 23332UAR5 1,317,951.46 - 1,317,951.46 1,313,362.83 (4,588.63) 1,317 251510FB4 389,818.15 - 389,818.15 363,491.60 (26,326.55) 36 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 151 362341XE4 12,947.67 - 12,947.67 - (12,947.67) 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39539RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538WH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39539WH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539WH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 481 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHC0 585,724.80 - 565,724.80 570,426.37 (15,298.43) 574 41161PHC0 585,724.80 - 565,724.80 570,426.37 (15,298.43) 574 41161PHC0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,175 41161PHQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,175				¥3(47,999,22	47,282.69	Acces a contract	47,282.69	70,762.46
23243AAD8 104,774.89 - 104,774.89 101,263.98 (3,510.91) 10 23245QAA7 220,635.53 - 220,635.53 210,509.45 (10,126.08) 21 23332UAR5 1,317,951.46 - 1,317,951.46 1,313,362.83 (4,588.63) 1,31 251510FB4 389,818.15 - 389,818.15 363,491.60 (26,326.55) 36 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 150 362341XE4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,223.90) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538WFH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAAO 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PH00 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PH00 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PH00 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PH00 15,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173				277		48,629.70		48,629.70	65,077.36
23245QAA7		83.5	0	1 00	83.50)3*	(83.50)		5,443.31
23332UAR5		104,774.8	9	207				101,263.98	68,162.86
251510FB4 389,818.15 - 389,818.15 363,491.60 (26,326.55) 36 30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 151 362341XE4 12,947.67 - 12,947.67 - (12,947.67) 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538VFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538WHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 481 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PHD0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PMG5 2,223,976.57 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173				¥10		210,509.45	(10,126.08)	210,509.45	134,749.26
30251YAB4 572,117.70 - 572,117.70 568,589.31 (3,528.39) 56 318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 156 362341XE4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,18 39538VFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538VHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,376.97) 8 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570,426.37 (15,298.43) 570,426.37 (15,298.43) 570,44161PLP2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173	- 25	1,317,951.4	6	277	1,317,951.46	1,313,362.83	(4,588.63)	1,313,362.83	915,303.16
318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 22 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 156 362341KE4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538WHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,376.97) 8 41161PH00 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PH00 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570,426.37 (15,298.	- 77.			1 00		363,491.60	(26,326.55)	363,491.60	309,522.58
318340AB2 22,931.80 - 22,931.80 22,484.32 (447.48) 23 36228F5R3 162,505.14 - 162,505.14 158,560.46 (3,944.68) 156 362341XE4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 700 39538WHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PH00 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PH00 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570 41161PLP2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,938.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173		572,117.7	0	277		568,589.31		568,589.31	411,340.62
36228F5R3				¥00	22,931.80			22,484.32	32,775.02
362341XE4 12,947.67 - 12,947.67 - (12,947.67) 362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538VFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 704 39538VHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PLR2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173			_	207				158,560.46	132,727.70
362480AD7 231,395.21 - 231,395.21 219,165.91 (12,229.30) 2 39538RAB5 1,366,561.04 - 1,366,561.04 1,365,106.72 (1,454.32) 1,36 39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184 39538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 704 39538WFH8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 574 41161PLB2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,531 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173				¥%		1.0000000000000000000000000000000000000		1 10 10 10 10 10 10 10 10 10 10 10 10 10	
39538RAB5								219,165.91	123,025.44
39538RBB4 1,196,098.23 - 1,196,098.23 1,184,779.50 (11,318.73) 1,184,33538WFH6 706,750.30 - 706,750.30 706,077.57 (672.73) 706,3538WFF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,123,33539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483,41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570,42	1							1,365,106.72	928,752.72
39538VFH6 706,750,30 - 706,750,30 706,077.57 (672.73) 700 39538VHF8 3,261,643,07 - 3,261,643,07 3,124,185,18 (137,457.89) 3,12 39539GAA0 496,133,23 - 496,133,23 483,334,84 (12,798,39) 483 41161PA86 98,818,93 - 98,818,93 86,841,96 (11,976,97) 8 41161PHC0 701,922,67 - 701,922,67 689,199,92 (12,722,75) 68 41161PHU0 585,724,80 - 585,724,80 570,426,37 (15,298,43) 570 41161PLP2 1,564,075,20 - 1,564,075,20 1,530,659,63 (33,415,57) 1,531 41161PMG5 2,223,976,57 - 2,223,976,57 2,193,138,03 (30,838,54) 2,19 41161PQU0 1,201,003,72 - 1,201,003,72 1,173,590,67 (27,413,05) 1,173								1,184,779.50	753,572.44
39538WHF8 3,261,643.07 - 3,261,643.07 3,124,185.18 (137,457.89) 3,12 39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570 41161PLR2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,530 41161PHQ5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,938.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								706,077.57	402,348.10
39539GAA0 496,133.23 - 496,133.23 483,334.84 (12,798.39) 483 41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570 41161PH22 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,530 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								3,124,185.18	2,113,262.99
41161PA86 98,818.93 - 98,818.93 86,841.96 (11,976.97) 8 41161PHC0 701,922.67 - 701,922.67 689,199.92 (12,722.75) 68 41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570 41161PLR2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,530 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								483,334.84	346,424.75
41161PHC0 701,922,67 - 701,922,67 689,199,92 (12,722,75) 68 41161PHU0 585,724,80 - 585,724,80 570,426,37 (15,298,43) 570 41161PLR2 1,564,075,20 - 1,564,075,20 1,530,659,63 (33,415,57) 1,530 41161PMG5 2,223,976,57 - 2,223,976,57 2,193,138,03 (30,838,54) 2,19 41161PQU0 1,201,003,72 - 1,201,003,72 1,173,590,67 (27,413,05) 1,173								86,841.96	94,924.24
41161PHU0 585,724.80 - 585,724.80 570,426.37 (15,298.43) 570,426.37 41161PLR2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,530,616.75 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								689,199.92	525,800.76
41161PLR2 1,564,075.20 - 1,564,075.20 1,530,659.63 (33,415.57) 1,530 41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173	- 9	585 724	0						388,808.27
41161PMG5 2,223,976.57 - 2,223,976.57 2,193,138.03 (30,838.54) 2,19 41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								1,530,659.63	1,033,672.32
41161PQU0 1,201,003.72 - 1,201,003.72 1,173,590.67 (27,413.05) 1,173								2,193,138.03	1,520,012.44
			1,173,590.67	808,947.13					
	138,439.12 - 138,439.					134,263.47	97,132.28		
								640,526.57	419,586.59
			_						724,713.10
							-		2,405,845.74 661,497.92

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
45254NHV2	\$ 9,527.37	\$	\$ 9,527.37	\$ 9,458.06	\$ (69.31)	\$ 9,458.06	\$ 7,561.81
45254NJG3	115,308,08	- T	115,308.08	114,314.78	(993.30)	114,314.78	95,247.24
45254NJP3	12,033.74	277	12,033.74	11,982.54	(51.20)	11,982.54	16,773.61
45254NJV0	82,599.88	₹0)	82,599.88	82,599.86	(0.02)	82,599.86	65,080.06
45254NKD8	0.06	277	0.06		(0.06)		
45254NKF3	319,650,49	10	319,650.49 847,919.71	316,089.11	(3,561.38)	316,089.11 847,919.60	248,077.75
45254NKX4 45254NPA9	847,919.71 1,364,340.63	***	1,364,340.63	847,919.60 1,355,094.97	(0.11)	1,355,094.97	653,664.11 1,016,230.15
45254NPG6	30,466.34	10	30,466.34	30,269.55	(196.79)	30,269.55	23,745.51
45254NPU5	477,990.19	***	477,990.19	472,578.73	(5,411.46)	472,578.73	341,658.79
45254TMK7	11,410.51	10	11,410.51	10,943.66	(466.85)	10,943.66	18,753.56
45254TRX4	35,092.28	¥3(35,092.28	32,180.13	(2,912.15)	32,180.13	21,240.31
45254TSM7	419,379.41	107	419,379.41	363,801.04	(55,578.37)	363,801.04	240,667.80
45660LCN7	578,541.76	1 0(578,541.76	578,019.49	(522.27)	578,019.49	365,563.47
45660LW96	230,062.26	177	230,062.26	222,765.78	(7,296.48)	222,765.78	120,770.65
45660LYW3	287,444.01	10	287,444.01	271,371.96	(16,072.05)	271,371.96	188,370.68
45660N2J3	380,085.01	10	380,085.01	353,861.02	(26,223.99)	353,861.02	284,049.34
45660N5H4 45660NRB3	544,906.65 304,397.78	10	544,906.65 304,397.78	539,684.37 303,983.27	(5,222.28) (414.51)	539,684.37 303,983.27	386,807.22 242,541.03
45660NS30	178,994.72	-17	178,994.72	177,695.36	(1,299.36)	177,695.36	114,785.21
45660NT96	197,001.95	7-8- 27/	197,001.95	197,002.00	(1,233.36)	197,002.00	158,861.89
456612AC4	58,749.51	₩(58,749.51	51,963.63	(6,785.88)	51,963.63	48,793.77
45667WAA6	380,731.38	107	380,731.38	367,202.49	(13,528.89)	367,202.49	300,374.53
466247XE8	594,019.79	10	594,019.79	562,156.65	(31,863.14)	562,156.65	424,774.45
46627MBQ9	759,140.08	177	759,140.08	758,084.95	(1,055.13)	758,084.95	553,729.53
46627MCS4	529,915.41	10	529,915.41	517,540.48	(12,374.93)	517,540.48	413,151.25
525221EN3	894,274.68	277	894,274.68	889,598.07	(4,676.61)		450,311.53
52524VAG4	1,305,750.07		1,305,750.07	1,294,577.82	(11,172.25)	1,294,577.82	908,337.51
52524YAF0 550279AA1	1,199,905.04 409,993.57	10	1,199,905.04 409,993.57	1,151,349.54 406,547.88	(48,555.50) (3,445.69)	1,151,349.54 406,547.88	767,493.15 284,684.52
576433G42	406,576.21	7.5 27/	406,576.21	375,235.35	(31,340.86)	375,235.35	251,991.25
576433YN0	134,033.44	₩(134,033,44	132,155.23	(1,878.21)	132,155.23	88,191.19
576438AA3	1,075,743.40	20	1,075,743.40	1,075,430.66	(312.74)	1,075,430.66	941,370.82
589929N38	210,201.27	¥0	210,201.27	204,655.69	(5,545.58)	204,655.69	205,383.84
589929X29	372,137.28	207	372,137.28	347,823.29	(24,313.99)	347,823.29	300,963.90
59020UUJ2	218,484.73	1 50	218,484.73	214,958.78	(3,525.95)	214,958.78	207,045.04
65535VUS5	219,285.12	277	219,285.12	216,416.71	(2,868.41)	216,416.71	190,771.83
68402CAC8	(0,07)	- 1	(0.07)	1170 704 44	0.07	1170 704 44	004 454 44
75114NAA2 75114NAB0	1,201,816.71 199,463.62	177 477	1,201,816.71 199,463.62	1,172,734.44 186,982.50	(29,082.27) (12,481.12)	1,172,734.44 186,982.50	884,454.14 143,844.71
76110GZR5	396,555.72	135 277	396,555.72	394,969.51	(1,586.21)	394,969.51	388,889.92
761118FM5	1,167,826.07	***	1,167,826.07	1,119,643.91	(48,182.16)	1,119,643.91	1,031,392.07
761118KU1	616,688.94	10	616,688.94	616,350.46	(338.48)	616,350.46	385,251.32
761118NN4	683,328.50	*00	683,328.50	668,605.08	(14,723.42)	668,605.08	462,212.26
761118RJ9	54,098.18	277	54,098.18	51,443.11	(2,655.07)	51,443.11	33,433.84
761118RM2	1,627,879.62	- TO	1,627,879.62	1,574,338.85	(53,540.77)	1,574,338.85	1,057,701.45
761118VP9	1,304,848.16	277	1,304,848.16	1,300,072.08	(4,776.08)		868,770.54
79549AYA1	175,026.37	10	175,026.37	160,535.74	(14,490.63)		174,269.35
79549AYB9	17,751.84	27/	17,751.84	17,678.77	(73.07)		22,359,10
863579DV7 86358R3Q8	74,896.45 459,599.03	- N	74,896.45	73,474.27 457,223.92	(1,422.18) (2,375.11)		38,577.83 300,181.01
86358RE86	2,792.95	10 fil	459,599.03 2,792.95	457,223.92 278.08	(2,375.11)		423.94
86358RLG0	3,374.83	177	3,374.83	2,470.67	(904.16)		9,922.60
86359ACD3	81,981.70	¥00	81,981.70	81,219.99	(761.71)		86,124.03
86359BLB5	237,368.78	277	237,368.78	237,112.89	(255.89)		221,934.89
86363DAA9	1,106,819.24	1 5(1,106,819.24	1,066,865.42	(39,953.82)	1,066,865.42	718,698.44
885220FS7	1,333,887.52	277	1,333,887.52	1,318,104.37	(15,783.15)		1,268,136.81
92922F7Q5	737,799,83	£0.	737,799.83	737,216.95	(582.88)	737,216.95	586,917.59
92922FB72	160,376.65	207	160,376.65	160,376.68	0.03	160,376.68	114,361.17
92922FTJ7	145,379.63	100	145,379.63	141,010.93	(4,368.70)		118,719.98
92922FWU8	375,296.72	27/	375,296.72	366,748.36	(8,548.36)		320,620.64
92922FZF8 9393365V1	900,777.45 34,508.95	10 10	900,777.45 34,508.95	900,777.08 34,085.57	(0.37) (423.38)	900,777.08 34,085.57	745,207.06 28,850.19
939336U35	(0.02)		(0.02)	34,000.07	0.02	34,000.07	20,000.13
93934FJQ6		1,414,229.78 - 1,414,229.78 1,410,591.54 (3,638.2		(3,638.24)	1,410,591.54	908,629.57	
94983CAJ6	(0.86)	+00	(0.86)	1,410,001.04	0.86	4 13900107	-
94983TAE0	8,818.47	277	8,818.47		(8,818.47)	4	(40)
94983YAQ2	653,252.98	£0.	653,252.98	636,917.94	(16,335.04)	636,917.94	617,093.76
Totals	\$ 75,579,157.67	\$	\$ 75,579,157.67	\$ 73,844,794.15	\$ (1,734,363.52)	\$ 73,844,794.15	\$ 53,531,682.15

The following is the impairment listing for loan-backed and structured securities for the three months ended June 30, 2010:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
02660TGN7	\$ 877,131.73	\$	\$ 877,131.73	\$ 869,539.59	\$ (7,592.14)	\$ 869,539.59	\$ 535,820.15
02660THT3	24,726.29	- E	24,726.29	24,052.70	(673,59)	24,052.70	20,858.75
02660TJB0	3,069,357.10	17	3,069,357.10	3,057,321.36	(12,035.74)	3,057,321.36	1,674,033.18
02660XAD6	801,919.31	¥0(801,919.31	793,004.26	(8,915.05)	793,004.26	457,888.80
040104QN4	475,577.21	177	475,577.21	471,144.47	(4,432.74)	471,144.47	394,082.83
05946XYP2	83,240.28	100	83,240.28	82,047.48	(1,192.80)	82,047.48	49,856.76
05949AHG8	676,888.94	277	676,888.94	661,784.93	(15,104.01)	661,784.93	657,271.07
05949ALH1	274,960,58	÷((274,960.58	267,881.77	(7,078.81)	267,881.77	246,539.28
05949AZG8	635,938.22	277	635,938.22	624,900.80	(11,037.42)	624,900.80	633,854.76
05950DAA8	1,406,337.62	- TO	1,406,337.62	1,369,097.07	(37,240.55)	1,369,097.07	1,126,178.47
06050HKY3	984.70	277	984.70	803,47	(181.23)	803.47	11,049.58
06652DAA7	648,628,35	*00	648,628.35	640,880.28	(7,748.07)	640,880.28	402,627.49
073854AB7	1,788,041.24	277	1,788,041.24	1,787,998.90	(42.34)	1,787,998.90	1,179,194.70
07386HMB4	258,829.03	10	258,829.03	251,743.43	(7,085.60)	251,743.43	244,797.92
07386HNQ0	101,664.67	177	101,664.67	98,965.10	(2,699.57)	98,965.10	97,453,17
07386HSP7	797,582.97	¥00	797,582.97	791,913.80	(5,669.17)	791,913.80	534,947.07
073879QF8	57,301.78	177	57,301.78	52,211.20	(5,090.58)	52,211.20	55,583,36
07820QAY1	1,679,282.84	¥00	1,679,282.84	1,609,894.20	(69,388.64)	1,609,894.20	1,138,874.28
12667FBJ3	328,310.87	177	328,310.87	300,921.91	(27,388.96)	300,921.91	247,261.06
12667GCB7	40,688.17	10	40,688.17	40,324.32	(363,85)	40,324.32	27,512.09
12667GME0	1,894,092.62	217	1,894,092.62	1,874,937.16	(19,155.46)	1,874,937.16	1,068,221.17
12667GR62	778,145.39	¥00	778,145.39	765,875.76	(12,269.63)	765,875.76	501,286.16
12667GRW5	82,812.23	177	82,812.23	78,442.69	(4,369.54)	78,442.69	52,059.34
12667GS20	1,338,697.79	÷0(1,338,697.79	1,320,122.75	(18,575.04)	1,320,122.75	792,626.38
12667GWF6	835,512.70	177	835,512.70	816,786.28	(18,726.42)	816,786.28	409,725,63
12668ACG8	319,572.45	- TO	319,572.45	317,267.60	(2,304.85)	317,267.60	279,996.60
12668ACY9	46,974.40	27/	46,974.40	46,934.55	(39.85)	46,934.55	36,756.81
12668ACZ6	399,231.00	100	399,231.00	392,988.50	(6,242.50)	392,988.50	250,665.76
12668AEV3	1,023,408.92	27/	1,023,408.92	1,005,697.17	(17,711.75)	1,005,697.17	675,891.22
12668AGW9	87,302.20	100	87,302.20	85,575.39	(1,726.81)	85,575.39	54,348.33
12668AVP7	670,989.51	27/	670,989.51	663,881.96	(7,107.55)	663,881.96	451,637.83
126694YM4	261,576.93	100	261,576,93	258,272.39	(3,304.54)	258,272.39	159,379.04
12669B3B6	1,703.52	20	1,703.52	1,663.27	(40,25)	1,663.27	1,283.61
12669EH33	25,156.62	<u> </u>	25,156.62	24,441.19	(715.43)	24,441.19	18,893.74
12669FKR3	35,129.57	10	35,129.57	34,233.65	(895.92)	34,233.65	29,601.12
12669FW82	115,469.16	100	115,469.16	114,253.34	(1,215.82)	114,253.34	83,461.39
12669FXR9	31,267.74	177	31,267.74	30,862.13	(405.61)	30,862.13	23,807.16
12669GKH3	1,495,409.86		1,495,409.86	1,459,345.91	(36,063.95)	1,459,345.91	934,158.20
12669GMS7	16,953.22	277	16,953.22	16,737.25	(215.97)	16,737.25	10,875.64
12669GRM5	554,651.24		554,651.24	544,721.00	(9,930.24)	544,721.00	334,746.14
12669GRQ6	1,476,896.70	10	1,476,896.70	1,450,829.40	(26,067.30) (662.15)	1,450,829.40	976,746.42
12669GTV3	61,838,84	<u> </u>	61,838.84 450,380.66	61,176.69	(7,516.15)	61,176.69	36,496.09
12669GUR0	450,380.66	10		442,864.51		442,864.51	267,653.25
17307GMQ8 17307GYD4	2,396,229.39	#0 17	2,396,229.39 523,519.73	2,292,172.78 513,440.52	(104,056.61) (10,079.21)	2,292,172.78 513,440.52	2,362,960.00
22540V3F7	523,519.73 150,666.21		150,666.21	157,300.03	6,633.82	157,300.03	487,901.59 190,287.36
22540VGA4	118,460.78	100	118,460,78	107,081.11	(11,379.67)	107,081.11	102,550.25
22541NFL8	412,581,39		412,581.39	418,368.83	5,787.44	418,368.83	455,090,40
22541Q4M1	35,778.78	#30 277	35,778.78	35,858.89	90.11	35,858.89	128,519.11
22541QFK3	13,271.71	+11	13,271.71	13,394.92	123.21	13,394.92	26,835.19
22541QQR6	75,188,60	10	75,188.60	54,096.04	(21,092.56)	54,096.04	71,155.69
22541SJV1	63,534.11	¥17.	63,534.11	51,446.03	(12,088.08)	51,446.03	64,953.29
225458RG5	440.02	. B	440.02	356.62	(83.40)	356.62	6,110.57
23245QAA7	223,428,49	¥10	223,428.49	219,817.23	(3,611.26)	219,817.23	139,989.56
23332UAC8	418,408.96	1/2 27/	418,408.96	414,374.18	(4,034.78)	414,374.18	269,717.36
23332UAR5	1,372,419.79	¥10	1,372,419.79	1,355,789.48	(16,630.31)	1,355,789.48	881,879.11
23332UBV5	1,002,189.64	130 277	1,002,189.64	989,956.49	(12,233.15)	989,956.49	577,977.32
23332UCM4	76,358.89	¥%	76,358.89	75,561.84	(797.05)	75,561.84	49,392.81
23332UDU5	2,192,357.91	277	2,192,357.91	2,171,637.75	(20,720.16)	2,171,637.75	1,350,309.76
251510FB4	417,043.40	¥7(417,043.40	396,726.09	(20,317.31)	396,726.09	313,532.27
251510NC3	1,645,915.38	180 277	1,645,915.38	1,618,262.26	(27,653.12)	1,618,262.26	410,317.59
30251YAB4	588,522.67	¥%	588,522.67	584,442.41	(4,080.26)	584,442.41	425,767.46
318340AB2	28,894.36	10	28,894.36	26,936.02	(1,958.34)		15,096.40
32056CAH2	2,812,011.19	¥7(2,812,011.19	2,742,473.19	(69,538.00)	2,742,473.19	2,445,097.10
362341XE4	4,510,324.63	20 20	4,510,324.63	4,484,817.14	(25,507.49)		4,262,500.02
36242DGA5	10,731.35	¥%	10,731.35	10,217.54	(513.81)	10,217.54	29,914.03
362480AD7	236,317.12	100	236,317.12	233,470.29	(2,846.83)	233,470.29	125,906.52
39538RAB5	1,422,825.82	¥%	1,422,825.82	1,409,811.16	(13,014.66)	1,409,811.16	859,276.35
39538RBB4	1,241,355.34	- I	1,241,355.34	1,227,168.83	(14,186.51)		729,200.00
39539GAA0	508,766.12	¥10	508,766.12	507,525.00	(1,241.12)	507,525.00	319,403.17
40431KAA8	8,447.91	20	8,447.91	8,062.72	(385.19)		8,210.63
CLA CARD DESCRIPTION OF THE PARTY OF THE PAR	1 301.0530		V(11).VI	Systematic	(000.10)	System 6	0,6,10,00

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
41161PA86	\$ 99,718.91	\$	\$ 99,718.91	\$ 97,853.49	\$ (1,865.42)		\$ 85,530.54
41161PHC0	731,764.56	- 1	731,764.56	724,977.94	(6,786.62)	724,977.94	466,008.09
41161PHU0 41161PLR2	606,759.21 1,605,901.33	20 40	606,759.21 1,605,901.33	592,547.05 1,587,816.47	(14,212.16) (18,084.86)	592,547.05 1,587,816.47	340,228.42 978,433.46
41161PMG5	2,280,816.63	177	2,280,816.63	2,257,013.34	(23,803.29)	2,257,013.34	1,465,941.97
41161PQU0	1,233,335,75	10	1,233,335.75	1,217,470.28	(15,865.47)	1,217,470.28	768,562.99
41161PTN3 41161PVB5	144,340.15 676,444.55	2// #1(144,340.15 676,444.55	142,767.28 668,415.94	(1,572.87) (8,028.61)	142,767.28 668,415.94	88,305.67 397,171.58
43739EAP2	3,232,811.39	277	3,232,811.39	3,202,328.80	(30,482.59)	3,202,328.80	2,296,024.82
43739EBJ5	836,465.90	10	836,465.90	830,083.29	(6,382.61)	830,083.29	628,374.57
45254NHV2 45254NJG3	10,164.03 123.051.99	177	10,164.03 123.051.99	9,671.04	(492.99) (1.049.91)	9,671.04	7,657.78
45254NJP3	15,178.49	10 17	15,178.49	122,002.08 14,005.32	(1,173.17)	122,002.08 14,005.32	101,731.47 12,926.30
45254NJV0	85,037.60	報	85,037.60	84,375.76	(661.84)	84,375.76	65,031.83
45254NJX6	10,444.14	177	10,444.14	10,338.87	(105.27)	10,338.87	10,334.84
45254NKD8 45254NKF3	155,823.89 333,970.00	100	155,823.89 333,970.00	154,647.21 331,111.13	(1,176.68) (2,858.87)	154,647.21 331,111.13	130,262.93 217,720.98
45254NKX4	873,708.28	1 0	873,708.28	867,117.58	(6,590.70)	867,117.58	595,940.51
45254NNP8	1,736,027.42	277	1,736,027.42	1,721,010.16	(15,017.26)	1,721,010.16	1,252,323.89
45254NPA9 45254NPG6	1,407,300.68 35,864.42	10 10	1,407,300.68 35,864.42	1,396,749.07 32,812.07	(10,551.61) (3,052.35)	1,396,749.07 32,812.07	1,047,808.41 28,558.56
45254NPU5	499,591.67	¥11	499,591.67	495,824.31	(3,767.36)	495,824.31	361,894.39
45254TMK7	20,145.55	277	20,145.55	13,967.41	(6,178.14)	13,967.41	19,292.34
45254TRX4	35,645,75	19	35,645.75	34,907.36	(738.39)	34,907.36	23,520.23
45254TSM7 45660LCN7	430,312.20 600,794.30	177	430,312.20 600,794.30	426,395.64 591,708.69	(3,916.56) (9,085.61)	426,395.64 591,708.69	254,960.59 356,101.67
45660LKW8	2,949,954.75	148 277	2,949,954.75	2,921,214.16	(28,740.59)	2,921,214.16	1,923,325.42
45660LW96	236,791.76		236,791.76	231,296.62	(5,495.14)	231,296.62	116,451.85
45660LWD7 45660LYW3	251,068.42 295,471.39	177 470	251,068.42 295,471.39	248,880.16 289,021.07	(2,188.26) (6,450.32)	248,880.16 289,021.07	252,598.26 172,607.88
45660N2J3	401,542.60	14) 277	401,542.60	397,245.75	(4,296.85)	397,245.75	280,192.63
45660N5H4	562,954.91	10	562,954.91	554,502.21	(8,452.70)	554,502.21	342,810.81
45660NRB3	385,146.97	277	385,146.97	323,700.37	(61,446.60)	323,700.37	245,954.46
45660NS30 45660NT88	186,003.85 8,561.46	10 27	186,003.85 8,561.46	182,788.85 8,425.19	(3,215.00) (136.27)	182,788.85 8,425.19	117,110.03 6,418.83
45660NT96	210,758.80	1 0	210,758.80	207,519.35	(3,239.45)	207,519.35	145,471.93
456612AC4	60,386.19	277	60,386.19	59,847.35	(538.84)	59,847.35	47,052.42
45667WAA6 466247XE8	401,070.39 621,439.76	100	401,070.39 621,439.76	397,080.27 614,514.59	(3,990.12) (6,925.17)	397,080.27 614,514.59	300,546.29 429,573.21
46627MBQ9	795,314.46	- · · ·	795,314.46	789,626.28	(5,688.18)	789,626.28	565,944.15
46627MCS4	553,148.14	277	553,148.14	546,931.06	(6,217.08)	546,931.06	416,977.30
52524YAF0	1,251,591.68		1,251,591.68	1,233,592.14	(17,999.54)	1,233,592.14	723,393.83
550279AA1 55027BAA6	430,623.65 17,260.38	1//	430,623.65 17,260.38	425,780.02 17,186.38	(4,843.63) (74.00)	425,780.02 17.186.38	293,073.60 9,734.98
576433FP6	105,629.23	277	105,629.23	51,071.89	(54,557.34)	51,071.89	43,749.65
576433G42	420,322.04	10	420,322.04	415,720.63	(4,601.41)		249,010.72
576433NH5 576433YN0	90,844.16	277	90,844.16 137,274.99	89,017.85 134,612.94	(1,826.31)	89,017.85 134.612.94	74,132.95 86,856.03
576438AA3	1,136,019.48	100	1,136,019,48	1,107,811.52	(2,662.05) (28,207.96)	1,107,811.52	940,408.93
576444AA1	37.62	報	37.62	3.57	(34.05)	3.57	(9)
589929X29	372,180.93	277	372,180.93	371,384.07	(796.86)	371,384.07	246,470.96
59020UXN0 59024WAF4	10,194.50 98,302.68	+10 277	10,194.50 98,302.68	10,176.19 63,654.72	(18.31) (34,647.96)	10,176.19 63,654.72	26,915.71 8,636.31
61915RBB1	417,777.63	¥0.	417,777.63	412,724.91	(5,052.72)	412,724.91	265,443.67
68383NCA9	1,039,574.95	377	1,039,574.95	1,031,121.54	(8,453.41)	1,031,121.54	733,661.47
68383NCU5 68383NDT7	570,893.02 828,438.23	+10 27	570,893.02 828,438.23	566,079.73 818,837.06	(4,813.29) (9,601.17)	566,079.73 818,837.06	395,295.29 475,707.99
68402CAC8	85,817.58	¥17	85,817.58	86,073.45	255.87	86,073.45	82,390.51
74927WAM6	3,847.31	177	3,847.31	77.55	(3,769.76)	77.55	1,061.62
74927XAM4	1,137.92	<u> </u>	1,137.92 422,736.51	515.50 416,256.92	(622.42) (6,479.59)	515.50 416,256.92	9.73 378,503.80
76110GV40 76110GZR5	422,736.51 414,287.95	277 470	414,287.95	400,662.50	(13,625.45)	400,662.50	378,503.80
76110H4M8	48,759.89	145 277	48,759.89	50,023.94	1,264.05	50,023.94	66,528.91
76110HKX6	292,560.68	<u> </u>	292,560.68	292,550.06	(10.62)	292,550.06	704,984.61
76110HKY4 761118FM5	19,962.22 1,228,393.01	2// ¥%	19,962.22 1,228,393.01	22,049.68 1,210,782.34	2,087.46 (17,610.67)	22,049.68 1,210,782.34	85,676.00 1,035,287.27
761118KU1	644,428.15	145 277	644,428.15	636,305,35	(8,122.80)	636,305.35	391,739.95
761118NIN4	702,942.79	10	702,942.79	692,968.23	(9,974.56)	692,968.23	438,002.28
761118RJ9 761118RM2	55,577.88 1,662,744.78	17	55,577.88 1,662,744.78	54,306.94 1,636,254.96	(1,270.94) (26,489.82)	54,306.94 1,636,254.96	32,214.78 973,392.36
79549AYA1	204,978.88	177	204,978.88	183,051.92	(21,926.96)	183,051.92	114,038.33
79549AYB9	27,453.04	÷0	27,453.04	20,338.16	(7,114.88)	20,338.16	25,663.93
863579DV7	126,126.20	10°	126,126.20	75,222.81	(50,903.39)	75,222.81	33,553.96
863579YR3 86358R3Q8	206,949.22 496,897.47	10 27	206,949.22 496,897.47	204,982.31 489,988.02	(1,966.91) (6,909.45)	204,982.31 489,988.02	149,532.44 311,715.31
86358RLG0	13,720,06	10	13,720.06	4,521.57	(9,198.49)	4,521.57	10,018.54
86358RUQ8	16,994.06	3 77	16,994.06	16,796.57	(197.49)	16,796.57	10,319.09
86359ACD3 86359ADN0	102,708.93 179,481.69	#30 277	102,708.93 179,481.69	77,097.69 129,465.58	(25,611.24) (50,016.11)	77,097.69 129,465.58	84,150.32 122,093.35
86359AEH2	42,339.08	10	42,339.08	12,394.30	(29,944.78)	12,394.30	9,462.33
86359ANH2	147,027.11	277	147,027.11	144,732.42	(2,294.69)	144,732.42	149,710.59
86359AXX6 86359AZE6	155,036.18	10	155,036.18	164,326.04	9,289.86	164,326.04	212,271.51
86359AZE6 86359BLB5	57,563.81 249,446.96	277 ¥70	57,563.81 249,446.96	57,500.56 242,675.32	(63.25) (6,771.64)	57,500.56 242,675.32	72,396.93 219,081.28
885220FS7	1,408,266.49	735 277	1,408,266.49	1,396,552.27	(11,714.22)	1,396,552.27	1,298,188.63
92922F4M7	449,868.41	10	449,868.41	446,082.64	(3,785.77)	446,082.64	349,065.85
92922F5T1 92922F7Q5	731,898.74 765,444.39	100 200	731,898.74 765,444.39	725,506.73 757,553.59	(6,392.01) (7,890.80)	725,506.73 757,553.59	553,092.95 563,814.18
92922FB72	165,657.88	100 100	165,657.88	164,134.90	(1,522.98)	164,134.90	109,599.29
92922FTJ7	151,121.91	¥0	151,121.91	146,562.07	(4,559.84)	146,562.07	116,381.07
92922FWU8	384,260.19	100	384,260.19	380,546.43	(3,713.76)	380,546.43	318,640.78
92922FZF8 92925CBB7	947,074.14 397,057.93	10 27	947,074.14 397,057.93	938,318.11 393,386.08	(8,756.03) (3,671.85)	938,318.11 393,386.08	685,144.48 275,544.91
939336U35	214,696.15	¥17	214,696.15	214,218.86	(477.29)	214,218.86	236,048.32

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
939336X65	\$ 1,776,756.21	\$ -	\$ 1,776,756.21	\$ 1,760,544.73	\$ (16,211.48)	\$ 1,760,544.73	\$ 1,294,401.15
939336Z48	767,275.83		767,275.83	765,792.90	(1,482.93)	765,792.90	700,489.33
93934FHC9	591,359.98	207	591,359.98	583,213.59	(8,146.39)	583,213.59	352,297.10
93934FJQ6	1,453,148.19	₹0	1,453,148,19	1,430,974.37	(22,173.82)	1,430,974.37	866,737.11
94983CAJ6	2,742,652.71	207	2,742,652.71	2,730,066.80	(12,585.91)	2,730,066.80	2,754,727.21
94983TAE0	1,232,994.96	₹Ú	1,232,994.96	1,204,350.63	(28,644.33)	1,204,350.63	1,163,830.13
94983YAQ2	689,664.33	207	689,664.33	673,406.09	(16,258.24)	673,406.09	626,731.98
94985JAG5	3,018,319.64	1 50	3,018,319.64	3,013,248.94	(5,070.70)	3,013,248.94	2,701,932.79
Totals	\$ 106,701,990.11	\$	\$ 106,701,990.11	\$ 104,920,573.41	\$ (1,781,416.70)	\$ 104,920,573.41	\$ 77,297,240.58

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
02660TGN7	\$ 894,724.12	\$	\$ 894,724.12	\$ 894,460.45	\$ (263.67)	\$ 894,460.45	\$ 557,893.56
02660XAD6	842,672.54	*1	842,672.54	822,336.60	(20,335.94)	822,336.60	532,487.74
040104QN4	534,299.01	277	534,299.01	521,259.73	(13,039,28)	521,259.73	456,581.44
05946XYP2	88,274.24	¥1(88,274.24	86,738.89	(1,535.35)	86,738.89	51,803.26
05948JAA0	34,253.69	100	34,253.69	33,736.33	(517.36)	33,736.33	24,794.48
05949AHG8	699,115.85	**	699,115.85	690,536.74	(8,579.11)	690,536.74	661,519.71
05949ALH1	286,839.66	127	286,839.66	282,565.88	(4,273.78)	282,565.88	262,117.28
05949AZG8	694,180.86	¥1(694,180.86	659,847.96	(34,332.90)	659,847.96	648,941.83
05950DAA8	1,464,712.25	277	1,464,712.25	1,432,826.37	(31,885.88)	1,432,826.37	1,172,497.67
06050HKX5	48,061.38	10	48,061.38	42,261.96	(5,799,42)	42,261.96	22,954.30
06050HKY3	29,998.32	177	29,998.32	1,200.35	(28,797.97)	1,200.35	9,502.72
06652DAA7	694,614.63	100	694,614.63	665,002.35	(29,612.28)	665,002.35	409,301.42
073854AB7	1,939,781.10	177	1,939,781.10	1,718,608.13	(221,172.97)	1,718,608.13	1,187,340.81
07386HMB4	298,554.25	¥0	298,554.25	281,529.08	(17,025.17)	281,529.08	260,845.85
07386HSP7	841,815.33	177	841,815.33	823,030.97	(18,784.36)	823,030.97	563,184.81
073879QF8	79,234.75	¥0	79,234.75	61,036.40	(18,198.35)	61,036.40	46,409.56
073879Z92	1,216,284.98	277	1,216,284.98	1,007,479.69	(208,805.29)	1,007,479.69	480,366.24
07820QAY1	1,807,421.41	¥1(1,807,421.41	1,710,534.09	(96,887.32)	1,710,534.09	1,186,850.72
12479DAC2	1,495,504.97	20	1,495,504.97	1,058,100.22	(437,404.75)	1,058,100.22	1,274,295.00
12629EAK1	169.71	***	169.71	95.25	(74.46)	95.25	838.02
12667GCB7	42,466.17	100	42,466.17	41,893.44	(572.73)	41,893.44	27,579.11
12667GME0	1,970,378.15	₩(1,970,378.15	1,915,325.05	(55,053.10)	1,915,325.05	1,104,590.99
12667GR62	848,831.08	127	848,831.08	814,709.59	(34,121.49)	814,709.59	511,990.51
12667GRW5	103,049.30	1	103,049.30	87,493.24	(15,556.06)	87,493.24	53,643.96
12667GS20	1,395,194.67	277	1,395,194.67	1,359,659.15	(35,535.52)	1,359,659.15	789,076.62
12667GWF6	893,208.08	100	893,208.08	853,382.18	(39,825.90)	853,382.18	426,674.72
12668ACG8	339,284.86	277	339,284.86	329,363.69	(9,921.17)	329,363.69	285,702.87
12668ACY9	50,028,38	₹0	50,028.38	49,390.51	(637.87)	49,390.51	38,994.10
12668ACZ6	407,473.07	177	407,473.07	405,895.25	(1,577.82)	405,895.25	258,634.99
12668AEV3	1,060,565.23	¥00	1,060,565.23	1,039,650.61	(20,914.62)	1,039,650.61	627,686.23
12668AGW9	93,339.21	277	93,339.21	89,212.31	(4,126.90)	89,212.31	59,133.72
12668AVP7	707,847.82	¥00	707,847.82	702,897.36	(4,950,46)	702,897.36	474,416.19
126694YM4	274,608.63	277	274,608.63	272,640.44	(1,968.19)	272,640.44	154,084.11
12669EH33	29,176.14	***	29,176.14	28,909.03	(267.11)	28,909.03	22,083.65
12669FKR3	35,510.45	277	35,510.45	35,346.32	(164.13)	35,346.32	30,721.31
12669FW82	122,839.35	***	122,839.35	117,876.40	(4,962.95)	117,876.40	85,139.38
12669FXR9	38,032.63	100	38,032.63	35,765.54	(2,267.09)	35,765.54	27,851.97
12669GKH3	1,576,760.29	¥ii	1,576,760.29	1,515,588.98	(61,171.31)	1,515,588.98	975,395.32
12669GRM5	582,441.67	12) 27)	582,441.67	568,961.25	(13,480.42)	568,961.25	337,944.34
12669GRQ6	1,545,620.68		1,545,620.68	1,503,728.58	(41,892.10)	1,503,728.58	975,815.80
		-					
12669GTV3	63,543.93	277	63,543.93	62,428.38	(1,115.55)	62,428.38	37,506.64
12669GUR0	470,798.93	10	470,798.93	463,381.46	(7,417.47)	463,381.46	280,483.96
161551FD3	152,636.41	277	152,636.41	151,801.34	(835.07)	151,801.34	130,316.43
17307GMQ8	2,547,764.08	10	2,547,764.08	2,504,324.06	(43,440.02)	2,504,324.06	2,496,982.40
17310UAE2	265.92	277	265.92	188.80	(77.12)	188.80	3,269.60
22540V3F7	545,074.09	10	545,074.09	165,856.34	(379,217.75)	165,856.34	308,726.34
22540VFZ0	185,092.35	277	185,092.35	176,634.59	(8,457.76)	176,634.59	158,088.35
22540VG71	11,097.06	¥1	11,097.06	10,386.64	(710.42)	10,386.64	9,084.40
22540VGA4	178,575.99	277	178,575.99	123,163.90	(55,412.09)	123,163.90	103,965.14
22540VQ70	213,811.18	***	213,811.18	193,480.74	(20,330.44)	193,480.74	125,101.93
22541NFL8	475,292.99	277	475,292.99	429,346.52	(45,946.47)	429,346.52	442,545.07
22541NTH2	12,037.93	¥1	12,037.93	2,049.21	(9,988.72)	2,049.21	6,937.94
22541Q4M1	195,066.10	10	195,066.10	39,729.11	(155,336.99)	39,729.11	124,543.08
22541QFK3	35,705.82	*11	35,705.82	13,858.62	(21,847.20)	13,858.62	22,276.16
22541QQR6	204,606.68	277	204,606.68	77,290.64	(127,316.04)	77,290.64	69,315.75
22541SFL7	9.58	1	9,58	0.64	(8.94)	0.64	4.40
22541SJV1	240,481.64	277	240,481.64	65,053.70	(175,427.94)	65,053.70	64,452.44
2254W0NK7	180,587.40	10	180,587.40	116,957.89	(63,629.51)	116,957.89	115,432.00
23245QAA7	231,620.76	277	231,620.76	228,240.76	(3,380.00)	228,240.76	148,515.83
23332UAC8	443,608,85	10	443,608.85	425,534.86	(18,073.99)	425,534.86	282,618.53
23332UAR5	1,494,547.41	47	1,494,547.41	1,394,744.90	(99,802.51)	1,394,744.90	886,781.58
23332UBG8	635,704.65	¥((635,704.65	635,215.47	(489.18)	635,215.47	383,891.67
23332UBV5	1,093,737.22	- 17	1,093,737.22	1,041,572.48	(52,164.74)	1,041,572.48	618,132.60
23332UCM4	82,685.47	¥ii.	82,685.47	79,581.75	(3,103.72)	79,581.75	52,404.91
23332UDU5	2,284,937.72	- IN 27	2,284,937.72	2,247,937.08	(37,000.64)	2,247,937.08	1,401,500.12
251510FB4	441,712.61	¥((441,712.61	434,301.58	(7,411.03)	434,301.58	337,930.20
201010F D4	491,712.61	£1.5	1,770,272.74	454,501.08	ر (۲,۹11.03)	454,501.08	337,830.20

2005F1246 9 656,083 9 1 9	CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
2005CAPE		\$ 595,960.83	\$	\$ 595,960.83	\$ 595,731.06		\$ 595,731.06	
20210000000000000000000000000000000000						(4.50-5.57		
SEMENDICAL SERVICE S								
2007/2006/2009 100.0016/20		100000000000000000000000000000000000000			100000000000000000000000000000000000000			
939397865	150000000000000000000000000000000000000				2.10222222			
28939FE64								
MORPHAN 100,472								
HIMPPADE 100,4604			190					
HISPHICO			¥ii(
HIRPFAPE	41161PHC0	777,691.75	20			(27,689.96)	750,001.79	486,407.48
HISPPONDS	41161PHU0	640,052.60	¥00	640,052.60	621,194.99	(18,857.61)	621,194.99	351,742.03
HISPPICOD			277					
HISPITUS								
HISPHYRIS								11.000000000000000000000000000000000000
437936AP2 3444.684.03	100200000000000000000000000000000000000					1		
4779EELS								
46254MAG 102,0012 102,0012 102,0012 102,0013								
46294M/90								
4625HANGE			15					
48254MORD			¥00					
46254MOF3 342,78147 . 342,593.23 [278.44] 342,593.23 [278.44] 342,593.23 [278.45] 342,593.23 [278.45] 342,593.24 [378.45] 342,								
46254MPPS	45254NKF3	342,781.47	₹()	342,781.47	342,503.23	(278.24)	342,503.23	225,429.75
46254PPG6			277					
46254NPGS 42,297.94								
46254ThW7. 46,94122 . 46,94122 . 24,240.03 [24,38113] 512,946.47 [313.029] 512,946.47 [313.02								
46284TRWT 46,84122 - 46,94122 22,460.09 (2,381) 22,460.09 18,030.07 (25.00 686 6254TRWT 480,050.00 - 446,050.00 44,062.60 (4,972.50) 443,062.50 (23.00 686 6254TRWT 480,050.00 - 446,050.00 445,062.60 (4,972.50) 443,062.50 (23.00 686 6254TRWT 480,050.00 - 446,050.00 445,062.60 (4,972.50) 443,062.50 (23.00 686 6254TRWT 480,050.00 - 446,050.00 445,062.60 (4,972.50) 443,062.50 (23.00 686 6254TRWT 655,062.60 (23.00 686 6254TRWT 655,062.								
46294TEMM								
4626915M7								
46560LCN7								
45660LVW 3,09,247,70								
48660LVS 247,883.32								
48680LVD7 287,622.82 - 287,822.82 283,933.56 [64,242.92.6] 263,935.86 282,932.97 45860LVD7 315,078.91 - 315,078.91 303,930.12 [69,445.9] 315,078.91 303,930.12 [69,445.9] 458,040.07 458,040.07 452,902.97 [05,445.9] 458,040.07 452,902.97 [05,445.9] 458,040.07 458,040.07 452,902.97 [05,445.9] 458,040.07 458,04			100					
458601/V3								
46660N2Y0								
46660NPH	45660N2J3	458,348,07	¥3(458,348.07	422,902.97	(35,445.10)	422,902.97	309,786.26
48660NMM6	45660N2Y0	150,509.81	277	150,509.81	145,795,56	(4,714.25)	145,795.56	97,966.94
48660NIPBG 416,177.6			1 0					
48660N359	13 C F F F T 1 S T S T S T S T S T S T S T S T S T		277					
							1,000,000,000,000	
48660NT66								
456812AC4								
46667VAAB 475.464.11 423.677.81 11.026.301 423.677.81 425.677.82 466527VAB 465627VAB 465627VAB 465627VAB 465627VAB 465627VAB 465627VAB 466627VAB 4			20	2				
486277M28		12.615.532.75		30.015.00.00.00	5,510,5,5335	1005055553	24.518.4.500	1,03153,000
46627MCBQ9								
\$2524\rangle	46627MBQ9		277		830,538.92		830,538.92	
550273AA1	46627MCS4	613,220,93	₩(613,220.93	588,679.64	(24,541.29)	588,679.64	464,239.68
1556433FPE	52524YAF0		277	1,288,116.25	1,287,722.66	(393.59)	1,287,722.66	719,372.78
576433G42 440.467.13 - 440.467.13 422,533.62 (7,933.51) 422,533.62 258,601.02 576433GW0 95,224.25 - 95,224.25 - 95,224.25 102,934.22 102,934.92 (18,912.33) 100,334.92 112,587.22 576433NHB 139,220.04 - 139,320.04 138,132.40 (18,764) 138,132.40 188,132.40 88,89124 576433NHB 139,320.04 - 139,320.04 115,152.23 19,549.25 115,522.33 17,202.04 88,89124 59020UNIZ4 160,391.85 - 160,391.85 150,391.85 159,844.74 (11,471)1 159,844.74 159,942.74 159,942.74 159,942.74 159,942.74 159,944.74		0.000.000.000.0000.0000	* 55					
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79549AYA1 246,017.91 - 246,017.91 211,496.38 (34,521.53) 211,496.38 114,881.58 79549AYB9 48,218.19 - 48,218.19 29,828.82 (18,389.37) 29,828.82 25,987.52 81744FDK0 790,998.13 - 790,998.13 783,592.24 (7,405.89) 783,592.24 707,589.01 863579YR3 226,457.49 - 226,457.49 217,888.63 (8,568.86) 217,888.63 161,009.51 86358RLG0 42,477.75 - 42,477.75 17,498.96 (24,978.79) 17,498.96 19,500.65 86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92	761118RM2	1,795,367.21	€ 0		1,702,558.95		1,702,558.95	
79549AYB9 48,218.19 - 48,218.19 29,828.82 (18,389.37) 29,828.82 25,987.52 81744FDK0 790,998.13 - 790,998.13 783,592.24 (7,405.89) 783,592.24 707,569.01 863579YR3 226,457.49 - 226,457.49 217,888.63 (8,568.86) 217,888.63 161,009.51 86358RLG0 42,477.75 - 42,477.75 17,498.96 (24,978.79) 17,498.96 19,500.65 86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92			277					
81744FDK0 790,998.13 - 790,998.13 783,592.24 (7,405.89) 783,592.24 707,569.01 863579YR3 226,457.49 - 226,457.49 217,888.63 (8,568.86) 217,888.63 161,009.51 96358RLG0 42,477.75 - 42,477.75 17,498.96 (24,978.79) 17,498.96 19,500.65 86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92			10					
863579YR3 226,457.49 - 226,457.49 217,888.63 (8,568.86) 217,888.63 161,009.51 86358RLG0 42,477.75 - 42,477.75 17,498.96 (24,978.79) 17,498.96 19,500.65 86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92								
86358RLG0 42,477.75 - 42,477.75 17,498.96 (24,978.79) 17,498.96 19,500.65 86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92	X1102 17 02 02 02 02 02 02 02 02 02 02 02 02 02							
86358RSJ7 8,448.24 - 8,448.24 338.06 (8,110.18) 338.06 2,644.92								
		7.0.00 (2.0.00)						
86359ADN0 184,431.29 - 184,431.29 179,330.84 (5,100.45) 179,330.84 59,057.89	86358HSJ7 86359ADN0							

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
86359ANH2	\$ 157,196.10	\$	\$ 157,196.10	\$ 152,925.20	\$ (4,270.90)	\$ 152,925.20	\$ 119,627.22
86359AXX6	380,166.25	÷((380,166.25	185,895.53	(194,270.72)	185,895.53	326,610.45
86359AZE6	114,457.50	207	114,457.50	58,216.28	(56,241.22)	58,216.28	87,712.76
87222EAJ7	3,160,99	*0	3,160.99	2,074.02	(1,086.97)	2,074.02	7,463.98
885220FS7	1,482,771.62	177	1,482,771.62	1,462,110.35	(20,661.27)	1,462,110.35	1,280,226.63
929227XH4	89,398.20	₹i(89,398.20	29,483.72	(59,914.48)	29,483.72	83,894.49
92922F4M7	461,867.25	207	461,867.25	460,399.66	(1,467.59)	460,399.66	357,043.44
92922F5T1	754,449.65	₹0	754,449.65	751,621.73	(2,827.92)	751,621.73	578,679.81
92922F7Q5	811,725.75	207	811,725.75	787,474.51	(24,251.24)	787,474.51	578,388.81
92922FB72	174,033.89	₹Ú	174,033.89	171,521.41	(2,512.48)	171,521.41	109,769.44
92922FD21	37,049.05	207	37,049.05	36,967.94	(81.11)	36,967.94	28,291.29
92922FD47	1,562,212.41	10	1,562,212.41	1,532,338.45	(29,873.96)	1,532,338.45	1,128,201.83
92922FJ25	870,672.48	207	870,672.48	869,364.12	(1,308.36)	869,364.12	661,937.46
92922FTJ7	164,008,83	***	164,008.83	155,371.71	(8,637.12)	155,371.71	111,988.78
92922FWU8	406,061.49	207	406,061.49	395,865.69	(10,195.80)	395,865.69	267,934,37
92922FZF8	1,003,789.34	10	1,003,789.34	983,272.60	(20,516.74)	983,272.60	686,759.77
92925CBB7	414,114.78	207	414,114.78	408,734.53	(5,380.25)	408,734.53	286,656.08
92926SAE6	135,399.33	***	135,399.33	132,953.53	(2,445.80)	132,953.53	108,380.51
939336U35	241,906.76	207	241,906.76	227,212.63	(14,694.13)	227,212.63	228,143.69
939336X65	1,868,737.75	10	1,868,737.75	1,820,962.49	(47,775,26)	1,820,962.49	1,304,679.81
93934FHC9	613,357.14	207	613,357.14	600,364.66	(12,992.48)	600,364.66	368,478.47
93934FJQ6	1,509,523.62	*0	1,509,523.62	1,488,706.67	(20,816.95)	1,488,706.67	890,797.79
94983CAJ6	2,959,095.05	20	2,959,095.05	2,858,507.34	(100,587.71)	2,858,507.34	2,845,443.88
94983EAH6	2,117,761.57	¥0)	2,117,761.57	2,097,519.45	(20,242.12)	2,097,519.45	1,736,895.60
94983TAE0	1,308,145.55	277	1,308,145.55	1,298,811.22	(9,334.33)	1,298,811.22	1,174,715.97
94983YAQ2	742,851.35	₹30	742,851.35	696,119.07	(46,732.28)	696,119.07	634,009.66
L26479NN8	139,029.94	e- 27	139,029.94	21,389.22	(117,640.72)	21,389.22	281,757.06
Totals	\$ 117,247,144.97	\$.	\$ 117,247,144.97	\$ 110,848,178.13	\$ (6,398,966.84)	\$ 110,848,178.13	\$ 81,512,592.53

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	\$ 40,979.60	\$ -	\$ 40,979.60	\$ 41,617.12	\$ 637.52	\$ 41,617.12	\$ 41,150.00
004375CT6	547,210.37	÷1(547,210.37	498,408.11	(48,802.26)	498,408.11	275,971.09
00442GAD2	124,301.94	207	124,301.94	126,826.06	2,524.12	126,826.06	117,112.92
00442KAD3	136,394.66	¥00	136,394.66	132,240.00	(4,154.66)	132,240.00	100,198.47
007037BK9	23,616.73	207	23,616.73	47,532.66	23,915.93	47,532.66	47,927.40
02146YAD8	315,621.69	¥30	315,621.69	311,787.94	(3,833.75)	311,787.94	200,548.08
02147DAV3	44,503.08	207	44,503.08	41,864.87	(2,638.21)	41,864.87	40,283.32
02150MAB1	2,211,085.86	₹i(2,211,085.86	2,150,068.80	(61,017.06)	2,150,068.80	1,454,018.37
02660CAH3	22,333.30	277	22,333.30	10,209.90	(12,123.40)	10,209.90	7,276.30
02660TGN7	950,273.39	¥30	950,273.39	951,274.79	1,001.40	951,274.79	535,155.85
02660THL0	70,867.66	207	70,867.66	67,489.03	(3,378.63)	67,489.03	44,216.36
02660THT3	27,402.01	¥30	27,402.01	27,150.72	(251.29)	27,150.72	20,664.10
040104QN4	599,592.01	207	599,592.01	573,649.09	(25,942.92)	573,649.09	479,330.60
040104RV5	352,293.10	₹0	352,293.10	340,425.92	(11,867.18)	340,425.92	241,385.65
040104TG6	50,917.69	207	50,917.69	49,146.24	(1,771.45)	49,146.24	32,967.40
05948XR52	190,140.52	¥30	190,140.52	36,617.44	(153,523.08)	36,617.44	75,369.15
05948XVH1	203,010.15	20	203,010.15	41,498.42	(161,511.73)	41,498.42	71,690.11
05948XVJ7	193,850,33	- 100 - 100	193,850.33	13,080.33	(180,770.00)	13,080.33	43,059.13
05949ALH1	299,434.57	277	299,434.57	293,306.58	(6,127.99)	293,306.58	265,812.46
05949AZG8	796,554.20	₹00	796,554.20	795,049.99	(1,504.21)	795,049.99	680,837.72
05950DAA8	1,480,343.49	207	1,480,343,49	1,475,039.67	(5,303.82)	1,475,039.67	1,131,160.60
07325VAG9	69,399.67	₹i(69,399.67	70,753.49	1,353.82	70,753.49	61,203.01
07384YNJ1	337,698.04	207	337,698.04	313,676.87	(24,021.17)	313,676.87	324,940.40
073852AD7	78,094.81	₹0	78,094.81	70,170.00	(7,924.81)	70,170.00	38,460.00
07386HCP4	48,187.18	20	48,187.18	10,300.87	(37,886.31)	10,300.87	18,237.81
07386HEN7	46,376.00	₹0)	46,376.00	4,829.68	(41,546.32)	4,829.68	9,786.95
073879QF8	82,618.55	207	82,618.55	83,465.32	846.77	83,465.32	47,359.15
073879Z92	1,225,813.23	₹ 0	1,225,813.23	1,195,468.49	(30,344.74)	1,195,468.49	396,491.48
07389VAA5	140,629.30	277	140,629.30	139,836.18	(793.12)	139,836.18	132,044.40
07400XAB4	400,011.07	¥0.	400,011.07	381,010.00	(19,001.07)	381,010.00	190,227.80
07401EAA7	452,576.73	177	452,576.73	443,373.16	(9,203.57)	443,373.16	290,753.13
07820QAY1	1,872,110.56	₹00	1,872,110.56	1,860,426.29	(11,684.27)	1,860,426.29	1,199,370.05
1248MEAE9	150,341.12	277	150,341.12	133,400.00	(16,941.12)	133,400.00	125,024.53
1248MEAG4	61,812.23	1 00	61,812.23	58,230.00	(3,582.23)	58,230.00	54,152.93
1248RHAD9	199,354.43	277	199,354.43	188,790.00	(10,564.43)	188,790.00	115,370.36
12498NAB9	251,714.06	+00	251,714.06	252,435.66	721.60	252,435.66	198,490.59
12567AAF4	103,440.32	277	103,440.32	102,681.23	(759.09)	102,681.23	97,263.92
12629EAK1	868,20	1 00	868.20	417.08	(451.12)	417.08	2,288.04
12638PAL3	75.64	277	75.64	63.55	(12.09)	63.55	552,55
126670WT1	637,710.20	+00	637,710.20	637,955.39	245.19	637,955.39	499,837.69
12667GR62	889,858.09	277	889,858.09	884,387.20	(5,470.89)	884,387.20	520,733,71
12667GRW5	109,617.88	100	109,617.88	109,288.82	(329.06)	109,288.82	55,210.85
12667GS20	1,425,278.13	177	1,425,278.13	1,429,564.51	4,286.38	1,429,564.51	803,494.81
12667GWF6	915,258.16	÷0	915,258,16	909,929.03	(5,329.13)	909,929.03	470,125.53
12668A3Q6	679,661.94	177	679,661.94	677,855.31	(1,806.63)	677,855.31	249,477.79
12668A4B8	1,064,455.32	10	1,064,455.32	1,045,396.78	(19,058.54)	1,045,396.78	555,928.99
12668ACZ6	416,940.36	277	416,940.36	415,456.05	(1,484.31)	415,456.05	248,688.79
12668AEV3	1,094,281.53	10	1,094,281.53	1,088,596.67	(5,684.86)	1,088,596.67	634,375.32
12668APF6	25,374.23	207	25,374.23	20,727.64	(4,646.59)	20,727.64	32,296.98

SMERGER SAMPLES SAMP	CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
DESPITAT			\$ 1					
DESIGNATION								
DESIGNOPHY 12,550.0 32,550.						A //		
16889778								
DESIGNATION								
INSERTION 4-96-91								987,642.54
DESIGNATION CHARGE CHARG	12669GRM5	558,473.82	1 5)	558,473.82	607,659.45	49,185.63	607,659.45	341,117.44
INSERTING 480,5763	12669GRQ6	1,674,000.21	277	1,674,000.21	1,621,720.68	(52,279.53)	1,621,720.68	988,505.91
DESIGNATION C. C. C. C. C. C. C. C								35,498.14
TRIBUNALE				Q		-	1. 1.0.0 (10.0) (10.0)	
2540987		A1500 L 15100 A1500				1	(6.0315.5.5.5.505.5.)	
25514MM								
25441_APA								
25440765								
2554/00/10								9,479.54
22444ABF	2254W0KK0		¥00		1,843.85		1,843.85	24,335.51
22494AAD	23243AAD8	115,345.80	277	115,345.80	114,400.32	(945,48)	114,400.32	69,317.05
20246A-A0			1 55					33,922.00
25330LCMM								
2850FADI			150				1,000,000	
S0050FDRA2							10 2030000000000000000000000000000000000	
20050FEPAC								
20050EGNP								
200519702								37,939.89
200910287	170001000000000000000000000000000000000		100					728,013.58
93729RAEB		1,393,975.08	277	1,393,975.08	1,386,720.00	(7,255.08)		1,194,100.16
SECURIORS SISTAIRS								2,165,166.17
S624EDC24								
36247AC9								
362497AC9	170000000000000000000000000000000000000							
\$2490.ADT			- 100					
395998AA0			÷0.					136,162.00
40430HED	39538RBB4	1,330,292.00	177	1,330,292.00	1,328,363.57	(1,928.43)	1,328,363.57	745,782.44
40430FH-FI			¥00					315,164.29
40400ABS								12,417.00
4043HAF4								
494318.AED							55455655	
HISPH-86								
HISPHO								
HISPHPHO						1000000		514,816.60
HISPMOS	41161PHU0	650,354.45	1 55		647,115.15	(3,239.30)	647,115.15	396,578.01
#HBIFFQU			177					1,011,354.71
HISPITAIS		120000000000000000000000000000000000000						1,439,167.38
#HISPWES 70,718.91 - 710,778.91 706,019.06 (4.689.85) 706,019.06 396,8218.4 1184,426.85 1,418,508.13 1 4,419,508.13 1,335,718.8 125,336.45 1,333,571.88 710,171.8 47739EAP2 3,520,348.31 - 3,520,348.31 3,54,276.79 (6,07152) 3,914,276.79 1,979,33.44 47739EBJ5 903,871.0 - 903,871.0 902,030.34 (1,156.76) 302,030.34 446,6501.4 124,735.4 124								
HIBHLABS	100000000000000000000000000000000000000							
49739EAP2 3,520,348.31 - 3,520,348.31 5,514,276.73 15,071.52 3,514,276.73 1,573,133.44 1,573,054.55 903,187.10 - 903,187.10 902,020.34 (1,587.65 902,020.34 646,560.85 1,573,054.55 1,575,054.55 1,57								
49739EBJ5 903,187.10 903,187.10 902,030.34 (1,156.76) 902,030.34 646,560.18 45254NIPR								1,979,133.42
#8254NIPA9 1510,579.29 1510,579.29 1510,579.68 156.61 1510,519.68 972,265.55 #8254NIPG6 47,773.28 47,761.59 47,461.54 (311.74) 47,461.54 26,146.64 #8254NIPG5 551,0150 551,0150 551,0150 50,155.09 53.59 531,655.09 303,822.33 #8254TSM7 467,264.14 467,264.14 463,767.82 (3,476.22) 463,767.82 189,877.32 #8256LICH1 8,621.76 8,621.76 8,621.76 224.77 (3,971.9) 224.57 443.13 #856BOLICH1 7,297.70 7,297.70 3,543.86 3,753.84 3,543.86 5,889.55 #856BOLICH1 7,297.70 7,297.70 3,543.86 3,753.84 3,543.86 5,889.55 #856BOLICH1 7,297.70 7,297.70 3,543.86 3,753.84 3,543.86 5,889.55 #856BOLIVG8 2,68,591.76 268,591.76 254,314.76 (14,277.00) 254,314.76 145,509.86 #856BOLIVG7 294,766.76 294,766.76 294,766.76 292,213.95 3,427.19 293,213.95 244,200.84 #856BOLIVG7 294,766.76 294,766.76 293,213.95 3,427.19 293,213.95 244,200.84 #856BOLIVG7 294,766.76 294,766.76 294,766.76 295,713.84 (14,971.97) 333,548.89 180,018.39 #856BOLIVG7 294,766.76 294,766.76 295,713.84 (14,971.97) 333,548.89 180,018.39 #856BOLIVG7 294,766.76 294,766.76 295,713.84 41,971.97 239,213.95 244,200.84 #856BOLIVG7 294,766.76 294,766.76 295,713.84 295,713.85 295,713.85 #856BOLIVG7 294,766.76 294,766.76 295,713.84 #85BOLIVGRA 294,766.76 294,766.76 295,713.84 #856BOLIVG7	43739EBJ5	903,187.10	1 5(903,187.10	902,030.34	(1,156.76)	902,030.34	646,560.15
## ## ## ## ## ## ## #			37 j					1,214,860.42
#5254NPU5								
45254TSM7	10.04.00.9.10.10.10.00.00.00.00.00.00.00.00.00.00.							
\$4560LGX		100 000 000 000 000 000 000 000 000 000				2-1-1-1		
45660LVB 3,083.52 - 3,083.52 2,362.42 (721.10) 2,362.42 3,409.33 45660LVB 268,591.76 - 268,591.76 254,314.76 (14,277.00) 254,314.76 415,509.83 45660LVD7 294,786.76 - 294,286.89 -								5,888.58
45660LW96 268,591.76 268,591.76 254,314.76 (14,277.00) 254,314.76 145,509.85 45660LWD7 294,786.76 294,786.76 298,213.95 3,427.19 298,213.95 246,260.86 45660LWD7 394,526.86 364,526.86 394,526.88 (14,371.97) 339,554.89 180,018.3 45660N5H4 673,093.50 673,093.50 659,474.26 (13,619.24) 659,474.26 438,341.00 45660NFB3 461,814.48 412,099.93 (39,904.55) 421,099.93 242,336.66 45667WAC2 13,433.09 18,343.09 27,484.55 8,141.66 27,484.55 22,564.83 466247XE8 673,546.81 673,546.81 672,871.06 (675,75) 672,871.06 440,400.81 466286B44 56.70 56.70 56.70 40.00 (16.70) 40.00 89.22 426,264.65 436,240.10 431,000.91								3,409.33
45660LYW3 354,526.86 - 354,526.86 339,554.89 (14,971.97) 339,554.89 180,018.9 45660N5H4 673,093.50 - 673,093.50 659,474.26 (13,619.24) 659,474.26 438,341.00 45660NFB3 461,814.88 - 461,814.48 421,909.93 (39,904.55) 421,909.93 242,336.66 45667WAA6 451,021.01 - 451,021.01 455,855.38 4,834.37 455,855.38 260,733.44 45667WAC2 19,343.09 - 19,343.09 27,484.55 8,141.66 27,484.55 22,564.83 466247YE8 673,546.81 - 673,546.81 672,871.06 (675,75) 672,871.06 440,480.83 46628CBS8 84,419.53 - 84,419.53 83,142.14 (12,77.39) 83,142.14 129,547.16 46628CBS8 84,419.53 - 56,70 - 40.00 (16,70) 40.00 89,22 525226ALO 52,869.83 - 52,869.83 49,830.00 (30,393.83) 49,830.00 55,850.70 525229AG5 78,318.03 - 78,318.03 67,660.00 (10,658.03) 67,660.00 55,82,72 52524YAG4 1,431,560.26 - 1,431,560.26 14,25,789.45 (5,770.81) 1,425,789.45 888,776.16 52524YAF0 1,330,313.66 - 1,330,313.66 1,323,958.37 (6,355.29) 1,323,958.37 718,348.63 576433GW0 129,899.92 - 129,899.92 95,595.91 (34,304.01) 95,595.91 32,822.87 576444AA1 (27.38) - (2		268,591.76	277	268,591.76	254,314.76	(14,277.00)	254,314.76	145,509.89
45660N5H4 673,093.50 - 673,093.50 653,474.26 (13,619.24) 659,474.26 438,341.00 45660NFB3 461,814.48 - 461,814.48 421,909.93 (39,904.55) 421,909.93 242,336.68 45667WAA6 451,021.01 - 451,021.01 455,855.38 4,834.37 455,855.38 280,733.44 45667WAC2 19,343.09 - 19,343.09 27,484.55 8,141.46 27,494.55 22,564.83 46626CBS8 673,546.81 - 673,546.81 672,871.06 (675,75) 672,871.06 440,490.81 46626CBS8 84,419.53 - 84,119.53 83,142.14 (12,77.39) 83,142.14 129,547.06 46628CBS8 84,419.53 - 84,119.53 83,142.14 (12,77.39) 83,142.14 129,547.06 46628CBS8 84,419.53 - 84,119.53 83,142.14 12,277.39) 83,142.14 12,277.39) 83,142.14 12,277.39) 83,142.14 12,277.39) 83,142.14 12,277.39) 83,142.14 12,277.								246,260.88
45660NRB3 461,814.48 - 461,814.48 421,909.93 (39,904.55) 421,909.93 242,336.66 45667WAAS 451,021.01 - 451,021.01 455,855.38 4,834.37 455,855.38 260,733.44 45667WAC2 19,343.09 - 19,343.09 27,484.55 8,141.46 27,484.55 22,564.83 673,546.81 673,546.81 672,871.06 (675.75) 672,871.06 440,480.84 46626CBS8 84,419.53 - 81,419.53 83,142.14 (1,277.39) 83,142.14 129,547.10 46628CBS8.41 56.70 - 56.70 40.00 (16,70) 40.00 89.22 525226AL0 52,869.83 - 52,869.83 49,830.00 (30,393.83) 49,830.00 55,862.73 52,869.83 49,830.00 (10,588.03) 67,660.00 55,362.72 525224AG4 1,431,560.26 1,431,560.26 1,425,789.45 (5,770.81) 1,425,789.45 868,776.85 52524YAG4 1,431,560.26 1,431,560.26 1,425,789.45 (5,770.81) 1,425,789.45 868,776.85 52524YAG4 1,431,								180,018.91
45667WAA6 451,021.01 - 451,021.01 455,855.38 4,834.37 455,855.38 260,733.44 45667WAC2 19,343.09 - 19,343.09 27,484.55 8,141.46 27,484.55 22,564.83 466247XE8 673,546.81 - 673,546.81 672,871.06 (675.75) 672,871.06 440,480.85 46626CBS8 84,419.53 - 84,419.53 83,142.14 (1,277.39) 83,142.14 129,547.16 46628GAH4 56.70 - 56.70 40.00 (16.70) 40.00 89,22 52522BAG5 78,318.03 - 78,318.03 67,660.00 (10,658.03) 67,660.00 55,889.76.16 52524YAG4 1,431,560.26 - 1,431,560.26 1,425,789.45 (5,770.81) 1,425,789.45 88,776.16 52524YAF0 1,330,313.66 - 1,330,313.66 1,330,313.66 1,323,958.37 (6,355.29) 1,323,958.37 718,348.63 576434APA 16,6758.86 - 166,758.86 155,795.41 (10,963.45) <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
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46626CBS8 84,419.53 - 84,419.53 83,142.14 (1,277.39) 83,142.14 129,547.10 466286AH4 56.70 - 56.70 40.00 (16.70) 40.00 83,22 525226AL0 52,869.83 - 52,869.83 49,830.00 (3,039.83) 49,830.00 5,568.27 525229AG5 78,318.03 - 78,318.03 67,660.00 (10,658.03) 67,660.00 55,382.72 52524YAG4 1,431,560.26 - 1,431,560.26 1,425,789.45 (5,770.81) 1,425,789.45 88,776.16 52524YAF0 1,330,313.66 - 1,330,313.66 1,323,958.37 (6,355.29) 1,323,958.37 718,348.65 576433FP6 166,758.86 - 166,758.86 155,795.41 (10,963.45) 155,795.41 47,122.46 576444AA1 (27.38) - 129,899.92 95,595.91 (34,304.01) 95,595.91 32,822.87 59024AB2 44,715.26 44,715.26 43,830.90 (884.36) 43,830.90 45,145.86 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>								
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525226AL0 52,869.83 - 52,869.83 49,830.00 (3,039.83) 49,830.00 55,665.00 525229AG5 78,318.03 - 78,318.03 67,660.00 (10,658.03) 67,660.00 55,382.72 52524VAG4 1,431,560.26 - 1,431,560.26 1,425,789.45 (6,770.81) 1,425,789.45 868,776.16 52524YAF0 1,330,313.66 - 1,330,313.66 1,323,958.37 (6,355.29) 1,323,958.37 718,348.65 576433FP6 166,758.86 - 166,758.86 155,795.41 (10,963.45) 155,795.41 47,122.46 576433GW0 129,899.92 - 129,899.92 95,595.91 (34,304.01) 95,595.91 32,822.81 576444AA1 (27.38) - (27.38) - 27.38 - - 590212AB2 44,715.26 - 44,715.26 43,830.90 (884.36) 43,830.90 45,145.86 59024UAB7 136,248.71 - 136,248.71 139,002.32 2,753.61 139,002.32 131,744.60								89.22
52524VAG4 1,431,560,26 - 1,431,560,26 1,425,789,45 (5,770,81) 1,425,789,45 868,776,16 52524YAF0 1,330,313,66 - 1,330,313,66 1,323,958,37 (6,355,29) 1,323,958,37 718,348,63 576433FP6 166,758,86 - 166,758,86 155,795,41 (10,963,45) 155,795,41 47,122,46 576433GW0 129,899,92 - 129,899,92 95,595,91 (34,304,01) 95,595,91 32,822,81 576444AA1 (27,38) - (27,38) - 27,38 - - 590212AB2 44,715,26 - 44,715,26 43,830,90 (884,36) 43,830,90 45,145,86 59024UAB7 136,248,71 - 136,248,71 139,002,32 2,753,81 139,002,32 131,744,86 61745IDQ9 199,522,46 199,522,46 197,919,71 (1,602,75) 197,919,71 167,749,72 61750FAE0 47,716,69 43,850,00 (3,866,69) 43,850,00 34,951,52 61753VAG7 17	525226AL0	52,869.83	277	52,869.83		(3,039.83)	49,830.00	5,565.00
52524YAF0 1,330,313.66 - 1,330,313.66 1,323,958.37 (6,355.29) 1,323,958.37 718,348.63 576433FP6 166,758.86 - 166,758.86 155,795.41 (10,963.45) 155,795.41 47,122.46 576433GW0 129,899.92 - 129,899.92 95,595.91 (34,304.01) 95,595.91 32,822.87 576444AA1 (27.38) - (27.38) - 27.38 -<								55,382.72
576433FP6 166,758.86 - 166,758.86 155,795.41 (10,963.45) 155,795.41 47,122.46 576433GW0 129,899.92 - 129,899.92 95,595.91 (34,304.01) 95,595.91 32,822.87 576444AA1 (27.38) - (27.38) - 27.38								868,776,15
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576444AA1 (27.38) - (27.38) -								
590212AB2 44,715.26 - 44,715.26 43,830.90 (884.36) 43,830.90 45,145.86 59024UAB7 136,248.71 - 136,248.71 139,002.32 2,753.61 139,002.32 131,744.60 61745IDQ9 199,522.46 - 199,522.46 197,919.71 (1,602.75) 197,919.71 167,749.72 61750FAE0 47,716.69 - 47,716.69 43,850.00 (3,866.69) 43,850.00 34,961.57 61751JAQ4 1,929.02 - 1,929.02 1,080.00 (849.02) 1,080.00 3,751.80 61753VAG7 171.19 - 171.19 120.00 (51.19) 120.00 405.73 61755FAE5 656.92 - 656.92 320.00 (336.92) 320.00 1,976.36 61915RBB1 455,534.41 - 455,534.41 451,268.11 (4,266.30) 451,268.11 288,568.67								
59024UAB7 136,248.71 - 136,248.71 139,002.32 2,753.61 139,002.32 131,744.60 617451DQ9 199,522.46 - 199,522.46 197,919.71 (1,602.75) 197,919.71 167,749.72 61750FAE0 47,716.69 - 47,716.69 43,850.00 (3,866.69) 43,850.00 34,961.57 61751JAQ4 1,929.02 - 1,929.02 1,080.00 (849.02) 1,080.00 3,751.80 61753VAG7 171.19 - 171.19 120.00 (51.19) 120.00 405.73 61755FAE5 656.92 - 656.92 320.00 (336.92) 320.00 1,976.36 61915RBB1 455,534.41 - 455,534.41 451,268.11 (4,266.30) 451,268.11 288,568.67					7,000,000,000,000			45,145.86
617451DQ9 199,522.46 - 199,522.46 197,919.71 (1,602.75) 197,919.71 167,749.72 61750FAE0 47,716.69 - 47,716.69 43,850.00 (3,866.69) 43,850.00 34,961.57 61751JAQ4 1,929.02 - 1,929.02 1,080.00 (849.02) 1,080.00 3,751.80 61753VAG7 171.19 - 171.19 120.00 (51.19) 120.00 405.73 61755FAE5 656.92 - 656.92 320.00 (336.92) 320.00 1,976.36 61915RBB1 455,534.41 - 455,534.41 451,268.11 (4,266.30) 451,268.11 288,568.67		136,248.71		136,248.71	139,002.32			131,744.60
61751JAQ4 1,929.02 - 1,929.02 1,080.00 (849.02) 1,080.00 3,751.80 61753VAG7 171.19 - 171.19 120.00 (51.19) 120.00 405.73 61755FAE5 656.92 - 656.92 320.00 (336.92) 320.00 1,976.36 61915RBB1 455,534.41 - 455,534.41 451,268.11 (4,266.30) 451,268.11 288,568.61	617451DQ9	199,522.46	1 0	199,522.46	197,919.71	(1,602.75)	197,919.71	167,749.72
61753VAG7 171.19 - 171.19 120.00 (51.19) 120.00 405.73 61755FAE5 656.92 - 656.92 320.00 (336.92) 320.00 1,976.36 61915RBB1 455,534.41 - 455,534.41 451,268.11 (4,266.30) 451,268.11 288,568.67			4W ;			4		34,961.57
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parameters temperature to 11 they below temperature temperature								101,801.43
CONTROL CONTRO	15.5 (C. C. C						1,000,000,000,000	506,496.40

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
65106FAB8	\$ 559,475.56	\$ -	\$ 559,475.56	\$ 539,684.72	\$ (19,790.84)	\$ 539,684.72	\$ 381,133.39
65106FAG7	21,383.20	¥1(21,383.20	11,100.00	(10,283.20)	11,100.00	37,644.36
65535VUS5	271,622.40	277	271,622.40	278,039.67	6,417.27	278,039.67	217,892.60
669884AF5	1,542.86	¥10	1,542.86	900.00	(642.86)	900.00	1,626.44
74922MAB7	168,040.38	27	168,040.38	177,534.78	9,494.40	177,534.78	103,548.11
74922MAC5	67,973.80	*0	67,973.80	67,393.37	(580.43)	67,393.37	40,310.37
74924YAH6	961.58	277	961.58	450.00	(511.58)	450.00	973.10
74951PBT4	362,965.75	¥00	362,965.75	190,917.07	(172,048.68)	190,917.07	219,714.77
74951PBV9	145,318.79	177	145,318.79	43,239.87	(102,078.92)	43,239.87	74,611.01
75114NAA2	1,414,024.73	¥00	1,414,024.73	1,421,777.52	7,752.79	1,421,777.52	803,856.66
75114NAB0	224,477.34	277	224,477.34	236,258.08	11,780.74	236,258.08	140,718.40
75970JAL0	10,485.15	1 0(10,485.15	8,340.00	(2,145.15)	8,340.00	15,783.00
75971EAK2	5,795.97	277	5,795.97	5,100.00	(695.97)	5,100.00	14,144.50
76110GJ85	664,062.51	¥00	664,062.51	629,831.11	(34,231.40)	629,831.11	526,056.81
76110H4M8	84,729.19	277	84,729.19	86,608.66	1,879.47	86,608.66	48,630.06
76110HKX6	1,271,222.16	¥5(1,271,222.16	996,875.80	(274,346.36)	996,875.80	704,594.43
76110HKY4	239,602.43	277	239,602.43	97,123.49	(142,478.94)	97,123.49	88,503.30
761118FM5	1,385,807.66	₹00	1,385,807.66	1,358,709.71	(27,097.95)	1,358,709.71	964,194.95
761118FQ6	(735,56)	277	(735.56)	93.28	828.84	93.28	111.26
761118NN4	770,909.92	₹0	770,909.92	766,503.27	(4,406.65)	766,503.27	448,944.27
761118RJ9	64,994.94	277	64,994.94	65,169.60	174.66	65,169.60	32,771.60
761118VP9	1,485,188,29	1 00	1,485,188.29	1,509,506.38	24,318.09	1,509,506.38	844,585.88
761118WS3	29.61	277	29.61	17.52	(12.09)	17.52	17.43
79549ASM2	85,161.38	¥10	85,161.38	86,686.89	1,525.51	86,686,89	57,903.29
79549AYA1	258,248.88	277	258,248.88	251,975.44	(6,273,44)	251,975.44	115,069.68
79549AYB9	57,530,44	¥0(57,530.44	49,428.31	(8,102.13)	49,428.31	25,701.01
81379EAA0	72,774.42	277	72,774.42	69,685.13	(3,089.29)	69,685.13	58,049.55
81879MAX7	5,200,94	¥00	5,200.94	3,120.00	(2,080.94)	3,120.00	5,685.12
84752CAE7	48,806.97	207	48,806.97	46,960.00	(1,846.97)	46,960.00	16,967.50
863579DV7	160,584.52	¥00	160,584.52	151,821.72	(8,762.80)	151,821.72	25,196.59
863579GG7	5,894.18	277	5,894.18	3,448.27	(2,445.91)	3,448.27	4,548.40
863579YR3	235,766.99	₹00	235,766,99	237,421.64	1,654.65	237,421.64	163,982.11
86358BAH5	602.33	277	602.33	400.00	(202.33)	400.00	638.83
86358RUR6	44,703.88	¥00	44,703.88	2,663.43	(42,040.45)	2,663.43	7,985.87
86359A6A6	1,018,886.48	177	1,018,886,48	448,965.43	(569,921.05)	448,965.43	710,679.87
86359ACD3	100,232.63	100	100,232.63	110,711.34	10,478.71	110,711.34	90,501.24
86359ACE1	34,079.33	277	34,079.33	22,911.25	(11,168.08)	22,911.25	40,028.47
86359AEH2	65,155.02	1 55	65,155.02	42,739.18	(22,415.84)	42,739.18	8,938.36
86359ANH2	165,678.06	277	165,678.06	164,308.64	(1,369.42)	164,308.64	124,618.05
86359AXX6	558,921.25	1 00	558,921.25	399,238.38	(159,682.87)	399,238.38	335,847.02
86359AZE6	187,375.97	177	187,375.97	114,300.01	(73,075.96)	114,300.01	87,364.26
86359BLS8	(262.45)	1 0	(262.45)	29,634.94	29,897.39	29,634.94	3,218.01
86363DAA9	1,219,188.22	277	1,219,188.22	1,212,309.13	(6,879.09)	1,212,309.13	655,517.72
86363HAB8	418,218.09	1 00	418,218.09	455,565.95	37,347.86	455,565.95	383,963.45
872227AM5	3,074.21	277	3,074.21	2,760.00	(314.21)	2,760.00	22,521.42
929227QB5	13,730.14	1 ((13,730,14	12,566.15	(1,163.99)	12,566.15	10,137.97
92922FZF8	1,046,583.58	277	1,046,583.58	1,039,976.45	(6,607.13)	1,039,976.45	708,528.28
92925CBB7	433,660.12	₹()	433,660.12	427,407.46	(6,252.66)	427,407.46	280,503.91
939335P90	3,416.50	277	3,416.50	621,71	(2,794.79)	621.71	2,633.01
9393363A9	17,295.29	10	17,295.29	15,570.67	(1,724.62)	15,570.67	16,304.41
9393365V1	39,236.11	277	39,236.11	38,320.15	(915.96)	38,320.15	32,715.36
939336X65	1,946,524.02	10	1,946,524.02	1,935,272.75	(11,251.27)	1,935,272.75	1,208,239.19
93934FJQ6	1,590,251.89	277	1,590,251.89	1,571,735.72	(18,516.17)	1,571,735.72	911,555.64
93934XAB9	276,681.58	10	276,681.58	273,634.88	(3,046.70)	273,634.88	274,930.53
93935AAE2	9,595.49	177	9,595.49	16,798.04	7,202.55	16,798.04	17,529.51
93936JAM4	685,62	10	685.62	217.25	(468.37)	217.25	9,276.07
9497EVAF2	1,020.53	177	1,020.53	625.00	(395.53)	625.00	1,081.40
94983TAE0	1,355,220.28	10	1,355,220.28	1,344,324.96	(10,895.32)	1,344,324.96	1,150,154.56
94983VAC9	3,705,240.67	277	3,705,240.67	3,574,832.45	(130,408.22)	3,574,832,45	3,471,148.94
94983YAQ2	768,030,08	10	768,030.08	760,604.69	(7,425.39)	760,604.69	618,929,41
Totals	\$ 94,759,892.12	\$	\$ 94,759,892.12	\$ 91,319,792.71	\$ (3,440,099.41)	\$ 91,319,792.71	\$ 61,154,481.79

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	\$ 54,515.28	\$ -	\$ 54,515.28	\$ 52,958.42	\$ (1,556.86)	\$ 52,958.42	\$ 45,425.70
004375CT6	413,257.00	143,038.74	556,295.74	551,600.42	(4,695.32)	551,600.42	438,691.19
00442GAD2	165,911.30	6,411.54	172,322.84	150,821.07	(21,501.77)	150,821.07	131,390.97
00442JAE4	372,629.91	127,056.82	499,686.73	410,412.04	(89,274.69)	410,412.04	274,323.84
00442KAD3	140,111.68	31,045.19	171,156.87	136,394.66	(34,762.21)	136,394.66	85,435.80
00442LAD1	161,945.11	(8,349.97)	153,595.14	116,372.93	(37,222.21)	116,372.93	90,557.07
007037BK9	90,478.99	15,050.75	105,529.74	57,392.97	(48,136.77)	57,392.97	42,996.75
01853GAB6	20,285.98	49,369.87	69,655.85	69,671.65	15.80	69,671.65	91,298.65
02146YAD8	376,334.05	(25,600.98)	350,733.07	321,951.81	(28,781.26)	321,951.81	179,696.62
02147CAA1	680,929.55	(46,338.88)	634,590.67	634,628.55	37.88	634,628.55	408,482.17
02147DAV3	54,628.32	11,425.10	66,053.42	54,854.60	(11,198.82)	54,854.60	37,815.84
02150MAB1	2,629,063.01	(314,613.70)	2,314,449.31	2,211,085.86	(103,363.45)	2,211,085.86	1,448,449.64
02660CAH3	16,685.05	8,426.36	25,111.41	25,120.83	9.42	25,120.83	8,429.97
02660TGN7	1,001,701.06	0.0000000000000000000000000000000000000	1,001,701.06	990,332.41	(11,368.65)	990,332.41	532,685.75
02660THL0	86,207.12	(11,367.10)	74,840.02	70,867.66	(3,972.36)	70,867.66	32,158.74
02660THT3	20,754.19	13,594.80	34,348.99	32,822.21	(1,526.78)	32,822.21	23,602.72
02660TJB0	3,544,620.35	(28,527.11)	3,516,093.24	3,472,228.57	(43,864.67)	3,472,228.57	1,667,846.99
02660XAD6	960,579.29	(24,217.55)	936,361.74	923,771.35	(12,590.39)	923,771.35	510,460.32
040104QN4	668,988.53	1	668,988.53	664,892.25	(4,096.28)	664,892.25	551,720.69

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
040104RV5	\$ 483,448.04	\$ (15,346.16)	\$ 468,101.88	\$ 393,008.81	\$ (75,093.07)	\$ 393,008.81	\$ 265,004.00
040104TG6	62,886.08	(337.46)	62,548.62	51,612.30	(10,936.32)	51,612.30	30,670.00
04544TAB7	122,227.14	(25,298.29)	96,928.85	96,928.86	0.01	96,928.86	112,263.31
05535DCF9	1,408,550.33	(153,637.19)	1,254,913.14	1,254,913.14		1,254,913.14	824,744.54
05615TAA0	1,251,756.54	(322,056.54)	929,700.00	929,700.00	22.00	929,700.00	270,000.00
05946XJW4	28,991.08	(20,058.90)	8,932.18	8,931.56	(0.62)	8,931,56	26,915.99
05946XYP2	99,778.65	25.054.22	99,778.65	92,984.42	(6,794.23)	92,984.42	54,111.63
05948XVJ7 05949AGR5	180,234.91	25,954.32	206,189.23	199,836.41	(6,352.82)	199,836.41	44,880.80
05949AHG8	356,453.17 788,513.13	¥87 ;	356,453.17 788,513.13	354,473.71 775,095.60	(1,979.46)	354,473.71 775,095.60	305,113.23 713,246.18
05949ALH1	320,448.10	10	320,448.10	317,165.50	(13,417.53) (3,282.60)	317,165.50	275,590.73
06050HKY3	18,948,66	11,378.92	30,327.58	30,060.24	(267.34)	30,060.24	9,656.59
06652DAA7	753,965.75	(23,536.55)	730,429.20	727,776.65	(2,652.55)	727,776.65	400,955.82
07325VAG9	85,707.72	(827.79)	84,879.93	74,701.24	(10,178.69)	74,701.24	54,845.39
07384MS60	1,332,896.89	(168,213.06)	1,164,683.83	1,160,669.74	(4,014.09)	1,160,669.74	976,483.63
07384MV33	7,286.37	19,293.52	26,579.89	27,669.23	1,089.34	27,669.23	30,540.45
073852AD7	140,492.11	(42,021.20)	98,470.91	78,094.81	(20,376.10)	78,094.81	52,794.00
073854AB7	1,934,118.95	216,402.41	2,150,521.36	1,888,178.10	[262,343.26]	1,888,178.10	1,276,348.54
073860AB4	105,506.59	629.97	106,136.56	95,352.53	(10,784.03)	95,352.53	69,566.40
07386HCP4	74,859.57	24,314,69	99,174.26	49,939.43	(49,234.83)	49,939.43	18,240.98
07386HEN7	39,866.89	12,709.94	52,576.83	49,696.37	(2,880.46)	49,696.37	10,721.71
07386HJL6	28,985.44	9,111.07	38,096.51	19,137.58	(18,958.93)	19,137.58	31,025.76
07386HSF9	81,735.99	1,810.74	83,546.73	33,711.61	(49,835.12)	33,711.61	44,137.99
07386HSP7	942,789.86	12	942,789.86	934,354.48	(8,435.38)	934,354.48	588,423.44
073879QF8	99,987.05	(7,445.86)	92,541.19	88,148.95	(4,392.24)	88,148.95	48,921.91
073879Z92	1,191,456.17	117,157.28	1,308,613.45	1,193,280.81	(115,332.64)	1,193,280.81	432,571.16
07389VAA5	177,709.30	(18,459.91)	159,249.39	151,211.91	(8,037.48)	151,211.91	140,511.33
07400XAB4	684,532.80	(252,846,68)	431,686.12	400,011.07	(31,675.05)	400,011.07	198,123.59
07401EAA7	554,695.88		554,695.88	480,476.44	(74,219.44)	480,476.44	309,258.89
07401LBA0	20,185.26	8,358.74	28,544.00	24,493,97	(4,050.03)	24,493,97	26,751.93
07401UAB9		31,134.23	31,134.23	· · · · · · · · · · · · · · · · · · ·	(31,134.23)		•
07820QAY1	1,963,634.93	(49,516.98)	1,914,117.95	1,904,440.30	(9,677.65)	1,904,440.30	1,197,167.12
1248MEAE9	220,336.10	(16,561.85)	203,774.25	150,341.12	(53,433.13)	150,341.12	129,009.18
1248MEAG4	67,036.31	9,018.31	76,054.62	61,812.23	(14,242.39)	61,812.23	51,782.11
1248MGAJ3	28,877.25	(624.46)	28,252.79	28,249.63	(3.16)	28,249.63	28,565.32
1248RHAD9	207,239.90	28,151.12	235,391.02	201,329.81	(34,061.21)	201,329.81	112,603.89
12498NAB9 12544WAK3	318,264.34 173,604.51	(3,676.97)	314,587.37 115,970.12	284,168.08	(30,419.29)	284,168.08 115,968.80	227,122.26
12567AAF4	79,672.66	(57,634.39) 28,121.33	107,793.99	115,968.80 108,663.62	(1.32) 869.63	108,663.62	169,083,23 121,121,24
12629EAK1	2,797.55	1,081.15	3,878.70	1,040.82	(2,837.88)	1,040.82	3,241.85
12629EAL9	528.25	150.99	679.24	83.75	(595.49)	83.75	192.86
12638PAL3	1,084.59	(31.35)	1,053.24	119.03	(934.21)	119.03	1,081.86
12666XAB3	291,010.99	(99,850.10)	191,160.89	173,742.87	(17,418.02)	173,742.87	189,430.15
126670HG6	1,068,437.13	(00,000.10)	1,068,437.13	1,068,809.40	372.27	1,068,809.40	1,152,077.25
126670TU2	18,522.46	(640.74)	17,881.72	17,144.66	(737.06)	17,144,66	15,102.50
126670WT1	718,557.40	(18,000.48)	700,556.92	683,269.36	(17,287.56)	683,269.36	508,547.03
12667FBJ3	387,471.34	79,391.48	466,862.82	388,882.28	(77,980.54)	388,882.28	256,899.47
12667G4D2	1,914.31	294.13	2,208.44	2,209.21	0.77	2,209.21	2,768.26
12667GME0	2,083,323.04	(32,858.17)	2,050,464.87	2,046,739.51	(3,725.36)	2,046,739.51	1,130,869.41
12667GR62	972,835.12	(53,475.59)	919,359.53	908,602.96	(10,756.57)	908,602.96	522,615.71
12667GRW5	125,700.05	(9,198.90)	116,501.15	112,897.07	(3,604.08)	112,897.07	38,316.40
12667GS20	1,539,084.67	(69,099,54)	1,469,985.13	1,463,724.61	(6,260.52)	1,463,724.61	838,604.56
12667GWF6	1,060,792.71	(76,779.08)	984,013.63	938,704.15	(45,309.48)	938,704.15	573,163.25
12668A3Q6	813,773.37	(89,306.50)	724,466.87	707,365.42	(17,101,45)	707,365.42	256,175.52
12668A4B8	1,173,181.75	(87,497.06)	1,085,684.69	1,085,684.69	34. Š. 10.	1,085,684.69	572,279.11
12668AAY1	26,733.77	1,660.84	28,394.61	28,422.56	27,95	28,422.56	45,938.83
12668ACG8	371,744.09	(11,387.44)	360,356.65	360,356.65		360,356.65	268,595.59
12668ACZ6	461,514.55	(17,831.21)	443,683.34	424,336.88	(19,346.46)	424,336.88	244,027.86
12668AEV3	1,235,535.99	(79,005.91)	1,156,530.08	1,121,588.22	(34,941.86)	1,121,588.22	666,244,56
12668AGW9	106,795.86	(6,538.02)	100,257.84	98,013.78	(2,244.06)	98,013.78	59,960.00
12668APF6	34,610.55	*	34,610.55	33,715.36	(895.19)	33,715.36	24,749.62
12668AVP7	783,640.11	(13,010.78)	770,629.33	764,084.31 25,770.01	(6,545.02)	764,084.31	418,174,97
12668BAU7	27,688.30	7,805.68	35,493.98	35,776.01 E 457.795.40	282.03 (E71.71E.9E)	35,776.01 E 457.795.40	44,378.57
12668BB77 12668BE33	6,292,480.46 2,830,867.14	(262,969.05)	6,029,511.41 2,830,867.14	5,457,795.46 2,684,874.97	(571,715.95) (145,992.17)	5,457,795.46 2,684,874.97	3,180,219.62 1,413,324.94
126694N46	2,830,867.14	*IT	2,830,867.14	2,684,874.97	(14,831.67)	2,684,874.97	1,413,324.94
12669FKR3	37,041.23	(1,191.43)	35,849.80	235,411.23 35,880.41	(14,831.67)	35,880.41	27,584.24
12669FP23	251,960.94	(3,202.57)	248,758.37	151,402.18	(97,356.19)	151,402.18	211,030.43
12669FP31	48,499.86	25,807.15	74,307.01	74,377.85	70.84	74,377.85	337,380.92
12669FVD2	128,612.03	(7,570.67)	121,041.36	118,511.48	(2,529.88)	118,511.48	106,225.96
12669FW82	130,972.73	(1,621.97)	129,350.76	128,448.73	(902.03)	128,448.73	87,663.44
12669GKH3	1,694,207.08	(33,426.70)	1,660,780.38	1,653,911.20	(6,869.18)	1,653,911.20	983,006.38
12669GRM5	708,888.31	(69,708.89)	639,179.42	636,739.30	(2,440.12)	636,739.30	322,764.42
12669GRQ6	1,887,708.26	(195,761.81)	1,691,946.45	1,691,953.69	7.24	1,691,953.69	847,064.30
12669GTV3	71,858.14	(100,101.01)	71,858.14	69,552.02	(2,306.12)	69,552.02	37,478.51
12669GUR0	518,734.65	15	518,734.65	495,443.84	(23,290.81)	495,443.84	285,295.56
14454AAB5	452,854.41	(5,094.20)	447,760.21	391,617.22	(56,142.99)	391,617.22	427,194.57
17307GMQ8	3,558,965.45	(208,750.54)	3,350,214.91	3,350,214.91	33.00	3,350,214.91	3,143,019.77
17307GPE2	2,579,304.52	(673,194.63)	1,906,109.89	1,906,109.90	0.01	1,906,109.90	1,707,691.50
17307GYD4	685,931.04	(7,691.78)	678,239.26	678,239.26		678,239.26	679,516.32
17309MAB9	1,220,291.19	(36,808.73)	1,183,482.46	1,009,809.45	(173,673.01)	1,009,809.45	843,312.31
17310UAE2	4,329.00	(2,342.82)	1,986.18	414.80	(1,571.38)	414.80	3,181.50
17311YAC7	195,148.24	37,554.10	232,702.34	184,426.74	(48,275.60)	184,426.74	130,178.83
17312TAH6	147,737.45	(17,664.95)	130,072.50	112,327.02	(17,745.48)	112,327.02	119,726.33
22540V3F7	448,029.34	138,974.78	587,004.12	583,731.67	(3,272.45)	583,731.67	120,335.00
22540VQ70	171,693.49	47,659.24	219,352.73	216,950.43	(2,402.30)	216,950.43	119,503.06
22541NBT5	169,068.20	69,318.56	238,386.76	223,551.63	(14,835.13)	223,551.63	135,225.73
22541NFL8	504,443.50	(12,411.75)	492,031.75	492,031.75	786000	492,031.75	226,203.78
22541Q4M1	134,083.80	127,760.05	261,843.85	258,057.88	(3,785.97)	258,057.88	125,050.36
22541QFK3	47,748.29	(10,961.51)	36,786.78	36,777.35	(9.43)	36,777.35	32,894.33

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
22541QJR4	\$ 92,649.14	\$ 75,601.74	\$ 168,250.88	\$ 161,597.92	\$ (6,652.96)	\$ 161,597.92	\$ 73,770.75
22541QV25	61,925.93	24,738.97	86,664.90	85,450.32	(1,214.58)	85,450.32	9,765.06
22541SFL7	13.60	(1.65)	11.95	1.08	(10.87)	1.08	7.96
22541SJV1	242,629.88	(131.75)	242,498.13	242,498.14	0.01	242,498.14	57,056.26
22541SRC4	127,179.80	27,319.23	154,499.03	154,499.03	•	154,499.03	112,613.74
225458RG5 2254W0KK0	12,330.53 35,543.14	(7,873.83) (28,364.77)	4,456.70 7,178.37	4,456.70 3,150.95	(4,027,42)	4,456.70 3,150.95	4,781.69 24,334.44
2254W0NK7	238,153.31	(24,730.22)	213,423.09	181,880.23	(31,542.86)	181,880.23	123,515.47
23243AAD8	142,285.97	(11,285.00)	131,000.97	117.626.53	(13,374.44)	117.626.53	67,569.78
23244LAB7	49,952.96	(8,058.36)	41,894.60	36,218.60	(5,676.00)	36,218.60	30,030.00
23245QAA7	256,660.16	(10,653.62)	246,006.54	242,634.57	(3,371.97)	242,634.57	135,703.64
23248AAJ0	142,350.62	(9,616.34)	132,734.28	118,302.25	(14,432.03)	118,302.25	97,176.55
23332UAC8	463,567.49	(122.33)	463,445.16	457,679.03	(5,766.13)	457,679.03	264,333.87
23332UBV5	1,262,475.20	(81,086.26)	1,181,388.94	1,181,388.94	55	1,181,388,94	729,993,97
23332UCM4	87,814.95	ograna dilina	87,814.95	85,834.49	(1,980.46)	85,834.49	53,585.69
23332UDU5	2,501,507.03	(71,848.28)	2,429,658.75	2,419,289.06	(10,369.69)	2,419,289,06	1,454,776.43
23332UFV1	146,162.66	(6,794.23)	139,368.43	139,368.43		139,368.43	76,733.07
25150PAD1	821.32	(408.37)	412.95	49.10	(363.85)	49.10	113.82
251510FB4	542,555.36	(13,837.33)	528,718.03	479,688.96	(49,029.07)	479,688.96	347,830.70
251510NC3 26410MAF7	1,080,338.82	694,279.91	1,774,618.73	1,771,649.87 450.112.10	(2,968.86)	1,771,649.87	366,862.10
26410WAD0	872,309.43 549,847.45	(459,593.15) 261,057,32	412,716.28 810,904.77	476,484.84	37,395.82 (334,419.93)	450,112.10 476,484.84	87,858.00 131,787.00
30247DAD3	33,623.21	261,001.32	33,623.21	27,394.41	(6,228.80)	27,394.41	16,394.00
316599AB5	32,110.48	20	32,110.48	31,122.12	(988.36)	31,122.12	30,141.46
318340AB2	48,931.70	5,605.92	54,537.62	53,911,36	(626.26)	53,911.36	20,656.88
32051DRA2	15,322.44	-	15,322.44	14,502.95	(819.49)	14,502.95	13,399.80
32051DV33	75,052.24	(4,364.38)	70,687.86	70,693.14	5.28	70,693.14	58,698.83
32051GBV6	50,608.95	N. 75000	50,608.95	49,241.70	(1,367.25)	49,241.70	64,090.77
32051GVN2	914,769.65	es con resident	914,769.65	907,582.45	(7,187.20)	907,582.45	863,077.80
32051GZS7	1,544,886.14	(98,988.56)	1,445,897.58	1,393,975.08	(51,922.50)	1,393,975.08	1,137,586.72
32056CAH2	3,023,067.64	(120,652.34)	2,902,415.30	2,883,821.15	(18,594.15)	2,883,821.15	2,206,993.85
35729RAE6	333,064.65	(5,793.83)	327,270.82	254,281.87	(72,988.95)	254,281.87	262,069.30
36228FU38	33,285.42	(5,847.24)	27,438.18	27,533.38	95.20	27,533.38	33,840.33
362334EB6	758,873.24	(24,723.78)	734,149.46	672,496.87	(61,652.59)	672,496.87	505,488.38
362334FS8	163,465.58	(5,732.51)	157,733.07	138,412.70	(19,320.37)	138,412.70	97,745.92
362341SG5	44,505.60	(8,727.89)	35,777.71	35,784.03	6.32	35,784.03	38,234.01
362341XE4 36242D3Z4	5,290,533.21	(238,997.73)	5,051,535.48	5,054,663.20	3,127.72	5,054,663.20	4,375,036.70
36242DBY8	12,459.03 173,113.42	2,473.10 (1,339.35)	14,932.13 171,774.07	7,190.72 171,787.34	(7,741.41) 13.27	7,190.72 171,787.34	4,748.70 178,563.25
36242DGA5	116,135,27	(35,879.07)	80.256.20	59,648.96	(20,607,24)	59,648.96	49,778.81
362437AC9	396,095,68	(30,013.01)	396,095.68	377,251.68	(18,844.00)	377,251.68	300,016.98
36244LAA1	79,264.96	(961.77)	78,303.19	74,098.16	(4,205.03)	74,098.16	64,696,01
362480AD7	339,085.35	(35,158.04)	303,927.31	275,869.40	(28,057.91)	275,869.40	174,966.30
39538RAB5	1,638,931.98	(27,048.94)	1,611,883.04	1,611,883.04	377000000	1,611,883.04	834,667.08
39538RBB4	1,427,169.92		1,427,169.92	1,384,633.77	(42,536.15)	1,384,633.77	748,758.68
39538WFH6	840,832.57	(31,093.99)	809,738.58	793,106.68	(16,631.90)	793,106.68	399,445.92
39538WHF8	4,019,810.33	(261,693.67)	3,758,116.66	3,666,287.55	(91,829.11)	16 410 610 610 610 610 610 610	1,894,740.38
39539GAA0	578,237.73	11:	578,237.73	568,776.23	(9,461.50)	568,776.23	325,488.74
40430HDC9	238,052.94	na sanakilan	238,052.94	230,493.94	(7,559.00)	230,493.94	177,775.57
40430HEB0	11,027.17	(2,295.86)	8,731.31	6,935.37	(1,795.94)	6,935.37	10,470.50
40430HFL7	195,617.59	¥37	195,617.59	190,624.18	(4,993,41)	190,624.18	131,866.00
40430MAB3 40431HAT4	76,617.12 3,672.73	(7.55)	76,617.12 3,665.18	49,284.77 420.26	(27,332.35)	49,284.77 420.26	42,296.35 4,796.25
40431KAA8	15,879.34	[r.ss] -	15,879.34	14,783.48	(1,095.86)	14,783.48	12,662.04
40431KAE0	693,595.87	14,579.15	708,175.02	551,885.24	(156,289.78)	551,885.24	427,736.31
41161PA86	126,578.16	(10,726.62)	115,851.54	115,509.02	(342.52)	115,509.02	88,407.35
41161PFR9	167,572.78	(4,269.09)	163,303.69	163,273.13	(30.56)	163,273.13	105,929.75
41161PHC0	817,348.05	(3)-33332	817,348.05	812,449.29	(4,898.76)	812,449.29	482,960.48
41161PHU0	672,493.84	(9,324.80)	663,169.04	661,041.02	(2,128.02)	661,041.02	390,211.72
41161PLR2	1,793,611.92	(48,705.53)	1,744,906.39	1,735,702.48	(9,203.91)	1,735,702.48	1,023,399.09
41161PMG5	2,525,585.83	(63,738.21)	2,461,847.62	2,448,533.14	(13,314.48)	2,448,533.14	1,444,079.47
41161PQU0	1,389,590.65	(47,133.53)	1,342,457.12	1,331,522.11	(10,935.01)	1,331,522.11	743,783.12
41161PTN3	160,563.71	- approaches	160,563.71	155,051.29	(5,512.42)	155,051.29	92,204.70
41161PVB5	745,871.54	(20,631.55)	725,239.99	719,926.16	(5,313.83)	719,926.16	396,985.28
41164LAB5	1,560,608.64	(14,068.87)	1,546,539.77	1,478,078.05	(68,461.72)	1,478,078.05	734,770.09
43739EAP2	3,800,137.23 941,040.68	(135,786.51)	3,664,350.72 941,040.68	3,664,350.72	(0.500.40)	3,664,350.72	2,133,674.46
43739EBJ5 4507IKDD3	308,027.68	(2,947.91)	305,079.77	934,441.26 267,266.17	(6,599.42) (37,813.60)	934,441.26 267,266.17	667,283.74 251,707.22
45254NJG3	139,486.55	(826.88)	138,659.67	138,558.71	(37,813.60)	138,558.71	83,643.25
45254NJP3	20,541.32	4,976.17	25,517.49	21,746.13	(3,771.36)	21,746.13	8,053.77
45254NJV0	97,867.93	(1,145.74)	96,722.19	96,722.19	(3,171.30)	96,722.19	67,783.23
45254NJX6	12,631.92	2,959.87	15,591.79	14,993.46	(598.33)	14,993.46	11,562.89
45254NKA4	14,580.75	987.79	15,568.54	14,739.87	(828.67)	14,739.87	9,454.85
45254NKD8	175,155.04		175,155.04	174,470.38	(684.66)	174,470.38	112,557.74
45254NKF3	374,347.39	(633.39)	373,714.00	373,714.00	2022	373,714.00	232,049.70
45254NKX4	991,694.60	(1,615.47)	990,079.13	969,403.19	(20,675.94)	969,403,19	666,027.05
45254NNP8	2,016,155.43	(7,643.25)	2,008,512.18	1,965,606.06	(42,906.12)	1,965,606.06	1,190,938.98
45254NPA9	1,573,119.97	(5,773.35)	1,567,346.62	1,565,741.59	(1,605.03)	1,565,741.59	964,825.94
45254NPG6	66,917.49	8,840.50	75,757.99	53,944.66	(21,813.33)	53,944.66	28,225.16
45254NPU5	558,520.57	(5,178.05)	553,342.52	552,884.91	(457,61)	552,884.91	314,167.81
45254TMK7 45254TSM7	37,282.70	17,489.33	54,772.03 509.954.02	53,207.34	(1,564.69)	53,207.34	20,892.56
45254TSM7 45254TTM6	509,854.03 851,067.27	425,019.78	509,854.03 1,276,087.05	486,943.49 1,260,748.96	(22,910.54) (15,338.09)	486,943.49 1,260,748.96	218,771.88 12,484.66
45660L4P1	93,880.01	(20,229.59)	73,650.42	1,260,748.96	(65,028.66)	1,260,748.96 8,621.76	163,516.73
45660L4F1	30,483,58	(20,223,33)	30,483.58	26,371,99	(4,111.59)	26,371,99	25,539.34
45660LCN7	795,895.51	(48,401,12)	747,494.39	741,840.12	(5,654.27)	741,840.12	356,322.84
45660LGX1	23,450.52	(15,068.36)	8,382.16	8,382.12	(0.04)	8,382.12	9,482.24
45660LKW8	3,397,046.85	(-3-4-4)	3,397,046.85	3,352,783.81	(44,263.04)	3,352,783.81	1,804,486.28
45660LV□8	4,875.32	549.82	5,425.14	3,403.00	(2,022.14)	3,403.00	4,646.82
45660LW96	295,708.75	(10,287.77)	285,420.98	279,002.27	(6,418.71)	279,002.27	142,283.12
45660LWD7	418,658.19	(99,149.15)	319,509.04	319,509.05	0.01	319,509.05	243,551.26

GROSSIANY	SIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
H8500PHH	2000	429,320.91	\$ (35,128.14)	Q-XX	F100 - F1			
### ###	6.60		Lii'			120011200000000000000000000000000000000		271,303.24
## ## ## ## ## ## ## #	400	6 9 2 1 40 15 to 5 10 0 0 0 0 0 0 0	0.000.000-0.000		- PERSONAL THEORY OF THE PERSON NO. 1	1.100 1.01 (2.1.01 (2.1.01 (2.1.01))	1.C 2. **********************************	454,768.25
48680F820			30.02 (0.00 pt			#V235000.00075K	0.000,000,000,000,000	17,143.73 399,043.41
48580150	10.00		100 A A A A A A A A A A A A A A A A A A					247,904.70
1858 1862			VI. 05 (000 (000 (000 (000 (000 (000 (000					117,710.42
1688EAA2	6		fii.		281,152.13			179,932.98
14887974A6	100		A. Carrier and Control		1	130.44		56,211.79
488FWACC 93,99720 92,79821 62,79820 92,79821 62,79820 92,79821 48247268 77,857726 77,857726 77,857726 77,857830 77,857820 77,857830	12.5		(3,414.31)		10.000,000,000,000,000	49.444.48	DESCRIPTION OF THE PROPERTY OF	24,267.39
HARDERACT 278.0818 (58.775.09) 289.0410 83.44.56 (28.68.64) 183.44.16 482.776.09 778.075 (27.775) 28.08.075 28.08.	V/V	300, F390 0 F0, HC LIO	497	Qr		2.7.00.000	10 000000000000000000000000000000000000	276,527.09 21,904.16
48647788	9000	1,100,000,000,000	(59 775 09)	2007 2007 2007		A Laborator Control of the Control o		21,304.16
48827MGGS	30.0		3 10 30 000	Ce	FEC. 1975 A. C. 1975 C. C. 1975		16	459,172.25
46827MCS4	230	A297 PRO \$252 PRO PORTS	C. C	A2910 C 200 1 D VAC	PS2-1-3/21/14-1-20/21	23727222222222	U-03500 010 0V 317	588,442.93
48628AGI	25.2		100000000000000000000000000000000000000	04 12 200 12 17 17 17 17 17 17		77 TO THE PROPERTY OF THE PERSON AND	C	382,938.86
\$2522EM3		439.57	(251.01)			(153.70)		72.63
\$252216469		10.7000.000.00	14000 X X 3000 B		01207-0107-1	3,100,000,000	30,740,000	177.06
\$2522548.0						231.59		436,085.66
\$25228A0	5.4	100,750,001,15,055,531,11	(AA) 12 A (14 A (1	71/03/6/9/2012/41/03/02	500 COL 10 TO	400.470	U.S. 1, 2017/11/03 U.S. 17/11/03	139,491.37
\$25223AG5	24		100000000000000000000000000000000000000	Qr				1,235,640.20
\$25247464	500			00.00 (00.00), (00.00)	\$2000 \$100 A \$100 A \$100 A	(0,401.67)	12776707712	5,712.00 63,149.51
RESERVAFO	200			OF		(42 322 96)	1. C.	821,888.84
5902758AA	0.71	J-370410074530045500455	120 (31 * 170 * 120 * 172 * 1		0.00%, 0.100% 0.10% 0.7% 0.1%	370 CO 610 PO 100 PO		709,394.25
5002 TEAL 1,000	5.75		1,0,0,0,0,0,0,0,0,0,0,0	04		TOTAL CONTRACTOR	1.C - 45.000 Macan part of	287,406.96
\$784533642	A12	JULY 100 & A DE TORON (CO.)	1 No. 100 Carlo Decoration V	20,000,000,000,000,100,100	POR C 30 1 2 0 0 0 0 0		FOR 17 CARD CO. C.	9,303.31
\$78443AX	200		F131 ** C *	Or				250,764.39
\$27.59 (27.59) (27.59						10.000000000000000000000000000000000000		115,477.73
59020UAA3	2.70	318,731.84	1,000 to 4,000 to	T1 2 - C00 (1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	16/4/19/20/6/99 / 16/6/19	23,000,7	0.000,000,000,000,000	321,619.74
5902 100,000 106,671,62 147,096,61 59,475,01 39,402,27 23,056,74 39,402,27 5902 24,625,20 59,066,41 244,950 56,381,46 50,106,75 105,706,77 105,006,77 105			201000000			110 200 300	100000000000000000000000000000000000000	
5902 ZAB2 56,088.41 (24.85) 55,984.6 50,08.75 (15,72.71) 50,06.75 5002 ZAB 198,037.55 198,037.55 5002 ZAB 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,037.55 198,038	15.77		111111111111111111111111111111111111111					25,304.22 36,987.49
\$8024LADS	200	24 Per 3 Ca 60 C C S2 CA			100 CANA DEL CANADO		10 100 500 100 100 100	42,483.21
\$9024WAFF	552	A. 10 (A. 10	1124.0.00.00.010.0		20.000000000000000000000000000000000000	3500 550 CO 1, JUL 90	\$25,5 m 1,5 m 14,50 m	153,553.73
\$9024WAP4	CT 47							129,821.47
STYSPAED	2000					1.700,000,000,000,000,000,100		8,217.92
STP508AB 112,219.38	0	100 Per 200 CONTRACTOR - 100 CONTRACTOR		Ce 3.000 PGC 10.000	200.000.000.000.000	(10,490.13)	No. 2007 (Co. 2007)	32,545.11
STPELNAPI	31	12,887.86	- 30.	12,887.86	11,820.46	(1,067.40)	11,820.46	12,383.12
SITESTANDE S2,194.31 (86.09) S2,048.22 S6,816.85 (5,43157) S6,16.65	1911	U.O. C. O. C. R. C. C. U.O. C. L.		15 UP 20 3V CA 7	F-0.00 100 000 000 001010	\$130535.055055555	9000081100000011011	93,156.02
SITESTAND	100	7.50.000.000	**************************************	OF 0.024.190.2000.00		UK. (2.1 to 1.2 to 1.1 Z)	1.C	3,703.41
STOSP AES	22.	62,134.31	04.1.001.014		200,100,000,000,001,011,000,0		EG-24-24-55-5	57,285.00
SISTER-DET SIS	40	1707.27		V	7,000,000	5	HE 79 YOUNG STREET	360.88 512.78
SISTEPADE S27,255.52 (35,448.71)	200	720000000000000000000000000000000000000	[616,03]	73,03,000	557522222	X 100 X 100 X	1,000,001,1001	107,576.71
638728ACS		13H-136 U 1446/1000 RD 5004	(35,448,71)	Q 0.007 M 0.137 C Q				282,482.14
64352VGPR		200 March 100 Control Control						104,227.14
	2		100.000	976,94		(976.94)		-
6500FAG7	AC ACC						1. PROPORTUDE 2003	515,858.71
65559VRH2			2007 (0.000 (0.000)	\$2007.5700.00000				407,910.09
68559FWR6	20. P	. I C. A. P. C. C. C. C. C. C. C. C.						35,167.62
6555PUIS5 391824.65 391824.65 391824.65 390.628.22 (91.96.43) 300.628.22 (683881AF5 30.174.75 (26.610.31) 4.564.44 1.542.86 (3.021.58) 1.542.86 (683881AC3) 1.194.775.16 (7.387.39) 1.187.387.77 1.148.825.36 (38.562.41) 1.148.825.36 (683831AC3) 1.194.775.16 (7.387.39) 1.187.387.77 1.148.825.36 (38.562.41) 1.148.825.36 (683831AC17 1.000.713.76 (79.621.36) 92.10924.0 321.251.01 158.61 321.251.01 (683831AC17 1.000.713.76 (79.621.36) 92.10924.0 321.251.01 158.61 321.251.01 (683831AC17 1.000.713.76 (79.621.36) 92.10924.0 321.251.01 158.61 321.251.01 (683831AC17 1.000.713.76 (79.621.36) 79.555.22 (1.038.52) 78.546.60 63.471.93 (15.074.67) 63.471.93 (1.038.52) 77.854.66 63.471.93 (15.074.67) 63.471.93 (1.038.52) 77.854.66 63.471.93 (1.5074.67) 63.471.93 (1.038.52) 72.555.93 (1.237.63.34) 1.79.083.49 1.79.0	1277		20170365700021703611		100 - C.	200 100 200 200 200 200 200 200 200 200		460,607.52 122,270.49
68989AF5 30,174.75 (25,610.31) 4,564.44 1,542.86 (30,21.55) 1,542.86 68383NCA9 1,194.775.16 (7,387.39) 1,187.387.77 1,148,825.36 (38,562.41) 1,148,825.36 68383NCU5 682,377.97 - 682,377.97 689.045.22 (13,332.75) 689.045.22 68383NDT7 1,000,713.76 (79,621.36) 92,1092.40 92,125.101 158.61 92,125.101 168383NDV0 962,2012 200,038.42 562,337.63 560,399.70 (1,937.93) 560,993.70 68402CAC8 161,367.22 - 161,367.22 123,152.32 (32,214.30) 123,152.32 6912IPDX8 79,5881.2 (1,038.52) 78,546.60 63,471.93 (15,074.67) 63,471.93 70,0689FHV2 196,529.25 250,207.79 446,737.04 445,172.57 (1,584.47) 445,172.57 743480AL3 26,981.77 1,352,201.72 1,379,083.49 1,379,083.49 - 1,379,083.49 1,379,083.49	040		(21,040.41)			250 000 000 000 000 000 000		231,831.97
68383NICA9	0000		(25,610,31)				200000000000000000000000000000000000000	5,202.12
B8383NDT7	\9	1,194,775.16						779,153.52
B838NDW 362,30121 200,036.42 562,337.63 560,339.70 (1,937.93) 560,339.70			- maratin					402,112.03
68402CAC8								503,204.54
69121PDX8			200,036.42					144,915.68
Tode9FHV2	10.00		(1000 50)					132,282.24
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74922MAB7						[1,064.47]		791,593.92
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74924UAB7	2333							44,416.66
74927WAM6 39,554.12 13,514.34 53,068.46 53,027.56 (40.90) 53,027.56 74927XAM4 44,463.03 50,046.89 94,509.92 33,417.47 (61,092.45) 33,417.47 7495IPBT4 259,484.74 155,306.46 414,791.20 411,620.06 (3,171.14) 411,620.06 7495IPBV9 105,111.75 60,737.04 165,848.79 164,587.02 (1,261.77) 164,587.02 75114HAK3 409,002.18 124,110.64 533,112.82 488,301.48 (44,811.34) 488,301.48 75114NAA2 2,007,991.87 (30,379.00) 1,977,612.87 1,506,606.89 (471,005.98) 1,506,606.89 75114NAB0 227,611.88 118,811.04 346,422.92 247,055.86 (39,367.06) 247,055.86 75406AAB5 889,540.38 (11,203.95) 878,364.3 853,474.55 (24,861.88) 853,474.55 75970JAL0 9,176.64 9,396.70 19,170.34 10,485.15 (8,885.19) 10,485.15 75971EAK2 14,719.77 (1,447.37) 13,272.40 5,795.97 (7,476.43) 5,795.97 76100G62 1,120,698.85 (13,281.38) 1,107,417.27 1,107,417.27 - 1,107,417.27 76110GG70 386,588.65 (13,281.38) 1,107,417.27 1,107,417.27 - 1,107,417.27 76110G275 1,322,254.86 (14,327.28) 1,397,927.58 1,307,927.58 - 1,307,927.58 76110G2R5 451,475.12 (4,187.34) 447,287.78 447,361.49 73.71 447,361.49 76110HM8 116,254.59 7,333.72 123,588.31 98,264.49 (25,323.82) 98,264.49 76110HKX6 857,115.84 472,420.12 1,329,535.96 (130.83.38) (14,825.72) 249,038.38 (4,825.72) 249,038.38 (76100KX6 857,115.84 472,420.12 1,329,535.96 (130.93.38) (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38 (4,825.72) 249,038.38	2000	1,476,024.52	(52,273.15)	1,423,751.37	100,000 - 20 15 - 30 10 - 50 15	(19,821.69)	10.000000000000000000000000000000000000	1,254,576.03
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76110GZQ7 1,322,254.86 (14,327.28) 1,307,927.58 1,307,927.58 - 1,307,927.58 76110GZR5 451,475.12 (4,187.34) 447,287.78 447,361.49 73.71 447,361.49 76110H4M8 116,254.59 7,333.72 123,588.31 98,264.49 (25,323.82) 98,264.49 76110H5C9 41,130.83 (7,020.13) 34,110.70 14,569.56 (19,541.14) 14,569.56 76110HKX6 857,115.84 472,420.12 1,329,535.96 1,310,323.81 (19,212.15) 1,310,323.81 76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38						5504500	10.000000000000000000000000000000000000	304,832.21
76110GZR5 451,475.12 (4,187.34) 447,287.78 447,361.49 73.71 447,361.49 76110H4M8 116,254.59 7,333.72 123,588.31 98,264.49 (25,323.82) 98,264.49 76110H5C9 41,130.83 (7,020.13) 34,110.70 14,569.56 (19,541.14) 14,569.56 76110HKX6 857,115.84 472,420.12 1,329,535.96 1,310,323.81 (19,212.15) 1,310,323.81 76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38						2000		587,866.41 1,152,317.13
76110H4M8 116,254.59 7,333.72 123,588.31 98,264.49 (25,323.82) 98,264.49 76110H5C9 41,130.83 (7,020.13) 34,110.70 14,569.56 (19,541.14) 14,569.56 76110HKX6 857,115.84 472,420.12 1,329,535.96 1,310,323.81 (19,212.15) 1,310,323.81 76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38								406,371.27
76110H5C9 41,130.83 (7,020.13) 34,110.70 14,569.56 (19,541.14) 14,569.56 76110HKX6 857,115.84 472,420.12 1,329,535.96 1,310,323.81 (19,212.15) 1,310,323.81 76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38								62,938.38
76110HKX6 857,115.84 472,420.12 1,329,535.96 1,310,323.81 (19,212.15) 1,310,323.81 76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38								8,984.63
76110HKY4 131,837.38 122,026.72 253,864.10 249,038.38 (4,825.72) 249,038.38	7	857,115.84	472,420.12	1,329,535.96	1,310,323.81	(19,212.15)	1,310,323.81	879,001.29
			122,026.72		249,038.38	(4,825.72)	249,038.38	119,335,55
761118FM5 1,581,106.01 - 1,581,106.01 1,471,778.79 (109,327.22) 1,471,778.79			1				300-000-000-000-000-000-000-000-000-000	1,010,063.17
761118FQ6 7,963.35 (4,037.83) 3,925.52 937.06 (2,988.46) 937.06 (2,988.46) 937.06 (2,988.46) 937.06	- 1		(4,037.83)			2014/2010/2010/2010	10 14 3 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	4,958.33
761118KU1 806,695.30 - 806,695.30 733,835.38 (72,859.92) 733,835.38 761118NN4 861,370.91 (43,128.96) 818,241.95 798,735.99 (19,505.96) 798,735.99			(42 420 00)	10/030/24/04/19/05/		100,000,000,000,000		430,497.29 464,495.49

	Cumulative Adjustment	Cumulative Adjustment	before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
761118RJ9	\$ 78,588.73	\$ (7,327.16)		\$ 69,003,14	\$ (2,258.43)		COM UNIVERSITY OF THE PROPERTY
761118RM2	2,176,671.74	(207,222.51)	1,969,449.23	1,934,262.64	(35,186.59)	1,934,262.64	1,025,515.57
761118WP9	1,906,837.17	(122,001.57)	1,784,835.60	1,589,805.31	(195,030.29)	1,589,805.31	1,114,890.09
761118WS3	296.51	336.92	633,43	101.83	(531.60)	101.83	219.97
76112BLZ1	79,953.17	278,803.49	358,756.66	358,133.03	(623.63)	358,133.03	127,277.93
76114GAL1	20,723.83	(3,092.99)	17,630.84	148.06	(17,482.78)	148.06	1,021.66
79549AFV6	107,500.52	01707.51	107,500.52	95,188.94	(12,311.58)	95,188.94	101,126.47
79549ASN0 79549AYA1	49,781.75	21,707.54	71,489.29	69,175.24	(2,314.05)	69,175.24	44,857.60
79549AYB9	121,983.53 7,575.53	170,987.26 56,759.25	292,970.79 64,334.78	276,288.05 64,476.36	(16,682.74) 141.58	276,288.05 64,476.36	117,139.77 26,087.40
80557BAC8	898,177.02	(13,769.36)	884,407.66	595,511.20	[288,896.46]	595,511.20	310,970.00
81379EAA0	86,918.32	(1,092.86)	85,825.46	81,106.35	(4,719.11)	81,106.35	63,043.25
81879MAX7	9,159.91	1,565.61	10,725.52	5,200.94	(5,524.58)	5,200.94	5,164.24
84752CAE7	59,469.07	(2,916.23)	56,552.84	48,806.97	(7,745.87)	48,806.97	17,112.90
8635722A0	18,152.79	(2,010.20)	18,152.79	15,769.25	(2,383.54)	15,769.25	13,540.68
863579CB2	543,140.84	(8,860.18)	534,280.66	534,280.65	(0.01)	534,280.65	468,485.53
863579DV7	239,455.11	(6,825.52)	232,629.59	164,455.66	(68,173.93)	164,455.66	26,638.57
863579GG7	10,246.98	(3,474.41)	6,772.57	6,772.57	(00,110.00)	6,772.57	8,734.71
863579YR3	256,096.53	(2,432.56)	253,663.97	249,417.94	(4,246.03)	249,417.94	167,766.90
863579Z43	6,395.40	40,425.33	46,820.73	20,506.44	(26,314.29)	20,506.44	35,506.29
86358BAH5	1,720.55	(13.45)	1,707.10	602.33	(1,104.77)	602.33	744.94
86358EQJ8	789,632.22	(109,490.62)	680,141.60	610,737.11	(69,404.49)	610,737.11	153,687.10
86358R3Q8	375,109.32	155,398.14	530,507.46	522,268.44	(8,239.02)	522,268.44	322,899.56
86358RE86	1,721.73	1,060.40	2,782.13	2,785.93	3.80	2,785.93	350.79
86358RL88	30,871.06	(4,071.94)	26,799.12	26,799.12	700 300 500	26,799.12	17,496,51
86358RLG0	28,416,53	15,522,66	43,939.19	43,448.51	(490.68)	43,448.51	20,025.28
86358RUR6	16,045.26	35,811.32	51,856.58	48,779.73	(3,076.85)	48,779.73	9,032.88
86359ACD3	128,624.47	(11,121.84)	117,502.63	113,656.66	(3,845.97)	113,656.66	93,397.24
86359ACE1	92,170.47	(6,024.77)	86,145.70	55,337.35	(30,808.35)	55,337.35	41,115.34
86359AEH2	47,465.50	21,659,45	69,124.95	69,306.55	181.60	69,306.55	9,174.32
86359ANH2	181,203.86	Note of the s	181,203.86	180,510.41	(693,45)	180,510.41	137,373.67
86359BKF7	68,259.12	31,599.13	99,858.25	100,013.66	155.41	100,013.66	122,717.10
86359BLB5	288,052.43	(4,995.44)	283,056.99	283,238.91	181.92	283,238.91	237,348.57
86359BLQ2	495,229.19	261,861.29	757,090.48	757,800.77	710.29	757,800.77	1,080,269,23
86359BLS8	39,920.36	21,415.18	61,335.54	37,738.66	(23,596.88)	37,738.66	33,193.17
86359LRW1	1,961,018.28	(103,284.87)	1,857,733.41	1,810,264.82	(47,468.59)	1,810,264.82	1,034,966.62
86360KAF5	5,863,017.98	(370,290.62)	5,492,727.36	5,259,357.74	(233,369.62)	5,259,357.74	3,071,341.97
86361HAB0 86362HAH6	1,124,032.03 726.89	(69,051,29)	1,054,980.74 330.67	1,055,303.49 36.99	322.75 (293.68)	1,055,303.49 36.99	761,067,96 652,05
86363DAA9	1,360,926.16	(396.22) (60,082.42)	1,300,843.74	1,255,455.95	(45,387,79)	1,255,455.95	706,373.14
86363HAB8	592,068.48	(22,102.75)	569,965.73	516,770.92	(53,194.81)	516,770.92	420,470.35
86363MAB7	215,431.50	(24,782.40)	190,649.10	171,965.01	(18,684.09)	171,965.01	91,119.00
872227AM5	15,221.34	(6,089.58)	9,131.76	3,074.21	(6,057.55)	3,074.21	14,952.54
87222EAJ7	7,047.63	5,464.35	12,511.98	3,160.99	(9,350.99)	3,160.99	16,591.30
88156UAW0	5,577,68	1,500.00	1,500.00	1,500.00	(0,000,00)	1,500.00	1,000.00
88157QAL2	64,895.46	(19,653,72)	45,241.74	43,985.30	(1,256.44)	43,985.30	51,978.00
885220FS7	1,629,293.50	437	1,629,293,50	1,627,327.37	(1,966.13)	1,627,327.37	1,294,812.46
92719UAM4	25,676.43	€S	25,676.43	2,725.46	(22,950.97)	2,725.46	7,679.85
92922F4M7	488,738.01	(1,822.50)	486,915.51	486,915.51	200	486,915.51	263,968.57
92922F5T1	797,492.97	(6,855.25)	790,637.72	790,637.72	5%	790,637.72	514,311.19
92922F7Q5	879,831.12	(14,448.45)	865,382.67	865,297.41	(85.26)	865,297.41	469,903.20
92922FB72	188,465.80		188,465.80	187,853.11	(612.69)	187,853.11	113,359.21
92922FTJ7	183,348.66	(5,849.92)	177,498.74	175,639.43	(1,859.31)	175,639.43	117,669.05
92922FWU8	436,813.36	701X 3000 1780 118	436,813.36	429,525,20	(7,288.16)	429,525.20	224,154.87
92922FZF8	1,082,473.94	(5,704.64)	1,076,769.30	1,076,769.30		1,076,769.30	726,591.35
92925CBB7	447,200.66	(165.45)	447,035.21	446,889.91	(145.30)	446,889.91	260,522.67
92926SAE6	171,018.77	10,200.18	181,218.95	134,063.82	(47,155.13)	134,063.82	112,911.69
9393363A9	23,328.48	Ti.	23,328.48	19,049.30	(4,279.18)	19,049.30	18,189.41
9393365V1	41,841.39	(1,361.57)	40,479.82	40,115.73	(364.09)	40,115.73	33,878.44
939336U35	275,299.09	(17,618.22)	257,680.87	257,680.87		257,680.87	218,004.32
93934FHC9	723,396.92	(61,735.37)	661,661.55	657,279.71	(4,381.84)	657,279.71	391,185.78
93934FJQ6	1,873,597.48	(196,661,63)	1,676,935.85	1,654,224.05	(22,711.80)	1,654,224.05	928,444.37
93934XAB9	423,979.76	(5,820.07)	418,159.69	360,804.54	(57,355.15)	360,804.54	327,593.82
93935AAE2	16,171.87	8,652.79	24,824.66	22,578.08	(2,246.58)	22,578.08	21,713.73
93936JAM4	39,156.68	8,713.20	47,869.88	1,795.61	(46,074.27)	1,795.61	18,033.45
9497EVAF2	1,040.54	700.09	1,740.63	1,020.53	(720.10)	1,020.53	1,370.70
94980MAB4 94981PAG5	14,446.12 37,346.77	EQ 040 04	14,446.12	92,711.67	(14,446.12) (4,279.04)	92,711.67	17,144.75
94983TAE0	123.000.000.000.000	59,643.94 (1,028.04)	96,990.71 1,443,458.75	1,443,458.74	[4,279.04] (0.01)	1,443,458.74	1,246,238.20
949831AE0 94983VAC9	1,444,486.79	(445,771.36)	C	3,880,948.03	3,800.70	3,880,948.03	3,190,497.52
94985JAG5	4,322,918.69	(150,151.18)	3,877,147.33 3,018,467.20	2,998,073.76	73.4.20200.4004	2,998,073.76	2,010,497.52
984582AA4	3,168,618.38 99,913.77		3,018,467.20 97,785.65	2,998,073.76 81,204.52	(20,393.44) (16,581.13)	2,998,073.76 81,204.52	2,010,409.60
L26479NN8	227,885.94	(2,128.12) (58,193.25)	169,692.69	139,029.94	(30,662.75)	139,029.94	160,055.31
L26480MN7	365,678.79	(236,016.76)	129,662.03	161,708.12	32,046.09	161,708.12	61,500.60
	363,676.73	\$ (2,299,536.69)	10.70				

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Systis an insurer?				X] No []
1.2	If yes, did the reporting entity register and file with its domiciliary State In such regulatory official of the state of domicile of the principal insurer in providing disclosure substantially similar to the standards adopted by the standards adopted by the standards and company System Regulatory Act and most subject to standards and disclosure requirements substantially similar to the standards and disclosure requirements.	the Holding Company System, a regine National Association of Insurance Codel regulations pertaining thereto, or is	stration statement commissioners (NAIC) in the reporting entity	Yes [X] No [] N/A []
1.3	State Regulating?			Connec	cticut
2.1	Has any change been made during the year of this statement in the char reporting entity?] No [X]
2.2	If yes, date of change:				
3.1	State as of what date the latest financial examination of the reporting en	tity was made or is being made		12/31	/2009
3.2	State the as of date that the latest financial examination report became a entity. This date should be the date of the examined balance sheet and			12/31	/2009
3.3	State as of what date the latest financial examination report became avadomicile or the reporting entity. This is the release date or completion examination (balance sheet date).	late of the examination report and not	the date of the	12/20	/2010
3.4	By what department or departments? State of Connecticut Insurance Department				
3.5	Have all financial statement adjustments within the latest financial exam statement filed with Departments?			Yes [X] No [] N/A []
3.6	Have all of the recommendations within the latest financial examination	report been complied with?		Yes [X] No [] N/A []
4.1	4.12 renew	rees of the reporting entity), receive cresiness measured on direct premiums) of new business?	edit or commissions for or of:	Yes [] No [X]] No [X]
4.2	During the period covered by this statement, did any sales/service organ receive credit or commissions for or control a substantial part (more the premiums) of:	an 20 percent of any major line of busin	ness measured on direct		1 N 7 V 1
		of new business?vals?] No [X]] No [X]
5.1	Has the reporting entity been a party to a merger or consolidation during	the period covered by this statement?		Yes [] No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state coeased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbrevi	ation) for any entity that ha	as	
	1 Name of Entity				
6.1	Has the reporting entity had any Certificates of Authority, licenses or reg revoked by any governmental entity during the reporting period?] No [X]
6.2	If yes, give full information:				
7.1	Does any foreign (non-United States) person or entity directly or indirect	ly control 10% or more of the reporting	entity?	Yes [] No [X]
7.2	If yes, 7.21 State the percentage of foreign control;	entity is a mutual or reciprocal, the nat	ionality of its manager or	<u> </u>	<u></u> %
	1 Nationality	2 Type of En	tity		

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding	g company.				Yes [] No [X]	l
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB), Insurance Corporation (FDIC) and the Securities Exchange Commissions of the Securities (FDIC) and the Securities (FDIC) a	firms?on (city and state of the main office) of any affiliate: the Office of the Comptroller of the Currency (OCC	regulate	d by a fe eral Dep	deral	Yes [X]] No []	l
	1 Affiliate Name	Location (City State)	3 EDB	4	5 FDIC	6 SEC		
	Affiliate Name The MassMutual Trust Company, FSB	Enfield CT	TIND	YES	1 DIC	OLO		
	MML Distributors, LLC	Springfield MA		1		YES		
	MML Investors Services, LLC	Springfield, MA				YES		
	OppenheimerFunds Distributor, Inc.	New York, NY		ļ		YES		
	Babson Capital Securities, LLC	Boston, MA				YES		
	MMLISI Financial Alliances, LLC	Boston, MA				YES		
9. 10.1	What is the name and address of the independent certified public ac KPMG, LLC, One Financial Plaza, Hartford, CT 06103 Has the insurer been granted any exemptions to the prohibited non-arequirements as allowed in Section 7H of the Annual Financial Rep	audit services provided by the certified independen	t public ad	ccountan	t tate			
10.2	law or regulation? If the response to 10.1 is yes, provide information related to this exer	mption:				Yes [] No [X]	l
10.3 10.4	Has the insurer been granted any exemptions related to the other recallowed for in Section 17A of the Model Regulation, or substantially If the response to 10.3 is yes, provide information related to this exer	quirements of the Annual Financial Reporting Mod similar state law or regulation? mption:	el Regula	tion as		Yes [] No [X]	j
10.5	Has the reporting entity established an Audit Committee in compliance					1 No f	1 N/A [1
10.6	If the response to 10.5 is no or n/a, please explain	,			163 [A] NO [] N/A [1
11. 12.1	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/ce Isadore Jermyn, FIA, MAAA, Senior Vice President and Actuary, 129 Does the reporting entity own any securities of a real estate holding of 12 11 Name of rea	porting entity or actuary/consultant associated with ertification? 95 State Street, Springfield, MA 01111	an actuar	ial consu	ulting	Yes [X]] No []]
		parcels involved				193		
		djusted carrying value					167.182.8	382
12.2	If, yes provide explanation:	rajuotou odityiiig valuo						
13.	The company has investments in debt and equity secuities in 193 pa December 31, 2012 of debt and equity were \$165,330,815 and \$1,8 FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITION OF ALIEN REPORTING ENTIT OF ALIEN A	352,067 respectively TIES ONLY:			at 			
13.1	What changes have been made during the year in the United States							
	Does this statement contain all business transacted for the reporting	entity through its United States Branch on risks when the states are stated in the stated in the states are stated in the stated in	nerever lo	cated?] No []	j
	Have there been any changes made to any of the trust indentures du							1
	If answer to (13.3) is yes, has the domiciliary or entry state approved] No [] N/A []
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, (a) Honest and ethical conduct, including the ethical handling of acturelationships; (b) Full, fair, accurate, timely and understandable disclosure in the performance of the performance o	which includes the following standards? lal or apparent conflicts of interest between person	al and pro			Yes [X]] No []	l
	(c) Compliance with applicable governmental laws, rules and regulat (d) The prompt internal reporting of violations to an appropriate person	ions;	Critity,					
14.11	(e) Accountability for adherence to the code. If the response to 14.1 is No, please explain:							
14.2	Has the code of ethics for senior managers been amended?					Yes I] No [X]	1
	If the response to 14.2 is yes, provide information related to amendment	nent(s).				,00 [1 140 [N]	ı
	Have any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).	specified officers?				Yes [] No [X]	l

	SVO Bank List If the response	entity the beneficiary of a Letter of Credit that is unrelated to reinsurar? to 15.1 is yes, indicate the American Bankers Association (ABA) Rout ter of Credit and describe the circumstances in which the Letter of Cr	ting Number	and the name of the issuing or confirm		Yes [] N	No [X]
	1 American Bankers	2		3			4		
	Association (ABA) Routing Number			That Can Trigger the Letter of Credit			nount		_
		POARD OF DIE			 				₫
16.		BOARD OF DIR or sale of all investments of the reporting entity passed upon either by	the board o	of directors or a subordinate committee		Yes [X	(] 1	No [1
17.	Does the reporti	ing entity keep a complete permanent record of the proceedings of its	board of dir	ectors and all subordinate committees		Yes [X	- (] N	No [1
18.	Has the reportin	g entity an established procedure for disclosure to its board of directo s officers, directors, trustees or responsible employees that is in confl	rs or trustee	s of any material interest or affiliation of	on the	Yes [X		-]
		FINANCI							
19.	Has this stateme	ent been prepared using a basis of accounting other than Statutory Accounting other than Statutory Accounting	ccounting Pr	inciples (e.g., Generally Accepted		7 oo 1	1 1	No I Y	1
20.1	Total amount loa	aned during the year (inclusive of Separate Accounts, exclusive of po	licy loans):	20.11 To directors or other officers		\$	J 1	NO [A	1
			,	20.12 To stockholders not officers		\$			
20.0	(Fraternal Only)								
20.2	policy loans):	loans outstanding at the end of year (inclusive of Separate Accounts,	, exclusive o	t 20.21 To directors or other officers		\$			
	, , , , , , , , ,			20.22 To stockholders not officers		-			
				20.23 Trustees, supreme or grand (Fraternal Only)					
21 1	Were any asset	s reported in this statement subject to a contractual obligation to trans	sfer to anoth	(Fraternal Only)er party without the liability for such		.\$			
	obligation bein	g reported in the statement?							
21.2	If yes, state the	amount thereof at December 31 of the current year:		21.21 Rented from others					
				21.22 Borrowed from others		-			
				21.23 Leased from others 21.24 Other					
22.1	Does this staten	nent include payments for assessments as described in the Annual Sciation assessments?	tatement Ins	tructions other than guaranty fund or					
22.2	If answer is yes:		22	2.21 Amount paid as losses or risk adj	ustment	\$			
				2.22 Amount paid as expenses					
23.1	Does the reporti	ing entity report any amounts due from parent, subsidiaries or affiliate		2.23 Other amounts paid					
		any amounts receivable from parent included in the Page 2 amount:							
		INVESTMI	ENT						
4.01		cks, bonds and other securities owned December 31 of current year, session of the reporting entity on said date? (other than securities lend				Yes [] N	No [X]
4.02		nd complete information relating thereto stock and short terms are held on our behalf, subject to our full contro	l, at custodia	al banks					
4.03	whether collate	ding programs, provide a description of the program including value for eral is carried on or off-balance sheet. (an alternative is to reference N	lote 17 wher	e this information is also provided)					
4.04	Does the Comp Instructions?	any's security lending program meet the requirements for a conformir	ng program a	as outlined in the Risk-Based Capital	Yes [] No []	N/A [χ
4.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs				.\$			
4.06	If answer to 24.0	04 is no, report amount of collateral for other programs				.\$			
4.07		rities lending program require 102% (domestic securities) and 105% (ontract?			Yes [] No []	N/A [χ
4.08	Does the report	ing entity non-admit when the collateral received from the counterpart	y falls below	100%?	Yes [] No []	N/A [χ
4.09		ing entity or the reporting entity 's securities lending agent utilize the N			Yes [] No []	N/A [χ

24.10	For the reporting entity's s	ecurity lending progra	am state the amount o	of the following as De	cember 31 of the cu	irrent year:		
	24 101 To	otal fair value of reinv	ested collateral assets	s reported on Schedu	le DL Parts 1 and 2	2	\$	
				•		ile DL, Parts 1 and 2		
		-			•			
25.1	Were any of the stocks, bo	onds or other assets	of the reporting entity	owned at December	31 of the current yea	ar not exclusively unde	r the	
	control of the reporting er	ntity, or has the report	ting entity sold or trans	sferred any assets s	ubject to a put optio	n contract that is curre	ntly in	
	force? (Exclude securities	es subject to Interroga	atory 21.1 and 24.03).				res	S [X] NO []
25.2	If yes, state the amount the	ereof at December 3°	of the current year:	25.2	1 Subject to require	nase agreements	¢	
20.2	ii yoo, otato tilo amount til	croor at Booombor o	or the current year.			repurchase agreemer		
						epurchase agreements		
					•	dollar repurchase agr		
						eral		
						on agreements		
						er securities restricted		
						ate or other regulatory		
				25.2	9 Other		\$	
25.3	For category (25.27) provi	do the following:						
25.5	Tor category (25.27) provi	de the following.						
		1			2			3
		Nature of Restriction			Descript	ion		Amount
	Restricted by contractua							
26.1	Does the reporting entity h	nave anv hedging tran	sactions reported on	Schedule DB?			Yes	1 1 of [X] s
		,) [N] NO []
26.2	If yes, has a comprehensive	ve description of the h	nedging program beer	n made available to the	ne domiciliary state?	?	Yes [X] 1	No [] N/A []
	If no, attach a description	with this statement.						
07.4	Were any preferred stocks		-f D			:		
27.1	issuer, convertible into ed							s [X] No []
		•						
27.2	If yes, state the amount the	ereof at December 3°	of the current year				\$	8,666,851
28.	Excluding items in Schedu							
	offices, vaults or safety d custodial agreement with							
	Outsourcing of Critical Fu							s [X] No []
		,	3 3 1			-		
28.01	For agreements that comp	oly with the requireme	nts of the NAIC Finan	cial Condition Exami	ners Handbook, cor	mplete the following:		
		1	<u> </u>			2		
	Name o	of Custodian(s)			Custodia	an's Address		
	JP Chase Manhattan Bank		1 Chase	Manhattan Plaza, 19	th Floor. New York	. NY 10005		
	Citibank, N.A.							
20.02	For all agreements that do	not comply with the	roquiromente of the N	AIC Financial Condit	ion Evaminara Han	dhook provide the nen	no location	
20.02	and a complete explanati		requirements of the N	AIC FINANCIAI CONUIL	IOH Examiliers Hand	abook, provide the nan	ie, iocation	
		1		2			3	
	Na	me(s)		Location(s)		Comple	te Explanation(s)	
28.03	Have there been any char	•	•	dian(s) identified in 2	8.01 during the curr	ent year?	Yes	s [] No [X]
28.04	If yes, give full and comple	ete information relatin	g thereto:					
				_				
	1 Old Custo	dian	Now C	2 ustodian	3 Date of Cha	ngo	4 Reason	
	Old Custo	ulali	INEW C	ustoulan	Date of Cha	nge	Reason	
	<u></u>				 	······		
28.05	Identify all investment adv	isors, brokers/dealers	or individuals acting	on behalf of brokers/	dealers that have a	ccess to the investmen	it accounts	
_0.00	handle securities and have							
					·			
	1		2			3	·	
	Central Registration		None			V 44=== -		
	Depository Number(s) # 106006		Name Management, LLC		1500 Main Street	Address Springfield, MA 011	15	
	" 100000	ייייי וויספתמם	managoment, LLO		iooo maiii otiteet,	opinigileiu, MA UII		

Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund Name of Mutual Fund N	1			2				3	_
Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value. 1	01101	2 "		No. of March East					
To each mutual fund listed in the table above, complete the following schedule: 1 2 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding Attributable to the Holding of the Mutual Fund (from above table) Name of Mutual Fund (from above table) Name of Mutual Fund (from above table) Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value. 1 2 Excess of Statement over Fair Value (-), or Statement (-), or Statement (-), and Statement (-), or				Name of Mutual Fund			Carr	ing Valu	<u>e</u>
Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) National Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table of Significant Holding of Significant Holding (from above table of Significant Holding of Significant Holding (from above table of Significant Holding of Significant Holding (from above table of Significant Holding (from above table of Significant Holding of Significant Holding (from above table of Significant Holding of Significant Holding (from above table of Significant Holding of Significant Holding (from above table of Significant Holding (from above table of Significant Holding (from above tabove table of Significant Holding (from above table of Significan	20.2000	, and a second s							_
Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund (from above table) Name of Significant Holding (from above table table table of Significant Holding (from above table tabove table	or each mut	rual fund listed in the table above, comple	te the following	echedule:					
Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund Fund's Book/Adjusted Carrying Value Attributable to the Holding Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value. 1 2 Excess of Statement over Fair Value over Fair Value over Fair Value over Statement (Admitted) Value Fair Value over Statement (4) Statement (Admitted) Value over Fair Value over Statement (5) Statement (5) Statement (6) Statement (7) Statement (8) Statement (1) Statement (2) Statement (3) Statement (4) Statement (4) Statement (5) Statement (6) Statement (7) Statement (1) Sta	or caon mai	adi fana nateu in the table above, compi	te the following	Soncuaic.					
Name of Mutual Fund (from above table) Name of Significant Holding of the Mutual Fund Name of Significant Holding of the Holding Name of Mutual Fund Name of Mutual Fund Name of Significant Holding of the Holding Name of Mutual Fund Name of Mutual Fund Name of Significant Holding of the Holding Name of Significant Holding Name of Significan		1		2		3		4	_
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Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value. 1						Attributable to t			
1 2 Excess of Statement over Fair Value (-), or Fai		Name of Mutual Fund (from above table)		Mutual	Fund	Holding		Valuati	on
Statement value for fair value. 1									
statement value for fair value. 1	rovide the f	ollowing information for all short term and	long-term bond	e and all preferred stocks	Do not substituto om	ortized value or			
Statement (Admitted) Value Fair Value Statement (+) 5.089.206.538 5.524.848.013 435.641,475 30.2 Preferred stocks 23.787,011 27.614,221 3.827,210 30.3 Totals 5,112.993,549 5,552,462,234 439,468,685 Describe the sources or methods utilized in determining the fair values: he Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Vas the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No with the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No with the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Yes [X] No with the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Yes [3] No with the securities value for Schedule D: Yes [4] No with the securities value for Schedule D:			long-term bond	s and an preferred stocks.	Do not substitute am	ortized value of			
Statement (Admitted) Value Fair Value Statement (+) 5.089.206,538 5.524,848,013 435,641,475 30.2 Preferred stocks 23,787,011 27,614,221 3,827,210 30.3 Totals 5,112,993,549 5,552,462,234 439,468,685 Prescribe the sources or methods utilized in determining the fair values: he Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations are unavailable, fair value is estimated using uniternal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Vas the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule D: Yes [X] No value for Schedule							_		
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Value Fair Value Statement (+) 30.1 Bonds 5,089,206,538 5,524,848,013 435,641,475 30.2 Preferred stocks 23,787,011 27,614,221 3,827,210 30.3 Totals 5,112,993,549 5,552,462,234 439,468,685 Describe the sources or methods utilized in determining the fair values: the Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Vas the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No of the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No of the answer to 31.2 is no, describe the reporting entity have a copy of the broker's or custodian's pricing source for purposes of disclosure of fair value for Schedule D: Yes [X] No of the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Yes [X] No of the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Yes [X] No of the purposes and Procedures Manual. The majority of these									
30.1 Bonds				Statement (Admitted)		Fair Value over			
30.2 Preferred stocks									
20.3 Totals									
Describe the sources or methods utilized in determining the fair values: The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] Note that answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] Note that answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filling requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] Note of the purpose of the Purpo		red stocks			, ,	' '			
The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] Note the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] Note the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] Note to the purpose of the purpose of the purposes and Procedures Manual. The majority of these	30.3 Totals			5,112,993,549	5,552,462,234	439,468,683			
The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No all brokers or custodians used as a pricing source? Yes [X] No all brokers or custodians used as a pricing source? Yes [X] No all the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No find, list exceptions: At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these									
provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No all brokers or custodians used as a pricing source? If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No all the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No fino, list exceptions: At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these	Describe the	sources or methods utilized in determini	g the fair values	3:					
internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] Note the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] Note the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] Note in the filing requirements of the Purposes and Procedures Manual. The majority of these									
investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?									
Cash flow priority are also considered. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	investment (or using quoted market values for compa	able investmen	ts. Internal inputs used in t	he determination of fa	ir value include			
Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?									
f the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No fithe answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No fino, list exceptions: At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these	cash now pr	ionty are also considered							
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All brokers or custodians used as a pricing source? Yes [X] Notific the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] Notific to, list exceptions: At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these									
If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?									NI.
value for Schedule D: Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?	all brokers c	or custodians used as a pricing source?					168	. [v]	INC
if no, list exceptions: At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these			's process for o	letermining a reliable pricir	ng source for purposes	of disclosure of fair	-		
At 12/31/2012, 25 issues for 18 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these			rocedures Manu	ual of the NAIC Securities	Valuation Office been	followed?	. Yes	[]	No
	,	•	CU		B	The control of the co			
These exceptions totaled \$6,077,294 or 0.13% of all assets.									

GENERAL INTERROGATORIES

OTHER

33.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	140,837
33.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total service organizations and statistical or rating bureaus during the period covered by this statement.	al payments to trade a	ssociations,	
	1 Name	2 Amount Paid		
	American Council of Life Insurers (ACLI)	91,939		
34.1	Amount of payments for legal expenses, if any?		\$	352,337
34.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment during the period covered by this statement.	nts for legal expenses		
	1 Name	2 Amount Paid		
	Name	Amount Paid		
35.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or department	nts of government, if a	ny?\$	101,959
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period cover		t.	
	1	2		
	Name	Amount Paid		

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?			Yes [] No [X]
1.2	If yes,	indicate premium earned on U.S. business only			\$	
1.3	What	portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experi	anca Evhihit?		¢	
1.3		Reason for excluding:			Ф	
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien not inclu	ded in Item (1.2) above		\$	
1.5	Indica	te total incurred claims on all Medicare Supplement insurance.			\$	
1.6	Individ	lual policies:	Most current three	vears:		
		·	1.61 Total premiu	m earned		
				d claims	-	
			1.63 Number of co	overed lives		
			All years prior to n	nost current three years		
			•	m earned	\$	
			1.65 Total incurred	d claims	\$	
			1.66 Number of co	overed lives		
1.7	Grour	policies:	Most current three	veare.		
•••	Oroup	ponoico.		m earned	\$	
				d claims		
			1.73 Number of co	overed lives		
			All voors prier to p	and ourrent three warr		
			• •	nost current three years m earned	s	
				d claims		
			1.76 Number of co	overed lives		
2.	Llooiti	Test:				
۷.	пеан	ા હડા.	1	2		
			Current Year			
	2.1 2.2	Premium Numerator				
	2.2	Premium Ratio (2.1/2.2)				
	2.4	Reserve Numerator				
	2.5	Reserve Denominator				
	2.6	Reserve Ratio (2.4/2.5)	0.000	0.000		
3.1	Does	this reporting entity have Separate Accounts?			Yes [X	.] No []
3.2	If yes,	has a Separate Accounts Statement been filed with this Department?		Yes [)	1 No [] N/A [
3.3	What distri	portion of capital and surplus funds of the reporting entity covered by assets in the butable from the Separate Accounts to the general account for use by the general	Separate Accounts statement account?	it, is not currently	\$	6,315,760
3.4	State	the authority under which Separate Accounts are maintained:				
J. T		ecticut General Statutes, Section 33a-433 and 33a-459				
3.5	wasa	any of the reporting entity's Separate Accounts business reinsured as of December	31?		Yes [J No [X]
3.6	Has th	ne reporting entity assumed by reinsurance any Separate Accounts business as of	December 31?		Yes [] No [X]
3.7	Acco	reporting entity has assumed Separate Accounts business, how much, if any, reins unts reserve expense allowances is included as a negative amount in the liability for "?"	or "Transfers to Separate Ac	counts due or accrued		
4.1	by th	ersonnel or facilities of this reporting entity used by another entity or entities or are pairs reporting entity (except for activities such as administration of jointly underwritter es)?	n group contracts and joint m	ortality or morbidity		[] No []
4.2	Net re	imbursement of such expenses between reporting entities:				
			4.21 Paid		\$	58,817,995
			4.22 Received		\$	
5.1	Does	the reporting entity write any guaranteed interest contracts?			Yes [] No [X]
5.2	If you	what amount pertaining to these lines is included in:				
5.2	ii yes,	what amount pertaining to these lines is included in.	5.21 Page 3. Line	1	\$	
			5.22 Page 4, Line	1	\$	
6.	FOR:	STOCK REPORTING ENTITIES ONLY:				
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting	entity:		\$	450,276,208
7.	Total	dividends paid stockholders since organization of the reporting entity:				
	· Jiai	and the second second of the second of the reporting office.	7.11 Cash		\$	
			7.12 Stock		\$	

8.1	Reinsurance (inclu benefits of the oc	y reinsure any Workers' uding retrocessional rein ccupational illness and a as workers' compensation	surance) assu ccident exposi	med by life and hea	alth insurers of med	lical, wage loss an		Yes [] No [X]
8.2	If yes, has the rep	orting entity completed t	he Workers' C	ompensation Carve	e-Out Supplement t	to the Annual State	ement?	Yes [] No []
8.3	If 8.1 is yes, the ar	mounts of earned premi	ums and claim	s incurred in this st	atement are:	0			
					1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained		
	8.31 Earned prei	mium							
	8.32 Paid claims								
	8.33 Claim liabili	ty and reserve (beginnin	g of year)						
	8.34 Claim liabili	ty and reserve (end of ye	ear)						
	8.35 Incurred cla	ims							
8.4	If reinsurance assi 8.34 for Column		with attachme	ent points below \$1,	000,000, the distrib	oution of the amour	nts reported in Lines 8.31 a	nd	
			A 44 l			1	2		
			Attachment Point	1		Earned Premium	Claim Liability and Reserve		
	8.41		<\$25,000						
	8.42		\$25,000 - 99,9	000					
	8.43		100,000 - 99,8						
	8.44		250,000 - 2 4 9 250,000 - 999						
	8.45		1,000,000 - 999 1,000,000 or r						
	0.43	φ	1,000,000 01 1	nore					
8.5	What portion of ea	arned premium reported	in 8.31, Colun	nn 1 was assumed	from pools?			\$	
9.1	Does the company	y have variable annuities	with guarante	eed benefits?				Yes [)	(] No []
9.2	If 9.1 is yes, comp	lete the following table f	or each type o	f guaranteed benefi	it.				
	Тур	e.	3	4	5	6	7	8	9
	1	2	Waiting	·		, and the second		· ·	· ·
	Guaranteed Death Benefit	Guaranteed Living Benefit	Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
	SET	NONE	N/A		570,713,269				
NUAL	RATCHET		N/A		39,754,507	184,733	Exhibit 5	N/A	
)P		NONE		N/A		1,414,327	Exhbiit 5		
					<u> </u>				
	claimant (payee) Amount of loss res	as the result of the purc serves established by the	hase of an and ese annuities o	nuity from the repor during the current y	ting entity only: ear:		ained a release of liability fr	\$	
10.2	List the name and	location of the insuranc	e company pu	rchasing the annuit	ies and the stateme	ent value on the pu	rchase date of the annuitie	S.	
			P&C Insuran	1 ce Company And Li	ocation		2 Statement on Purchas of Annui (i.e., Present	e Date ties	
			. ac mountin				(1.0., 1.100011		
11.1	Do you act as a cu	ustodian for health savin	gs accounts?.					Yes [] No [X]
11.2	If yes, please prov	ide the amount of custo	dial funds held	as of the reporting	date			\$	
11.3	Do you act as an a	administrator for health s	avings accour	nts?				Yes [] No [X]
11.4	If yes, please prov	ide the balance of funds	administered	as of the reporting	date.			\$	

FIVE-YEAR HISTORICAL DATA

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

Show amounts of life insurance in this exhibit in thousands (OMIT \$000)

	Show amounts	of life insurance in	this exhibit in thou	sands (OMIT \$000)	4	F
		2012	2011	2010	2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.	00 045 004	40.705.040	40 444 000	45 070 050	40.055.000
•	4)	38,815,664	40,765,242	43,144,268	45,670,252	48,855,868
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	1.338.451	1.472.920	1.654.038	1.870.125	2.436.338
3.	Credit life (Line 21, Col. 6)				, ,	, , , , ,
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)			113,692	114,639	115,136
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	40,266,296	42,352,466	44,911,998	47,655,016	51,407,343
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	16 261	11 212	14 741	10 103	330 578
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					,
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
	Total (Line 2, Col. 10)	16 261	11 212	14 741	19 193	355 647
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)			122 151 014	141 617 828	170 494 367
	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)					
	A & H-credit (group and individual) (Line 20.4,					
10.2	Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
	Aggregate of all other lines of husiness (Line					
	20.4,Col. 11)					
20.	Total	392,937,710	389,027,806	445,293,170	872,095,658	779,232,654
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	6 921 645 207	6 752 642 290	6 558 366 071	6 340 216 350	5 875 757 100
22.	Total liabilities excluding Separate Accounts		0,702,042,200			
22.	business (Page 3, Line 26)	5,960,805,960	5,822,652,782	5,721,179,555	5,631,688,223	5, 167, 983, 779
23.	Aggregate life reserves (Page 3, Line 1)	5,112,369,982	5,102,081,578	5,134,742,358	5,111,973,969	4,789,187,213
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	58,673,352	30,310,638	25,995,887	16,800,979	8,856,667
26.	Asset valuation reserve (Page 3, Line 24.01)	65,160,040	45,279,003	30,220,537	11,867,383	17,637,019
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	958,339,247	927,489,508	834,686,516	715,028,136	705,273,321
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	75,674,765	46,880,212	146,092,037	450,361,841	178,870,646
	Risk-Based Capital Analysis					
	Total adjusted capital			867,956,009	729,428,173	725,465,630
	Authorized control level risk - based capital		78,209,189	94 , 768 , 481	116,323,159	100,285,723
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	67.5	71.3	66.6	63.0	57.7
33.	Stocks (Lines 2.1 and 2.2)	2 2				3.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)					20.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)					0.2
36.	Cash, cash equivalents and short-term investments					
50.	(Line 5)	7.4				6.8
37.	Contract loans (Line 6)	2.6	2.9	3.0	3.0	3.0
38.	Derivatives (Page 2, Line 7)	3.4				XXX
39.	Other invested assets (Line 8)	3.4				4.5
40.	Receivables for securities (Line 9)	0.8			0.2	0.0
41.	Securities lending reinvested collateral assets (Line					
	10)					
42.	Aggregate write-ins for invested assets (Line 11)				2.3	4.0
43.	Cash, cash equivalents and invested assets	100.0	100.0	100.0	100.0	100.0
	(Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued) 2012 2011 2010 2009 2008 Investments in Parent, Subsidiaries and Affiliated bonds (Schedule D Summary, Line 12. 44. Col. 1) .. 345.519.506 307.288.835 309.553.057 165.562.388 146.884.475 Affiliated preferred stocks (Schedule D Summary, 45. Line 18, Col. 1). Affiliated common stocks (Schedule D Summary 46. Line 24, Col. 1), ... 196 227 501 176 457 255 151 967 083 158 097 935 193 264 491 Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10). Affiliated mortgage loans on real estate 48. 146,433,159 149,308,115 146,798,434 145,053,716 144,989,048 49. All other affiliated 50 Total of above Lines 44 to 49 688 180 166 633.054.205 608 318 574 468 714 039 485 138 014 Total Investment in Parent included in Lines 44 to 51. 49 above **Total Nonadmitted and Admitted Assets** Total nonadmitted assets (Page 2, Line 28, Col. 2). 99 589 301 87 980 478 130.290.254 166.182.032 160.277.490 52. 8,594,343,893 8,388,465,820 8,427,843,165 8,170,600,995 .7,539,867,050 Total admitted assets (Page 2, Line 28, Col. 3) 53. 54. Net investment income (Exhibit of Net Investment 341,037,103 .319,376,379 .334,743,796 327,070,128 296,088,267 55. Realized capital gains (losses) (Page 4, Line 34, .3,764,918 (21,980,886) (14,773,955) .(59,211,814) (65,496,774) 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) (20,492,994) 32,309,024 7,733,028 (128,878,957) 91,870,863 57 Total of above Lines 54, 55 and 56 324 309 027 329 704 517 327 702 869 138 979 358 322 462 356 Benefits and Reserve Increases (Page 6) Total contract benefits - life (Lines 10, 11, 12, 13, 14 58. and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11) 696.924.469 766.863.977 736.962.884 909.608.240 1.217.982.738 Total contract benefits - A & H (Lines 13 & 14, Cols 59. 9. 10 & 11) Increase in life reserves - other than group and 60. 8.834.562 26.867.617 .24.379.063 78.789.202 (8.507.040) annuities (Line 19, Cols. 2 and 3). 61. Increase in A & H reserves (Line 19, Cols. 9, 10 & Dividends to policyholders (Line 30, Col. 1) **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 13.4 14.4 10.3 11.6 Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of 64 Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 4.0 4.8 .5.1 6.5 6.1 65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6. Col. 2) 66. A & H cost containment percent (Schedule H, Pt. 1, Line 4. Col. 2) A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health 68. (Schedule H, Part 3, Line 3.1 Col. 2). Prior vears' claim liability and reserve - group health 69. (Schedule H, Part 3, Line 3.2 Col. 2) Incurred losses on prior years' claims-health other 70. than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) **Net Gains From Operations After Federal** Income Taxes by Lines of Business (Page 6, 72. Industrial life (Col. 2) 73. Ordinary - life (Col. 3) .. 28,629,590 74,032,059 .52,451,339 .60,311,510 19,691,554 74. Ordinary - individual annuities (Col. 4) 57 781 388 34 354 815 34 624 593 29 914 715 (36 547 193) ..1,126,561 ..1,221,843 .700,332 .724,222 .644,722 75. Ordinary-supplementary contracts (Col. 5) 76. Credit life (Col. 6) 2.525.337 3.065.871 2.979.008 2.710.526 1.295.670 77. Group life (Col. 7). Group annuities (Col. 8) ... 78. 79. A & H-group (Col. 9) 80. A & H-credit (Col. 10) 81. A & H-other (Col. 11) Aggregate of all other lines of business (Col. 12) 82 90,603,410 (14,915,247) Total (Col. 1) 112,587,725 90,486,790 93,475,784

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [1 No [1 If no, please explain:

83.



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2012

NAIC	Group Code 0435	LI	FE INSURANCE		NAIC Comp	oany Code 93432
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		243,293,766		1,429,411		244,723,177
2.	Annuity considerations	289,313,872				289,313,872
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	532,607,638		1,429,411		534,037,049
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2						
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	339, 129,614		144,982		339,274,596
10.				406,440		406,440
11.	Annuity benefits	98,259,306				98,259,306
12.	Surrender values and withdrawals for life contracts	517,078,551				517,078,551
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	811,013				811,013
15.	Totals	955,278,484		551,422		955,829,906
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

				Credit Life						
	(Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS		A	& Gr.	A	No. of	A	N1.	A		A
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	104	47,322,377			3	922,272			107	48,244,649
17. Incurred during current year	1.032	328.068.262			5	3,208,881			1.037	331,277,143
Settled during current year:	, .	, ,				,			, .	, ,
18.1 By payment in full	1,043	339,846,152			2	551,422			1,045	340,397,574
18.2 By payment on										
compromised claims	1	94 , 475							1	94,475
18.3 Totals paid	1,044	339,940,627			2	551,422			1,046	340,492,049
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,044	339,940,627			2	551,422			1,046	340,492,049
19. Unpaid Dec. 31, current										
year (16+17-18.6)	92	35,450,012			6	3,579,731			98	39,029,743
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year									124,761	
21. Issued during year		16,260,860								16,260,860
22. Other changes to in force	(5.470)	(0.400.007.400)				(0.400.044)			(5.470)	(0.100.100.001)
(Net)	(5,4/0)	(2,100,307,420)				(2,122,614)			(5,470)	(2,102,430,034)
23. In force December 31 of current year	119,274	40,154,114,835		(a)	17	112,181,525			119,291	40,266,296,360

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. G	Group Policies (b)					
	ederal Employees Health Benefits Program premium (b)					
	Credit (Group and Individual)					
24.3 C	Collectively renewable policies (b)					
24.4 M	Medicare Title XVIII exempt from state taxes or fees.					
0	Other Individual Policies:					
25.1 N	lon-cancelable (b)					
25.2 G	Guaranteed renewable (b)					
25.3 N	lon-renewable for stated reasons only (b)					
25.4 O	Other accident only					
25.5 Al	All other (b)					
	otals (sum of Lines 25.1 to 25.5)					
26. To	otals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

EXHIBIT OF LIFE INSURANCE

				OF LIFE IN	0010 1110E					
	Indu				Credit Life (Grou			Group		10
	1				5 Number of Individual Policies and Group		7	8	9	Total
	Number of Policies	Amount of Insurance (a)			Certificates	Amount of Insurance (a)	Policies			
			124,744				1/	249	114,304	42,352,466
				16,261		}				16,261
				14,225						14,225
						ļ			, .	1,075
				30,486					1,075	31,560
	XXX		XXX		XXX		XXX	XXX		
Aggregate write-ins for increases										
Totals (Lines 1 and 6 to 8)			124,782	42,268,647			17	249	115,379	42,384,026
Deductions during year:										
Death			660	322, 133			XXX	4	2,791	324,924
Maturity							XXX			
							XXX			
. ,			2.145	762.346						762,346
								1	406	903,479
							XXX	XXX		3,300
							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			123.680
,				120,000						120,000
			5 508	2 11/ 532				5	3 107	2,117,730
							17			40.266.296
Pointurance coded and of year	VVV									27,954,010
		-				/L\				12,312,286
	XXX		***	12,201,301	***	(D)	XXX	***	110,099	12,312,200
Page						·				
above)										
				_		ļ				
page.										
TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										
	Additions by dividends during year Aggregate write-ins for increases Totals (Lines 1 and 6 to 8) Deductions during year: Death Maturity Disability Expiry Surrender Lapse Conversion Decreased (net) Reinsurance Aggregate write-ins for decreases Totals (Lines 10 to 19) In force end of year (Line 9 minus Line 20) Reinsurance ceded end of year Line 21 minus Line 22 DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8 from overflow page. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) Summary of remaining write-ins for Line 19 from overflow page. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	In force end of prior year Issued during year Reinsurance assumed Revived during year (net) Subtotals, Lines 2 to 5 Additions by dividends during year Additions by dividends during year Totals (Lines 1 and 6 to 8) Deductions during year: Death Maturity Disability Expiry Surrender Lapse Conversion Decreased (net) Reinsurance Aggregate write-ins for decreases Totals (Lines 10 to 19) In force end of year (Line 9 minus Line 20) Reinsurance ceded end of year Line 21 minus Line 22 XXX DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8 from overflow page. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) Summary of remaining write-ins for Line 19 from overflow page. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	In force end of prior year Issued during year Reinsurance assumed Revived during year (net) Subtotals, Lines 2 to 5 Additions by dividends during year Aggregate write-ins for increases Totals (Lines 1 and 6 to 18) Deductions during year: Death Maturity Disability Expiry Surrender Lapse Conversion Decreased (net) Reinsurance Aggregate write-ins for decreases Totals (Lines 10 to 19) In force end of year (Line 9 minus Line 20) Reinsurance ceded end of year Line 21 minus Line 22 XXX DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8 from overflow page. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) Summary of remaining write-ins for Line 19 from overflow page. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	1	1	1	1	1	1	1 2 3 4 1 2 5 5 6 5 5 7 6 7 6 7 6 7 6 7 6 7 6 7 6 7 6 7 6 7 6 7 7

(a) Amounts	of life insurance in this e	xhibit shall be s	hown in thousands (omit 000)
(b) Group \$; Individual \$	

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

ADDITION	AL INFOR	CIVIALIC	וו אוט אוכ	NOUR	ANCE	IN FU	KCE END OF	IEAR	•	
				Industrial					Ordinary	
		_			_1		2		3	4
							/ nount or insur	ance		Amount of Insurance
				mb	₹ Po	licie	(a)		Number of Policies	(a)
24. Additions by dividends					$\propto \lambda$				XXX	
25. Other paid-up insurance						.				
26. Debit ordinary insurance				7	ΚXX		XXX			

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year ⊢in Line 2)		nd of Year in Line 21)
		1	2	3	4
			Amount of Insurance		Amount of Insurance
	Term Insurance Excluding Extended Term Insurance	Number of Policies	(a)	Number of Policies	(a)
27.	Term policies - decreasing				
28.	Term policies - other			2,256	633,212
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	705,239
31.	Totals (Lines 27 to 30)			2,256	1,338,451
	Reconciliation to Lines 2 and 21:				
32.	Term additions	xxx		XXX	
33.	Totals, extended term insurance		XXX		
34.	Totals, whole life and endowment		16,261	117,018	38,815,664
35.	Totals (Lines 31 to 34)		16,261	119,274	40, 154, 115

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

			ıring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary	16,261		40 , 154 , 115		
38.	Credit Life (Group and Individual)					
39.	Group			112,182		
40.	Totals (Lines 36 to 39)	16,261		40,266,297		

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

Credit Life Group

1 2 3 4

Umbe Lindividual
Licie a it Grou
Ce iffic as

Amount of insurance included in Line 2 ceded to her capanies

Number in force end of year if the number under ared glass is capated on a pro-rata basis

Federal Employees' Group Life Insurance included in Line 21

45. Group Permanent Insurance included in Line 21



BASI OF CALCULATION CORE ARY TERM INSURANCE

	DAO:			TION OF	9111				10017-1102
47. State basis of calculation of (47.1) decre	easing ter	ranc	con	ned in Fan	lne	m	Mort	ige l	otection, etc., policies and riders and of (47.2) term insurance on
wife and children under Family, Parent	and Childe	n, 🔪 c., p	icie	and riders i	ud	ab	ę.		
47.1									
47.2			,				7		

POLICIES WITH DISABILITY PROVISIONS

			Industrial		Ordinary		Credit		Group
		1	2	3	4	5	6	7	8
								Number of	
		Number of	Amount of Insurance	Number of	Amount of Insurance	Number of	Amount of Insurance	Certifi-	Amount of Insurance
	Disability Provisions	Policies	(a)	Policies	(a)	Policies	(a)	cates	(a)
48.	Waiver of Premium			31,923	7,944,360			1	303
	Disability Income								
	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	31,923	(b) 7,944,360		(b)	1	(b) 303

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

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

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

	SUPPLEMEN	NTARY CONTRACTS	>		
		Ordi	nary	Gr	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	149	441		
2.	Issued during year	25	150		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		591		
	Deductions during year:				
6.	Decreased (net)	(4)	64		
7.	Reinsurance ceded	-			
8.	Totals (Lines 6 and 7)	(4)	64		
9.	In force end of year	178	527		
10.	Amount on deposit				(a)
11.	Income now payable		189		
12.	Amount of income payable	(a) 708,636	(a) 7,962,065	(a)	(a)

ANNUITIES

		Ordinary Group								
		1	2	3	4					
		Immediate	Deferred	Contracts	Certificates					
1.	In force end of prior year		96,	089						
2.	Issued during year		1,	004						
3.	Reinsurance assumed									
4.	Increased during year (net)									
5.	Totals (Lines 1 to 4)		97,	093						
	Deductions during year:									
6.	Decreased (net)		7,	307						
7.	Reinsurance ceded	-								
8.	Totals (Lines 6 and 7)			307						
9.	In force end of year		89,	786						
	Income now payable:									
10.	Amount of income payable	(a)	XXX	XXX	(a)					
	Deferred fully paid:									
11.	Account balance	XXX	(a) 5,797,	323 XXX	(a)					
	Deferred not fully paid:									
12.	Account balance	XXX	(a) 4,631,257,	023 XXX	(a)					

ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cr	edit		Other
	-	1	2	2	edit		Striet
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
<u> </u>		Certificates	Fremiums in Force	FUIICIES	Fremiums in Force	Fullcles	Fleiiliullis III Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		_XXX		VVV		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XX	XXX	XX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX		VVV		XXX
9.	Totals (Lines 6 to 8)	·	XXX		XXX		XXX
10.	In force end of year		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded	-	
8.	Totals (Lines 6 and 7)		
9.	In force end of year		
10.	Amount of account balance	(a)	(a)

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	36, 137, 139
2.	Current year's realized pre-tax capital gains/(losses) of \$112,666,203 transferred into the reserve net of taxes of \$(31,567,072)	81,099,132
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	117,236,271
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	14,356,265
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	102,880,006

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	(4,689,551)	19,045,817		14,356,265
2.	2013	(4,420,863)	4,206,656		(214,207)
3.	2014	(3,784,232)	3,203,756		(580,476)
4.	2015	(2,817,439)	2,901,711		84,272
5.	2016	(1,102,416)	2,618,977		1,516,560
6.	2017	604,285	2,240,857		2,845,142
7.	2018	1,731,689	2,027,936		3,759,625
8.	2019	2,594,703	1,966,981		4,561,683
9.	2020	3,026,255	1,819,599		4,845,854
10.	2021	2,865,013	1,748,174		4,613,187
11.	2022	2,624,262	1,639,601		4,263,862
12.	2023	2,782,999	1,629,899		4,412,898
13.	2024	2,984,953	1,669,109		4,654,062
14.	2025	3,027,734	1,716,235		4,743,970
15.	2026	3,051,764	1,834,802		4,886,566
16.	2027	3, 179, 338	1,829,282		5,008,620
17.	2028	3,266,862	1,964,798		5,231,660
18.	2029	3,500,014	2,018,431		5,518,446
19.	2030	3,868,818	2, 162, 158		6,030,976
20.			2,223,982		6,347,846
21.	2032	3,760,497	2,367,161		6,127,658
22.	2033		2,414,383		5,379,951
23.	2034		2,398,272		4,435,320
24.	2035	1,033,340	2,373,971		3,407,311
25.	2036	173,915	2,431,845		2,605,760
26.	2037	(124,328)	2,399,353		2,275,025
27.			2,177,667		2,063,462
28.	2039	(67,258)	1,725,698		1,658,441
29.	2040	24,579	1,273,730		1,298,308
30.	2041	29,931	821,761		851,692
31.	2042 and Later	,	246,529		246,529
32.	Total (Lines 1 to 31)	36, 137, 139	81,099,132		117,236,271

ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	12,019,846	5,600,076	17,619,922	1,246,987	26,412,093	27,659,080	45,279,002
Realized capital gains/(losses) net of taxes - General Account	7,045,264	3,533,668	10,578,932	818,955	(5,929,741)	(5,110,786)	5,468,146
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	1,248,872	(1,971,955)	(723,083)	(1,080,839)	90,508	(990,331)	(1,713,414)
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	11,377,913	1,736,176	13,114,089		1,969,347	1,969,347	15,083,436
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	31,691,895	8,897,965	40,589,860	985,103	22,542,208	23,527,310	64, 117, 171
9. Maximum reserve	51,134,789	5,181,726	56,316,515	1,022,561	32,208,436	33,230,997	89,547,512
10. Reserve objective	35,529,106	3,266,361	38,795,467	1,022,561	29,513,489	30,536,050	69,331,517
11. 20% of (Line 10 - Line 8)	767,442	(1,126,321)	(358,879)	7,492	1,394,256	1,401,748	1,042,869
12. Balance before transfers (Lines 8 + 11)	32,459,337	7,771,644	40,230,982	992,594	23,936,464	24,929,058	65, 160, 040
13. Transfers	2,589,918	(2,589,918)					xxx
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	35,049,255	5,181,726	40,230,982	992,594	23,936,464	24,929,058	65,160,040

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

						CIVII CIVEI	• •					
			1	2	3	4	Basic C	ontribution	Reserv	ve Objective	Maximu	m Reserve
Line Num- ber	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS	, J			(00.0 0)	. doto.	(00.0.1.7.0)	. 40101	(Geier 1 X 1)	1 0000	(00.0. 1 / 0)
1.		Exempt Obligations	335,880,997	XXX	XXX		0.0000		0.0000		0.0000	
2.	1	Highest Quality	2,054,129,469	XXX	XXX	2,054,129,469	0.0004	821,652	0.0023	4,724,498	0.0030	6, 162, 38
3.	2	High Quality	1,823,437,837	XXX	XXX	1,823,437,837	0.0019	3,464,532	0.0058	10,575,939	0.0090	16,410,94
4.	3	Medium Quality	200,497,208	XXX	XXX	200,497,208	0.0093	1,864,624	0.0230	4,611,436	0.0340	6,816,90
5.	4	Low Quality	148,956,860	XXX	XXX	148,956,860	0.0213	3, 172, 781	0.0530	7,894,714	0.0750	11, 171, 76
6.	5	Lower Quality	42,114,580	XXX	XXX	42,114,580	0.0432	1,819,350	0.1100	4,632,604	0.1700	7, 159, 479
7.	6	In or Near Default	11,852,494	XXX	XXX	11,852,494	0.0000		0.2000	2,370,499	0.2000	2,370,49
8.		Total Unrated Multi-class Securities Acquired by Conversion		xxx	xxx		xxx		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	4,616,869,445	XXX	XXX	4,616,869,445	XXX	11,142,939	XXX	34,809,689	XXX	50,091,97
		PREFERRED STOCK										
10.	1	Highest Quality	11,959,773	XXX	XXX	11,959,773	0.0004	4,784	0.0023	27,507	0.0030	35,879
11.	2	High Quality	2,248,265	XXX	XXX	2,248,265	0.0019	4,272	0.0058	13,040	0.0090	20,234
12.	3	Medium Quality	5,993,260	XXX	XXX	5,993,260	0.0093	55,737	0.0230	137,845	0.0340	203,77
13.	4	Low Quality	2,561,481	XXX	XXX	2,561,481	0.0213	54,560	0.0530	135,758	0.0750	192,11
14.	5	Lower Quality	743,106	XXX	XXX	743,106	0.0432	32, 102	0.1100	81,742	0.1700	126,32
15.	6	In or Near Default	281,126	XXX	XXX	281,126	0.0000		0.2000	56,225	0.2000	56,22
16.		Affiliated Life with AVR	-	XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	23,787,011	XXX	XXX	23,787,011	XXX	151,455	XXX	452,118	XXX	634,54
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.000		0.000	
19.	1	Highest Quality	6,993,496	XXX	XXX	6,993,496	0.0004	2,797	0.0023	16,085	0.0030	20,980
20.	2	High Quality	41,549,277	XXX	XXX	41,549,277	0.0019	78,944	0.0058	240,986	0.0090	373,94
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0 . 1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	48,542,773	XXX	XXX	48.542.773	XXX	81,741	XXX	257.071	XXX	394,924

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

			1	2	3	4		Contribution	Reserve	e Objective		m Reserve
							5	6	7	8	9	10
Line	NAIG		Daali/Adiiatad	Reclassify	Add Third Dodg.	Balance for AVR		A		A		A
Num- ber	NAIC Designation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
Dei	Designation	DERIVATIVE INSTRUMENTS	Carrying value	Elicumbiances	Effcullibratices	(Cols. 1 + 2 + 3)	Factor	(Cols.4 X 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
00				2007	2007		0.0004		0.0023		0.0030	
26.		Exchange Traded	4.446.927	XXXXXX	XXX	4.446.927	0.004	1.779	0.0023	10,228	0.0030	13,341
27.		Highest Quality	4,440,927		XXX	4,440,927	0.0019	1,779	0.0058	10,220	0.0090	13,341
28.		High Quality Medium Quality		XXX XXX	XXXXXX		0.0019		0.0230		0.0340	
29.			ł				0.0213		0.0530		0.0750	
30.		Low Quality		XXXXXX	XXX		0.0432		0.1100		0.1700	
31.		,					0.0000		0.2000		0.2000	
32.		In or Near Default	4 440 007	XXX	XXX	4 440 007		4 770		10,000		10.04
33.		Total Derivative Instruments	4,446,927	XXX	XXX	4,446,927	XXX	1,779	XXX	10,228	XXX	13,341
34.		Total (Lines 9 + 17 + 25 + 33)	4,693,646,156	XXX	XXX	4,693,646,156	XXX	11,377,913	XXX	35,529,106	XXX	51,134,790
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
36.		Residential Mortgages - Insured or Guaranteed	246,950,947		XXX	246,950,947	0.0003	74,085	0.0006	148, 171	0.0010	246,951
37.		Residential Mortgages - All Other	3,145,431		XXX	3, 145,431	0.0013	4,089	0.0030	9,436	0.0040	12,582
38.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003	4 050 000	0.0006	0 400 754	0.0010	
39.		Commercial Mortgages - All Other	521,685,935	(3,560,280)	XXX	518,125,655	0.0032 (a)	1,658,002	0.0060 (a)	3,108,754	0.0095 (a)	4,922,194
40.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:					0.0400		0.0700		0 1000	
41.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:					0.0000		0 4700		0 4700	
46.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47.		Residential Mortgages - Insured or Guaranteed	 		XXX		0.0000		0.0040		0.0040	
48.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	771,782,313	(3,560,280)	XXX	768,222,033	xxx	1,736,176	xxx	3,266,361	xxx	5,181,726
52.		Schedule DA Mortgages	. ,		XXX	, ,	(c)	,	(c)	,	(c)	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	771,782,313	(3,560,280)	XXX	768,222,033	XXX	1,736,176	XXX	3.266.361	XXX	5,181,726

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

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

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

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

			1	2	3	4		Contribution		e Objective		n Reserve
Line Num-	NAIC	Description	Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	Amount
ber	Designation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK	3.415.925	100/	2004	0 445 005	0.0000		0.0000 (1)	000 004	0.0000 (1)	000 001
1.		Unaffiliated - Public	3,415,925	XXX	XXX	3,415,925 2.059.184	0.0000		0.2029 (d) 0.1600	693,091 329,469	0.2029 (d) 0.1600	693,091 329,469
2.		Unaffiliated - Private	2,059,184	XXX	XXX	2,059,184	0.0000		0.0050	329,469	0.0080	329,469
3.		Federal Home Loan Bank	400 007 504	XXX	XXX		0.0000					
4.		Affiliated - Life with AVR	196,227,501	XXX	XXX	196,227,501	0.000		0.0000		0.0000	
_		Affiliated - Investment Subsidiary:					100/		2004		100/	
5.		Fixed Income - Exempt Obligations				***************************************	XXX		XXX		XXX	
6.		J					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0 . 1600		0 . 1600	
14.		Mortgage Loans					(c)		(c)		(c)	
15.		Real Estate					(e)		(e)		(e)	
16.		Affiliated - Certain Other (See SVO Purposes and		100/	2004		0.0000		0 1000		0.4000	
		Procedures Manual)		XXX	XXX		0.000. 0.0000		0.1300 0.1600		0.1300 0.1600	
17.		Affiliated - All Other	004 700 040	XXX	XXX	004 700 040				4 000 504		1 000 501
18.		Total Common Stock (Sum of Lines 1 through 17)	201,702,610			201,702,610	XXX		XXX	1,022,561	XXX	1,022,561
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties	28,979,851		7,526,712	36,506,563	0.0000		0.0750	2,737,992	0.0750	2,737,992
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)	28,979,851		7,526,712	36,506,563	XXX		XXX	2,737,992	XXX	2,737,992
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.000		0.000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0 . 1700	
29.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30.		Total with Bond Characteristics (Sum of Lines 23 through										
l		29)		XXX	XXX		XXX		XXX		XXX	

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

31. 32. 33. 34. 35. 36. 37.	3 4 5	Description INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS Highest Quality High Quality Medium Quality Low Quality Lower Quality Lower Quality	Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	ontribution 6 Amount (Cols.4 x 5)	7 Factor	e Objective 8 Amount (Cols. 4 x 7)	9 Factor	m Reserve 10 Amount (Cols. 4 x 9)
31. 32. 33. 34. 35. 36. 37.	1 2 3 4 5	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS Highest Quality	Carrying Value	Related Party Encumbrances XXX	Encumbrances XXX	Reserve Calculations	-	Amount	Factor	Amount		Amount
32. 33. 34. 35. 36. 37.	3 4 5	OF PREFERRED STOCKS Highest Quality High Quality Medium Quality Low Quality										i
32. 33. 34. 35. 36. 37.	3 4 5	High Quality Medium Quality Low Quality Lo										
33. 34. 35. 36. 37.	3 4 5	Medium Quality		XXX			0.0004		0.0023		0.0030	
34. 35. 36. 37.	4 5	Low Quality			XXX		0.0019		0.0058		0.0090	
35. 36. 37.	5	Low Quality		XXX	XXX		0.0093		0.0230		0.0340	
36. 37.	5	Lower Quality	3,500,069	XXX	XXX		0.0213	74,551	0.0530	185,504	0.0750	262,505
37.			42,610,970	XXX	XXX	42,610,970	0.0432	1,840,794	0.1100	4,687,207	0 . 1700	7,243,865
		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	ļ
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	46,111,039	XXX	XXX	46,111,039	XXX	1,915,345	XXX	4,872,710	XXX	7,506,370
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS	,,	7000	7000	10,111,000	7000	1,010,010	7000	.,	7000	.,,000,0.0
		In Good Standing:										ļ
39.		Farm Mortgages			XXX		0.0063 (a)		<u>0</u> .0120 (a)		0.0190 (a)	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other	3,769,988		XXX	3,769,988	0.0032 (a)	12,064	0.0060 (a)	22,620	0.0095 (a)	35,815
44.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:					` '		` '		, ,	
45.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										ļ
50.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	3,769,988		XXX	3.769.988	XXX	12,064	XXX	22.620	XXX	35,815

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

			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximur	m Reserve
Line Num-	NAIC		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	Designation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.000		0.1300 (d)		0.1300 (d)	
57.		Unaffiliated Private	63,550,161	XXX	XXX	63,550,161	0.000		0 . 1600	10 , 168 , 026	0 . 1600	10, 168, 026
58.		Affiliated Life with AVR		XXX	XXX		0.0000		0.000		0.000	
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		xxx	xxx		0.0000		0.1300		0.1300	
60.		Affiliated Other - All Other	20,215,362	XXX	XXX	20,215,362	0.0000		0.1600	3,234,458	0.1600	3,234,458
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	83,765,523	xxx	XXX	83,765,523	XXX		XXX	13,402,484	XXX	13,402,484
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties	84,495,138	3,560,280	14,462,637	102,518,055	0.000		0.0750	7,688,854	0.0750	7,688,854
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)	84,495,138	3,560,280	14,462,637	102,518,055	XXX		XXX	7,688,854	XXX	7,688,854
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67.		Non-guaranteed Federal Low Income Housing Tax Credit	5,753,143			5,753,143	0.0063	36,245	0.0120	69,038	0.0190	109,310
68.		State Low Income Housing Tax Credit				ļ	0.0273		0.0600		0.0975	
69.		All Other Low Income Housing Tax Credit	208,537			208,537	0.0273	5,693	0.0600	12,512	0.0975	20,332
70.		Total LIHTC	5,961,680			5,961,680	XXX	41,938	XXX	81,550	XXX	129,642
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	5,440,609	XXX		5,440,609	0.0000		0.1300	707,279	0.1300	707,279
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)	5,440,609	XXX		5,440,609	XXX		XXX	707,279	XXX	707,279
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	229,543,977	3,560,280	14,462,637	247,566,894	XXX	1,969,347	XXX	26,775,497	XXX	29,470,444

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

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

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

⁽d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

⁽e) Determined using the same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
361448A@2	R		GATX Financial2		1,650,000	3, 135	9,570	14,850
755111D*9	R		Raytheon Co 1		1,650,000	660	3,795	4,950
361448A#0	R		GATX Financial2		1,650,000	3 , 135	9,570	14,850
755111D@7	R		Raytheon Co 1		1,650,000	660	3,795	4,950
666807C*1	R		Northrop Grumman2		1,650,000	3 , 135	9,570	14,850
6668070@9	R		Northrop Grumman2		1,500,000	2,850	8,700	13,500
755111D#5	R		Raytheon Co.		1,500,000	600	3,450	4,500
009158F#8	R		Air Products11		1,500,000	600	3,450	4,500
118056B*7	R		Hasbro Inc2		700,000	1,330	4,060	6,300
	CN	92978N-AE-4	Wachovia Bank Commercial Mortgage Trust/Series 2007-C33 Class A4 REID 1		1,739,199			
	CN	55312V-AD-0	ML-CFC Commercial Mortgage Trust/Series 2006-4 Class A3 REID		249,252			
	CN	46630E-AC-4	J P Morgan Chase Coml Mtg Sec/Series 2006-CB17 Class A4 REID		1,702,180			
	CN	36828Q-PW-0	GE Capital Commercial Mortgage/Series 2005-C3 Class A7A REID					
	CN	20047R-AE-3	Commercial Mtg Pass Thru Certs/Series 2007-C9 Class A4 REID		1.537.618			
			Salomon Brothers Mortgage Securities VII Inc./Series 2001-MM Class E8 REID		, ,			
	CN	79549A-GG-8	1		280.234			
	CN	07388V-AE-8	Bear Stearns Coml Mortgage Sec/Series 2007-T26 Class A4 REID1		1.549.026			
	CN	07401D-BC-4	Bear Stearns Coml Mortgage Sec/Series 2007-PW18 Class A4 REID1		291.777			
	CN	07388Q-AE-9	Bear Stearns Coml Mortgage Sec/Series 2007-PW17 Class A4 REID		1,553,148			
	CN	59022H-NC-2	Merrill Lynch Mortgage Trust/Series 2005-LC1 Class A4 REID		348, 162			
	CN	52108M-AF-0	LB-UBS Commercial Mortgage Trust/Series 2005-C7 Class A4 REID		1,401,535			
	CN	59022H-NC-2	Merrill Lynch Mortgage Trust/Series 2005-LC1 Class A4 REID 1		348, 162			
	CN	55313K-AE-1	ML-CFC Commercial Mortgage Trust 2007-7/Series 2007-7 Class A4 REID1		1.302.214			
	CN	07387B-AH-6	Bear Stearns Coml Mortgage Sec/Series 2005-PWR9 CL A4A REID		450.328			
	CN	07388P-AG-6	Bear Stearns Coml Mortgage Sec/Series 2006-PW14 Class AM REID 1		930.415			
	***************************************		TIAA Seasoned Commercial Mortgage Trust 2007-C4/Series 2007-C4 Class AJ					
	CN	87246A-AE-8	BFID 1		788.758			
	CN	05952A-AE-4	Banc of America Commercial Mortgage Inc./Series 2008-1 Class A4 REID 1		902.783			
0199999. Subtotal De	fault Component	- Other Than Mortgage			29,024,910	16, 105	55,960	83,250
0599999 - Total	p				29.024.910	16, 105	55.960	83.250

SCHEDULE F

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

					act ciairis resisteu i	_	
1	2	3	4	5	6	/	8
		State of	Year of				
		Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
							Company claims proceeds paid to correct
							beneficiary. Claim reconsidered and paid
8252918	0249679	FL	2011	94,475	94,475		in full.
0199999. Death 0	Claims - Ordinary	•		94,475	94,475		XXX
0599999. Death 0	Claims - Disposed (Of		94,475	94,475		XXX
1099999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Dispos	ed Of						XXX
1599999. Disabili	ty Benefits Claims	- Disposed Ot	F				XXX
2099999. Matured	d Endowments Cla	ims - Disposed	d Of				XXX
2599999. Annuitie	es with Life Conting	gency Claims -	Disposed				
Of							XXX
2699999. Claims	Disposed of During	Current Year	•	94,475	94,475		XXX
8222580	0247010	NC	2011	750,000		750,000	Company claims no insurance in force
2799999. Death 0	Claims - Ordinary			750,000		750,000	XXX
3199999. Death 0	Claims - Resisted			750,000		750,000	XXX
3699999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Resiste	ed						XXX
4199999. Disabili	ty Benefits Claims	- Resisted					XXX
4699999. Matured	d Endowments Cla	ims - Resisted	t				XXX
5199999. Annuitie	es with Life Conting	gencies Claims	s - Resisted				XXX
5299999. Claims	Resisted During C	urrent Year		750,000		750,000	XXX
5399999 - Totals				844,475	94,475	750,000	XXX

Schedule H - Part 1 - Analysis of Underwriting Operations NONE

Schedule H - Part 2 - Reserves and Liabilities $N\ O\ N\ E$

Schedule H - Part 3 - Prior Year's Claim Reserves and Liabilities \overline{N} \overline{O} \overline{N} \overline{E}

Schedule H - Part 4 - Reinsurance NONE

Schedule H - Part 5 - Health Claims NONE

Schedule S - Part 1 - Section 1 NONE

Schedule S - Part 1 - Section 2
NONE

SCHEDULE S - PART 2

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

			verable on Paid and Unpaid Losses Listed by Reinsuring Compar			
1	2	3	4	5	6	7
NAIC	E-dUD	Г#4:		Daniellian.		
Company	Federal ID Number	Effective	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Code 65935	04-1590850	Date 01/01/1985	Name of Company Massachusetts Mutual Life Insurance Company		3.566.562	1.939.682
65935	04-1590850	01/01/1985	Massachusetts Mutual Life Insurance Company	MA		1,830,000
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance Company	MA		8,280,000
	ife and Annuity			MA	3.566.562	12.049.682
	otal Life and A				3,566,562	12,049,682
60895	35-0145825	09/24/1999	American United Life (AMB1)	IN		12,049,062
80659	38-0397420	09/24/1999	Canada Life Assurance Co. (CRB1)			112,140
68276	48-1024691	09/24/1999	Employers Reassurance Corp. (ERB1)			122.904
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)			919.997
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT		55,373
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	10 701	
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (L187)			279, 105
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)			45.378
66346	58-0828824	09/08/1997	Munich American Reassurance (CN85)			52.333
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)			303,669
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA		1,319,661
66346	58-0828824	04/01/1997	Munich American Reassurance (MAA7)	GA		643 . 187
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)			224,285
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA		1,116,364
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO		55,373
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)			1,525,184
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO		321.593
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	, .	731,585
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO		3,936,813
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)			179,735
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)		247,210	
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO		328.321
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO		1,319,664
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO		344,999
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD7)	MO		365,012
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	222,348	953 , 198
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of TX (GGB1)		109,311	112, 143
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of TX (GGB2)	TX	4,792	709,371
87572	23-2038295	02/29/2004	Scottish Re (US) Inc (STB2)		278,045	1,014,313
90670	43-1178580	09/24/1999	Scottish Re Life Corp. (PHB1)			224,285
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)			1,558,974
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SLO8)			
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)			90,365
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	1,024,341	55,373
68713	84-0499703	09/01/1998	Security Life of Denver Ins. Co. (SL87)			279, 107
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)			1,525,184
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LF85)			52,333
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO44)			55,373
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO48)	CT		
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (NO85)			52,333
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)			1,525,184
82627	06-0839705	04/01/1997	Swiss Re Life & Health America (NOA7)			321,593
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)			833,859
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	CT		15,486
	ife and Annuity				7,482,712	24, 107, 719
	otal Life and A		Affiliates		7,482,712	24, 107, 719
	otal Life and A				11,049,274	36, 157, 401
	otal Accident a					
1399999. To	otal Accident a	and Health - N	lon-Affiliates			
1499999. To	otal Accident a	and Health				
1599999. To	otal U.S. (Sum	n of 0199999.	0499999, 0899999 and 1199999)		11,049,274	36, 157, 401
			999, 0599999, 0999999 and 1299999)	j		•
		1	dent and Health		11,049,274	36, 157, 401
	-,			I	, -,	- , - ,

SCHEDULE S - PART 3 - SECTION 1

			ce Ceded Life Insurance, Annuities, Deposit Funds and Of										
1	2	3	4	5	6	7	Reserve Cre		10	Outstanding S		13	14
							8	9		11	12		
NAIC					Type of							Modified	Funds Withheld
Company	Federal ID	Effective		Domiciliary	Reinsurance	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	Jurisdiction	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
65935	04-1590850	01/01/1985	Massachusetts Mutual Life Insurance	MA	MCO/I	1,566,282,111			11,421,172			201,582,640	
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance	MA		3,422,848,786		367,822,445	18,810,191				
65935	04-1590850	01/01/2002	Massachusetts Mutual Life Insurance	MA		3,567,094,400	384,975,678	381,339,157	33,541,674				
65935	04-1590850	01/01/1985	Massachusetts Mutual Life Insurance	MA	0TH/I				708,963				
0199999. 0	General Accour		U.S. Affiliates		l .	8,556,225,297	773, 131, 809	749, 161, 602	64,482,000			201.582.640	
			orized Affiliates			8,556,225,297	773, 131, 809	749, 161, 602	64,482,000			201,582,640	
60895	35-0145825		American United Life (AM55)	IN	YRT/I	0,000,220,201	770,101,000		25,589			201,002,010	
60895	35-0145825		American United Life (AM79)	IN	YRT/I			519,217	(74,925)				
60895	35-0145825		American United Life (AM81)	IN	YRT/I			32	10				
60895	35-0145825	09/08/1997	American United Life (AM85)	IN	YRT/I			637,752	(55,401)				
60895	35-0145825		American United Life (AM87)	- I'N	YRT/I			2,744,910	(276,541)				
60895	35-0145825		American United Life (AMB1)	- I'N	YRT/I			2,532,202	(481,729)				
60895	35-0145825	09/24/1999	American United Life (AMC1)	IN.	YRT/I				(481,729)				
60895	35-0145825	09/01/1999	, , , , , , , , , , , , , , , , , , , ,	. IN	YRT/I			40, 188	(1,220)				
80659				IN	YRT/I	4 770 044	21.940						
	38-0397420	09/01/1984		MI		1,770,041		20, 111	34,746				
80659	38-0397420		Canada Life Assurance Co. (CR83)	. MI	YRT/I	13,276,506	437 , 184	403,667	255,083				
80659	38-0397420		Canada Life Assurance Co. (CRB1)		YRT/I	159,435,251	1,834,488	1,777,548	833,788				
80659	38-0397420	09/01/1999	Canada Life Assurance Co. (CRC1)	. MI	YRT/I	385,762	8, 109	7,653	2,726				
68276	48-1024691		Employers Reassurance Corp. (ER68)	. KS	YRT/I			145,894	(18,413)				
68276	48-1024691	09/08/1997	Employers Reassurance Corp. (ER74)	. KS	YRT/I			24, 131	(4,243)				
68276	48-1024691	09/08/1997	Employers Reassurance Corp. (ER85)	. KS	YRT/I			383,783	(36,426)				
68276	48-1024691		Employers Reassurance Corp. (ER98)	. KS	YRT/I			370,505	(39,484)				
68276	48-1024691		Employers Reassurance Corp. (ERB1)	. KS	YRT/I			2,742,839	(501,676)				
68276	48-1024691		Employers Reassurance Corp. (ERB2)	. KS	YRT/I			2, 103, 475	(193,387)				
68276	48-1024691		Employers Reassurance Corp. (ERC1)	. KS	YRT/I			7,653	(1,308)				
68276	48-1024691		Employers Reassurance Corp. (ERD1)	_ KS	YRT/I			325,938	(21,745)				
86258	13-2572994		General Re Life Corp. (CL29)	. CT	YRT/I	28,986,187	864 , 156	885,464	368,532				
86258	13-2572994		General Re Life Corp. (CL30)	CT	YRT/I	150,834,203	2,260,907	2,296,229	1,736,913				
86258	13-2572994		General Re Life Corp. (CL31)	CT	YRT/I	11,857,617	341,243	332, 152	590,514				
86258	13-2572994		General Re Life Corp. (CL44)	CT	YRT/I	175,003,481	3,080,823	3, 108, 166	2, 131, 494				
86258	13-2572994		General Re Life Corp. (CL87)	. CT	YRT/I	380 , 167 , 113	2,047,589	2,071,173	1,079,457				
86258	13-2572994		General Re Life Corp. (CLC1)	CT	YRT/I	385,762	8,109	7,653	3, 194				
86258	13-2572994		General Re Life Corp. (COO1)	_ CT	YRT/I	2,213,353	36,572	36,963	32,759				
86258	13-2572994		General Re Life Corp. (CO47)	CT	YRT/I	1,992,569	20,734	19,035	22,265				
86258	13-2572994		General Re Life Corp. (CO61)	_ CT	YRT/I	6,530,789	78,087	71,411	89,965				
86258	13-2572994		General Re Life Corp. (CO71)	CT	YRT/I	19,004,305	114,949	109,465	63,245				
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	_ CT	YRT/I	199,511	5,718	5, 133	2,932			ļ	
97071	13-3126819	05/01/2001	Generali USA Life Reassurance (BA97)	. MO	YRT/I	23,871	122	112	110				
97071	13-3126819	03/28/2000	Generali USA Life Reassurance (BM84)	. MO	YRT/I	299,266	8,577	7,700	2,726				
88340	59-2859797	03/01/1981	Hannover Life Reassurance (HA96)	. FL	YRT/I	724,667	14,403	13, 162	22,234				
88340	59-2859797		Hannover Life Reassurance (SD96)	. FL	YRT/I	54,676,777	176,526		100,283				
65676	35-0472300		Lincoln National Life Ins. Co. (LI51)	IN	YRT/I	352,025	9,114	7,958	15,327				
65676	35-0472300		Lincoln National Life Ins. Co. (LI54)	IN	YRT/I	74,972,998	1,693,482	1,503,043	816,496				
65676	35-0472300		Lincoln National Life Ins. Co. (L187)	IN	YRT/I	253,746,030	1,366,717	1,382,492	717,929				
65676	35-0472300		Lincoln National Life Ins. Co. (LIC1)	IN	YRT/I	385,762	8, 109	7,653	2,640				
65676	35-0472300	01/19/2001	Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	10,770,779	307,492	270,433	63, 171				
65676	35-0472300		Lincoln National Life Ins. Co. (LN16)	IN	YRT/I	100,000	1,030	939	675				
65676	35-0472300		Lincoln National Life Ins. Co. (LN36)	IN	YRT/I	47,522,641	324,680	311, 177	259.998				
65676	35-0472300		Lincoln National Life Ins. Co. (LN72)	IN	YRT/I	12,665,757	76,613	72,937	44.823				
66346	58-0828824		Munich American Reassurance (CA26)	GA	YRT/I	1,009,094	5,030	4,657	3.558				
66346	58-0828824		Munich American Reassurance (CA65)	GA	YRT/I	4,563,026	25,598	23,794	12,651				
66346	58-0828824		Munich American Reassurance (CA69)	GA	YRT/I	25,331,393	153.219	145.894	83.299				
66346	58-0828824		Munich American Reassurance (CA76)	GA	YRT/I	4,450,779	25,258	24,131	13.964				
66346	58-0828824		Munich American Reassurance (CA84)	GA	YRT/I	299,266	8,577	7,700	2,726			ļ	
66346	58-0828824		Munich American Reassurance (CA84)	GA	YRT/I	3,860,893	2,725	2,408	1, 173			 	
66346	58-0828824			GA	YRT/I	3,860,893	2,725	2,408					
00340	00_0020024	11/01/1980	Munich American Reassurance (CN41)	. UM	I	L23.201.092 L			405.015			L	

SCHEDULE S - PART 3 - SECTION 1

1	2	3	ce Ceded Life Insurance, Annuities, Deposit Funds and Ot	5	6	7		redit Taken	10		Surplus Relief	13	14
NAIC Company	Federal ID	Effective	7	Domiciliary	Type of Reinsurance	Amount in Force	8	9	10	11	12	Modified Coinsurance	Funds Withheld Under
Code	Number	Date	Name of Company	Jurisdiction	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)	GA	YRT/I	174, 172, 757	1.414.343	1,327,368	1.038.631	ourront rour	T HOL TOUL	receive	Comodiano
66346	58-0828824	03/01/1996	Munich American Reassurance (CN43)	GA	YRT/I	16,076,621	258, 295	278,635	93,544				
66346	58-0828824		Munich American Reassurance (CN85)	GA	YRT/I	71,487,599	369,907	383,789	187,915				
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	YRT/I	380, 167, 113	2,047,589	2,071,173	1,023,824				
66346	58-0828824		Munich American Reassurance (MA91)	. GA	YRT/I	22,683,236	221,869	246,233	105,780				
66346	58-0828824		Munich American Reassurance (MA97)	. GA	YRT/I	47,740	244	224	204				
66346	58-0828824		Munich American Reassurance (MAA1)	. GA	YRT/I	1,641,195,833	10,405,807	9,812,143	3,579,234				
66346	58-0828824		Munich American Reassurance (MAA7)	. GA	YRT/I	549,524,031	5, 105, 846	4,888,674	1,731,574				
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	. GA	YRT/I	318,872,711	3,669,049	3,555,202	1,633,530				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA	YRT/I YRT/I	187,989,300	3,272,812	3,355,165	1,392,513				
66346	58-0828824		Munich American Reassurance (MAC1)	GA	YRT/I	385,762	8,109 347,651	7,653 301,871	3,322 70,925				
66346	58-0828824		Munich American Reassurance (MU84)	GA	YRT/I	399,021	347,631		3,923				
66346	58-0828824		Munich American Reassurance (MUJ2)	GA	YRT/I	499.630	1,040	958	606				
66346	58-0828824		Munich American Reassurance (MUJ3)	GA	YRT/I	223,897	2.414	3,139	515				
66346	58-0828824		Munich American Reassurance (MUJ4)	GA	YRT/I	148.993	211	197	104				
66346	58-0828824		Munich American Reassurance (MUJ5)	GA	YRT/I	2,328,884	4,076	3,760	1,673				
66346	58-0828824		Munich American Reassurance (MUJ6)	GA	YRT/I	236,360	1,236	1,200	879				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	. GA	YRT/I	171,965	309	931	315				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	. GA	YRT/I	535,930	22,779	20,541	5,983				
93572	43-1235868		RGA Reinsurance Co. (AL44)	. MO	YRT/I	180,542,683	3,158,560	3, 175, 413	2,389,541				
93572	43-1235868		RGA Reinsurance Co. (AL93)	_ MO	YRT/I	24,817,989	1,906,075	1,964,195	752,926				
93572	43-1235868		RGA Reinsurance Co. (AL94)	_ MO	YRT/I	49,975	469	429	1,004				
93572	43-1235868		RGA Reinsurance Co. (AL95)	. MO	YRT/I	84,860,990	1,299,248	1,232,247	831, 117				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	. MO	YRT/I	47,762	244	224	196				
93572	43-1235868		RGA Reinsurance Co. (ALA1)	. MO	YRT/I	2, 187, 615, 880	13,869,420	13,077,899	4,793,431				
93572	43-1235868		RGA Reinsurance Co. (ALA7)	. MO	YRT/I	270,785,493	2,513,146	2,407,876	918,844				
93572 93572	43-1235868 43-1235868		RGA Reinsurance Co. (ALB2)	. MO	YRT/I YRT/I	118,012,640	2,001,937 293,554	1,921,615	790,963 66.562				
93572	43-1235868		RGA Reinsurance Co. (AZ62)	MO	YRT/I	7,661,031 6,530,789	293, 554	260,212 71,411					
93572	43-1235868		RGA Reinsurance Co. (GA11)	MO	YRT/I	5, 130, 613	46.437	43,054	46.854				
93572	43-1235868		RGA Reinsurance Co. (GA18)	MO	YRT/I	5,610,993	55,031	55,330	67,349				
93572	43-1235868		RGA Reinsurance Co. (GA24)	MO	YRT/I	79,853,584	721,206	672,987	692.345				
93572	43-1235868		RGA Reinsurance Co. (GA39)	MO	YRT/I	38,011,226	259,661	248,863	204, 191				
93572	43-1235868		RGA Reinsurance Co. (GA43)	MO	YRT/I	8, 162, 573	71,249		62,516				
93572	43-1235868		RGA Reinsurance Co. (GA84)	_ MO	YRT/I	399,021	11,436	10,266	4,543				
93572	43-1235868		RGA Reinsurance Co. (GAJ2)	. MO	YRT/I	199,852	416	383	289				
93572	43-1235868		RGA Reinsurance Co. (GAJ3)	_ MO	YRT/I		965	1,255	202				
93572	43-1235868		RGA Reinsurance Co. (GAJ4)	. MO	YRT/I	59,597	84	78	46				
93572	43-1235868		RGA Reinsurance Co. (GAJ6)	_ MO	YRT/I	94,544	494	480	303			ļ	
93572	43-1235868		RGA Reinsurance Co. (GAJ7)	. MO	YRT/I	68,787	124	372	123			ļ	
93572	43-1235868		RGA Reinsurance Co. (GAL3)	. MO	YRT/I	952,667	2,535	2,393	2,649				
93572	43-1235868		RGA Reinsurance Co. (NCO2)	. MO	YRT/I	1,911,808	15,288	15,713	11,251				
93572 93572	43-1235868	03/29/1993	RGA Reinsurance Co. (NC40)	. MO	YRT/I YRT/I	10,205,071 40,257,081	89,091 763.033		77,350 986.596				
93572	43-1235868		RGA Reinsurance Co. (RG13)	. MO	YRT/I	25,640,091	2.181						
93572	43-1235868		RGA Reinsurance Co. (RG20)	. MO	YRT/I	25,640,091	2, 181	67.896	94.103				
93572	43-1235868		RGA Reinsurance Co. (RG22)	. MO	YRT/I	404,351,669	4,771,584	4,818,091	3,550,072				
93572	43-1235868		RGA Reinsurance Co. (RG26)	. MO	YRT/I	68,910,120	3,402,955	3,087,661	1,475,792				
93572	43-1235868		RGA Reinsurance Co. (RG27)	MO	YRT/I	2,595,098	11,279	34,998	550				
93572	43-1235868		RGA Reinsurance Co. (RG39)	. MO	YRT/I	603,833	11,477	17,479	(31,359)				
93572	43-1235868		RGA Reinsurance Co. (RG43)	MO	YRT/I	1,875,203	312	43,784	971				
93572	43-1235868		RGA Reinsurance Co. (RG55)	MO	YRT/I	4,550,158		53,888	77,134				
93572	43-1235868		RGA Reinsurance Co. (RG59)	. MO	YRT/I	340,000	1,907	1,741	(1,415)				
93572	43-1235868		RGA Reinsurance Co. (RG71)	_ MO	YRT/I	2,996,840	126,048	110,070	113,482				
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	YRT/I	507,020,173	2,730,700	2,762,437	1,319,803				

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			ce Ceded Life Insurance, Annuities, Deposit Funds a										
1	2	3	4	5	6	7	Reserve Cr	redit Taken	10		Surplus Relief	13	14
							8	9		11	12		
NAIC	Es de sel ID			Dansisilian	Type of	A						Modified	Funds Withheld
Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Coinsurance Reserve	Under Coinsurance
93572	43-1235868		RGA Reinsurance Co. (RG97)	Jurisdiction	YRT/I	23,869	122	112	102	Current Year	Prior fear	Reserve	Comsurance
93572	43-1235868		RGA Reinsurance Co. (RGA1)		YRT/I	1,641,208,614	10,405,879	9,812,202	3,589,880				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	YRT/I	155,740,371	608,682	596,920	316,188				***************************************
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	YRT/I	136,531,585	2,429,660	2,519,079	1,034,652				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO.	YRT/I	22,737,968	347.651	301.871	97,023				
93572	43-1235868		RGA Reinsurance Co. (RGD7)	MO	YRT/I	262,360,649	7,046,251		4,374,979				
93572	43-1235868		RGA Reinsurance Co. (RGD8)	MO_	YRT/I	236,856,667	3,453,516		1,996,922				
64688	75-6020048		SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	295,215,859	4,997,422	4,893,129	1,837,042				
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reins Co (SCG1)		YRT/I	5,702,911	105,901	99,293	48,010				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	36,626,784	311,477		30,698				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	2,848,000	26,297		2,020				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	981,705	5,763						
64688	75-6020048		SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	6,533,627	107,807		13,090				
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of TX (GG70)	TX	YRT/I	12,665,757	76,613	72,937	41,764				
87017	62-1003368		SCOR Global Life Re Ins Co of TX (GG99)	TX	YRT/I	13,090,484	388,994	528,015	152,464				
87017	62-1003368		SCOR Global Life Re Ins Co of TX (GGB1)	TX	YRT/I	137,612,435	1,873,680	1,824,392	842,340				
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of TX (GGB2)	TX	YRT/I	92,504,763	1,685,570	1,617,153	695,205				
87017	62-1003368		SCOR Global Life Re Ins Co of TX (GGD1)	TX	YRT/I	1,852,538	43 , 159	38,339	4,330				
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (ST84)	DE	YRT/I	199,511	5,718	5, 133	2, 189				
87572	23-2038295	02/29/2004	Scottish Re (US) Inc (STB1)	DE	YRT/I	92,113,423	360,338	352,852	152,767				
87572	23-2038295	02/29/2004	Scottish Re (US) Inc (STB2)	DE	YRT/I	162,591,548	2,699,895	2,717,045	1, 148, 028				
87572	23-2038295	10/01/2004	Scottish Re (US) Inc (STD1)	DE	YRT/I	10,515,590	159,078	138,946	53,060				
87572	23-2038295		Scottish Re (US) Inc (STL1)	DE	YRT/I	267,965	11,389	10,271	3,435				
90670	43-1178580	04/01/1994	Scottish Re Life Corp. (PH55)	DE	YRT/I	2,337,580	31, 150	27,722	47,722				
90670	43-1178580		Scottish Re Life Corp. (PH56)	DE	YRT/I			17,896	2,114				
90670	43-1178580		Scottish Re Life Corp. (PH58)	DE	YRT/I	8,663,240	1,790	1,498	1,298				
90670	43-1178580		Scottish Re Life Corp. (PHB1)	DE	YRT/I	165,267,908	2,443,583	2,320,710	1,084,712				
68713	84-0499703		Security Life of Denver Ins. Co. (SD33)		YRT/I	1,983,672	52,589	47,694	48,827				
68713	84-0499703		Security Life of Denver Ins. Co. (SD35)		YRT/I	39,240,091	311,017	292,504	219,674				
68713	84-0499703		Security Life of Denver Ins. Co. (SD37)		YRT/I	47,522,641	324,704	311, 199	254,033				
68713	84-0499703		Security Life of Denver Ins. Co. (SD41)		YRT/I	10,205,071	89,091	82,889					
68713	84-0499703		Security Life of Denver Ins. Co. (SD45)		YRT/I	4,000,000	70,760	64,960	50,494				
68713	84-0499703		Security Life of Denver Ins. Co. (SD63)	CO	YRT/IYRT/I	6,530,789	78,087	71,411	87,889				
68713	84-0499703		Security Life of Denver Ins. Co. (SD66)		YRT/I	4,563,026	25,598	23,794	12,651				
68713	84-0499703		Security Life of Denver Ins. Co. (SD73)		YRT/I	19,004,002	114,944 1,494,730	1,464,242	550,926				
68713	84-0499703		Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	122,958,237							
68713	84-0499703		Security Life of Denver Ins. Co. (SDJ2) Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	403,016	1,872 4.345	1,724 5.651	1,079				
68713	84-0499703		Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	268, 188	379	5,651	239				
68713	84-0499703		Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	2,328,884	4,076	3,760	1,783				
68713	84-0499703		Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	425,448	2,225	2.159	1,783				
68713	84-0499703		Security Life of Denver Ins. Co. (SDJ7)		YRT/I	309.538	557	1,676	598				
68713	84-0499703		Security Life of Denver Ins. Co. (SDO7)	CO	YRT/I	141,912,359	2, 101, 126	2,171,679	1,302,848				
68713	84-0499703		Security Life of Denver Ins. Co. (SL33)	CO	YRT/I	42,894,488	1,805,772	1,623,972	555.454		•		
68713	84-0499703		Security Life of Denver Ins. Co. (SL34)	CO	YRT/I	1,866,908	22,910	28,305	33,846		•		
68713	84-0499703		Security Life of Denver Ins. Co. (SL35)	CO	YRT/I	6,329,115	97.551	91.058	181.971				
68713	84-0499703		Security Life of Denver Ins. Co. (SL39)	CO.	YRT/I	586.073	11, 140	16.964	(39,608)				
68713	84-0499703		Security Life of Denver Ins. Co. (SL43)		YRT/I	28,226,542	323,486	339,719	128,684				
68713	84-0499703		Security Life of Denver Ins. Co. (SL44)	CO	YRT/I	180,542,639	3.158.558	3,175,410	2,155,325				
68713	84-0499703		Security Life of Denver Ins. Co. (SL59)		YRT/I	330,000	1,851	1,690	1,905				
68713	84-0499703		Security Life of Denver Ins. Co. (SL69)	CO	YRT/I	371,809	5.055	4.661	11.919				
68713	84-0499703		Security Life of Denver Ins. Co. (SL74)	CO	YRT/I	2,706,319	53,622	46,848					
68713	84-0499703		Security Life of Denver Ins. Co. (SL87)		YRT/I	253,744,679	1,366,705	1,382,482	720,889				
68713	84-0499703		Security Life of Denver Ins. Co. (SL97)	CO	YRT/I	23,871	122	112	100				
68713	84-0499703		Security Life of Denver Ins. Co. (SLA1)	CO	YRT/I	2, 187, 615, 880	13,869,420	13,077,899	4,838,587				
82627	06-0839705		Swiss Re Life & Health America (CI21)	CT	YRT/I	1,988,844	42.124	38,660	54,514				

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			ce Ceded Life Insurance, Annuities, Deposit Funds and										
1	2	3	4	5	6	7	Reserve Cr		10		Surplus Relief	13	14
							8	9		11	12		
NAIC	Fadarel ID	F#4:		Damaiair	Type of	A						Modified	Funds Withheld
Company	Federal ID Number	Effective	Name of Company	Domiciliary Jurisdiction	Reinsurance	Amount in Force	Current Year	Prior Year	Premiums	Current Year	Prior Year	Coinsurance Reserve	Under Coinsurance
Code 82627	06-0839705	Date 01/01/1991	Swiss Re Life & Health America (Cl24)	Junsuiction	Ceded YRT/I	at End of Year 4,757,186	164,059	170,275	177,353	Current rear	Prior fear	Reserve	Comsurance
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (CI24)	CT	YRT/I	95,287,893	493.000	511,480	256,839				
82627	06-0839705		Swiss Re Life & Health America (LF88)	CT	YRT/I	5,234,068	103,917	112.909	140,654				
82627	06-0839705		Swiss Re Life & Health America (LF89)	CT	YRT/I	1,155,656	360	304	(633)				
82627	06-0839705		Swiss Re Life & Health America (LR17)	CT	YRT/I	285,917	4.437	4,039	5.585				
82627	06-0839705		Swiss Re Life & Health America (LR38)	CT	YRT/I	38,011,278	259.662	248.863	192.999				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR42)	CT	YRT/I	8,162,586	71,249	66,291	58,384				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	CT	YRT/I	5,932,538	33,673	32, 157	19,034				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME70)	CT	YRT/I	198,683	4,411	3,975	5,912				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME72)	CT	YRT/I	238,374	3,750	3,405	5,406				
82627	06-0839705		Swiss Re Life & Health America (NO28)	CT	YRT/I			280	149				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO39)	CT	YRT/I	586,073	11, 140	16,964	(42,437)				
82627	06-0839705		Swiss Re Life & Health America (NO44)	CT	YRT/I	180,542,683	3, 158, 560	3, 175, 413	2,286,834				
82627	06-0839705		Swiss Re Life & Health America (NO46)	CT	YRT/I	1,609,114	4,919	4,567	7,485				
82627	06-0839705		Swiss Re Life & Health America (NO47)	CT	YRT/I	2,491,810	37,477	34,757	33,814		 		
82627	06-0839705		Swiss Re Life & Health America (NO48)	CT	YRT/I	157,985,044	1,592,535	1,475,397	1, 165, 830				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO50)	CT	YRT/I	33,010,902	861,839	843,799	427,844				
82627	06-0839705		Swiss Re Life & Health America (NO59)	CT	YRT/I	330,000	1,851	1,690	5,404				
82627	06-0839705		Swiss Re Life & Health America (NO76)	CT	YRT/I	956,845	18,354	15,812	14,755				
82627	06-0839705		Swiss Re Life & Health America (NO85)	CT	YRT/I	71,487,498	369,906	383,788	190,921				
82627 82627	06-0839705		Swiss Re Life & Health America (NO97)	CT	YRT/I YRT/I	47,740 2,189,369,713	244 13,874,937	224	215 4,591,530				
82627	06-0839705		Swiss Re Life & Health America (NOA1)	CT	YRT/I	274,761,965	2,552,918	2,444,276	4,591,530 947,207				
82627	06-0839705	09/01/1997	Swiss Re Life & Health America (NOB2)	CI		214,761,900	143,377,063		1,821,431				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	CT	YRT/I	639,787,116	143,377,003	10, 143, 324	4.190.660				
82627	06-0839705		Swiss Re Life & Health America (NOC1)	CT	YRT/I	385.762	8, 109	7,653	2,300				
82627	06-0839705	01/19/2001	Swiss Re Life & Health America (NOD1)				14 . 484 . 144	14,004,914	176,766				
82627	06-0839705		Swiss Re Life & Health America (NOD1)	CT	YRT/I	5,385,388	153,743	135,216	33,029				
82627	06-0839705		Swiss Re Life & Health America (NR13)	CT	YRT/I	8,641,591	84.486		92,609				
82627	06-0839705		Swiss Re Life & Health America (SR60)	CT	YRT/I	6,530,789	78.087	71,411	91.979				
82627	06-0839705		Swiss Re Life & Health America (SR64)	CT	YRT/I	209,025	2,659	2,483	2,149				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	CT	YRT/I	4,450,779	25,258	24, 131	14, 173				
82627	06-0839705		Swiss Re Life & Health America (SR83)	CT	YRT/I	5,466,122	23,995	24,937	11,320				
82627	06-0839705		Swiss Re Life & Health America (SRB2)	CT	YRT/I	73,595,907	1, 175, 928	-,,,,,	892,594				
82627	06-0839705		Swiss Re Life & Health America (SRD1)	CT	YRT/I	8,871,861	367,782		107,879				
82627	06-0839705		Swiss Re Life & Health America (SRL1)	CT	YRT/I	535,930	22,779	20,541	5,983				
82627	06-0839705		Swiss Re Life & Health America (SRL3)	CT	YRT/I	952,667	2,535	2,393	2,498				
70688	36-6071399	09/01/1986	Transamerica Financial Life Ins. Co. (TA23)	NY	YRT/I			291,567	250,058				
70688	36-6071399	11/01/1986	Transamerica Financial Life Ins. Co. (TA25)	NY	YRT/I			28,980	32,669				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	199,852	416	383	233				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I		965	1,255	202				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	59,597	84	78	40				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	94,544	494	480	310				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	68,787	124	372	116				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	476,334	1,267	1, 198	1,249				
70688	36-6071399	09/01/1991	Transamerica Financial Life Ins. Co. (TR65)	NY NY	YRT/I YRT/I			5,250	9,257				
70688	36-6071399		Transamerica Financial Life Ins. Co. (TR66)			103,042	131,599						
			U.S. Non-Affiliates	19,397,784,992	340,279,354	325,774,735	86,594,414						
			orized Non-Affiliates			19,397,784,992	340,279,354	325,774,735	86,594,414			601 500	
	Total General A					27,954,010,289	1,113,411,163	1,074,936,337	151,076,414			201,582,640	
			uthorized Affiliates	1									
			SLD International Bermuda LTD (SD96)	KY	YRT/I			161,332	(11, 118)				
			red Non-U.S. Non-Affiliates					161,332	(11, 118)				
			uthorized Non-Affiliates					161,332	(11, 118)				
	Total General A							161,332	(11, 118)				
1799999. 7	Total General A	ccount - Certi	fied Affiliates										

SCHEDULE S - PART 3 - SECTION 1

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

						,						
2	3	4	5	6	7	Reserve Cr	edit Taken	10	Outstanding S	Surplus Relief	13	14
						8	9		11	12		
				Type of							Modified	Funds Withheld
Federal ID	Effective		Domiciliary		Amount in Force							Under
		Name of Company	,			Current Vear	Prior Vear	Promiume	Current Vear	Prior Vear		Coinsurance
			Julisuiction	Ceded	at Life of Teal	Current real	i iioi i cai	i iciliuliis	Current real	i iloi i cai	INCOCIVE	Combutance
otal General A	Account Author	ized, Unauthorized and Certified			27,954,010,289	1,113,411,163	1,075,097,669	151,065,296			201,582,640	
otal Separate	Accounts - Au	thorized Affiliates										
otal Separate	Accounts - Au	thorized Non-Affiliates										
otal Separate	Accounts Auth	norized										
otal Separate	Accounts Auth	norized, Unauthorized and Certified										
otal U.S. (Sun	n of 0199999, (0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 26999	99, 3099999, 33	99999, 3799999								
					27,954,010,289	1, 113, 411, 163	1,074,936,337	151,076,414			201,582,640	
otal Non-U.S.	(Sum of 02999	999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2	799999, 319999	9. 3499999.								
		, , , , , ,	,	-, ,			161.332	(11, 118)				
otals					27.954.010.289	1, 113, 411, 163		151.065.296			201.582.640	
	otal General A otal General A otal Separate otal Separate	Number Date otal General Account - Certificate General Account Certificate General Account Certificate General Account Authorital Separate Accounts - Autorial Separate Accounts - United Separate Accounts - Central Separate Accounts Authorial U.S. (Sum of 019999), otal Non-U.S. (Sum of 02999) otal Non-U.S. (Sum of 02999) otal Non-U.S. (Sum of 02999)	Number Date Name of Company otal General Account - Certified Non-Affiliates otal General Account Certified otal General Account Certified otal General Account Authorized, Unauthorized and Certified otal Separate Accounts - Authorized Non-Affiliates otal Separate Accounts - Authorized Non-Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Non-Affiliates otal Separate Accounts - Unauthorized Non-Affiliates otal Separate Accounts - Certified Affiliates otal Separate Accounts - Certified Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts Certified otal Separate Accounts Authorized, Unauthorized and Certified otal U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 269999 otal Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2399999, 2499999)	Number Date Name of Company Jurisdiction otal General Account - Certified Non-Affiliates otal General Account Certified otal General Account Certified otal General Account Authorized, Unauthorized and Certified otal Separate Accounts - Authorized Non-Affiliates otal Separate Accounts - Authorized Non-Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Non-Affiliates otal Separate Accounts - Unauthorized Non-Affiliates otal Separate Accounts - Certified Affiliates otal Separate Accounts - Certified Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts Certified otal U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1899999, 2399999, 2699999, 3099999, 33 and 4099999) otal Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 319999 3899999 and 4199999)	Number Date Name of Company Jurisdiction Ceded otal General Account - Certified Non-Affiliates otal General Account Certified otal General Account Authorized, Unauthorized and Certified otal Separate Accounts - Authorized Affiliates otal Separate Accounts - Authorized Non-Affiliates otal Separate Accounts - Unauthorized Mon-Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Affiliates otal Separate Accounts - Unauthorized Non-Affiliates otal Separate Accounts - Certified Mon-Affiliates otal Separate Accounts - Certified Affiliates otal Separate Accounts - Certified Non-Affiliates otal Separate Accounts - Certified otal U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 otal Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)	Federal ID Number Date Name of Company Jurisdiction Reinsurance at End of Year Data General Account - Certified Non-Affiliates Data General Account Certified Stal General Account Authorized Unauthorized and Certified Stal General Account Authorized Unauthorized and Certified Stal Separate Accounts - Authorized Affiliates Stal Separate Accounts - Authorized Non-Affiliates Stal Separate Accounts - Unauthorized Mon-Affiliates Stal Separate Accounts - Certified Affiliates Stal Separate Accounts - Certified Mon-Affiliates Stal Separate Accounts - Certified Mon-Affiliates Stal Separate Accounts - Certified Non-Affiliates Stal Separate	Federal ID Effective Number Date Name of Company Jurisdiction Domiciliary Amount in Force at End of Year Current Year Datal General Account - Certified Non-Affiliates total General Account Certified Count Certified Datal General Account Authorized, Unauthorized and Certified Datal Separate Accounts - Authorized Affiliates total Separate Accounts - Authorized Non-Affiliates total Separate Accounts - Authorized Non-Affiliates total Separate Accounts - Unauthorized Affiliates total Separate Accounts - Unauthorized Miliates total Separate Accounts - Unauthorized Non-Affiliates total Separate Accounts - Unauthorized Non-Affiliates total Separate Accounts - Unauthorized Non-Affiliates total Separate Accounts - Certified Mon-Affiliates total Separate Accounts - Certified Non-Affiliates total Separate Accounts - Certified Non-Affiliate	Federal ID Number Number Date Name of Company Durisdiction Ceded Amount in Force at End of Year Current Year Prior Year Date General Account - Certified Non-Affiliates btal General Account Certified State General Account Authorized, Unauthorized and Certified Stal Separate Accounts - Authorized Mon-Affiliates btal Separate Accounts - Authorized Non-Affiliates btal Separate Accounts - Authorized Mon-Affiliates btal Separate Accounts - Unauthorized Mon-Affiliates btal Separate Accounts - Unauthorized Mon-Affiliates btal Separate Accounts - Unauthorized Non-Affiliates btal Separate Accounts - Unauthorized Mon-Affiliates btal Separate Accounts - Unauthorized Mon-Affiliates btal Separate Accounts - Certified Mon-Affiliates btal Separate Accounts - Certified Non-Affiliates btal Separate Accounts Authorized and Certified btal U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1899999, 2399999, 3999999, 399999, 3799999 27,954,010,289 1,113,411,163 1,074,936,337 btal Non-U.S. (Sum of 0299999, 0599999, 0599999, 1299999, 1999999, 1999999, 2499999, 2799999, 349	Federal ID Date Name of Company Domiciliary Reinsurance Amount in Force at End of Year Current Year Prior Year Premiums	Federal ID Effective Name of Company Domiciliary Reinsurance Jurisdiction Domiciliary Reinsurance Jurisdiction Domiciliary Reinsurance Amount in Force at End of Year Current Year Prior Year Premiums Current Year Prior Year Prio	Type of Number Date Name of Company Domiciliary Reinsurance Amount in Force at End of Year Current Year Prior Year Pr	Federal ID Effective Name of Company

Schedule S - Part 3 - Section 2 NONE

Schedule S - Part 4
NONE

Schedule S - Part 4 - Bank Footnote
NONE

Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business (000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
A.	OPERATIONS ITEMS					
1. Pr a	remiums and annuity considerations for life and accident and health contracts	151,065	151,740	156,639	155,047	161,795
2. Co	ommissions and reinsurance expense allowances	19,025	19,301	20,382	22,530	23,599
3. Co	ontract claims	233,221	193,780	149,798	126,050	128,260
4. St	urrender benefits and withdrawals for life contracts	21,514	31,832	20,924	48,768	26,629
5. Di	ividends to policyholders					
6. Re	eserve adjustments on reinsurance ceded	(25,935)	(26,659)	(27,031)	(23,642)	(31,946
7. Inc	crease in aggregate reserve for life and accident and health contracts	38,313	48,015	11,779	22,948	47,422
В.	BALANCE SHEET ITEMS					
а	remiums and annuity considerations for life and accident and health contracts deferred and incollected	25 008	28 599	29,816	19 041	21 514
	ggregate reserves for life and accident and health	20,000	20,000	20,010		<u>-</u> 1,011
a. Ag	contracts	1,113,411	1,075,098	1,023,083	1,011,304	988,355
10. Lia	ability for deposit-type contracts					
11. Co	ontract claims unpaid	36 , 157	37,742	21,665	19,463	27,889
12. Ar	mounts recoverable on reinsurance	11,049	9,460	10,407	8,847	13,463
13. Ex	xperience rating refunds due or unpaid	241	476	516	548	611
14. Pc	olicyholders' dividends (not included in Line 10)					
15. Co	ommissions and reinsurance expense allowances due	4,634	4,792	5,027	5,563	5,832
16. Ur	nauthorized reinsurance offset					
17. Of	ffset for reinsurance with Certified Reinsurers		xxx	xxx	xxx	XXX
C.	UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Fu	unds deposited by and withheld from (F)					
19. Le	etters of credit (L)		200	200	200	1,000
20. Tr	rust agreements (T)					
21. Ot	ther (O)					
D.	REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Mu	ultiple Beneficiary Trust		xxx	xxx	xxx	XXX
23. Fu	unds deposited by and withheld from (F)		xxx	xxx	xxx	XXX
24. Le	etters of credit (L)		xxx	xxx	xxx	XXX
25. Tr	rust agreements (T)		xxx	xxx	xxx	XXX
26. Ot	ther (O)		xxx	XXX	xxx	xxx

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	6,840,960,327		6,840,960,327
2.	Reinsurance (Line 16)	21,516,586	(21,516,586)	
3.	Premiums and considerations (Line 15)	(22,454,757)	25,007,570	2,552,813
4.	Net credit for ceded reinsurance	XXX	1, 139, 783, 425	1,139,783,425
5.	All other admitted assets (balance)	81,623,051		81,623,051
6.	Total assets excluding Separate Accounts (Line 26)	6,921,645,207	1,143,274,409	8,064,919,616
7.	Separate Account assets (Line 27)	1,672,698,686		1,672,698,686
8.	Total assets (Line 28)	8,594,343,893	1,143,274,409	9,737,618,302
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	5,112,369,982	1,113,411,163	6,225,781,145
10.	Liability for deposit-type contracts (Line 3)	58,673,352		58,673,352
11.	Claim reserves (Line 4)	21,713,379	36,157,401	57,870,780
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,292		4,292
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			·····
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	658,706,524	164,270	658,870,794
20.	Total liabilities excluding Separate Accounts (Line 26)	5,960,805,960	1,143,274,409	7, 104, 080, 369
21.	Separate Account liabilities (Line 27)	1,672,698,686		1,672,698,686
22.	Total liabilities (Line 28)	7,633,504,646	1,143,274,409	8,776,779,055
23.	Capital & surplus (Line 38)	960,839,247	xxx	960,839,247
24.	Total liabilities, capital & surplus (Line 39)	8,594,343,893	1,143,274,409	9,737,618,302
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,113,411,163		
26.	Claim reserves	36, 157, 401		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	(404, 070)		
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
41.	Total net credit for ceded reinsurance	1,139,783,425		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

		Al	located by State	es and Territorie		inone Only		1
		1	Life Co	ntracts	Direct Bus 4	iness Only 5	6	7
		'	2	3	Accident and	J		,
			-		Health Insurance			
					Premiums,			
			Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Deposit-Type
	States, Etc.	Active Status	Premiums	Considerations	and Other Fees	Considerations	2 through 5	Contracts
1.	AlabamaAl	L L	1,835,601	2,346,404	and Other rees	Considerations	4, 182, 005	Contracto
2.	Alaska AK	L	57 , 155	14,400			71,555	
3.	Arizona	L	3.517.796	2,281,773			5,799,569	
4.	Arkansas	L	,					
		<u>-</u>	, , ,					
5.	California CA	<u>-</u>	29,711,840	19,989,450			49,701,290	
6.	ColoradoCO	L	3,524,153	2,700,953			6,225,106	
7.	Connecticut CT	L	8,298,544	10,781,257				
8.	DelawareDE	L	526,439	1,367,839			1,894,278	
9.	District of Columbia DC	L	1,944,884	295,206			2,240,090	
10.	FloridaFL	L	30,307,856	12,983,995			43,291,851	
11.	GeorgiaGA	L	5,809,544	2,544,684			8,354,228	
12.	Hawaii HI	L	2,535,305	1,914,050			4,449,355	
13.	IdahoID	I	468,116	110,767			578,883	
14.	Illinois	I	8, 127, 646	8,971,682			17,099,328	
15.	Indiana IN		2,712,163	2,728,650			5,440,813	
16.	lowa IA		1,824,671	1,757,338			0,500,000	
17.		ļ		1,707,000				
	Kansas KS	ļ	1,811,319	2,083,255				
18.	Kentucky KY	L	1,245,177	669,743				
19.	Louisiana LA	ļĻ	1,529,505	12,557,920	 			
20.	Maine ME	ļL	786,913	2,057,050			2,843,963	
21.	Maryland MD	ļL	9,511,591	2,715,673			12,227,264	
22.	Massachusetts MA	L	7,321,525	32, 123, 926			39,445,451	
23.	Michigan MI	L	5,662,650	19, 188, 159			24,850,809	
24.	Minnesota MN	L	3,387,795	6, 127, 346				
25.	Mississippi MS	Ī	2,628,767	1,422,117				
26.	Missouri MO	L	3.484.036	13,611,880				
27.	Montana MT	L	393,727	1,066,115			1,459,842	
28.	Nebraska NF	I	1,731,400	1,151,023				
29.	Nevada NV	I	1,751,400				1,889,954	
29. 30.	New Hampshire NH	L	1, 151, 880				5,762,183	
I		<u></u>						
31.	New Jersey NJ	<u></u>	12,642,869	9,557,027			22, 199, 896	
32.	New MexicoNM	L	843,287	1,050,719				
33.	New York NY	N	6, 146, 782	736,476				
34.	North CarolinaNC	L	7,763,712	6,451,215				
35.	North DakotaND	L	75, 111	313,786			388,897	
36.	Ohio OH	L	6,481,846	9,966,358			16,448,204	
37.	Oklahoma OK	L	2,794,267	1,668,936			4,463,203	
38.	Oregon OR	L	1,439,445	3,304,188			4,743,633	
39.	Pennsylvania	Ĺ	11,457,813	29,934,757			41,392,570	
40.	Rhode Island	1	1,409,760	6,909,964			8,319,724	
41.	South Carolina	<u></u>	4,647,807	1,660,728			0,000,505	
42.	South Dakota							
I		<u>-</u>	311,700				,	
43.	Tennessee TN	<u>L</u>	5,572,033	6,650,203				
44.	TexasTX	LL	14,447,921	16,210,799			30,658,720	
	UtahUT	L	2,543,458	1,448,322			3,991,780	
46.	VermontVT	L	526,467	685 , 152			1,211,619	
47.	VirginiaVA	L	9,416,472	5, 121, 700			14,538,172	
48.	WashingtonWA	L	3,317,725	1,722,881			5,040,606	
49.	West Virginia WV	L	800,218	1,092,985			1,893,203	
50.	Wisconsin WI	Ī	1,926,001	12,694,613				
51.	Wyoming WY	L	220,531	123,579			344,110	
52.	American Samoa AS		, , , , , , , , , , , , , , , , , , ,				,	
I			040				040	
53.	Guam	N	240	4F3 00:			240	
54.	Puerto Rico PR	L	5,797,566	151,294			5,948,860	
55.	U.S. Virgin Islands VI	N	3, 125				3, 125	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN		18,452				18,452	
58.	Aggregate Other Alien OT	XXX	364,097	154,683			518,780	
59.	Subtotal	(a)51	244,723,177	289,313,872			534,037,049	
90.	Reporting entity contributions for employee benefit	s ´	' '	· · -			[
	plans	xxx						
91.	Dividends or refunds applied to purchase paid-up						[
	additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowmer	t						
	or premium paying period	xxx						
93.	Premium or annuity considerations waived under	VVV	811,014				811,014	
0.4	disability or other contract provisions	XXX	, , , , , , , , , , , , , , , , , , ,				· · ·	
94.	Aggregate or other amounts not allocable by State		045 504 404	000 040 070			E04 040 000	
95.	Totals (Direct Business)	XXX	245,534,191	289,313,872			534,848,063	
96.	Plus reinsurance assumed	XXX						
97	Totals (All Business)	XXX	245,534,191	289,313,872			534,848,063	
98.	Less reinsurance ceded	XXX	145,363,662				145,363,662	
99.	Totals (All Business) less Reinsurance Ceded	XXX	100,170,529	289,313,872	(b)		389,484,401	
	DETAILS OF WRITE-INS							
58001	Other foreign	xxx	364.097	154,683			518.780	
58002.		XXX						
58003.		XXX						
I	Summary of remaining write-ins for Line 58 from						†	
JU330.	overflow page	XXX]]	
58999	Totals (Lines 58001 through 58003 plus							
33333.	58998)(Line 58 above)	xxx	364,097	154,683	1		518,780	
9401.		XXX	231,001	.5.,550			2.0,.00	
9402.		XXX						
9402.							†	
	Summary of romaining write inc for Line 04 from	XXX			†		†	
9498.	Summary of remaining write-ins for Line 94 from	XXX						
9499.	overflow pageTotals (Lines 9401 through 9403 plus 9498)(Line	······						
J -1 33.	94 above)	xxx						
(1) 1 :	sed or Chartered - Licensed Insurance Carrier or Do) Dogistans !	dominited DDO: 1	O) Oneligan On ii	find or A	Doingures (E) E" "	lo Donatir
IL LICENS	seu or Chanereu - Licenseo Insufance Carrier of Do	manea KKG: (F	o registered - Non-	·aomicilea KKGS: (ບາ Guaimed - Guali	neu or Accredited I	sensorer (F) Fildir	ne - reponing

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

Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Individual insurance premiums and annuity considerations - allocated to the states in which the policyholder resides (based on Company records when the premium is received).

Group premiums - allocated consistent with the 500 lives rule.

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

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

						iness Only		1 0
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
	·		,	,	,	,		
1.	Alabama		1,835,601	2,346,404				4 , 182 , 005
2.	Alaska		57 , 155	14,400				71,555
3.	Arizona	ΑZ	3,517,796	2,281,773				5,799,569
4.	Arkansas	AR	438,794	423, 122				861,916
5.	California	CA	29,711,840	19,989,450				49,701,290
6.	Colorado		3,524,153					6,225,106
7.	Connecticut		8,298,544	10,781,257				19,079,801
								, ,
8.	Delaware			1,367,839				, ,
9.	District of Columbia	DC	1,944,884	295,206				2,240,090
10.	Florida	FL	30,307,856	12,983,995				43,291,851
11.	Georgia	GA	5,809,544	2,544,684				8,354,228
12.	Hawaii	н	2,535,305	1,914,050				4,449,355
13.	Idaho		468,116	110,767				578,883
14.	Illinois		8,127,646	-				17.099.328
			2,712,163	2,728,650				5,440,813
15.	Indiana							, ,
16.	lowa			1,757,338				3,582,009
17.	Kansas		1,811,319					3,894,574
18.	Kentucky	KY	1,245,177	669,743				1,914,920
19.	Louisiana		1,529,505	12,557,920				14,087,425
20.	Maine		786,913	2,057,050				2,843,963
21.	Maryland		9,511,591					12,227,264
								, ,
22.	Massachusetts		7,321,525					39,445,451
23.	Michigan		5,662,650	19 , 188 , 159				24,850,809
24.	Minnesota	MN	3,387,795	6, 127, 346				9,515,141
25.	Mississippi	MS	2,628,767	1,422,117				4,050,884
26.	Missouri	МО	3,484,036	13,611,880				17,095,916
27.	Montana	МТ	393,727	1,066,115				1,459,842
28.	Nebraska			1, 151,023				2,882,423
			1, 151, 880	738,074				1.889.954
29.	Nevada							, ,,,,
30.	New Hampshire							
31.	New Jersey	NJ	12,642,869	9,557,027				22, 199,896
32.	New Mexico	NM	843,287	1,050,719				1,894,006
33.	New York	NY	6, 146, 782	736,476				6,883,258
34.	North Carolina	NC	7,763,712	6,451,215				14,214,927
35.	North Dakota		75 , 111	313,786				388,897
36.	Ohio		6,481,846	9,966,358				16.448.204
			2,794,267	1,668,936				4,463,203
37.	Oklahoma			, ,				
38.	Oregon		1,439,445	3,304,188				4,743,633
39.	Pennsylvania			29,934,757				41,392,570
40.	Rhode Island	RI	1,409,760	6,909,964				8,319,724
41.	South Carolina	sc	4,647,807	1,660,728				6,308,535
42.	South Dakota	SD	311,700	685 , 153				996,853
43.	Tennessee		5,572,033	6,650,203				12,222,236
44.	Texas		14,447,921	16,210,799				30,658,720
45.	Utah		2,543,458	1,448,322				3,991,780
46.	Vermont		526,467	685 , 152				1,211,619
47.	Virginia		9,416,472	5,121,700				14,538,172
48.	Washington	WA	3,317,725	1,722,881				5,040,606
49.	West Virginia	WV	800,218	1,092,985				1,893,203
50.	Wisconsin	WI	1,926,001	12,694,613				14,620,614
51.	Wyoming		220,531	123,579				344,110
52.	American Samoa			120,070				
								040
53.	Guam		240					240
54.	Puerto Rico		5,797,566	151,294				5,948,860
55.	U.S. Virgin Islands	VI	3, 125					3, 125
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	18,452					18,452
58.	Aggregate Other Alien		364,097	154,683				518,780
		0 1						
59.	Total		244,723,177	289,313,872	<u> </u>			534,037,049

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor, LLC	06-1041383		Delaware
CML Mezzanine Investor L, LLC	06-1041383		Delaware
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Re Finance LLC	06-1041383		Delaware
MML Mezzanine Investor L, LLC	04-1590850		Delaware
CV Apts, LLC	04-1590850		Delaware
PL-Apts, LLC*	26-3911113		Delaware
CB-Apts, LLC	04-1590850		Delaware
WP-SC, LLC*	26-4441097		Delaware
MSP-SC, LLC	04-1590850		Delaware
Country Club Office Plaza LLC*	27-1435692		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Mezzanine Investor, LLC	04-1590850		Delaware
The MassMutual Trust Company, FSB	06-1563535		United States
MMC Equipment Finance LLC	04-1590850		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
Winmark Limited Funding, LLC	20-1217159		Delaware
MMAF Equipment Finance LLC 2009-A	27-1379258		Delaware
MMAF Equipment Finance LLC 2011-A	45-2589019		Delaware
MML Private Placement Investment Company I, LLC	None		Delaware
MSC Holding Company, LLC	45-4376777		Delaware
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
1279342 Ontario Limited	None		Canada
MassMutual Holding LLC	04-2854319		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	None		Delaware
MML Investors Services, LLC	04-2746212		Massachusetts
MML Insurance Agency, LLC	04-3109325		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Asia Limited	None		Hong Kong
MassMutual Asia Investors Ltd.	None		Hong Kong
MassMutual Guardian Limited	None		Hong Kong
MassMutual Insurance Consultants Limited	None		Hong Kong
MassMutual Services Limited	None		Hong Kong
MassMutual Trustees Limited	None		Hong Kong
Protective Capital (International) Limited	None		Hong Kong

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Europe, S.A.	None		Luxembourg
MassMutual Life Insurance Company	None		Japan
Kamakura (GP) Ltd.	None		Cayman Islands
MassMutual Internacional (Chile) SpA	None		Chile
MassMutual (Chile) Limitada	None		Chile
Compañia de Seguros CorpVida S.A.	None		Chile
MM Asset Management Holding LLC	45-4000072		Delaware
Babson Capital Finance, LLC	80-0875475		Delaware
Babson Capital Management LLC	51-0504477		Delaware
Babson Capital Securities LLC	04-3238351		Delaware
Babson Capital Guernsey Limited	98-0437588		Guernsey
Babson Capital Europe Limited	98-0432153		United Kingdom
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Babson Capital Global Advisors Limited	None		United Kingdom
Babson Capital Japan KK	None		Japan
Cornerstone Real Estate Advisers LLC	55-0878489		Delaware
Cornerstone Real Estate Advisers Europe Securities B.V.	98-0590849		Netherlands
Cornerstone Real Estate Advisers Inc.	04-3238351		California
Cornerstone Real Estate UK Holdings Limited	None		Delaware
Cornerstone Real Estate UK (No. 2) Limited	98-0654401		United Kingdom
Cornerstone Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Cornerstone Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Cornerstone Managing Director Europe LLC	None		Delaware
Babson Capital Asia Limited	None		Hong Kong
Babson Capital Australia Holding Company Pty Ltd.	None		Australia
Babson Capital Australia Pty Ltd.	None		Australia
Babson Capital Cornerstone Asia Limited	None		Hong Kong
Wood Creek Capital Management LLC	04-1590850		Delaware
Wood Creek Index Company, LLC	26-3115362 04-1590850		Delaware Delaware
Babson Capital Floating Rate Income Fund Management, LLC	27-3523916		Delaware Delaware
Babson Capital Core Fixed Income Management LLC Babson Capital Total Return Management LLC	27-3523916		Delaware Delaware
Babson Capital Loan Partners I GP, LLC	51-0504477		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
Blue-Chip Multi-Strategy Management LLC	04-1590850		Delaware
Credit Strategies Management LLC	04-1590850		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Loan Granges Management LLC	0- 1370030		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Mezzco LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco Australia LLC	90-0666326		Delaware
Babson Capital Cornerstone Managing Director ASIA LLC	51-0504477		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Winterset Management LLC	04-1590850		Delaware
Oppenheimer Acquisition Corp.	84-1149206		Delaware
OppenheimerFunds, Inc.	13-2527171		Colorado
OppenheimerFunds Distributor, Inc.	13-2953455		New York
Oppenheimer Real Asset Management, Inc.	84-1106295		Delaware
OFI Institutional Asset Management, Inc.	13-4160541		New York
OFI Trust Company	13-3459790		New York
HarbourView Asset Management Corporation	22-2697140		New York
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
OFI Global Asset Management, Inc.	84-0765063		Delaware
OFI Private Investments Inc.	91-2036414		New York
OppenheimerFunds International, Ltd.	None		Ireland
Tremont Group Holdings, Inc.	62-1210532		New York
Tremont Partners, Inc.	06-1121864		Connecticut
Tremont Capital Management (Ireland) Limited	None		Ireland
Tremont GP, Inc.	20-8215352		Delaware
Settlement Agent LLC	None		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual Baring Holding LLC	None		Delaware
Baring Asset Management LLC	98-0241935		Massachusetts
MassMutual Holdings (Bermuda) Limited	None		Bermuda
Baring Asset Management Limited	98-0241935		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong
Baring Asset Management (Japan) Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management (CI) Limited	98-0524275		Guernsey

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring SICE (Taiwan) Limited	98-0457707		Taiwn ROC
Baring France SAS	98-0497550		France
Baring Korea Limited	None		South Korea
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
First Mercantile Trust Company	62-0951563		Tennessee
HYP Management LLC	04-3324233		Delaware
MML Realty Management Corporation	04-2443240		Massachusetts
WW-Apts, LLC	27-0607263		Delaware
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
MML Re Finance LLC	04-1590850		Delaware
MP-Apts, LLC	04-1590850		Delaware
Other Affiliates:			
580 Walnut Cincinnati LLC	27-4349154		Delaware
C A F I, Inc.	52-2274685		Maryland
Invicta Advisors LLC	56-2574604		Delaware
Jefferies Finance LLC*	27-0105644		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
Babson Affiliates & Funds:			
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP *	None		United Kingdom
Almack Mezzanine Fund III LP*	None		United Kingdom
Babson Capital High Yield LLC*	55-0886109		Delaware
Babson Capital Core Fixed Income Fund L.P.*	27-3524082		Delaware
Babson Capital Floating Rate Income Fund, L.P.*	27-3330830		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Babson Capital Total Return Fund L.P.*	27-3524290		Delaware
Babson CLO Ltd. 2004-I	None		Cayman Islands
Babson CLO Ltd. 2005-I	None		Cayman Islands
Babson CLO Ltd. 2005-II	None		Cayman Islands
Babson CLO Ltd. 2005-III*	None		Cayman Islands
Babson CLO Ltd. 2006-I	None		Cayman Islands
Babson CLO Ltd. 2006-II	None		Cayman Islands
Babson CLO Ltd. 2007-I	None		Cayman Islands
Babson CLO Ltd. 2008-II	None		Cayman Islands
Babson CLO Ltd. 2011-I	None		Cayman Islands
Babson CLO Ltd. 2012-I	None		Cayman Islands

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

Babson CLO Ltd. 2012-II
Babson Credit Strategies Fund, L.P.*
Babson Loan Opportunity CLO, Ltd.
Babson Mid-Market CLO Ltd. 2007-II
Benton Street Partners I, L.P.*
Benton Street Partners II, L.P.
Blue Chip Multi-Strategy Fund L.P.*
Clear Lake CLO, Ltd.
Connecticut Valley Structured Credit CDO II, Ltd.
Connecticut Valley Structured Credit CDO III, Ltd.
Connecticut Valley CLO Fund IV, Ltd.
Diamond Lake CLO, Ltd.
Duchess I CDO S.A.
Duchess III CDO S.A.
Duchess IV CDO S.A.
Duchess V CDO S.A.
Duchess VI CLO B.V.
Duchess VII CLO B.V.
Fugu CLO B.V.
Fugu Credit Plc
Gateway Mezzanine Partners I, L.P.*
Gateway Mezzanine Partners I Trust
Great Lakes II LLC*
Great Lakes LLC*
Hampden CBO Ltd
Invicta Holdings LLC
Loan Strategies Funding LLC
Malin CLO B.V.
Newton CDO Ltd
Osprey CDO 2006-1
Rockall CLO B.V.
Saint James River CDO, Ltd.
Salomon Trust 2001-MM
Sapphire Valley CDO I, Ltd.
Somerset Special Opportunities Fund L.P.*
Suffield CLO, Limited
Summit Lake CLO, Ltd.
Tower Square Capital Partners, L.P.*
Tower Square Capital Partners II, L.P.*
Tower Square Capital Partners II-A, L.P.*
Tower Square Capital Partners III, L.P.*

Federal Tax ID	NAIC Co Code	State of Domicile
None		Cayman Islands
83-0476803		Delaware
None		Cayman Islands
None		Cayman Islands
98-0536233		Cayman Islands
98-0536199		Cayman Islands
74-3182902		Delaware
None		Cayman Islands
None		United Kingdom
80-0691253		Delaware
None		Cayman Islands
71-1018134		Delaware
56-2505390		Delaware
None		Cayman Islands
56-2574568		Massachusetts
None		Cayman Islands
None		United Kingdom
None		Cayman Islands
None		Cayman Islands
None		United Kingdom
None		Cayman Islands
None		Delaware
None		Cayman Islands
20-8856877		Delaware
None		Cayman Islands
None		Cayman Islands
04-3722906		Delaware
30-0336246		Delaware
32-0160190		Delaware
41-2280127		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID NAIC Co Code	State of Domicile
Tower Square Capital Partners IIIA, L.P.*	41-2280129	Delaware
U.S. WIG Holding L.P.	46-1500495	Delaware
Victoria Falls CLO, Ltd.	None	Cayman Islands
Vinacasa CLO, Ltd.	None	Cayman Islands
Whately CDO, Ltd.	None	Cayman Islands
Winterset Capital Partners, L.P.*	None	Cayman Islands
Wood Creek Multi Asset Fund, L.P.*	20-4981369	Delaware
Wood Creek Venture Fund LLC	04-1590850	Massachusetts
Baring Affiliates & Funds:	*********	
Baring All Country World ex US Equity Fund	45-4184261	Delaware
Baring Emerging Market Corp Debt Fund*	None	Ireland
Baring Focused EAFE Equity Fund*	11-3789446	Delaware
Baring Focused International Equity Fund	01-0850479	Delaware
Baring Global Dynamic Asset Allocation Fund*	30-0607379	Delaware
Baring International Equity Fund	39-2059577	Delaware
Baring International Small Cap Equity Fund *	26-4142796	Delaware
Baring World Equity Fund	None	Delaware
Multi-Employer Global Aggregate Diversified Portfolio	26-1896226	Delaware
Cornerstone Affiliates & Funds:		
11 Fan Pier Boulevard Member LLC	90-0728785	Delaware
12-18 West 55th Street Predevelopment, LLC*	20-2548283	Delaware
21 West 86 LLC*	45-5257904	Delaware
50 Northern Avenue Member LLC	80-0729557	Delaware
Ygnatio Valley Funding	20-5481477	Delaware
AT Mid-Atlantic Office Portfolio LLC*	45-2779931	Delaware
Babson Mezzanine Realty Investors I*	20-4570515	Delaware
Babson Mezzanine Realty Investors II*	24-1446970	Delaware
CHC/RFP VI Core LLC	04-1590850	Delaware
Cornerstone Apartment Fund I, LLC	06-1595820	Delaware
Cornerstone Apartment Venture III, LLC	20-5786329	Delaware
Cornerstone Austin Industrial LP	20-5775782	Delaware
Cornerstone Austin Park Central I LP*	56-2639862	Delaware
Cornerstone Core Mortgage Fund I LP	27-1701733	Delaware
Cornerstone Core Mortgage Venture I LP	27-1701622	Delaware
Cornerstone Eldridge Park I LP	26-1244346	Delaware
Cornerstone Eldridge Park II LP	26-1244346	Delaware
Cornerstone Enhanced Mortgage Fund I LP	45-3751572	Delaware
Cornerstone Fort Pierce Development LLC*	56-2630592	Delaware
Cornerstone Global REIT Corporation*	20-8730751	Delaware
Cornerstone Holding LP	20-5578165	Delaware
Cornerstone Hotel Income and Equity Fund II (PF) LP	26-1528817	Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Cornerstone Real Estate Fund VIII (PF) LP	27-5209432		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Non-REIT Holding LLC	20-5567494		Delaware
CREA/Legacy Federal Way LLC	26-1816861		Delaware
CREA/LYON West Gateway, LLC*	26-2399532		Delaware
CREA/Nexus Anaheim Corners Holdings LLC	27-2934589		Delaware
CREA/PPC Venture LLC*	20-0348173		Delaware
CREA/Windstar Dublin-Pleasanton LLC*	20-4087568		Delaware
CREA/XISC Torrance Industrial LLC*	90-0789078		Delaware
Fallon Cornerstone One MPD LLC*	26-1611591		Delaware
FP Development LLC*	20-3347091		Delaware
Flower Mound Warehouse*	20-4834392		Delaware
Gallery Place Equity LLC	11-3677334		Delaware
Hanover Preferred Facility LLC*	20-8298948		Delaware
Johnston Groves LLC	20-4819358		Delaware
Kierland AZ LLC*	27-4592707		Delaware
MassMutual Boston Capital Mezzanine Partners II LP*	20-4570515		Delaware
Metropolitan At Lorton*	20-5984759		Delaware
PO Parsippany Office Portfolio LLC*	46-0808569		Delaware
Riva Portland LLC	30-0713071		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
Turnpike Executive Park LLC	46-0606690		Delaware
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
Waterford Development Associates	20-2970495		Delaware
Wesley Chapel Theaters LLC*	26-2384708		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Balanced Fund	04-3212054		Massachusetts
MassMutual Premier Capital Appreciation Fund	51-0529336		Massachusetts
MassMutual Premier Core Bond Fund	04-3277549		Massachusetts
MassMutual Premier Disciplined Value Fund	04-3539084		Massachusetts
MassMutual Premier High Yield Fund	04-3520009		Massachusetts
MassMutual Premier Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Premier International Equity Fund	04-3212044		Massachusetts
MassMutual Premier International Bond Fund	26-1345534		Massachusetts
MassMutual Premier Small/Mid Cap Opportunities Fund	04-3224705		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	<u>Federal Tax ID</u> <u>NAIC Co Code</u>	State of Domicile
MassMutual Select Funds:		
MassMutual Select Focused Value Fund	04-3512590	Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138	Massachusetts
MassMutual Select Growth Opportunities Fund	04-3512589	Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019	Massachusetts
MassMutual Select Mid Cap Growth Equity II Fund	04-3512596	Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935	Massachusetts
MassMutual Select Overseas Fund	04-3557000	Massachusetts
MassMutual Select Small Cap Growth Equity Fund	04-3464205	Massachusetts
MassMutual Select Small Company Value Fund	04-3584140	Massachusetts
MassMutual Select S&P Mid Cap Index Fund	45-5349772	Massachusetts
MassMutual Select Russell 2000 Small Cap Index Fund	45-5366542	Massachusetts
MassMutual Select MSCI EAFE International Index Fund	45-5357167	Massachusetts
MML Series Investment Funds:		
MML China Fund	26-2997893	Massachusetts
MML Focused Equity Fund Class I	45-3612851	Massachusetts
MML Fundamental Growth Fund Class I	45-3612938	Massachusetts
MML Fundamental Value Fund Class I	27-2959469	Massachusetts
MassMutual RetireSMART Funds:		
MassMutual RetireSMART 2015 Fund	27-1933828	Massachusetts
MassMutual RetireSMART 2025 Fund	27-1933753	Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933389	Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769	Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464	Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222	Massachusetts
Oppenheimer Funds:		
HarbourView CLO 2006-1 Limited	None	Cayman Islands
OFI Institutional Commodities Strategy II	26-1143312	Delaware
Oppenheimer Diversified Alternatives Fund	46-1232921	Delaware
Oppenheimer Global Multi Strategies Fund	61-1504919	Massachusetts
Oppenheimer Capital Appreciation Fund	13-3054122	Massachusetts
Oppenheimer Main Street Fund	84-1073463	Massachusetts
Oppenheimer Real Estate Fund	22-3849391	Massachusetts
Rye Select Broad Market Prime	13-3949688	Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

SCHEDULE Y

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Massachusetts Mutual Life Insurance			Massachusetts Mutual Life Insurance				
0435	Massachusetts Mut Life Ins Co	65935	. 04-1590850 .	3848388	. 0000225602 .		Company (MMLIC)	MA	UDP	Company	Ownership	100.000		
										Massachusetts Mutual Life Insurance				
0435	CM Life Ins Co	93432	. 06-1041383 .				C.M. Life Insurance Company	CT		Company	Ownership	100.000		
					0000924777									
0435	MML Baystate Life Ins Co	70416	. 43-0581430 .				MML Bay State Life Insurance Company	CT	NIA	C.M. Life Insurance Company	Ownership	100.000		
0000			06-1041383 .	-			CML Mezzanine Investor, LLC	DE	NIA	C.M. Life Insurance Company	Ownership		. MMLIC	
0000			. 06-1041383	-	-		CML Mezzanine Investor L, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000		.	. 06-1041383	-	-		CML Mezzanine Investor III, LLC	DE	NI A	C.M. Life Insurance Company	Ownership	100.000		
0000			. 06-1041383	-	-		CML Re Finance LLC	DE	NI A	C.M. Life Insurance Company	Ownership		MMLIC	
				1						Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .		-		MML Mezzanine Investor L, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			04 4500055	1			07.4.1.110	DE		Massachusetts Mutual Life Insurance		400 000	100	
0000			. 04–1590850 .				CV Apts, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			00 0011110				DI A I IIIO	DE.		Massachusetts Mutual Life Insurance		00.000	144.10	
0000			26-3911113 26-3911113				PL-Apts, LLC	DE DE	NIA	Company	Ownership Ownership	92.200	MMLIC	
0000			26-3911113				PL-Apts, LLC	VE	NIA	C.M. Life Insurance Company	Uwnersnip	7.800	MMLIC	
0000			04 4500050				00.4.1.110	DE		Massachusetts Mutual Life Insurance	0 1:	400 000	100	
0000			. 04-1590850 .				CB-Apts, LLC	DE	NIA	Company	Ownership	100.000		
0000			26-4441097				WP-SC, LLC	DE	NII A		O	81.400	MMLIC	
0000			26-4441097				WP-SC, LLC	DE	NIA NIA	Company	Ownership	18.600	MMLIC	
0000			20-444 1097				WF-30, LLC	VE	NI A	Massachusetts Mutual Life Insurance	Owner strip	10.000	MIMIL TO	
0000			04-1590850				MSP-SC. LLC	DE	NIA	Company	Ownership		MMLIC	
0000			04 1000000 .				mor 60, LEO			Massachusetts Mutual Life Insurance	owner strip			
0000			27-1435692				Country Club Office Plaza LLC	DE	NIA	Company	Ownership			
0000			27-1435692	1			Country Club Office Plaza LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.900	MMLIC	
			1100002		0000943903		Country ords office fraza LEG			Massachusetts Mutual Life Insurance	0 WINOT OTT P	11.000		
0000			04-3356880		0000010000		MML Distributors LLC	MA	NI A	Company	Ownership	99.000	MML1C	
					0000943903									
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	IMMLIC	
										Massachusetts Mutual Life Insurance	,			
0000		.	04-1590850	.	.		MML Mezzanine Investor, LLC	DE	NIA	Company	Ownership	100.000		
				1						Massachusetts Mutual Life Insurance		1		
0000			06-1563535	2881445	. 0001103653		The MassMutual Trust Company, FSB	US	NIA	Company	Ownership	100.000		
				1						Massachusetts Mutual Life Insurance		1		
0000			. 04-1590850 .				MMC Equipment Finance LLC	DE	NI A	Company	Ownership	100.000	MMLIC	
0000			. 26-0073611 .				MassMutual Asset Finance LLC	DE	NIA	MMC Equipment Finance LLC	Ownership	99.600	. MMLIC	
0000			. 26-0073611 .	-			MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	. MMLIC	
0000			. 20-1217159 .				Winmark Limited Funding, LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000			. 27-1379258	-	-		MMAF Equipment Finance LLC 2009-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000		-	45-2589019	-	-		MMAF Equipment Finance LLC 2011-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
				1			MML Private Placement Investment Company I,			Massachusetts Mutual Life Insurance				
0000					-		LLC	DE	NIA	Company	Ownership		MMLIC	
				1						Massachusetts Mutual Life Insurance				
0000			45-4376777	-			MSC Holding Company, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			. 04-3341767	-			MassMutual Holding MSC, Inc.	MA	NIA	MSC Holding Company, LLC	Ownership	100.000	MMLIC	
0000					-		1279342 Ontario Limited	CAN	NIA	MassMutual Holding MSC, Inc.	Ownership	100.000	MMLIC	
0000			04 0054040	0000016			Manadhutual Haldina II C	DE	NII A	Massachusetts Mutual Life Insurance	Ownership	100 000	IM 10	
0000		-	04-2854319 06-1597528	2392316	-		MassMutual Holding LLC MassMutual Assignment Company	DE	NIA NIA	Company	Ownership Ownership	100.000	MMLIC	
	1	1	100-159/528	1	1	1	IWASSWULUAT ASSIGNMENT COMPANY	I NG	NIA	IMASSMUTUAL MOTOTOG LLC	TUWNERSNIN	1 (((() ()(()	I MINI I L.	1

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Code	Group Name	Code	Nullibei	NOOD	0001399869	international)	Of Allillates	tion	Littly	(Name of Littly/Ferson)	Other)	lage	Littity(les)/Ferson(s)	+
0000					000139969		Manakhitas Caritas Dantasan II C	DE	NIA	Manadhitical Haldian II C	O	100 000	100	
0000			04-2746212 .		0000701059		MassMutual Capital Partners LLC	DE	NIA NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			. 04-2746212 .		0000701059 .		MML Investors Services, LLC	MA		MassMutual Holding LLC	Ownership	100.000	MMLIC	
					0001456663		MML Insurance Agency, LLC	MA DE	NIA	MML Investors Services, LLC	Ownership		MMLIC	
0000			41-2011634 .		0001456663 .		MMLISI Financial Alliances, LLC		NIA	MML Investors Services, LLC	Ownership	51.000		
0000			. 04–3313782 .				MassMutual International LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000							MassMutual Asia Limited	HKG	IA	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							MassMutual Asia Investors Ltd.	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Guardian Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Insurance Consultants Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Services Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Trustees Limited	HKG	NIA	MassMutual Asia Limited	Ownership	80.000	MMLIC	
							Protective Capital (International) Limited							
0000								HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Europe, S.A.	LUX	IA	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							MassMutual Life Insurance Company	JPN	IA	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							Kamakura (GP) Ltd.	CYM	NIA	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							MassMutual Internacional (Chile) SpA	CHL	NI A	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							MassMutual (Chile) Limitada	CHL	NI A	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							Compania de Seguros CorpVida S.A	CHL	NI A	MassMutual International LLC	Ownership	33.500	MMLIC	
0000			45-4000072 .				MM Asset Management Holding LLC	DE	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			80-0875475 .				Babson Capital Finance, LLC	DE	NIA	MassMutual Asset Management Holding LLC		100.000	MMLIC	
0000			51-0504477 .		0000009015 .		Babson Capital Management LLC	DE	NIA	MassMutual Asset Management Holding LLC		100.000	MMLIC	
0000			04-3238351 .		0000930012 _		Babson Capital Securities LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0437588 .				Babson Capital Guernsey Limited	GGY	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0432153 .				Babson Capital Europe Limited	GBR	NI A	Babson Capital Guernsey Limited	Ownership	100.000	MML1C	
0000							Almack Mezzanine GP III Limited	GBR	NI A	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Holding Partnership GP Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund II Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Babson Capital Global Advisors Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Babson Capital Japan KK	JPN	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
					0001379495									
0000			55-0878489	3456895			Cornerstone Real Estate Advisers LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Cornerstone Real Estate Advisers Europe							
0000			98-0590849 .				Securities B.V.	NLD	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
					0001011148						·			
0000			04-3238351 .	3456895			Cornerstone Real Estate Advisers Inc.	CA	NIA	Cornerstone Real Estate Advisers LLC	Ownership.	100.000	MMLIC	
							Cornerstone Real Estate UK Holdings							
0000							Limited	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
							Cornerstone Real Estate UK (No. 2) Limited			Cornerstone Real Estate UK Holdings				
0000			98-0654401				, , , , , , , , , , , , , , , , , , , ,	_GBR	NIA	Limited	Ownership	100.000	MMLIC	
							Cornerstone Real Estate Advisers Europe			Cornerstone Real Estate UK Holdings				
0000			98-0654388				LLP	GBR	NIA	Limited	Ownership	100.000	MMLIC	
			1				Cornerstone Real Estate Advisers Europe			Cornerstone Real Estate UK Holdings				
0000			98-0654412 .				Finance LLP	GBR	NIA	Limited	Ownership	100.000	MMLIC	
0000							Cornerstone Managing Director Europe LLC	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
0000							Babson Capital Asia Limited	HKG	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
							Babson Capital Australia Holding Company							
0000			I				Ptv Ltd.	AUS	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
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Code	Group Name	Code	Nullibei	NOOD	CIR	international)	Of Affiliates	tion	Littly	Babson Capital Australia Holding Company		lage	Littity(les)/Feison(s)	+
0000							Debene On the Landau His Day 144	AUS	NII A			100 000	MML1C	
							Babson Capital Australia Pty Ltd.	AUS	NIA	Pty Ltd	Ownership	100.000		
0000							Babson Capital Cornerstone Asia Limited	HKG	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			. 04-1590850 .				Wood Creek Capital Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			. 26-3115362 .				Wood Creek Index Company, LLC	DE	NIA	Wood Creek Capital Management LLC	Ownership	100.000	MMLIC	
							Babson Capital Floating Rate Income Fund							
0000			. 04-1590850 .		0001501011 .		Management, LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Babson Capital Core Fixed Income							
0000			27-3523916	.	0001503878		Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Babson Capital Total Return Management LLC							
0000			. 27-3524203 .		. 0001503879 .			DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			51-0504477				Babson Capital Loan Partners I GP, LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Blue-Chip Multi-Strategy Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Credit Strategies Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Great Lakes III GP. LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Mezzco LLC	DE	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
0000			02-0767001 .				Mezzco II LLC	DE	NIA		Ownership	98.400	MMLIC	
0000			. 41-2280126 .				Mezzco III LLC	DE	NIA NIA	Babson Capital Management LLC Babson Capital Management LLC	Ownership	99.300	MMLIC	
0000			90-0666326										MMLIC	
0000			90-0666326 .				Mezzco Australia LLC	DE	NIA	Babson Capital Management LLC	Ownership	72.000	MMLIC	
							Babson Capital Cornerstone Managing							
0000			. 51-0504477 .				Director ASIA LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Somerset Special Opportunities Management							
0000			04-1590850 .				LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			. 04-1590850				Winterset Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			. 84-1149206 .	2897101			Oppenheimer Acquisition Corp	DE	NIA	MassMutual Asset Management Holding LLC .	Ownership	96.600	MMLIC	
0000			. 13-2527171 .	2679183	. 0000820031 .		OppenheimerFunds, Inc.	CO	NIA	Oppenheimer Acquisition Corp	Ownership	100.000	MMLIC	
0000			. 13-2953455 .		0000276541 .		OppenheimerFunds Distributor, Inc	NY	NI A	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			. 84-1106295 .				Oppenheimer Real Asset Management, Inc	DE	NI A	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
					0001179479									
0000			13-4160541	3458125			OFI Institutional Asset Management, Inc	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
						1				OFI Institutional Asset Management, Inc.				
0000			13-3459790	2914875			OFI Trust Company	NY	NIA		Ownership	. 100.000		
			1							OFI Institutional Asset Management, Inc.				
0000			22-2697140				HarbourView Asset Management Corporation	NY	NIA	2	Ownership	100.000	MMLIC	
										OFI Institutional Asset Management, Inc.				
0000			25-1951632		0000099782	1	Trinity Investment Management Corporation .	PA	NIA		Ownership.	100.000	MMLIC	
0000			. 84-1128397		0000033762 .		OFI SteelPath, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership.	100.000	MMLIC	
0000			84-1066811		0000037408		Shareholder Services, Inc.	CO	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000					0000276396 .		onarenoruer services, inc.	0		oppenne nilet Funus, The.	Owner Strip	. 100.000	- IMMILIO	.
0000			84-0765063		000 104 107 4	1	OFI Global Asset Management, Inc.	DE	NIA	OppenheimerFunds. Inc.	Ownership	100.000	MMLIC	
					0004470400		UFI GIODAI ASSEL MANAGEMENT, INC.	UE	A I M	uppennermerrunas, inc.	Owner Ship		WINL I U	.
0000			04 0000111		0001179480	1	051 D : 1 1 1 : :	100		0 1 . 5		400 000	144 10	
0000			. 91–2036414 .	-			OFI Private Investments Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	.
0000							OppenheimerFunds International, Ltd	JRL	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	-
0000			. 62-1210532 .				Tremont Group Holdings, Inc.	NY	NIA	Oppenheimer Acquisition Corp	Ownership	100.000	MMLIC	
					0000764139									
0000			. 06-1121864 .				Tremont Partners, Inc.	CT	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
							Tremont Capital Management (Ireland)							
0000							Limited	JRL	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			20-8215352	.			Tremont GP, Inc.	DE	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	

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						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000	•					,	Settlement Agent LLC	DE	NIA	Tremont Group Holdings, Inc.	Ownership.	100.000	MMLIC	
0000							Tremont (Bermuda) Limited	BMU	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000							MassMutual Baring Holding LLC	DE	NIA	MassMutual Asset Management Holding LLC		100.000	MMLIC	
0000			98-0241935	2363071			Baring Asset Management LLC	MA	NIA	MassMutual Baring Holding LLC	Ownership.	100.000	MMLIC	
0000			. 30 024 1333 .	2000071			MassMutual Holdings (Bermuda) Limited	BMU	NIA	MassMutual Baring Holding LLC	Ownership.	100.000	MMLIC	
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	.100.000	MMLIC	
0000								GBR				100.000	MMLIC	
0000			98-0457328				Baring International Investment Limited	UBH	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
							Baring International Investment Management							
0000			98-0457587				Holdings	GBR	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC	
							Baring Asset Management UK Holdings			Baring International Investment				
0000			. 98-0457576 .				Limited	GBR	NIA	Management Holdings	Ownership	100.000	MMLIC	
										Baring Asset Management UK Holdings				
0000			98-0465031 .				Baring Asset Management GmbH	DEU	NIA	Limited	Ownership.	100.000	MMLIC	
							Baring Asset Management (Asia) Holdings			Baring Asset Management UK Holdings				
0000			98-0524271				Limited	HKG	NIA	Limited	Ownership	100.000	MMLIC	
0000			. 30 0024271				Baring International Fund Managers			Baring Asset Management (Asia) Holdings	- Office Strip			
0000			98-0457465				(Bermuda) Limited	BMU	NIA	Limited	Ownership	100.000	MMLIC	
0000			90-043/403				(Bermuda) Limited	DWIU	NIA			100.000		
										Baring Asset Management (Asia) Holdings				
0000			. 98-0457463 .				Baring Asset Management (Asia) Limited	HKG	NIA	Limited	Ownership	100.000	MMLIC	
										Baring Asset Management (Asia) Holdings				
0000			. 98-0236449 .				Baring Asset Management (Japan) Limited	JPN	NIA	Limited	Ownership	100.000		
							Baring Asset Management (Australia) Pty			Baring Asset Management (Asia) Holdings				
0000			98-0457456 .				Limited	AUS	NIA	Limited	Ownership	100.000	MMLIC	
							Baring International Fund Managers			Baring Asset Management UK Holdings				
0000			98-0524272			.	(Ireland) Limited	JRL	NIAN	Limited	Ownership	_100.000	MMLIC	
										Baring Asset Management UK Holdings				
0000			98-0524275				Baring Asset Management (CI) Limited	GGY	NIA	Limited	Ownership	100.000	MMLIC	
			00 0021210				Darring 7,000 t management (01) Elimited			Baring Asset Management UK Holdings				
0000			. 98-0457707 .				Baring SICE (Taiwan) Limited	JWN	NIA	Limited	Ownership	100.000	MMLIC	
0000			. 30-043//0/ .				Darring STOE (Tarwall) Elimited	WIN	NIA	Baring Asset Management UK Holdings	Owner Sirrp	100.000		
0000			98-0497550				Danian France CAC	FRA	NIA	Limited	O	100.000	MMLIC	
0000			. 98-049/550 .				Baring France SAS	FHA	NIA		Ownership	100.000	MIMILIO	
										Baring Asset Management UK Holdings				
0000							Baring Korea Limited	KOR	NIA	Limited	Ownership	100.000	MMLIC	
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			. 98-0457574 .				Baring Pension Trustees Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			. 98-0457578 .				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
							MassMutual International Holding MSC, Inc.							
0000			. 04-3548444 .					MA	NIA	MassMutual Holding LLC	Ownership.	100.000	MMLIC	
0000			62-0951563	1160004	0001259664		First Mercantile Trust Company	TN	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-3324233				HYP Management LLC	DE	NIA	MassMutual Holding LLC	Ownership.	100.000	MMLIC	
0000			04-2443240				MML Realty Management Corporation	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	-
0000			. 07 2770240 .				management our por a troll	m/\		Massachusetts Mutual Life Insurance	- O	100.000	J	-
0000			27-0607263				WW-Apts. LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			_ 21-0001203 .				ww-Apts, LLC	UE	NIA		Uwiler Sillp	100.000	. WMLIU	-
0000			04 4500050				MA Managina Investor III II 6	DE	NIZ A	Massachusetts Mutual Life Insurance	0	100 000	188 10	1
0000			. 04-1590850 .				MML Mezzanine Investor II, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				MML Mezzanine Investor III, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
]		1]			,	1		Massachusetts Mutual Life Insurance				1
0000			04-1590850				MML Re Finance LLC	DF	NIA	Company	Ownership	100.000	MMLIC	
3000		1		1		1		1		, vopu	- vv. v.11p	1100.000		- 1

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						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
_		NAIC	Federal			if Publicly Traded	Names of	ciliary	to	5: " 6 . " 11	Attorney-in-Fact,	Provide		
Group	O a a a Na a a	Company	ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	
0000			04 4500050				ND 4 1 110	DE		Massachusetts Mutual Life Insurance		100 000	188 10	
0000			04–1590850 .				MP-Apts, LLC	DE	NIA	Company	Ownership	100.000	MMLTG	
0000			27-4349154				580 Walnut Cincinnati LLC	DE	NIA	Company	Ownership	50.000	MMLIC	
0000			27-4349134 .				560 Warnut Cincinnati LLC	VE	NIA	Massachusetts Mutual Life Insurance	Uwnersnip	000.000	MMLTC	
0000			52-2274685				C A F I. Inc.	MD	NIA	Company	Ownership	69.900	MMLIC	
0000			32-22/4003 .				CAFI, IIIC	ND	NIA	Massachusetts Mutual Life Insurance	Owner strip	09.900	WMLTC	
0000			56-2574604				Invicta Advisors LLC	DE	NIA	Company	Ownership	89.000	MMLIC	
0000			30-23/4004 .				IIIVICIA AUVISOIS LLO			Massachusetts Mutual Life Insurance	Owner strip	000.60	WMLTO	
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Company	Ownership	45.000	MMLIC	1
0000			27-0105644 .				Jefferies Finance LLC	DE	NIA	Babson Capital Management LLC	Ownership	5.000	MMLIC	
0000			21 0 103044 .				Deficites i mance LLC		INI /\	Massachusetts Mutual Life Insurance	- Owner sirrp.		INMETO	
0000			04-1590850		0000067160		MML Private Equity Fund Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000							mine i i i vato equity i and i ii voctor eeo			Massachusetts Mutual Life Insurance				
0000							Almack Mezzanine Fund LP	GBR	NIA	Company	Ownership	39.200	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.300	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership	72.900	MMLIC	
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Almack Mezzanine Fund III LP	GBR	NIA	Company	Ownership	34.200	MMLIC	
0000							Almack Mezzanine Fund III LP	GBR	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC	
0000							Almack Mezzanine Fund III LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			55-0886109 .		0001321302		Babson Capital High Yield LLC	DE	NIA	Company	Ownership	47.800	MMLIC	
0000			55-0886109 .		0001321302 .		Babson Capital High Yield LLC	DE	NI A	C.M. Life Insurance Company	Ownership	12.000	MMLIC	
0000			55-0886109 .		0001321302 .		Babson Capital High Yield LLC	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
							Babson Capital Core Fixed Income Fund L.P.			Massachusetts Mutual Life Insurance				
0000			27–3524082 .		0001503878 .			DE	NIA	Company	Ownership	100.000	MMLIC	
0000			27-3524082		0001503878		Babson Capital Core Fixed Income Fund L.P.	DE	NII A	Dalaria Ora itali Managara ti 110	W		MMLIC	
0000			27-3524082 .		. 0001503878 .		District On the Little District Country Country	DE	NIA	Babson Capital Management LLC	Management		MMLIG	
0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund,	DE	NIA	Company	Ownership	21.500	MMLIC	
0000			27-3330830 .		. 000 152 1404		Babson Capital Floating Rate Income Fund,	VE	NIA	Company	Uwnersnip	21.500	MMLIC	
0000			27-3330830		0001521404		I P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			21-3330030 .		. 000 132 1404 .		L.F	UE	NIA	Massachusetts Mutual Life Insurance	management			
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Company	Ownership	75.700	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
5000							Sassan Supritur Louis Strategres runa, L.I.			Massachusetts Mutual Life Insurance	Imanagomorit			
0000			27-3524290			1	Babson Capital Total Return Fund L.P.	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			27-3524290				Babson Capital Total Return Fund L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			2. 552 1255	1			Babson CLO Ltd. 2004-1	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2005-1	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	7
0000							Babson CL0 Ltd. 2005-II	CYM	NIA	Babson Capital Management LLC	Influence.		MMLIC	8
0000							Babson CLO Ltd. 2005-III	CYM	NIA	Babson Capital Management LLC	Influence.		MMLIC	3
0000							Babson CLO Ltd. 2005-III	CYM	NIA	MassMutual Holding LLC	Influence		MMLIC	3
0000							Babson CL0 Ltd. 2006-1	CYM	NIA	Babson Capital Management LLC	Influence_		MMLIC	9
0000							Babson CLO Ltd. 2006-II	CYM	NIA	Babson Capital Management LLC	Influence_		MMLIC	10
0000							Babson CLO Ltd. 2007-1	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	11

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											(Ownership,	is		
						Name of Securities			Relatio	n-	Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporti	ng Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Ėntity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000							Babson CLO Ltd. 2008-II	CYM	NIA.	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2011-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2012-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2012-II	CYM	NIA		Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 83-0476803 .				Babson Credit Strategies Fund, L.P.	DE	NIA	Company	Ownership	0.200	MMLIC	
0000			. 83-0476803 .				Babson Credit Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC	
0000			83-0476803				Babson Credit Strategies Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Babson Loan Opportunity CLO, Ltd	CYM	NIA		Influence		MMLIC	
0000			-	-	-		Babson Mid-Market CLO Ltd. 2007-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	14
0000			. 98-0536233 .				Benton Street Partners I, L.P	CYM	NIA		Ownership	92.700	MMLIC	4
0000			. 98-0536233 .				Benton Street Partners I, L.P	CYM	NIA		Management		MMLIC	4
					1					Massachusetts Mutual Life Insurance				
0000			. 98-0536233 .				Benton Street Partners I, L.P.	CYM	NIA		Ownership	2.100	MMLIC	4
0000			. 98-0536199 .				Benton Street Partners II, L.P.	CYM	NIA	Babson Capital Management LLC	Ownership	98.800		5
										Massachusetts Mutual Life Insurance				
0000			74-3182902				Blue Chip Multi-Strategy Fund L.P.	DE	NIA	Company	Ownership	90.000		
0000			. 74-3182902 .				Blue Chip Multi-Strategy Fund L.P	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC	
0000			. 74-3182902 .				Blue Chip Multi-Strategy Fund L.P	DE	NIA		Management		MMLIC	
0000							Clear Lake CLO, Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
							Connecticut Valley Structured Credit CDO							
0000							II, Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	12
							Connecticut Valley Structured Credit CDO	0.44						
0000				-			III, Ltd	CYM	NIA		Influence		MMLIC	
0000							Connecticut Valley CLO Fund IV, Ltd.	CYM	NIA		Influence			
0000				4007418			Diamond Lake CLO, Ltd.	GBR	NIA		Influence		MMLIC	
0000				4007418			Duchess I CDO S.A.	GBR	NIA NIA.		Influence		MMLIC	
0000				4007445			Duchess IV CDO S.A.	GBR	NIA		Influence		MMLIC	
0000							Duchess V CDO S.A.	GBR	NIA		Influence		MMLIC	
0000				3981641			Duchess VI CLO B.V.	JBR	NIA	Babson Capital Management LLC Babson Capital Management LLC	Influence		MMLIC	
0000				4007502			Duchess VII CLO B.V.	GBR	NIA		Influence		MMLIC	
0000							Fugu CLO B.V.	GBR	NIA		Influence		MMLIC	6
0000					1		Fugu Credit Plc	GBR	NIA		Influence		MMLIC	6
0000				1	0001517196		rugu ordurt i io	nu	IVI /\	Massachusetts Mutual Life Insurance	- IIII IUGIIUG			لا
0000			. 80-0691253 .		000 10 17 100		Gateway Mezzanine Partners I, L.P.	DE	NIA		Ownership	86.600		
0000			. 00-0031200 .		0001517196		outenay mezzanine raithers i, L.F.			ounparty	omici 5i11p	000.000	- IIIIL I V	
0000			80-0691253		000 13 17 130		Gateway Mezzanine Partners I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	10.500	MMLIC	
0000			. 00 000 1200 .		0001517196		dateway wezzannie rai thers 1, E.i.			o.m. Erro madrance company	- Owner strip.		INNETO	
0000			80-0691253				Gateway Mezzanine Partners I, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Gateway Mezzanine Partners I Trust	CYM	NIA	Babson Capital Management LLC	Influence	-	MMLIC	
			1	1	1					Massachusetts Mutual Life Insurance			-	
0000		l	71-1018134	l	.1		Great Lakes II LLC	DE	NIA		Ownership	11.000	MMLIC	
0000			71-1018134	l	1		Great Lakes II LLC	DE	NIA		Ownership	1.000	MMLIC	
			1		1					Massachusetts Mutual Life Insurance			-	
0000			56-2505390	l	.]		Great Lakes LLC	DE	NIA		Ownership	4.400	MMLIC	
0000			56-2505390				Great Lakes LLC	DE	NIA.	C.M. Life Insurance Company	Ownership.	0.500	MMLIC	
0000							Hampden CBO Ltd	CYM	NIA		Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			56-2574568		.		Invicta Holdings LLC	MA	NIA	Company	Ownership	89.000	MMLIC	
0000							Loan Strategies Funding LLC	CYM	NIA.	Babson Capital Management LLC	Influence	.	MMLIC	2

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						Name of Securities			Relation-	-	Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-		
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000							Malin CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Newton CDO Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Osprey CDO 2006-1	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Rockall CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Saint James River CDO, Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Salomon Trust 2001-MM	DE	NIA	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
0000							Sapphire Valley CDO I, Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	13
					0001409910					Massachusetts Mutual Life Insurance				
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Company	Ownership	34.000	MMLIC	
					0001409910									
0000			20-8856877 .				Somerset Special Opportunities Fund L.P	DE	NIA	C.M. Life Insurance Company	Ownership	1.600	MMLIC	
					0001409910									
0000			20-8856877 .				Somerset Special Opportunities Fund L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Suffield CLO, Limited	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Summit Lake CLO, Ltd.	CYM	NIA	Babson Capital Management LLC Massachusetts Mutual Life Insurance	Influence		MMLIC	
0000			04-3722906 _		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Company	Ownership	40.300	MMLIC	
0000			. 04-3722906 .		. 0001228752 .		Tower Square Capital Partners, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC	
0000			04-3722906 .		. 0001228752 .		Tower Square Capital Partners, L.P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			. 04-3722906 .		. 0001228752 .		Tower Square Capital Partners, L.P	DE	NIA	MassMutual Holding LLC	Ownership	6.200	MMLIC	
					0001345379					Massachusetts Mutual Life Insurance				
0000			. 30-0336246 .		0001345379		Tower Square Capital Partners II, L.P	DE	NIA	Company	Ownership	22.400	MMLIC	
0000			30-0336246 .		0001345379		Tower Square Capital Partners II, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	4.000	MMLIC	
0000			30-0336246 .		0001010010		Tower Square Capital Partners II, L.P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
			00 0000210 :		0001345379		Tower oquare oupritur runtilore in, E.i.			baboon oup tur managomont Leo	managomorra			
0000			30-0336246 .		000.0.00.0		Tower Square Capital Partners II, L.P	DE	NIA	MassMutual Holding LLC	Ownership	6. 100	MMLIC	
							Tonor oquaro oupritur rurtinoro iri, ziri i			Massachusetts Mutual Life Insurance				
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Company	Ownership	72.500	MMLIC	
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	12.800	MMLIC	
0000			32-0160190				Tower Square Capital Partners II-A, L.P.		NIA	Babson Capital Management LLC	Management		MMLIC	
			1		0001447547									
0000		l	41-2280127	l			Tower Square Capital Partners III, L.P	DE	NIA	Babson Capital Management LLC	Management		MML1C	
					0001447547									
0000		l	41-2280127 .	l			Tower Square Capital Partners III, L.P	DE	NIA	MassMutual Holding LLC	Ownership	5.600	MML1C	
					0001447547			1		Massachusetts Mutual Life Insurance				
0000			41-2280127				Tower Square Capital Partners III, L.P	DE	NIA	Company	Ownership	17 . 800	MMLIC	
					0001447548					Massachusetts Mutual Life Insurance			-	
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Company	Ownership	87.800	MMLIC	
					0001447548					,				
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			46-1500495				U.S. WIG Holding L.P.	DE	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000		1		l			Victoria Falls CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MILIC	
0000		l					Vinacasa CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Whately CDO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000		1					Winterset Capital Partners, L.P.	CYM	NIA	Company	Ownership	79.600	MMLIC	
0000							Winterset Capital Partners, L.P.	CYM	NIA	C.M. Life Insurance Company	Ownership.	2.500	MMLIC	
0000							Winterset Capital Partners, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12 Type of Control	13 If Control	14	15
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
_		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	. ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
					0001371601					Massachusetts Mutual Life Insurance				
0000			. 20–4981369 .	-			Wood Creek Multi Asset Fund, L.P	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			00 4004000		0001371601		W 10 1 H 11: 4 1 5 1 1 B	DE.		D				
0000			. 20–4981369 .				Wood Creek Multi Asset Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
2000			04 4500050				W 10 1 V 1 E 1110			Massachusetts Mutual Life Insurance	0 1:	00.000		
0000			. 04-1590850 . 45-4184261		0001547286		Wood Creek Venture Fund LLC	MA DE	NIA	Company	Ownership	000.000	MMLIC	
0000			. 45-4 184261		. 0001547286 .		Baring All Country World ex US Equity	DE	NIA	Baring Asset Management Limited Massachusetts Mutual Life Insurance	Management		MMLIC	
0000							Basina Facasina Madrat Cons Daht Fund	JRL	NILA		O	88.900	MMLIC	
0000		-		1			Baring Emerging Market Corp Debt Fund Baring Emerging Market Corp Debt Fund		NIA NIA	CompanyBaring Asset Management Limited	Ownership	80.900	MMLIC	
		-		-						Massachusetts Mutual Life Insurance				
0000			. 11–3789446 .				Baring Focused EAFE Equity Fund	DE	NIA	Company	Ownership	15.700	MMLIC	
0000			. 11–3789446 .	-			Baring Focused EAFE Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
					0001443715									
0000			. 01–0850479 .				Baring Focused International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
					0001497049		Baring Global Dynamic Asset Allocation			Massachusetts Mutual Life Insurance				
0000			. 30-0607379 .				Fund	DE	NIA	Company	Ownership	32.000	MMLIC	
					0001497049		Baring Global Dynamic Asset Allocation							
0000			30–0607379 .				Fund	DE	NI A	Baring Asset Management Limited	Management		MMLIC	
					0001491482									
0000			. 39–2059577 .				Baring International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			00 4440700				Baring International Small Cap Equity Fund	DE.		Massachusetts Mutual Life Insurance	0 1:	400 000		
0000			. 26-4142796 .				Desire Later at a 10 at 10 at 5 at 5 at	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NILA	Desire Acced Newscond Links	W		MMLIC	
0000			. 26-4142796 . . 46-1197222 .				Danisa Wastel Coults Food	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			46-1197222 .				Baring World Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			26-1896226				Multi-Employer Global Aggregate Diversified Portfolio	DE	NIA	Baring Asset Management Limited	Management			
0000			20-1890220 .				Diversified Portionio	VE	NIA	Massachusetts Mutual Life Insurance	management		WINLIC	
0000			90-0728785				11 Fan Pier Boulevard Member LLC	DE	NIA	Company	Ownership		MMLIC	
0000			30 0/20/03 .				12-18 West 55th Street Predevelopment, LLC	UL		Massachusetts Mutual Life Insurance	Owner strip	100.000		
0000			20-2548283				12 10 11031 OUTI OTTOGT TTEGEVETOPINETT, ELO	DE	NIA	Company	Ownership	92.000	MMLIC	
							12-18 West 55th Street Predevelopment, LLC							
0000			20-2548283					DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC	
					1					Massachusetts Mutual Life Insurance				
0000		.	45-5257904 .	l	l		21 West 86 LLC	DE	NIA	Company	Ownership	95.000	MMLIC	
0000			45-5257904				21 West 86 LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 80-0729557 .				50 Northern Avenue Member LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	Company	Ownership	90.000	MMLIC	
0000		.	45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			. 20-4570515 .		. 0001362970 .		Babson Mezzanine Realty Investors I	DE	NIA	Company	Ownership	35.800	MMLIC	
0000			. 20-4570515 .		. 0001362970		Babson Mezzanine Realty Investors I	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC	
0000			. 20-4570515 .		. 0001362970		Babson Mezzanine Realty Investors I	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			. 24-1446970 .		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Company	Ownership	76.200	MMLIC	
0000			. 24-1446970 .		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000		.	04-1590850	.	.		CHC/RFP VI Core LLC	DE	NI A	Company	Ownership	100.000	MMLIC	

53.8

SCHEDULE Y

				PARI 1	A - DE I AII	L OF INSURANCE	: H(JLUII	NG COMPANY SYSTEM			
1	2	3	4	5 6	7	8	9	10	11 12	13	14	15
									Type	If		
									of Control	Contro		
									(Ownership			
					Name of Consulting			Dalatian				
					Name of Securities		D	Relation-	Board,	Owne	-	
					Exchange		Domi-	ship	Managemer			
		NAIC	Federal		if Publicly Traded	Names of	ciliary	to	Attorney-in-Fa			
Group		Company	ID	Federal	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by Influence,	Percer		
Code	Group Name	Code	Number	RSSD CI	International)	Or Affiliates	tion	Entity	(Name of Entity/Person) Other)	tage	Entity(ies)/Person(s)	*
0000			06-1595820 .			Cornerstone Apartment Fund I, LLC	DE	NIA	Cornerstone Real Estate Advisers LLC Influence		MMLIC	
0000			20-5786329 .	0001386	22	Cornerstone Apartment Venture III, LLC	DE	NIA	Cornerstone Real Estate Advisers LLC Influence		MMLIC	
						, , , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance			
0000			56-2639862			Cornerstone Austin Industrial LP	DE	NIA	Company Ownership	65.000	MMLIC	
						outlier of the reaction in addition in a			Massachusetts Mutual Life Insurance			
0000			56-2639862			Cornerstone Austin Park Central LP	DE	NIA	Company		MMLIC	
0000			56-2639862			Cornerstone Austin Park Central LP	DE	NIA	C.M. Life Insurance Company Ownership		MMLIC	
0000			27-1701733			Cornerstone Core Mortgage Fund I LP	DE	NIA	Cornerstone Real Estate Advisers LLC Management		MMLIC	
0000			27-1701622 .			Cornerstone Core Mortgage Venture I LP	DE	NIA	Cornerstone Real Estate Advisers LLC Ownership	50.000	MMLIC	
							1		Massachusetts Mutual Life Insurance			
0000			. 26-1250183 .			Cornerstone Eldridge Park LP	DE	NIA	Company Ownership		MMLIC	
									Massachusetts Mutual Life Insurance			
0000			26-1244346 .			Cornerstone Eldridge Park II LP	DE	NIA	Company Ownership	50.000	MMLIC	
				0001534	377							
0000			45-3751572 .			Cornerstone Enhanced Mortgage Fund LP	DE	NIA	Cornerstone Real Estate Advisers LLC Ownership	16.000	MMLIC	
									Massachusetts Mutual Life Insurance			
0000			56-2630592			Cornerstone Fort Pierce Development LLC	DE	NIA	Company Ownership	83.900	MMLIC	
0000			56-2630592			Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	6.000	MMLIC	
0000			00 2000002 .			OUTHER STORE FOR ETTER OF BEVEROPHICHE ELO			Massachusetts Mutual Life Insurance		WWL10	
0000			20-8730751 .			Cornerstone Global REIT Corporation	DE	NIA	Company	92.300	MML1C	
0000			20-8730751 .			Cornerstone Global REIT Corporation	DE	NIA	C.M. Life Insurance Company	7.600	MMLIC	
0000			20-0/30/31 .			Cornerstone Grobal NETI Corporation	DE	NIA	Massachusetts Mutual Life Insurance			
0000			00 5570405				DE			45.000	188 10	
0000			. 20-5578165 .			Cornerstone Holding LP	DE	NIA	Company Ownership	15.000	MMLIC	
						Cornerstone Hotel Income and Equity Fund	1					
0000			26-1528817	0001423	38 .	II (PF) LP	DE	NIA	Cornerstone Real Estate Advisers LLC Management		MMLIC	
									Massachusetts Mutual Life Insurance			
0000			20-5567494 .			Cornerstone Non-REIT Holding LLC	DE	NI A	Company Ownership	15.000		
0000			27-5209432 .			Cornerstone Real Estate Fund VIII (PF) LP .	DE	NI A	Cornerstone Real Estate Advisers LLC Management		MMLIC	
0000			27-0547156 .			Cornerstone Real Estate Fund VIII LP	DE	NIA	Cornerstone Real Estate Advisers LLC Influence		MMLIC	
									Massachusetts Mutual Life Insurance			
0000			26-1816861			CREA/Legacy Federal Way LLC	DE	NIA	Company Ownership		MMLIC	
			-			, , , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance			
0000			26-2399532	i	1	CREA/LYON West Gateway, LLC	DE	NIA	Company Ownership	90.000	MMLIC	
0000			26-2399532			CREA/LYON West Gateway, LLC	DE	NIA	C.M. Life Insurance Company		MMLIC	
						one, e.s. not datonaj, elo			Massachusetts Mutual Life Insurance	0.000		
0000			27-2934589 .		ĺ	CREA/Nexus Anaheim Corners Holdings LLC	DE	NIA	Company	64.000	MLIC	
0000			. 21-2304009 .			OILA/NEXUS ANAMENII COTTIETS NOTUTINGS LLC	VE		Massachusetts Mutual Life Insurance			
0000			20-0348173		ĺ	CREA/PPC Venture LLC	DE	NIA		93.000	MMLIC	
0000							DE	NIA NIA			MMLIC	
0000			20-0348173 .			CREA/PPC Venture LLC	. VE	N1A	C.M. Life Insurance Company	7.000	WMLIC	
				i	1				Massachusetts Mutual Life Insurance	00		
0000			20-4087568 .			CREA/Windstar Dublin-Pleasanton LLC	DE	NIA	CompanyOwnership	92.000		
0000			20-4087568 .			CREA/Windstar Dublin-Pleasanton LLC	DE	NIA	C.M. Life Insurance Company	8.000	MMLIC	
			1		1		1		Massachusetts Mutual Life Insurance			
0000			90-0789078 .			CREA/XISC Torrance Industrial LLC	DE	NI A	Company Ownership		MMLIC	
0000			90-0789078 .			CREA/XISC Torrance Industrial LLC	DE	NIA	C.M. Life Insurance Company Ownership	12.000	MMLIC	
			I	i	1		1		Massachusetts Mutual Life Insurance			1
0000			26-1611591 .	3956836		Fallon Cornerstone One MPD LLC	DE	NIA	Company Ownership	91.000	MMLIC	
0000			26-1611591	3956836		Fallon Cornerstone One MPD LLC	DE	NIA	C.M. Life Insurance Company Ownership	9,000	MMLIC	
			1						Massachusetts Mutual Life Insurance			
0000			20-3347091		ĺ	FP Development LLC	DE	NIA	Company Ownership	91.000	MMLIC	
0000			20-3347091	1		FP Development LLC	DE		C.M. Life Insurance Company	9.000	MMLIC	
0000			40-0041031 .			III Developillett LLO	VE		U.m. Lite moutance company		WMLIV	

				FAN	I IA-	DEIAIL	OF INSURANCE	П)LDI	ING COMPAINT				
1	2	3	4	5	6	7	8	9	10	11	12 Type of Control	13 If Control	14	15
											(Ownership,	is		
					Na Na	ame of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal		if	Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
										Massachusetts Mutual Life Insurance				
0000			20-4834392 .				Flower Mound Warehouse	DE	NIA	Company	Ownership	88.500	MMLIC	
0000			. 20-4834392 .				Flower Mound Warehouse	DE	NI A	C.M. Life Insurance Company	Ownership	11.500	. MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 11–3677334 .				Gallery Place Equity LLC	DE	NIA	Company	Ownership	50.000	MMLIC	
0000			20-8298948 .				Hanover Preferred Facility LLC	DE	NIA	Company	Ownership	45.000	MMLIC	
0000			20-8298948				Hanover Preferred Facility LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC	
0000		.	20-8298948				Hanover Preferred Facility LLC	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			20-4819358 .				Johnston Groves LLC	DE	NIA	Massachusetts Mutual Life Insurance	Ownership	57.000	MML1C	
0000			. 20-48 19338 .				Johnston Groves LLC	VE	NIA	Massachusetts Mutual Life Insurance	Owner Ship	000	. WMLIC	
0000			27-4592707				Kierland AZ LLC	DE	NILA	Company	Ownership	80.000	MMLIC	
0000			27-4592707				Kierland AZ LLC	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC	
0000			. 21-4592101 .					DE	NIA	Massachusetts Mutual Life Insurance	Ownership	. 20.000	. WMLIC	
0000			20-4570515				MassMutual Boston Capital Mezzanine	DE	MIA		O	00 500	MMLIC	
0000			20-45/0515 .				Partners II LP	DE	NIA	Company	Ownership	28.500		
0000			00 4570545				MassMutual Boston Capital Mezzanine	DE	ALL A	0.14. 1.16. 1	0	4 000	10/1/10	
0000			. 20-4570515 .				Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	- MMLIC	
0000			00 5004750					DE.		Massachusetts Mutual Life Insurance		00 500	188 10	
0000			. 20-5984759 .				Metropolitan At Lorton	DE	NIA	Company	Ownership	93.500		
0000			. 20-5984759 .				Metropolitan At Lorton	DE	NIA	C.M. Life Insurance Company	Ownership	6.500	MMLIC	
0000			40 0000500				DO D	DE.		Massachusetts Mutual Life Insurance	0 1:	05.000	188 10	
0000			. 46-0808569 .				PO Parsippany Office Portfolio LLC	DE	NIA	Company	Ownership	95.000	MMLIC	
0000			. 46-0808569 .				PO Parsippany Office Portfolio LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 30-0713071 .				Riva Portland LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			07 0077700				0 1110	DE.		Massachusetts Mutual Life Insurance	0 1:	04.000	188 10	
0000			. 27-2977720 .				Sawgrass Village Shopping Center LLC	DE	NIA	Company	Ownership	84.000	MMLIC	
0000			. 27-2977720 .				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	16.000	MMLIC	
0000			40.0000000				T 11 5 11 B 1 110	DE.		Massachusetts Mutual Life Insurance	0 1:	400,000	188 10	
0000			. 46-0606690 .				Turnpike Executive Park LLC	DE	NIA	CompanyMassachusetts Mutual Life Insurance	Ownership	100.000	MMLIC	
2000			45 4000547				111/2	DE			0 1:	400,000	188 10	
0000			45-4606547 .				UK LIW Manager LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			4E 4000E47				IIV I IW Mamban II C	DE	MIA	Massachusetts Mutual Life Insurance	O	100 000	IMILIO	
0000		-	. 45–4606547 .				UK LIW Member LLC	UE	NI A	Company	Ownership	100.000	MMLIC	
0000			. 45-5401109 .				Washington Cataman Assuture to Variation 110	DE	MIA	Massachusetts Mutual Life Insurance	O	05 000	MMLIC	
0000			. 45-5401109 . . 45-5401109 .				Washington Gateway Apartments Venture LLC	DE	NIA NIA	Company	Ownership		MMLIC	
0000			. 45-5401109 .				Washington Gateway Apartments Venture LLC .	UE	NIA	Massachusetts Mutual Life Insurance	Uwilet SITIP	0.000	NIMIL IC	
0000			20-2970495				Waterford Development Associates	DE	NIA	Company	Ownership	90.000	MMLIC	
0000			. 20-29/0493 .				wateriord Development Associates	VE	NIA	Massachusetts Mutual Life Insurance	Owner Strip	90.000		
0000			26-2384708				Wesley Chapel Theaters LLC	DE	NIA	Company	Ownership	90.000	MMLIC	
0000			26-2384708				Wesley Chapel Theaters LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC	
0000			20-2384/08 .				westey chapet theaters LLC	VE	NIA	Massachusetts Mutual Life Insurance	Uwilet SHTP	. 10.000	-	
0000			20-5481477				Vanatio Valloy Funding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
0000			. 20-04014// .				Ygnatio Valley Funding	∪⊏	NI M	Massachusetts Mutual Life Insurance	Owner SITP		. WWILL I U	
0000			45-3168892		00		wasswutuai daiinys bynamic Allocation Fund	MA	MIA	Company	Ownership	58.900	MMLIC	
0000			_ 4 5-3 108892 .		OQ .			NA	NIA	Massachusetts Mutual Life Insurance	Ownership	٥٠٠٩٠٠	NIVIL IO	
0000			04-3212054		0000927972 00		MassMutual Premier Balanced Fund	MA	NIA	Company	Ownership	3.900	MMLIC	
0000			. 04-32 12034 .		0000921912 . OU .			NM	IN I A	Massachusetts Mutual Life Insurance	ownership	3.900	- INMILIO	
0000			E1 0E00000		0000037070		MassMutual Premier Capital Appreciation	MA	MIA		Ownership	6 F00	MAIL LC	
0000		.	51-0529336 .		0000927972 . OQ .		Fund	MA	NI A	Company	Ownership	6.500	. MMLIC	

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SCHEDULE Y

				FAR	LI IA	- DEI AIL	_ OF INSURANCE	: П	ノレレニ	NG COMPAINT S				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
_		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group	- ··	Company	. ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000			04 0077540		0000007070	00	March And Donnier Company Front		ALLA	Massachusetts Mutual Life Insurance	O manak i	0.000	188 10	
0000			04-3277549 .		0000927972 .	00	MassMutual Premier Core Bond Fund	MA	NIA	Company	Ownership	3.200	MMLIC	
0000			04-3539084		0000927972 .	00	MassMutual Premier Disciplined Value Fund	MA	NIA	Company	Ownership	0.800	MMLIC	
0000			04-3339064 .		0000927972 .	υ υ	. Massmutual Fremier Disciplined value Fund	MA	NI A	Massachusetts Mutual Life Insurance	Ownership	0.000	. INMLIC	
0000			04-3520009		0000927972	00	MassMutual Premier High Yield Fund	MA	NIA	Company	Ownership.	26.400	MMLIC	
0000			04 0020000 .		0000321312	OQ	MassMutual Premier Inflation-Protected and	IW/\		Massachusetts Mutual Life Insurance	Owner strip	20.400		
0000			03-0532475		0000927972	00	Income Fund	MA	NIA	Company	Ownership	9.400	MMLIC	
			00 0002110		0000027072	OQ	MassMutual Premier International Equity			Massachusetts Mutual Life Insurance	Office Office			
0000			04-3212044		0000927972 .	00	Fund	MA	NIA	Company	Ownership	4.100	MMLIC	
					5550027072		MassMutual Premier International Bond Fund			Massachusetts Mutual Life Insurance				
0000			26-1345534		0000927972	00	The state of the s	MA	NIA	Company	Ownership	37.000	MMLIC	
							MassMutual Premier Small/Mid Cap			Massachusetts Mutual Life Insurance				
0000			04-3224705 .		0000927972 .	00	Opportunities Fund	MA	NIA	Company	Ownership	10.900	MMLIC	
							MassMutual Premier Strategic Emerging			Massachusetts Mutual Life Insurance	'			
0000			26-3229251		0000927972 _	OQ	Markets Fund	MA	NIA	Company	Ownership	54 . 800	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-3277550 .		0000927972 .	00	MassMutual Premier Value Fund	MA	NIA	Company	Ownership	3.900	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-3512590 .		0000916053 .	OQ	MassMutual Select Focused Value Fund	MA	NIA	Company	Ownership	2.900	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-3584138 .		0000916053 .	OQ	MassMutual Select Fundamental Value Fund	MA	NI A	Company	Ownership	1.200	. MMLIC	
							MassMutual Select Growth Opportunities			Massachusetts Mutual Life Insurance				
0000			04-3512589 _		0000916053 .	00	Fund	MA	NIA	Company	Ownership	1.500	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-3513019		0000916053 .	00	MassMutual Select Large Cap Value Fund	MA	NI A	Company	Ownership	1.800	MMLIC	
0000			04 0540500		0000040050	00	MassMutual Select Mid Cap Growth Equity II			Massachusetts Mutual Life Insurance		4 000		
0000			04-3512596 .		0000916053 .	00	Fund	MA	NI A	Company	Ownership	1.800	MMLIC	
0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.000	MMLIC	
0000			42-17 10935 .		0000916053	UQ	Massmutuai Serect Mid-Cap value Fund	MA	NIA	Massachusetts Mutual Life Insurance	Ownership	4.000	MMLIC	
0000			04-3557000		0000916053	00	MassMutual Select Overseas Fund	MA	NIA	Company	Ownership	4.400	MMLIC	
0000			04 000/000 _		. 00000 60000	ν ι	MassMutual Select Small Cap Growth Equity	m/\		Massachusetts Mutual Life Insurance	Omisi ani p	+	. mmL10	
0000			04-3464205		0000916053 .	00	Fund	MA	NIA	Company	Ownership	1.800	MMLIC	
			OT UTUTEUU .		. 00000 10000	V4	MassMutual Select Small Company Value Fund			Massachusetts Mutual Life Insurance	Omiter Strip		IIII V	
0000			04-3584140 .		0000916053 .	00	mass.maraar ooroot omarri oompany varde runu	MA	NIA	Company	Ownership	1.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-5349772		0000916053 .	0Q	MassMutual Select S&P Mid Cap Index Fund	MA	NI A	Company	Ownership	45.200	MMLIC	
							MassMutual Select Russell 2000 Small Cap			Massachusetts Mutual Life Insurance	,			
0000			45-5366542 _		0000916053 .	OQ	Index Fund	MA	NIA	Company	Ownership	39.600	MMLIC	
							MassMutual Select MSCI EAFE International			Massachusetts Mutual Life Insurance				
0000			45-5357167		0000916053 .	OQ	Index Fund	MA	NIA	Company	Ownership	10.100	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			26-2997893 .		0000067160 .		MML China Fund	MA	NI A	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-3612851 .		0000067160 .		MML Focused Equity Fund Class I	MA	NIA	Company	Ownership	12.200	MMLIC	
1			l		l			l		Massachusetts Mutual Life Insurance			l	
0000			45-3612938 .		0000067160 .		MML Fundamental Growth Fund Class I	MA	NIA	Company	Ownership	18.400	MMLIC	
0000			07 0050400		0000007400		IND. For deposit of Malay 5, 1, 21		NI A	Massachusetts Mutual Life Insurance	O manata i	07 000	184 10	
0000			27-2959469		0000067160 _		MML Fundamental Value Fund Class I	MA	NIA	Company	Ownership	27.300	MMLIC	

SCHEDULE Y

	TART IA DETAIL OF INCOMMISE HOLDING COMMAN OF CITETION													
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
								-			Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board.			
								D				Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
										Massachusetts Mutual Life Insurance				
0000			27-1933828		0000916053		MassMutual RetireSMART 2015 Fund	MA	NIA	Company	Ownership	51.600	MML1C	
										Massachusetts Mutual Life Insurance				
0000			27-1933753		0000916053		MassMutual RetireSMART 2025 Fund	MA		Company	Ownership	41.700	MMLIC	
			1000700		. 00000 10000		maddina taa i notii ddina ii Eded i ana			Massachusetts Mutual Life Insurance	owner on p			
0000			27-1933389		0000916053		MassMutual RetireSMART 2035 Fund	MA	NIA	Company	Ownership.	43.100	MMLIC	
0000			_ 21-1900009 .		0000310033		wasswutuai netiieswani 2005 Fuliu	IWA	NIA	Massachusetts Mutual Life Insurance	owner strip	43. 100	INVILIO	
0000			27-1932769		0000916053		MassMutual RetireSMART 2045 Fund	MA	NIA		Ownership	64.300	MAIL LC	
0000			27-1932/69		0000916053 _		Massmutuai Retiresmaki 2045 Fund	MA		Company	Uwnersnip	64.300	- MMLTC	-
										Massachusetts Mutual Life Insurance	_			
0000			. 03-0532464 .		0000916053 .		MassMutual RetireSMART In Retirement Fund	MA	NIA	Company	Ownership	83.900	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-1618222 .		0000916053 .		MassMutual RetireSMART Growth Fund	MA	NIA	Company	Ownership	99.900	MMLIC	
0000							HarbourView CLO 2006-1 Limited	CYM	NIA	OppenheimerFunds, Inc.	Influence		MMLIC	
0000			26-1143312 .				OFI Institutional Commodities Strategy II .	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			46-1232921		0001560050		Oppenheimer Diversified Alternatives Fund	DE	NIA	OppenheimerFunds, Inc.	Ownership.	100.000	MMLIC	
0000			61-1504919				Oppenheimer Global Multi Strategies Fund	MA	NIA	OppenheimerFunds. Inc.	Ownership	100.000	MMLIC	
]]	0000319767				[Massachusetts Mutual Life Insurance		1		
0000			13-3054122				Oppenheimer Capital Appreciation Fund	MA	NIA	Company	Ownership		MMLIC	
5000			. 10 0004122 .		0001116894		oppositionition oup turn appreciation rund			Massachusetts Mutual Life Insurance	Office Strip		IIIIIL V	.
0000			84-1073463	1	0001110034		Oppenheimer Main Street Fund	MA		Company	Ownership	0.200	MMLIC	
0000			. 04-10/3463 .				oppennermer warm street rund	MA			Uwilet Sittp	0.200	NIMIL TO	
0000			00 0010001	1	0001100100					Massachusetts Mutual Life Insurance		0.400		
0000			. 22-3849391 .		0001163166 .		Oppenheimer Real Estate Fund	MA	NIA	Company	Ownership	0.400	. MMLIC	
0000			. 13-3949688 .				Rye Select Broad Market Prime	DE	NIA	Tremont Group Holdings, Inc	Influence		MMLIC	
									1					

Asterisk	Explanation Explanation
1	Massachusetts Mutual Life Insurance Company owns 12% of the debt of Jefferies Finance LLC
2	Babson Loan Strategies owns 100% of the debt
3	Debt investors own 2% and include Connecticut Valley Structured Credit CDO III, Ltd.I, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-I
	Partnership investors own 5% and include Babson Loan Strategies Fund, L.P. and Winterset Capital Partners, L.P.
5	Partnership investors own 97% and include Babson Credit Strategies Fund, L.P., Babson Credit Strategies, Blue Chip Multi-Strategy Fund L.P., and MassMutual Capital Partners I, L.P.
	Fugu Credit Plc owns 58% of the debt
	Debt investors own 1% and include Connecticut Valley Structured Credit CDO III, Ltd., Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2006-II, Babson CLO Ltd. 2007-I, and Mid-Market CLO 2007-II
	Debt investors own 2% and include Connecticut Valley Structured Credit CDO III, Ltd.I and Babson Capital Loan Strategies Fund, L.P.
	Debt investors own 4% and include Connecticut Valley Structured Credit CDO III, Ltd.I, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-I
	Debt investors own 3% and include Sapphire Valley, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2007-1, and Babson Mid-Market CLO Ltd. 2007-11
	Debt investors own 3% and include Connecticut Valley CLO Fund IV, Ltd. And Babson Capital Loan Strategies Fund, L.P.
	Debt investors own less than 1% and include Connecticut Valley Structured Credit CDO III, Ltd. and Connecticut Valley CLO Fund IV, Ltd.
	Debt investors own less than 1% and include only Babson Capital Loan Strategies Fund, L.P.
14	Debt investors own 3% and include Connecticut Valley Structured Credit CDO IV, Ltd., Babson CLO Ltd. 2006-II, Babson CLO Ltd. 2007-I, Babson Capital Loan Strategies Fund, L.P., and Sapphire Valley CDO I, Ltd.

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
1	2	3	4	5	6 Purchases, Sales	7 Income/ (Disbursements) Incurred in	8	9	10	11	12	13 Reinsurance
NAIC Company	Federal ID	Names of Insurers and Parent,	Shareholder	Capital	or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	Connection with Guarantees or Undertakings for the Benefit of any	Management Agreements and	Income/ (Disbursements) Incurred Under Reinsurance		Any Other Material Activity Not in the Ordinary Course of the Insurer's	T-101	Recoverable/ (Payable) on Losses and/or Reserve Credit
Code 65935	Number 04-1590850	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements		Business	Totals	Taken/(Liability)
65935		Massachusetts Mutual Life Insurance Company	36,105,680	(482,950,218)	(210,881,298)						(657,725,836)	(22,504,703)
93432		C.M. Life Insurance Company		12,893,061	(61,744,170)						(48,851,109)	15,616,244
	43-0581430	MML Bay State Life Insurance Company		12,000,001	(01,744,170)							6,888,459
	04-2854319	MassMutual Holding LLC	325,222,213	(119,050,000)	(896,305,502)						(690, 133, 289)	0,000,400
	45-4000072	MM Asset Management Holding LLC	11,000,000	31.000.000	828,017,872						870,017,872	
	27-0105644	Jefferies Finance LLC			310,187,697						310.187.697	
		MSC Holding Company, LLC		75,050,000							75,050,000	
		MassMutual Asset Finance LLC			30,725,401						30,725,401	
	41–2280129	Tower Square Capital Partners IIIA, L.P		112,952,881							112,952,881	
		50 Northern Avenue Member LLC		101,465,826							101,465,826	
		11 Fan Pier Boulevard Member LLC		90,412,795							90,412,795	
	04-3548444	MassMutual International Holding MSC,		, ,							, , ,	
		Inc.		70,000,000							70,000,000	
	45-4606547	UK LIW Member LLC		56,241,090						<u> </u>	56,241,090	
	24-1446970	Babson Mezzanine Realty Investors II		48,316,071							48,316,071	
		21 West 86 LLC		45,610,395							45,610,395	
	45-5401109	Washington Gateway Apartments Venture LLC		, , , , , , , , , , , , , , , , , , , ,								
				39,575,632							39,575,632	
	90-0789078	CREA/XISC Torrance Industrial LLC		33,516,447							33,516,447	
		U.S. WIG Holding L.P.		30,000,000						<u> </u>	30,000,000	
	20-4224383	CREA Juanita Village LLC		28,819,716							28,819,716	
	30-0713071	Riva Portland IIC		27,805,938							27,805,938	
	56-2639862	Cornerstone Austin Park Central I LP		21,850,727						<u> </u>	21,850,727	
	26-1611591	Fallon Cornerstone One MPD LLC		21,213,160							21,213,160	
	04-1590850	MML Mezzanine Investor III, LLC		19,358,993							19,358,993	
	41-2280127	Tower Square Capital Partners III, L.P		19,110,248							19,110,248	
	46-0606690	Turnpike Executive Park LLC		17,239,263							17,239,263	
	46-0808569	PO Parsippany Office Portfolio LLC		16,014,201							16,014,201	
	04-3313782	MassMutual International LLC		15,000,000							15,000,000	
	80-0691253	Gateway Mezzanine Partners I, L.P.		9,432,179						<u> </u>	9,432,179	
	04-1590850	MML Private Equity Fund Investor LLC		8,985,903							8,985,903	
	20-5786329	Cornerstone Apartment Venture III, LLC	(178,707)	7,002,778							6,824,071	
		580 Walnut Cincinnati LLC		6,020,571						 	6,020,571	
		Cornerstone Enhanced Mortgage Fund I LP		5,536,069							5,536,069	
	26-1528817	Cornerstone Hotel Income and Equity Fund										
		II (PF) LP		5,336,654						 	5,336,654	
		MML Mezzanine Investor II, LLC		3,376,167							3,376,167	
		MML Investors Services, LLC		3,000,000							3,000,000	
	06-1041383	CML Mezzanine Investor III, LLC		2,150,999						ļ	2,150,999	
	27-0547156	Cornerstone Real Estate Fund VIII LP		2,079,288							2,079,288	
	26-4441097	WP-SC, LLC		2,018,000							2,018,000	
	20-3347091	Fan Pier Development LLC		1,913,257						 	1,913,257	
1	27-4592707	Kierland AZ LLC		1,554,476							1.554.476	

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	27-2977720	Sawgrass Village Shopping Center LLC		930,504							930,504	
		12-18 West 55th Street Predevelopment, LLC		766,680 747,036							766,680 747.036	
	45-4606547	UK LIW Manager LLC		568,092							568,092	
	26-1244346	Cornerstone Eldridge Park II LP		364 , 106							364,106	
		Waterford Development Associates		231,010							231,010	
		Cornerstone Fort Pierce Development LLC		172,905							172,905	
		Cornerstone Austin Industrial LP		159,391							159,391	
		Wood Creek Venture Fund LLC		146,847							146,847	
		Cornerstone Holding LP		135,936							135,936	
		Flower Mound Warehouse		112,147							112,147	
		CREA/Windstar Dublin-Pleasanton LLC		38,940							38,940	
		MMC Equipment Finance LLC		20,000							20,000	
	04-1590850	MW Apts II LLC		479							479	
	26-2384708	Wesley Chapel Theaters LLC		340							340	
		Gallery Place Equity LLC		(600)							(600)	
		MML Fundamental Value Fund Class I	(1,704)								(1,704)	
		MML Pimco Total Return Fund	(2,042)								(2,042)	
		MML Enhanced Index Core Equity Fund	(2,132)								(2,132)	
	26-1345534	MassMutual Premier International Bond Fund	(2,743)								(2,743)	
	13-3054122	Oppenheimer Capital Appreciation Fund	(7,905)								(7,905)	
	45-1618222	MassMutual RetireSMART Growth Fund	(25,316)							ll	(25,316)	
	26-3229251	MassMutual Premier Strategic Emerging Markets Fund	(26,864)								(26,864)	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(30, 197)							ll	(30, 197)	
	04-3539083	MassMutual Premier Disciplined Value Fund	(38,631)								(38,631)	
		MassMutual Select Diversified Value Fund	(41,429)							ļļ.	(41,429)	
	26-2997893	MML China Fund	(47,570)							ļ	(47,570)	
		MassMutual RetireSMART 2015 Fund	(50,676)								(50,676)	
		MassMutual Premier Balanced Fund	(70,413)								(70,413)	
		Oppenheimer Real Estate Fund	(76,902)							ļ	(76,902)	
	04-3557001	MassMutual Select Value Equity Fund	(78,579)								(78,579)	
	04-3277550	MassMutual Premier Value Fund	(79,943)								(79,943)	
	04-3224705	MassMutual Premier Small/Mid Cap Opportunities Fund	(83,942)								(83,942)	
	04-3557000	MassMutual Select Overseas Fund	(88,635)								(88,635)	
		MassMutual RetireSMART 2035 Fund	(93,613)								(93,613)	
		MSP-SC, LLC	(,	(94,694)							(94,694)	
	27-1933753	MassMutual RetireSMART 2025 Fund	(96,328)								(96,328)	
		MassMutual Select Small Company Value										
		Fund	(99, 187)			L					(99, 187)	

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		MM Select Blue Chip Growth Fund	(109,408)	Continuutions	Other investments	Ailliale(S)	Service Contracts	Agreements		Dusiness	(109,408)	Taken/(Liability)
		MassMutual RetireSMART 2045 Fund	(109,843)								(109,843)	
		Oppenheimer Main Street Fund	(120,203)							†	(109,643)	
		MassMutual Premier Capital Appreciation	(120,203)[.							 	(120,203)	
		Fund	(137,325)								(137,325)	
		CAFI, Inc.	(139,581)							 	(137,323)	
	04-3584138	MassMutual Select Fundamental Value Fund	(161.636)							 	(139,581)	
		MassMutual Select MSCI EAFE International	(101,030)								(101,030)	
	45-535/16/	Index Fund	(404.707)								(404 707)	
	45 0040054		(164,707)							†	(164,707)	
	45-3612851 45-3168892	MML Focused Equity Fund Class I	(166,793)								(166,793)	
		MassMutual Barings Dynamic Allocation	(404 074)								(404 074)	
		Fund	(181,271)							 	(181,271)	
		and Income Fund	(279,330)								(070,000)	
										 	(279,330)	
		MassMutual Select Indexed Equity Fund	(318, 168)							 	(318, 168)	
		MassMutual Select Destination Retirement	(000,040)								(000,040)	
		2050 Fund	(360,340)							 	(360,340)	
	04-3520009	MassMutual Premier High Yield Fund	(393,739)							 	(393,739)	
		MassMutual Select Small Cap Growth Equity Fund	(455,540)								(455,540)	
	98-0536233	Benton Street Partners I, L.P.		(507,720)						ļ	(507,720)	
	45-5366542	MassMutual Select Russell 2000 Small Cap										
		Index Fund	(536,963)								(536,963)	
		MassMutual Select S&P Mid Cap Index Fund	(598,486)							ļ	(598,486)	
	04-1590850	MW Apts LLC		(634,459)						<u></u>	(634,459)	
		MassMutual Select Focused Value Fund	(641,244)								(641,244)	
	04-3512596	MassMutual Select Mid Cap Growth Equity II										
		Fund	(651,755)							<u> </u>	(651,755)	
	20-5481477	Ygnatio Valley Funding		(732,000)							(732,000)	
	04-3212044	MassMutual Premier International Equity						1	1			
		Fund	(748,384)								(748,384)	
	26-1816861	CREA/Legacy Federal Way LLC		(754,630)							(754,630)	
		MML Strategic Emerging Markets Fund	(761,540)							ļ	(761,540)	
		Great Oak Apartments LLC		(956,378)						ļ	(956,378)	
		CML Mezzanine Investor L, LLC		(1,006,283)							(1,006,283)	
		MassMutual Premier Core Bond Fund	(1,041,376)							 	(1,041,376)	
		Winmark Limited Funding LLC		(1,067,417)						 	(1,067,417)	
		Metropolitan At Lorton		(1,148,219)							(1,148,219)	
		Stonebriar Frisco MM LLC		(1,231,923)							(1,231,923)	
		Johnston Groves LLC		(1,373,640)				ļ	[(1,373,640)	
		MassMutual Select Large Cap Value Fund	(1,804,591)								(1,804,591)	
		Great Lakes LLC		(1,822,604)						ļ	(1,822,604)	
		Cornerstone Non-REIT Holding LLC		(1,993,699)						ļļ	(1,993,699)	
		Almack Holding Partnership GP Limited		(2,000,000)							(2,000,000)	

TAKE 2 - COMMAKE OF INCOKER OF INANGACTIONS WITH ANT ATTIELLED												
1	2	3	4	5	6	7 Income/ (Disbursements)	8	9	10	11	12	13
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	Federal ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	. 27-1435692	Country Club Office Plaza LLC		(2,383,135)							(2,383,135)	
	20-8298948	Hanover Preferred Facility LLC		(2,500,000)							(2,500,000)	
	. 20-0348173	CREA/PPC Venture LLC		(2,685,000)							(2,685,000)	
		MassMutual Baring Holding LLC	(3,000,000)								(3,000,000)	
	26-2399532	CREA/LYON West Gateway, LLC		(3,495,550)							(3,495,550)_	
	. 27-2934589	CREA/Nexus Anaheim Corners Holdings LLC		(3,900,000)							(3,900,000)	
	. 06-1041383	CML Re Finance LLC		(4,694,242)							(4,694,242)	
	06-1041383	CML Mezzanine Investor, LLC		(5,938,893)							(5,938,893)	
	71–1018134	Great Lakes II LLC		(6,982,173)							(6,982,173)	
	04-1590850	MML Mezzanine Investor L, LLC		(9,056,544)							(9,056,544)	
	04-3722906	Tower Square Capital Partners, L.P		(9, 184, 027)						L	(9, 184, 027)	
	83-0476803	Babson Credit Strategies Fund, L.P.		(10,688,554)						LL	(10,688,554)	
	27-1701622	Cornerstone Core Mortgage Venture LP		(11,298,494)							(11,298,494)	
	56-2574568	Invicta Holdings LLC		(11,451,825)							(11,451,825)	
	04-1590850	Babson Capital FR Inc Fund LP		(15,000,000)							(15,000,000)	
	30-0336246	Tower Square Capital Partners II, L.P		(19,708,272)						L	(19,708,272)	
	37-1506417	Babson Capital Loan Strategies Fund, L.P.		, , ,							, , ,	
				(43,683,747)							(43,683,747)	
l	04-1590850	MML Mezzanine Investor, LLC		(53,450,041)							(53,450,041)	
	32-0160190	Tower Square Capital Partners II-A, L.P		(75,964,741)					_		(75.964.741)	
	80-0875475	Babson Capital Finance, LLC	(83,000,000)								(83,000,000)	
	04-1590850	MML Re Finance LLC		(86,857,475)						T	(86,857,475)	
	84-1149206	Oppenheimer Acquisition Corp.	(275,222,214)	(50,001,110)							(275.222.214)	
9999999 Co									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
J.		TLO
4.	Will an actuarial opinion be filed by March 1?	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
11.	AUGUST FILING Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES
for which	lowing supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the 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 plement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory march FILING	be printed below. If
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the 28. NAIC by March 1? N0 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? YES Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of 30. domicile and electronically with the NAIC by March 1? YES Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of 31. domicile and electronically with the NAIC by March 1? YES Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? YES Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by 33. March 1? YES Will the Worker's Compensation Carve-Out Supplement be filed by March 1? NO Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?. N0 35. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? 36. N0 Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? 37. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed 38. electronically with the NAIC by March 1? N0 Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the 39. NAIC by March 1? NO. **APRIL FILING** 40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .. N0 Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? YES 41. 42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? .. N0 43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? .. N0 YES Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? . 44. 45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? YES Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? .. 46. NΩ Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? N0 AUGUST FILING Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? .. 48. YES Explanations: Not required 13 This line of business is not written by the Company 14. 15. Not required 18 Not required Not required 20. Not required. 21 22 Not required. Not required 23 24 Not required Not required 27 This line of business is not written by the Company. This line of business is not written by the Company.
 This line of business is not written by the Company.
 This line of business is not written by the Company. 35 This line of business is not written by the Company This line of business is not written by the Company. 37 Not required. 38 Not required.

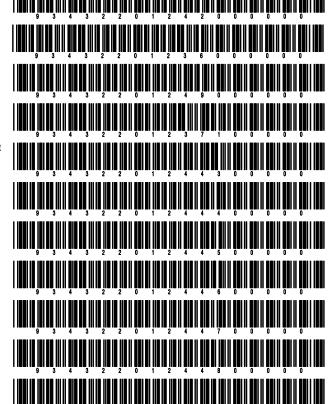
- 39 Not required
- 40 This line of business is not written by the Company
- This line of business is not written by the Company.

 This line of business is not written by the Company.

 This line of business is not written by the Company.
- 43 46
- This line of business is not written by the Company This line of business is not written by the Company.
- Bar Codes SIS Stockholder Information Supplement [Document Identifier 420]
- Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- Trusteed Surplus Statement [Document Identifier 490]
- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit 18. [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts 19.

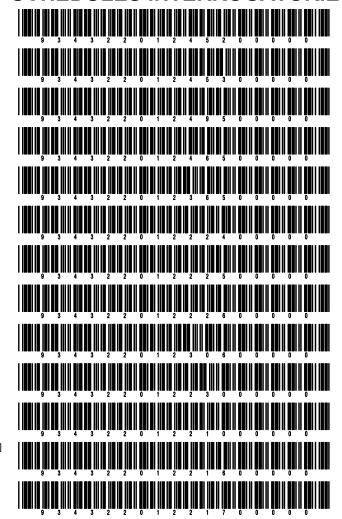
[Document Identifier 444]

- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate 22. Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by 23. Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 35. Supplemental Schedule 0 [Document Identifier 465]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 40. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 42. Credit Insurance Experience Exhibit [Document Identifier 230]
- 43. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Miscellaneous liabilities	226,790	176,221
2597.	Summary of remaining write-ins for Line 25 from overflow page	226,790	176,221

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		Admitted Asset		
		1	2	3	4	5	6
					Securities Lending		
					Reinvested Collateral	Total (Col. 3 + 4)	
	Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	334,028,661	4.883	334,028,661		334,028,661	4.883
	1.2 U.S. government agency obligations (excluding mortgage-backed						
	securities): 1.21 Issued by U.S. government agencies	086 652	0.014	986,652		986,652	0.014
	1.21 Issued by U.S. government sponsored agencies		0.037	2,504,137		2,504,137	0.037
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed			2,001,101		2,001,101	
	securities)	648,896	0.009	648,896		648,896	0.009
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
	1.41 States, territories and possessions general obligations	58,281,670	0.852	58,281,670		58,281,670	0.852
	1.42 Political subdivisions of states, territories and possessions and	, ,		, ,			
	political subdivisions general obligations						
	1.43 Revenue and assessment obligations						
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	865,684	0.013	865,684		865,684	0.013
	1.512 Issued or guaranteed by FNMA and FHLMC	1,289,528	0.019	1,289,528		1,289,528	0.019
	1.513 All other	433,604,529	6.338	433,604,529		433,604,529	6.338
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	67,021,237	0.980	67,021,237		67,021,237	0.980
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by						
	agencies shown in Line 1.521		0.000				0.000
	1.523 All other	110,930,417	1.622	110,930,417		110,930,417	1.622
2.	Other debt and other fixed income securities (excluding short-term):						
	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,034,390,596	29 738	2,034,390,596		2,034,390,596	29.738
	2.2 Unaffiliated non-U.S. securities (including Canada)			1, 135, 649, 811		1,135,649,811	
	2.3 Affiliated securities	345,519,505				345,519,505	
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000				0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	23,787,011	0.348	23,787,011		23,787,011	0.348
	3.3 Publicly traded equity securities (excluding preferred stocks):			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	3.31 Affiliated	196,227,501	2.868	196,227,501		196,227,501 3,415,925	
	3.32 Unaffiliated	3,415,925	0.050	3,415,925		3,415,925	0.050
	3.4 Other equity securities: 3.41 Affiliated		0.000				0.000
	3.42 Unaffiliated	2,059,184	0.030	2,059,184		2,059,184	0.030
	3.5 Other equity interests including tangible personal property under lease:			2,000,101			
	3.51 Affiliated		0.000				0.00
	3.52 Unaffiliated		0.000				0.00
4.	Mortgage loans:						
	4.1 Construction and land development	9,301,757	0 . 136	9,301,757		9,301,757	0 . 136
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties	250,096,379	3.656	250,096,379		250,096,379	3.656
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	511,447,245	7.476	511,447,245		511,447,245	7.476
_	4.6 Mezzanine real estate loans	936,933	0.014	936,933		936,933	0.014
5.	Real estate investments: 5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including		0.000				0.000
	\$1,915,586 of property acquired in satisfaction of						
	debt)	28,979,851	0.424	28,979,851		28,979,851	0.424
	5.3 Property held for sale (including \$, , , , , , , , , , , , , , , , , , ,		,	
	property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	178,371,130		178 , 371 , 130		178,371,130	2.607
7.	Derivatives	233 , 128 , 054	3.408	233 , 128 , 054		233,128,054	
8.	Receivables for securities	52,358,000		52,358,000		52,358,000	0.765
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	F04 407 007	XXX	XXXXX	XXX
10.	Cash, cash equivalents and short-term investments	504,437,935 229,543,976	7.374 3.355	504,437,935		504,437,935 229,543,976	7.374 3.355
11. 12.	Other invested assets Total invested assets	6,840,960,328		229,543,976 6,840,960,328		6,840,960,328	100.000
12.	Total HITOSIGA AGGOLG	0,070,000,020	100.000	0,070,000,020	<u> </u>	0,070,000,020	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	25,484,772
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,292557,292
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	4,803
	3.2 Totals, Part 3, Column 11	4,364,803
4.	Total gain (loss) on disposals, Part 3, Column 18	365,270
5.	Deduct amounts received on disposals, Part 3, Column 15	528,413
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	1,263,873
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	28,979,851
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	28,979,851

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		881,449,171
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	95,009,316	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,913,216	96,922,532
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	143,409	
	3.2 Totals, Part 3, Column 11		143,409
4.	Accrual of discount		416,128
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		5,826,255
7.	Deduct amounts received on disposals, Part 3, Column 15		207,065,363
8.	Deduct amortization of premium and mortgage interest points and commitment fees		778,045
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	501,697	
	9.2 Totals, Part 3, Column 13	(4,067,238)	(3,565,541)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	456,757	456 , 757
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		772,891,789
12.	Total valuation allowance		(1,109,475)
13.	Subtotal (Line 11 plus 12)		771,782,314
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		771,782,314

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	245,581,466
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	40,460,495
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	23,499,339
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	71,199,326
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17(444,600)	
	9.2 Totals, Part 3, Column 14	(444,600)
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	237,897,374
12.	Deduct total nonadmitted amounts	8,353,398
13.	Statement value at end of current period (Line 11 minus Line 12)	229,543,976

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

Book/adjusted carrying value, December 31 of prior year		4,949,164,787
Cost of bonds and stocks acquired, Part 3, Column 7		1,590,821,979
Accrual of discount		15,487,549
Unrealized valuation increase (decrease):		
4.1. Part 1, Column 12	387,369	
4.2. Part 2, Section 1, Column 15	15,111	
4.3. Part 2, Section 2, Column 13	002,983	
4.4. Part 4, Column 11	833,677)	19,571,786
Total gain (loss) on disposals, Part 4, Column 19		60,968,443
Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,780,941,376
Deduct amortization of premium		3,823,452
Total foreign exchange change in book/adjusted carrying value:		
8.1. Part 1, Column 151,	791,368	
8.2. Part 2, Section 1, Column 19		
8.3. Part 2, Section 2, Column 16		
8.4. Part 4, Column 15	429,835	2,221,203
Deduct current year's other than temporary impairment recognized:		
9.1. Part 1, Column 14	607,659	
9.2. Part 2, Section 1, Column 17		
9.3. Part 2, Section 2, Column 14	14,086	
9.4. Part 4, Column 131,	490 , 107	11, 111, 852
Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,842,359,067
Deduct total nonadmitted amounts		
Statement value at end of current period (Line 10 minus Line 11)		4,842,359,067
	Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount	4.1. Part 1, Column 12 .387,369 4.2. Part 2, Section 1, Column 15 .15,111 4.3. Part 2, Section 2, Column 13 .20,002,983 4.4. Part 4, Column 11 .(833,677) Total gain (loss) on disposals, Part 4, Column 19 Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 Deduct amortization of premium Total foreign exchange change in book/adjusted carrying value: 8.1. Part 1, Column 15 8.2. Part 2, Section 1, Column 19 8.3. Part 2, Section 2, Column 16 8.4. Part 4, Column 15 429,835

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long Term Bonds and Otooks	1 Book/Adjusted	2	3	4
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	335,880,999	388,692,768	334,212,512	339,557,035
Governments	2.	Canada		664,170	648,694	
(Including all obligations guaranteed	3.	Other Countries	,	,		,
by governments)	4.	Totals	336,529,895	389,356,938	334,861,206	340,207,035
U.S. States, Territories and Possessions			, ,	, ,	. ,	, , ,
(Direct and guaranteed)	5.	Totals	85,108,663	96,386,883	85,289,393	86,785,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	7,150,000	8,303,105	7, 150, 000	7,150,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and			407.004.5	450.044.555	405 040 575	444 505 000
their political subdivisions	7.	Totals	127,994,018	150,941,636	125,618,010	144,567,691
	8.	United States		2,828,979,547	2,580,730,200	2,634,920,541
Industrial and Miscellaneous and	9.	Canada		163,783,922	147,899,946	146,584,021
Hybrid Securities (unaffiliated)	10.	Other Countries	987,736,169	1,061,008,235	975,480,296	997,334,290
	11.	Totals	3,714,567,363	4,053,771,704	3,704,110,442	3,778,838,852
Parent, Subsidiaries and Affiliates	12.	Totals	345,519,506	353,736,424	339,020,955	385,524,103
	13.	Total Bonds	4,616,869,445	5,052,496,690	4,596,050,006	4,743,072,681
PREFERRED STOCKS	14.	United States	23,787,011	27,614,221	23,695,669	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	23,787,011	27,614,221	23,695,669	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	23,787,011	27,614,221	23,695,669	
COMMON STOCKS	20.	United States	4,842,359	4,842,359	2,560,107	
Industrial and Miscellaneous	21.	Canada	37,132	37,132	40,800	
(unaffiliated)	22.	Other Countries	595,619	595,619	666,719	
	23.	Totals	5,475,110	5,475,110	3,267,626	
Parent, Subsidiaries and Affiliates	24.	Totals	196,227,501	196,227,501	146,237,114	
	25.	Total Common Stocks	201,702,611	201,702,611	149,504,740	
	26.	Total Stocks	225,489,622	229,316,832	173,200,409	
	27.	Total Bonds and Stocks	4,842,359,067	5,281,813,522	4,769,250,415	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	ying Values by Majo 6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
I. U.S. Governments											
1.1 Class 1	392,999	3,710,629	331,763,934	13,435		335,880,997	6.6	630,708,057	12.9	335,880,997	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	392,999	3,710,629	331,763,934	13,435		335,880,997	6.6	630,708,057	12.9	335,880,997	
2. All Other Governments											
2.1 Class 1		648,896				648,896	0.0			648,896	
2.2 Class 2		, ,				, .				,	
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals		648.896				648,896	0.0			648.896	
3. U.S. States, Territories and Possessions etc.,		010,000				010,000	0.0			010,000	
Guaranteed	299,987	452,887	13,676,231	43,673,118	25,771,622	83,873,845	1.6	74,761,384	1.5	83,873,845	
3.1 Class 1	201,688	1,033,129	13,070,231	43,073,110	23,771,022	1,234,817	0.0	869.989	0.0	1,234,817	
	201,000	1,000,129				1,204,017		009,909		1,204,017	
3.5 Class 5											
3.6 Class 6	501.675	1.486.016	10 070 001	40,070,110	05 771 000	85.108.662	1.7	75 004 070	1.6	85.108.662	
	501,075	1,486,016	13,676,231	43,673,118	25,771,622	85, 108,662	1.7	75,631,373	1.0	85, 108,662	
4. U.S. Political Subdivisions of States, Territories and											
Possessions , Guaranteed 4.1 Class 1				550,000	6,600,000	7,150,000	0.1	5,150,000	0.1	7,150,000	
4.1 Class 1					0,000,000			5, 150,000		1 , 150 ,000	
4.3 Class 3 4.4 Class 4											
4.5 Class 5 4.6 Class 6											
4.6 Class 6				550,000	6,600,000	7,150,000	0.1	5,150,000	0.1	7,150,000	
5. U.S. Special Revenue & Special Assessment				330,000	0,000,000	1,150,000	0.1	3, 130,000	0.1	1,150,000	
Obligations, etc., Non-Guaranteed	5 704 55	44 000 000	44 507 700	00.400.555	00.000.700	107.000.555		400 004 555		107.000.750	
5.1 Class 1	5,761,261	44,330,082	14,567,730	26,486,882	36,822,598	127,968,553	2.5	126,281,382	2.6	127,968,553	
5.2 Class 2	25,462					25,462	0.0	25,952	0.0	25,462	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	5,786,723	44,330,082	14,567,730	26,486,882	36,822,598	127,994,015	2.5	126,307,334	2.6	127,994,015	

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

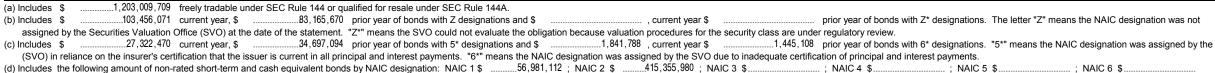
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	Quality and M	aturity distribution (of All Bonds Owned	d December 31, at E	Book/Adjusted Carr	ying values by Majo	or Types of Issues a	and NAIC Designation	ons		
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years			Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Quality Rating per the NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
Industrial & Miscellaneous (Unaffiliated)		 									
6.1 Class 1	199,924,113	585,693,609	367,773,283	172,244,447	293,584,610	1,619,220,062	31.8	1,629,655,008	33.4	754,300,095	864,919,967
6.2 Class 2	487,998,606	515,024,424	683,643,541	264,563,292	245,965,982	2, 197, 195,845	43.2	1,815,857,668	37.3	817,007,107	1,380,188,738
6.3 Class 3	24,361,216	69,627,542	91,619,002	5,642,373	5,021,527	196,271,660	3.9	153,001,624	3.1	56,674,690	139,596,970
6.4 Class 4	4, 190, 147	61,639,993	75,302,604	3,297,054	3,917,823	148,347,621	2.9	86,345,007	1.8	27,926,042	120,421,579
6.5 Class 5	1,533,544	7,221,344	5,200,658	684,322		14,639,868	0.3	29, 105, 202	0.6	4,361,100	10,278,768
6.6 Class 6	4,531,314	1,857,663	20,929	27,461	4,242,040	10,679,407	0.2	12,217,308	0.3	227, 134	10,452,273
6.7 Totals	722,538,940	1,241,064,575	1,223,560,017	446,458,949	552,731,982	4,186,354,463	82.3	3,726,181,817	76.4	1,660,496,168	2,525,858,295
7. Hybrid Securities			1								
7.1 Class 1		 						2,933,221	0.1		
7.2 Class 2		ļ			550,000	550,000	0.0	550,000	0.0	550,000	
7.3 Class 3		ļ									
7.4 Class 4		 									
7.5 Class 5		ļ									
7.6 Class 6		, 	!								
7.7 Totals		1	!		550,000	550,000	0.0	3,483,221	0.1	550,000	
8. Parent, Subsidiaries and Affiliates		·	!	I							
8.1 Class 1	40,437,347	213,662,784	18,715,346		25,736	272,841,213	5.4	261,737,398	5.4		272,841,213
8.2 Class 2		39,277,253				39,277,253	0.8	9,073,342	0.2		39,277,253
8.3 Class 3	305,258	3,935,111		27,661		4,268,030	0.1	2,231,869	0.0		4,268,030
8.4 Class 4		ļ	780,921			780,921	0.0	3,267,894	0.1		780,921
8.5 Class 5	15,359,631	2,904,645	2, 107, 324	602,970	6,328,458	27,303,028	0.5	30,738,494	0.6	12 , 187	27,290,841
8.6 Class 6		608,995	182,713		257,351	1,049,059	0.0	239,843	0.0		1,049,059
8.7 Totals	56.102.236	260,388,788	21,786,304	630,631	6,611,545	345,519,504	6.8	307.288.840	6.3	12.187	345,507,317

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations											
	1	2	3	4	5	6	7	8	9	10	11
0 11 0 11 11 11 11 11	4.74	Over 1 Year	Over 5 Years	Over 10 Years		T	Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Quality Rating per the NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
9. Total Bonds Current Year	040 045 707	040 400 007	740 400 504	040 007 000	000 004 500	0 447 500 500	40.4	1001		4 000 000 000	4 407 704 400
9.1 Class 1	(d)246,815,707	848,498,887	746,496,524	242,967,882	362,804,566	2,447,583,566	48.1	XXX	XXX	1,309,822,386	1, 137, 761, 180
9.2 Class 2	(d)488,225,756	555,334,806	683,643,541	264,563,292	246,515,982	2,238,283,377	44.0	XXX	XXX	818,817,386	1,419,465,991
9.3 Class 3	(d)24,666,474	73,562,653	91,619,002	5,670,034	5,021,527	200,539,690	3.9	XXX	XXX	56,674,690	143,865,000
9.4 Class 4	(d)4,190,147	61,639,993	76,083,525	3,297,054	3,917,823	149,128,542	2.9	XXX	XXX	27,926,042	121,202,500
9.5 Class 5	(d)16,893,175	10,125,989	7,307,982	1,287,292	6,328,458		8.0	XXX	XXX	4,373,287	37,569,609
9.6 Class 6	(d) 4,531,314	2,466,658	203,642	27,461	4,499,391	(c) 11,728,466	0.2	XXX	XXX	227, 134	11,501,332
9.7 Totals	785,322,573	1,551,628,986	1,605,354,216	517,813,015	629,087,747	(b)5,089,206,537	100.0	XXX	XXX	2,217,840,925	2,871,365,612
9.8 Line 9.7 as a % of Col. 6	15.4	30.5	31.5	10.2	12.4	100.0	XXX	XXX	XXX	43.6	56.4
10. Total Bonds Prior Year											
10.1 Class 1	153,454,916	964,101,141	923,998,973	178,908,332	510,763,088	XXX	XXX	2,731,226,450	56.0	1,697,227,034	1,033,999,416
10.2 Class 2	231, 162, 961	551,509,768	633,781,542	197 , 176 , 165	212,746,515	XXX	XXX	1,826,376,951	37.5	797,290,397	1,029,086,554
10.3 Class 3	16,771,000	64,685,718	62,175,074	8,073,977	3,527,724	XXX	XXX	155,233,493	3.2	56,972,042	98,261,451
10.4 Class 4	5,018,290	47,124,162	30,471,360	2,846,339	4,152,750	XXX	XXX	89,612,901	1.8	26,694,840	62,918,061
10.5 Class 5	7,568,775	32,060,838	10,501,490	1,529,400	8, 183, 193	XXX	XXX	(c)59,843,696	1.2	8,034,068	51,809,628
10.6 Class 6	3,304,758	6,538,625	230,553	708,075	1,675,140	XXX	XXX	(c) 12,457,151	0.3	1,659,058	10,798,093
10.7 Totals	417,280,700	1,666,020,252	1,661,158,992	389,242,288	741,048,410	XXX	XXX	(b)4,874,750,642	100.0	2,587,877,439	2,286,873,203
10.8 Line 10.7 as a % of Col. 8	8.6	34.2	34.1	8.0	15.2	XXX	XXX	100.0	XXX	53.1	46.9
11. Total Publicly Traded Bonds		7.1.=	•			7001	7001		7001		
11.1 Class 1	97, 159, 105	301.719.780	493,959,224	116,503,042	300,481,234	1,309,822,385	25.7	1,697,227,034	34.8	1,309,822,385	XXX
11.2 Class 2	73.222.020	197.005.968	285,283,205	55,534,105	207,772,088	818.817.386	16.1	797.290.397	16.4	818,817,386	XXX
11.3 Class 3	14.407.950	10,581,025	25,873,537	1,838,778	3,973,399	56,674,689	1.1	56,972,042	1.2	56,674,689	XXX
11.4 Class 4		9,970,991	15,605,966	1,744,281	12,469	27,926,042	0.5	26,694,840	0.5	27,926,042	XXX
11.5 Class 5	62	2,801,697	887,205	684,322	12,400	4,373,286	0.1	8,034,068	0.2	4,373,286	XXX
11.6 Class 6	20,142	69.647	30	40	137,277	227, 136	0.0	1,659,058	0.0	227, 136	XXX
11.7 Totals	185,401,614	522.149.108	821.609.167	176.304.568	512,376,467	2.217.840.924	43.6	2.587.877.439	53.1	2.217.840.924	XXX
11.8 Line 11.7 as a % of Col. 6	8.4	23.5	37.0	7.9	23.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6,		۵.5		1.5		100.0				100.0	
Section 9	3.6	10.3	16.1	3.5	10.1	43.6	XXX	XXX	XXX	43.6	XXX
12. Total Privately Placed Bonds	0.0	10.0	10.1	0.0	10.1	10.0	7001	7000	7000	10.0	7000
12.1 Class 1	149.656.602	546.779.107	252,537,300	126.464.840	62,323,332	1, 137, 761, 181	22.4	1,033,999,416	21.2	XXX	1, 137, 761, 181
12.2 Class 2	415.003.736	358.328.838	398.360.336	209.029.187	38.743.894	1.419.465.991	27.9	1.029.086.554	21.1	XXX	1.419.465.991
12.3 Class 3	10,258,524	62,981,628	65,745,465	3,831,256	1,048,128	143,865,001	2.8	98,261,451	2.0	XXX	143,865,001
12.4 Class 4	3,597,812	51,669,002	60,477,559	1,552,773	3,905,354	121,202,500	2.4	62,918,061	1.3	XXX	121,202,500
12.5 Class 5	16,893,113	7.324.292	6,420,777	602,970	6,328,458	37.569.610	0.7	51.809.628	1.1	XXX	37,569,610
12.5 Class 5	4,511,172	2,397,011	203,612	27,421	4,362,114	11,501,330	0.2	10,798,093	0.2	XXX	11,501,330
12.6 Class 6	599,920,959	1,029,479,878	783,745,049	341,508,447	116,711,280	2,871,365,613	56.4	2,286,873,203	46.9		
	20.9	1,029,479,878		341,508,447	4.1	2,871,365,613		, , ,		XXX	2,871,365,613 100.0
12.8 Line 12.7 as a % of Col. 6		33.9	21.3	11.9	L4. I	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	11.8	20.2	15.4	6.7	2.3	56.4	XXX	XXX	XXX	XXX	56.4
(a) Includes \$ 1 203 009 709 freely tradeh					2.3	30.4	7 ///	7 ///	۸۸۸	۸۸۸	30.4



SCHEDULE D - PART 1A - SECTION 2

Matu	urity Distribution o	f All Bonds Owne	ed December 31,	at Book/Adjusted	Carrying Values	by Major Type and	d Subtype of Issu	ies			
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years			Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.5	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments											
1.1 Issuer Obligations		2,739,878	331,288,783			334,028,661	6.6	628,487,118	12.9	334,028,661	
1.2 Residential Mortgage-Backed Securities	•										
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	392,999	970,751	475, 150	13,435	1	1,852,336	0.0	2,220,940	0.0	.,,	
1.5 Totals	392,999	3,710,629	331,763,933	13,435	1	335,880,997	6.6	630,708,058	12.9	335,880,997	
2. All Other Governments											
2.1 Issuer Obligations		648,896				648,896	0.0			648,896	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		648,896				648,896	0.0			648,896	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	501,675	1,486,016	13,676,231	43,673,118	25,771,622	85, 108, 662	1.7	75,631,373	1.6	85, 108, 662	
3.2 Residential Mortgage-Backed Securities	,	, , , , , , , , , , , , , , , , , , , ,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	., ., ., .				., . ,			
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	501.675	1,486,016	13,676,231	43,673,118	25,771,622	85,108,662	1.7	75,631,373	1.6	85.108.662	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	, .	, ,	-, , -	-, -,	- , ,	- , ,		., . ,		- , ,	
4.1 Issuer Obligations				550.000	6,600,000	7,150,000	0.1	5,150,000	0.1	7,150,000	
4.2 Residential Mortgage-Backed Securities						7, 100,000				7, 100,000	
4.3 Commercial Mortgage-Backed Securities	*										
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals				550.000	6.600.000	7.150.000	0.1	5.150.000	0.1	7.150.000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-				330,000	0,000,000	7,130,000	0.1	3, 150,000	0.1	7,150,000	
Guaranteed											
5.1 Issuer Obligations	52,289	139.018	1. 183.067	21,581,413	36.719.480	59.675.267	1.2	57 . 176 . 408	1.2	59.675.267	
5.2 Residential Mortgage-Backed Securities	5,352,772	43,527,401	13, 192,868	4,846,376	101.819	67,021,236	1.3	67,452,397	1.4	67,021,236	
5.3 Commercial Mortgage-Backed Securities	348	1.788	3.491	2.357		7,984	0.0	8,662	0.0	7.984	
5.4 Other Loan-Backed and Structured Securities	381.314	661.875	188.304	56.736	1.300	1,289,529	0.0	1.669.868	0.0	1.289.529	
5.5 Totals	5,786,723	44,330,082	14,567,730	26,486,882	36,822,599		2.5	, -,	2.6	, .,	
6. Industrial and Miscellaneous	-,,. _	.,,	.,,.	2, 22, 302	, , 300	.,,	2.0	2,221,300	2.0	,,	
6.1 Issuer Obligations	595,392,500	787,353,570	1,010,843,122	390,626,640	527,445,560	3,311,661,392	65.1	2,717,322,627	55.7	1,289,045,784	2,022,615,608
6.2 Residential Mortgage-Backed Securities	23,386,589	70,616,324	33, 187, 125	14, 142, 312	6,486,818	147,819,168	2.9	193,301,632	4.0		29,454,035
6.3 Commercial Mortgage-Backed Securities	63,628,507	137,031,616	69, 196, 206			269,856,329	5.3	311, 139, 337	6.4	212,315,353	57,540,976
6.4 Other Loan-Backed and Structured Securities	40,131,346	246,063,065	110,333,564	41,689,997	18,799,599	457,017,571	9.0	504,418,223	10.3	40,769,899	416,247,672
6.5 Totals	722,538,942	1,241,064,575	1,223,560,017	446,458,949	552,731,977	4,186,354,460	82.3		76.4	1,660,496,169	2,525,858,291
7. Hybrid Securities	7 22,000,042	1,211,007,070	1,220,000,017	110,400,040	552,751,577	1, 100,004,400	02.0	5,725,101,010	75.4	1,000,100,100	2,020,000,201
7.1 Issuer Obligations					550.000	550,000	0.0	3,483,221	0.1	550.000	
7.1 Issuer Obligations 7.2 Residential Mortgage-Backed Securities							U.U				
7.2 Residential Mortgage-Backed Securities	†				<u> </u>	ļ			ļ		
7.4 Other Loan-Backed and Structured Securities					<u> </u>	ļ			·		
7.4 Other Loan-Backed and Structured Securities					550,000	550,000	0.0	3,483,221	0.1	550,000	
8. Parent, Subsidiaries and Affiliates					330,000	550,000	0.0	3,403,221	0.1	550,000	
,	20 005 404	000 470 407				000 504 004	4.0	170 004 004	3.7		000 504 004
8.1 Issuer Obligations	30,025,194	202,479,197				232,504,391	4.6	179,064,601	3.7		232,504,391
8.2 Residential Mortgage-Backed Securities 8.3 Commercial Mortgage-Backed Securities	EE 000	114 010	100 001	07 004		001 000	^ ^	1 001 100			004 000
8.3 Commercial Mortgage-Backed Securities	55,962	114,216	163,391	27,661 602.970	0.044.540	361,230	0.0	1,861,136	0.0	40 407	361,230
	26,021,080	57,795,376	21,622,913	, -	6,611,546	112,653,885	2.2	126,363,102	2.6		112,641,698
8.5 Totals	56,102,236	260,388,789	21,786,304	630,631	6,611,546	345,519,506	6.8	307,288,839	6.3	12, 187	345,507,319

12.7 Line 12.5 as a % of Line 9.5. Col. 6. Section 9

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE C.M. Life Insurance Company

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 10 Years Over 5 Years Col. 6 as a % of Total from Col. 6 % From Col. 7 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years **Total Current Year** Line 9.5 Prior Year Prior Year Traded Placed 9. Total Bonds Current Year 9.1 Issuer Obligations 625.971.658 994.846.575 ...1,356,991,203 .456,431,171 .597,086,662 4,031,327,269 ..79.2 ..1,776,207,270 .2,255,119,999 XXX .XXX 9.2 Residential Mortgage-Backed Securities .114.143.725 46.379.993 18.988.688 ..6.588.637 .214.840.404 29.454.035 .28.739.361 4.2 XXX .XXX 185.386.369 9.3 Commercial Mortgage-Backed Securities 137, 147, 620 .69,363,088 30.018 ...270,225,543 5.3 ..57,902,206 63.684.817 ..212,323,337 XXX. XXX. 9.4 Other Loan-Backed and Structured Securities 305.491.067 42.363.138 528.889.370 66.926.739 132.619.931 25.412.446 572.813.321 11.3 XXX XXX 43.923.951 9.5 Totals 785,322,575 1,551,628,987 1,605,354,215 __517,813,015 629.087.745 5,089,206,537 100.0 XXX XXX 2.217.840.927 2,871,365,610 9.6 Line 9.5 as a % of Col. 6 15.4 30.5 31.5 10.2 12.4 100.0 XXX XXX XXX 43.6 56.4 10. Total Bonds Prior Year ..1,365,010,826 10.1 Issuer Obligations 274.493.071 ..1,014,072,406 ..312,610,800 ..700, 128, 245 XXX XXX ..3,666,315,348 ..75.2 .2,051,235,626 .1,615,079,722 10.2 Residential Mortgage-Backed Securities .111,400,918 .62.233.462 ..33.568.613 12.826.439 40.724.597 .260,754,029 ...5.3 ..233, 172, 735 .27.581.294 .XXX. .XXX. 10.3 Commercial Mortgage-Backed Securities 190,869,697 ..67, 120, 411 .68,235 .54,950,792 XXX XXX ..313,009,135 ...6.4 ..249,346,946 ...63,662,189 10.4 Other Loan-Backed and Structured Securities 47.112.239 349.677.232 166,794,297 42.994.640 28.093.726 634.672.133 13.0 54, 122, 136 580,549,997 XXX XXX 10.5 Totals 417.280.699 1.666.020.253 1.661.158.996 389.242.288 741.048.410 XXX. 4.874.750.645 100.0 2.587.877.443 2.286.873.202 XXX. 10.6 Line 10.5 as a % of Col. 8 15.2 8.6 34.2 34.1 8.0 XXX XXX 100.0 XXX 53.1 46.9 11. Total Publicly Traded Bonds 11.1 Issuer Obligations .101,199,964 286,008,519 .746,455,290 146,652,962 495,890,532 .1,776,207,267 ..34.9 ..2,051,235,626 .42.1 .1,776,207,267 XXX 11.2 Residential Mortgage-Backed Securities 22.496.469 .100.181.594 .39.459.008 ..17.625.516 ..5.623.783 .185.386.370 .3.6 .233.172.735 4.8 185.386.370 XXX 11.3 Commercial Mortgage-Backed Securities .59,213,257 .126,269,706 .26,838,017 ..2,357 ...212,323,337 .4.2 249.346.946 ...5.1 ..212,323,337 XXX 11.4 Other Loan-Backed and Structured Securities 2.491.923 9.689.289 8.856.852 12.023.734 10.862.152 43,923,950 54.122.136 43.923.950 0.9 1.1 XXX 11.5 Totals 176.304.569 .43.6 .2,587,877,443 .53.1 185.401.613 .522, 149, 108 821.609.167 .512,376,467 2,217,840,924 ..2,217,840,924 .XXX. 11.6 Line 11.5 as a % of Col. 6 .8.4 ..23.5 ..37.0 ..7.9 ..23.1 100.0 XXX. XXX XXX. 100.0 XXX 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 10.3 16.1 3.5 10.1 43 6 43.6 3.6 XXX XXX XXX XXX 12. Total Privately Placed Bonds 12.1 Issuer Obligations 524.771.694 708.838.056 610.535.913 2.255.120.002 .33.1 2.255.120.002 ..309.778.209 .101.196.130 .44.3 1.615.079.722 XXX 12.2 Residential Mortgage-Backed Securities 6.242.892 13.962.131 6.920.985 1.363.172 964.854 29.454.034 0.6 27.581.294 ...0.6 XXX 29.454.034 12.3 Commercial Mortgage-Backed Securities .4,471,560 ..10,877,914 42.525.071 .27.661 ...57.902.206 ...1.1 .63.662.189 ...1.3 XXX. ..57,902,206 12.4 Other Loan-Backed and Structured Securities 64,434,816 295,801,778 123,763,079 30,339,404 14,550,294 528,889,371 10.4 580,549,997 11.9 XXX 528,889,371 12.5 Totals 56.4 ..2,286,873,202 .599,920,962 1,029,479,879 783,745,048 341.508.446 116,711,278 .2,871,365,613 .46.9 XXX. .2,871,365,613 12.6 Line 12.5 as a % of Col. 6 ... 20.9 35.9 27.3 11.9 4.1 100.0 .XXX. .XXX .XXX .XXX. 100.0

6.7

2.3

56.4

XXX

XXX

XXX

XXX

56.4

11.8

20.2

15.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Giore cini investi	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	18,491,551	18,491,551			
Cost of short-term investments acquired	260,754,595	260,754,595			
Accrual of discount	271,626	271,626			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
Deduct consideration received on disposals	230,975,000	230,975,000			
7. Deduct amortization of premium					
Total foreign exchange change in book/adjusted carrying value					
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)	48,542,772	48,542,772			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	48,542,772	48,542,772			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards $\,$

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		101,021,505
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	40,774,533	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		40,774,533
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	21,564,491	
	3.2 Section 2, Column 19	(84,945,081)	(63,380,590)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		35,660,454
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21	11,171	18,263
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		58,521,135
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		58,521,135

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)		
3.1	Change in variation margin on open contracts:		
	3.11 Section 1, Column 15, current year minus	(16,821,491)	
	3.12 Section 1, Column 15, prior year	91,563	(16,913,054)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
	3.21 Section 1, Column 17, current year to date minus		
	3.22 Section 1, Column 17, prior year		
	Change in amount recognized:		
	3.23 Section 1, Column 16, current year to date minus(16,82	1,491)	
	3.24 Section 1, Column 16, prior year9	1,563(16,913,054)	(16,913,054)
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	49 , 193 , 534	
4.2	Less:		
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		
	4.22 Amount recognized (Section 2, Column 16)	3,53449,193,534	
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
	5.1 Recognized		
	5.2 Used to adjust basis of hedged items		
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Syn	thetic Asset) Tra	insactions	Replication	(Synthetic A	ASSEL) TIAIIS	actions Open as of Decer	ilibei 51 di Culi		of the Renl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open Cash Instrument(s) Held							
'			7			,		9	10	11	12	13	14	15	16
		NAIC							10		12	10	NAIC		10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
Nullibel	Description	Description	Amount	value	i ali value	Date	Date	Description	value	Fall Value	CUSIF	Wachovia Bank Commercial Mortgage	Description	value	Fall Value
												Trust/Series 2007-C33 Class A4 REID			
361448A@2	GATX Financial	2	1.650.000	1.757.068	2.071.006	03/22/2010	06/20/2015	Swap/CDS Long	17.869	17.869	92978N-AE-4	11 do 17 do 11 do 2007 dos 61 dos 714 11215	1	1,739,199	2,053,137
			,,									ML-CFC Commercial Mortgage			
361448A@2	GATX Financial	2		249, 252	284,454	03/22/2010	06/20/2015	Swap/CDS Long			55312V-AD-0	Trust/Series 2006-4 Class A3 REID .	1	249,252	284,454
												J P Morgan Chase Coml Mtg			
												Sec/Series 2006-CB17 Class A4 REID			
755111D*9	Raytheon Co.	1	1,650,000	1,733,505	1,971,328	03/22/2010	06/20/2015	Swap/CDS Long	31,325	31,325	46630E-AC-4		1	1,702,180	1,940,003
												GE Capital Commercial Mortgage/Series 2005-C3 Class A7A			
755111D*9	Raytheon Co.	1		200, 119	210 /07	03/22/2010	06/20/2015	Swap/CDS Long			36828Q-PW-0	REID	1	200,119	219,497
7331110 3	nay theon oo.	'		200, 110		00/22/2010	00/20/2013	owap/ obo Long			00020Q 1 II 0	Commercial Mtg Pass Thru	·		
												Certs/Series 2007-C9 Class A4 REID			
361448A#0	GATX Financial	2	1,650,000	1,555,487	1,859,622	03/22/2010	06/20/2015	Swap/CDS Long	17,869	17,869	20047R-AE-3		1		1,841,753
												Salomon Brothers Mortgage			
												Securities VII Inc./Series 2001-MM			
361448A#0	GATX Financial	2		280,234	335,058	03/22/2010	06/20/2015	Swap/CDS Long			79549A-GG-8	Class E8 REID	1	280,234	335,058
755111D07	Raytheon Co.	4	1.650.000	1.580.457	4 770 040	00 (00 (0040	00 (00 (0045	0 (000)	31,431	04 404	070001/ 45 0	Bear Stearns Coml Mortgage Sec/Series 2007-T26 Class A4 REID		1.549.026	1,747,215
/5511100/	Haytheon Co.			1,580,457	1,778,646	03/22/2010	06/20/2015	Swap/CDS Long	31,431	31,431	07388V-AE-8	Bear Stearns Coml Mortgage	I		1,747,215
												Sec/Series 2007-PW18 Class A4 REID			
755111D@7	Raytheon Co.	1		291.777	357.815	03/22/2010	06/20/2015	Swap/CDS Long			07401D-BC-4	000, 001 100 2001 1 11 10 01 000 111 112 15	1	291.777	357.815
					,,							Bear Stearns Coml Mortgage			, , , , , ,
												Sec/Series 2007-PW17 Class A4 REID			
666807C*1	Northrop Grumman	2	1,650,000	1,584,904	1,863,428	03/22/2010	06/20/2015	Swap/CDS Long	31,756	31,756	07388Q-AE-9		1		1,831,672
000007044				040 400	200 205	00 (00 (00 40	00 (00 (00 15				5000011 110 0	Merrill Lynch Mortgage Trust/Series		040 400	200 205
666807C*1	Northrop Grumman	2		348 , 162	390,685	03/22/2010	06/20/2015	Swap/CDS Long	-		59022H-NC-2	. 2005-LC1 Class A4 REID LB-UBS Commercial Mortgage	1	348 , 162	390,685
												Trust/Series 2005-C7 Class A4 REID			
666807C@9	Northrop Grumman	2	1.500.000	1,430,404	1 576 031	03/22/2010	06/20/2015	Swap/CDS Long	28.869	28 869	52108M-AF-0	Trust/oct tes 2000 07 Orass A4 HEID	1	1,401,535	1,547,162
	The time of a manual ma		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	00/ 22/ 20 10 11111	00, 20, 20 10 11111	0,4p, 050 201.g		20,000	02100111711 0 1.	Merrill Lynch Mortgage Trust/Series	'		,
6668070@9	Northrop Grumman	2		348, 162	390,685	03/22/2010	06/20/2015	Swap/CDS Long			59022H-NC-2	2005-LC1 Class A4 REID	1	348, 162	390,685
							1					ML-CFC Commercial Mortgage Trust			
755444045			4 505	4 000		00 (00 (00 10	00 100 100 15		05		550401/ 15 :	2007-7/Series 2007-7 Class A4 REID			4 400
755111D#5	Raytheon Co	1	1,500,000	1,330,787	1,517,858	03/22/2010	06/20/2015	Swap/CDS Long	28,573	28,573	55313K-AE-1	Dana Channa Carl Markana	1	1,302,214	1,489,285
755111D#5	Raytheon Co.	1		450.328	404 340	03/22/2010	06/20/2015	Swap/CDS Long			07387B-AH-6	Bear Stearns Coml Mortgage Sec/Series 2005-PWR9 CL A4A REID	1	450.328	494,340
7331110#3	naytheon co.	· ' ·		430,320	454,040	00/22/2010	00/20/2013	Swap/ CDS Long	-		07307D-AII-0	Bear Stearns Coml Mortgage	·		
							1					Sec/Series 2006-PW14 Class AM REID			
009158F#8	Air Products	1	1,500,000	957, 164	1, 147, 462	03/22/2010	06/20/2015	Swap/CDS Long	26,749	26,749	07388P-AG-6		1	930,415	1, 120, 713
				,							1	TIAA Seasoned Commercial Mortgage			
							1					Trust 2007-C4/Series 2007-C4 Class			
009158F#8	Air Products	1		788,758	872,087	03/22/2010	06/20/2015	Swap/CDS Long			87246A-AE-8	AJ REID	1	788,758	872,087
4400ECD+7	Hasbro Inc.		700,000	912,054	1 100 105	00/00/0040	06/20/2015	Swap/CDS Long	9.271	0.074	050504 45 4	Banc of America Commercial Mortgage Inc./Series 2008-1 Class A4 REID		902.783	4 004 004
418056B*7 9999999 - To			/00,000	•		03/22/2010				,	05952A-AE-4		XXX	, ,	1,091,224
9999999 - To	tais			15,798,622	18,230,497	XXX	XXX	XXX	223,712	223,712	XXX	XXX	XXX	15,574,910	18,006,785

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter 1 2 Total Replication Number (Synthetic Asset)		2 3 Total Replication		Third (5 Number	Quarter 6 Total Replication (Synthetic Asset)			Year T 9 Number	o Date 10 Total Replication (Synthetic Asset)
	of Positions	Transactions Statement Value	of Positions	(Synthetic Asset) Transactions Statement Value	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value
Beginning Inventory	12	23,450,000	11	19,450,000	10	16,450,000	9	13,450,000	12	23,450,000
Add: Opened or Acquired Transactions										
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	xxx		xxx		xxx		xxx		xxx	
Less: Closed or Disposed of Transactions	1	4,000,000	1	3,000,000	1	3,000,000			3	10,000,000
Less: Positions Disposed of for Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	xxx		xxx		xxx		xxx		xxx	
7. Ending Inventory	11	19,450,000	10	16,450,000	9	13,450,000	9	13,450,000	9	13,450,000

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carry	ing Value Check
1.	Part A, Section 1, Column 14.	58,521,135	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		58,521,135
4.	Part D, Column 5	700,193,292	
5.	Part D, Column 6	(641,672,158)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value	Check
7.	Part A, Section 1, Column 16	58,521,135	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		58,521,135
10.	Part D, Column 8	700, 193, 292	
11.	Part D, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Expos	sure Check
13.	Part A, Section 1, Column 21	193,288,376	
14.	Part B, Section 1, Column 19	19,878,250	
15.	Part D, Column 11	213, 166, 626	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	109,954,645	109,954,645	
2.	Cost of cash equivalents acquired	7,388,677,486	7,388,677,486	
3.	Accrual of discount	1,825,949	1,825,949	
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals	73	73	
6.	Deduct consideration received on disposals	7,076,663,833	7,076,663,833	
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)	423,794,320	423,794,320	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)	423,794,320	423,794,320	

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