LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 65935 Employer's ID Number 04-1590850

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

Country of Domicile United States of America

Incorporated/Organized 05/15/1851 Commenced Business 08/01/1851

Statutory Home Office 1295 State Street (Street and Number), Springfield , MA, US 01111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street (Street and Number)
Springfield , MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street (Street and Number or P.O. Box), Springfield , MA, US 01111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street (Street and Number)
Springfield , MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Tammy A. Peatman (Name), 413-744-6327 (Area Code) (Telephone Number)
tpeatman@massmutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Pia Denise Flanagan #	Actuary	Isadore Jermyn

OTHER

Michael Thomas Rollings Executive Vice President and Chief Financial Officer	Michael Robert Fanning Executive Vice President	Melvin Timothy Corbett Executive Vice President and Chief Investment Officer
Robert Joseph Casale Executive Vice President and Chief Information Officer	Debra Ann Palermino Executive Vice President	Mark Douglas Roellig Executive Vice President and General Counsel
Elaine Anne Sarsynski Executive Vice President	Elizabeth Ward Chicares Executive Vice President and Chief Risk Officer	

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Cristóbal Ignacio Conde	Kathleen Ann Corbet
James Henry DeGraffenreidt Jr - Lead Director	Patricia Diaz Dennis	Robert Alan Essner
Isabella Davidov Goren #	Raymond Walter LeBoeuf	Cathy Elizabeth Minehan
Marc Francis Racicot	Laura Jeanne Sen	William Taylor Spitz
Howard Todd Stitzer		

State of Massachusetts
County of Hampden SS:

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

Roger William Crandall	Pia Denise Flanagan	Todd Garett Picken
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	74,719,297,121		74,719,297,121	67,195,587,696
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	524,694,819		524,694,819	493,522,365
	2.2 Common stocks	9,128,287,238		9,128,287,238	7,378,388,465
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	19,356,684,887		19,356,684,887	16,464,967,879
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	167,622,973		167,622,973	114,497,811
	4.2 Properties held for the production of income (less $ 558,087,150 encumbrances)	607,611,722		607,611,722	733,818,883
	4.3 Properties held for sale (less $ encumbrances)	642,677		642,677	895,401
5.	Cash ($ 303,082,381 , Schedule E - Part 1), cash equivalents ($ 1,205,471,894 , Schedule E - Part 2) and short-term investments ($ 371,463,818 , Schedule DA)	1,880,018,093		1,880,018,093	4,198,001,739
6.	Contract loans (including $ premium notes)	11,155,216,906	386,389	11,154,830,517	10,585,155,363
7.	Derivatives (Schedule DB)	8,530,592,049		8,530,592,049	6,116,845,987
8.	Other invested assets (Schedule BA)	7,052,880,574	82,887,770	6,969,992,804	7,189,412,542
9.	Receivables for securities	3,915,501		3,915,501	19,179,370
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)	133,127,464,560	83,274,159	133,044,190,401	120,490,273,501
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,710,617,149	442,760	1,710,174,389	1,514,543,613
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	128,634,028	3,886,648	124,747,380	110,879,757
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	592,103,755		592,103,755	546,344,927
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	35,049,120		35,049,120	12,211,658
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	40,733,277		40,733,277	115,618,507
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				164,271,499
18.2	Net deferred tax asset	958,830,087		958,830,087	1,165,728,298
19.	Guaranty funds receivable or on deposit	29,019,327		29,019,327	28,590,051
20.	Electronic data processing equipment and software	279,299,246	247,375,540	31,923,706	38,342,264
21.	Furniture and equipment, including health care delivery assets ($)	43,031,180	43,031,180		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				5,455
23.	Receivables from parent, subsidiaries and affiliates	58,637,136		58,637,136	62,564,088
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,089,882,863	910,644,403	179,238,460	135,415,474
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	138,093,301,728	1,288,654,690	136,804,647,038	124,384,789,092
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,384,442,334		60,384,442,334	58,391,681,632
28.	Total (Lines 26 and 27)	198,477,744,062	1,288,654,690	197,189,089,372	182,776,470,724
	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.	Fully refundable deposits, prepayments and other miscellaneous	173,605,968	93,776,562	79,829,406	33,142,279
2502.	Employee insurance plan advances	38,619,763	58,146	38,561,617	36,758,605
2503.	Investment in trust	36,283,306		36,283,306	38,043,471
2598.	Summary of remaining write-ins for Line 25 from overflow page	841,373,826	816,809,695	24,564,131	27,471,119
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,089,882,863	910,644,403	179,238,460	135,415,474

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 90,679,671,843 (Exh. 5, Line 9999999) less $ ____ included in Line 6.3 (including $ 51,579,892 Modco Reserve)	90,679,671,843	83,604,977,107
2.	Aggregate reserve for accident and health contracts (including $ 42,833,002 Modco Reserve)	2,610,834,429	2,548,833,307
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ ____ Modco Reserve)	9,044,956,553	9,408,618,610
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	328,774,184	315,106,464
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	23,812,968	21,386,571
5.	Policyholders' dividends $ 10,327,990 and coupons $ ____ due and unpaid (Exhibit 4, Line 10)	10,327,990	9,702,426
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ____ Modco)	1,568,905,844	1,487,575,075
	6.2 Dividends not yet apportioned (including $ ____ Modco)		
	6.3 Coupons and similar benefits (including $ ____ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ____ discount; including $ 9,439,686 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	27,972,242	27,607,795
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	14,403,870	14,826,640
	9.3 Other amounts payable on reinsurance, including $ 16,879,472 assumed and $ 8,453,076 ceded	25,332,548	24,668,179
	9.4 Interest maintenance reserve (IMR, Line 6)	628,009,087	498,613,740
10.	Commissions to agents due or accrued-life and annuity contracts $ 28,033,794 accident and health $ 451,509 and deposit-type contract funds $ 10,950	28,485,303	26,026,932
11.	Commissions and expense allowances payable on reinsurance assumed	4,977,134	5,906,847
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	903,087,683	763,439,342
13.	Transfers to Separate Accounts due or accrued (net) (including $ (228,071,408) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(262,169,828)	(287,058,509)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	53,539,631	44,620,434
15.1	Current federal and foreign income taxes, including $ 242,590,663 on realized capital gains (losses)	176,880,789	
15.2	Net deferred tax liability		
16.	Unearned investment income	118,545,679	112,571,791
17.	Amounts withheld or retained by company as agent or trustee	116,376,725	219,552,874
18.	Amounts held for agents' account, including $ ____ agents' credit balances	258,144,803	253,342,836
19.	Remittances and items not allocated	138,100,742	26,318,287
20.	Net adjustment in assets and liabilities due to foreign exchange rates	36,888	186
21.	Liability for benefits for employees and agents if not included above	176,498,890	168,715,928
22.	Borrowed money $ 267,887,771 and interest thereon $ (14,941)	267,872,830	249,985,083
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,620,278,026	2,194,546,171
	24.02 Reinsurance in unauthorized and certified ($ ____) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ____) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	22,913,431	45,748,451
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	5,423,727,278	4,418,376,217
	24.09 Payable for securities	74,548,770	311,805,117
	24.10 Payable for securities lending		
	24.11 Capital notes $ ____ and interest thereon $ ____		
25.	Aggregate write-ins for liabilities	7,498,434,458	5,353,828,891
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	122,583,280,790	111,869,642,792
27.	From Separate Accounts Statement	60,374,482,531	58,382,381,028
28.	Total liabilities (Lines 26 and 27)	182,957,763,321	170,252,023,820
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,740,221,149	1,739,815,730
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	3,250,000	3,250,000
35.	Unassigned funds (surplus)	12,487,854,902	10,781,381,174
36.	Less treasury stock, at cost:		
	36.1 ____ shares common (value included in Line 29 $ ____)		
	36.2 ____ shares preferred (value included in Line 30 $ ____)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 9,959,803 in Separate Accounts Statement)	14,231,326,051	12,524,446,904
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	14,231,326,051	12,524,446,904
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	197,189,089,372	182,776,470,724
	DETAILS OF WRITE-INS		
2501.	Repurchase agreements and interest liability	4,659,311,242	3,488,606,631
2502.	Derivative collateral	1,405,410,839	565,022,715
2503.	Derivative interest liability	1,391,657,399	1,177,920,212
2598.	Summary of remaining write-ins for Line 25 from overflow page	42,054,978	122,279,333
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,498,434,458	5,353,828,891
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.	Designated surplus for group annuities	2,500,000	2,500,000
3402.	Designated surplus for separate account business	750,000	750,000
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,250,000	3,250,000

SUMMARY OF OPERATIONS

		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)	18,367,394,338	20,418,821,210
2.	Considerations for supplementary contracts with life contingencies	15,205,660	18,107,835
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	6,140,050,815	5,281,824,824
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	191,749,804	188,917,061
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	27,524	15,709
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	108,676,169	107,437,871
7.	Reserve adjustments on reinsurance ceded	21,071,889	49,806,574
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	340,739,558	318,104,745
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	405,442,924	379,821,434
9.	Total (Lines 1 to 8.3)	25,590,358,681	26,762,857,263
10.	Death benefits	1,432,009,576	1,352,513,825
11.	Matured endowments (excluding guaranteed annual pure endowments)	15,135,799	16,066,008
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,305,395,885	1,153,090,808
13.	Disability benefits and benefits under accident and health contracts	353,840,796	351,063,919
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	13,125,050,310	15,187,977,119
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	296,709,882	286,689,254
18.	Payments on supplementary contracts with life contingencies	10,164,347	9,680,170
19.	Increase in aggregate reserves for life and accident and health contracts	7,081,465,869	6,972,826,304
20.	Totals (Lines 10 to 19)	23,619,772,464	25,329,907,407
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	687,950,268	659,384,978
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	125,930,286	479,024,205
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,792,001,212	1,702,466,057
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	200,415,440	186,022,923
25.	Increase in loading on deferred and uncollected premiums	3,173,296	4,704,358
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,278,806,133)	(1,080,757,691)
27.	Aggregate write-ins for deductions	(1,592,968,709)	(2,041,895,864)
28.	Totals (Lines 20 to 27)	23,557,468,124	25,238,856,373
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,032,890,557	1,524,000,890
30.	Dividends to policyholders	1,553,324,172	1,474,794,280
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	479,566,385	49,206,610
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,524,628	(141,509,183)
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)	457,041,757	190,715,793
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 69,381,590 (excluding taxes of $ 212,655,639 transferred to the IMR)	166,082,947	(476,328,506)
35.	Net income (Line 33 plus Line 34)	623,124,704	(285,612,713)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	12,524,446,904	12,686,883,638
37.	Net income (Line 35)	623,124,704	(285,612,713)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 441,953,572	2,021,875,603	(210,583,599)
39.	Change in net unrealized foreign exchange capital gain (loss)	(239,973,391)	39,679,606
40.	Change in net deferred income tax	103,819,922	264,004,570
41.	Change in nonadmitted assets	(97,452,470)	111,882,531
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		(56,006,464)
44.	Change in asset valuation reserve	(425,731,855)	(266,274,835)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(1,481)	32,904
47.	Other changes in surplus in Separate Accounts Statement	631,676	463,489
48.	Change in surplus notes	405,419	405,419
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(279,818,980)	239,572,358
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,706,879,147	(162,436,734)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	14,231,326,051	12,524,446,904
	DETAILS OF WRITE-INS		
08.301.	Administrative fee and other income	405,442,924	379,821,434
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	405,442,924	379,821,434
2701.	Change in reserves due to the RPG reinsurance agreement	(1,564,491,237)	(2,050,147,552)
2702.	Market value adjustment transfer	(36,614,551)	(33,451,591)
2703.	Miscellaneous charges to operations	(14,594,421)	(2,032,623)
2798.	Summary of remaining write-ins for Line 27 from overflow page	22,731,500	43,735,902
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,592,968,709)	(2,041,895,864)
5301.	Change in minium pension liability	(156,661,920)	304,886,901
5302.	Other changes in surplus	(123,157,060)	(65,314,543)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(279,818,980)	239,572,358

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,305,215,153	20,382,852,619
2.	Net investment income	6,132,932,993	5,345,412,348
3.	Miscellaneous income	775,564,108	854,056,224
4.	Total (Lines 1 through 3)	25,213,712,254	26,582,321,191
5.	Benefit and loss related payments	16,962,527,715	17,914,281,948
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,303,064,631)	(1,077,860,713)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,074,035,464	917,147,587
8.	Dividends paid to policyholders	1,471,367,840	1,377,272,833
9.	Federal and foreign income taxes paid (recovered) net of $ (109,492,585) tax on capital gains (losses)	10,025,424	(112,215,130)
10.	Total (Lines 5 through 9)	18,214,891,812	19,018,626,525
11.	Net cash from operations (Line 4 minus Line 10)	6,998,820,442	7,563,694,666
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	16,588,980,286	19,724,382,929
	12.2 Stocks	666,240,604	811,244,244
	12.3 Mortgage loans	1,733,777,081	2,204,321,531
	12.4 Real estate	338,453,781	130,332,470
	12.5 Other invested assets	1,593,464,390	1,408,019,187
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	673,426	7,800,259
	12.7 Miscellaneous proceeds	282,851,094	(776,119,411)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	21,204,440,662	23,509,981,209
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	23,720,804,162	29,723,014,672
	13.2 Stocks	1,251,777,169	1,291,364,140
	13.3 Mortgage loans	4,700,460,142	4,749,007,448
	13.4 Real estate	144,058,274	(112,343,371)
	13.5 Other invested assets	1,512,031,706	2,047,890,186
	13.6 Miscellaneous applications	417,273,891	(278,420,161)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	31,746,405,344	37,420,512,914
14.	Net increase (decrease) in contract loans and premium notes	569,562,023	563,262,753
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(11,111,526,705)	(14,473,794,458)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	405,419	405,438
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	17,903,055	(123)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	81,583,534	(138,198,888)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	1,694,830,609	8,429,910,563
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,794,722,617	8,292,116,990
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,317,983,646)	1,382,017,198
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,198,001,739	2,815,984,541
	19.2 End of year (Line 18 plus Line 19.1)	1,880,018,093	4,198,001,739

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

20.0001. Bond conversions and refinancing	1,065,550,505	658,442,627
20.0002. Bank loan rollovers	625,096,322	1,923,965,983
20.0003. Mortgage loan issued in sale of real estate	150,000,000	
20.0004. Dividend reinvestment	50,601,746	11,897,240
20.0005. Stock conversions	33,692,797	287,553,261
20.0006. Net investment income payment in-kind bonds	16,027,135	9,273,538
20.0007. Interest capitalization for long-term debt	5,019,058	3,019,034
20.0008. Other invested assets stock distribution	3,640,331	4,536,071
20.0009. Bonds from reinsurance transaction		8,580,795,510
20.0010. Policyholder reserves from reinsurance transaction		5,297,566,294
20.0011. Liabilities for deposit-type contracts from reinsurance transaction		3,885,213,352
20.0012. Other liabilities from reinsurance transaction		879,468,435
20.0013. Mortgage loans from reinsurance transaction		736,050,709

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

20.0014. Other assets from reinsurance transaction		382,571,118
20.0015. Bond conversions to other invested assets		181,638,855
20.0016. Mortgages converted to other invested assets		33,892,972
20.0017. Surplus notes from reinsurance transaction		21,175,483
20.0018. Preferred stock from reinsurance transaction		12,981,488

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	18,367,394,338		4,850,150,351	2,511,819,664			1,182,721,337	9,278,793,496			543,909,490	
2.	Considerations for supplementary contracts with life contingencies	15,205,660				15,205,660							
3.	Net investment income	6,140,050,815		3,111,891,991	599,184,324	57,858,715		995,228,366	1,178,940,413	515,566		196,431,440	
4.	Amortization of Interest Maintenance Reserve (IMR)	191,749,804		91,989,367	10,077,541	1,360,892		19,091,619	64,068,725	(3,775)		5,165,435	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	27,524							27,524				
6.	Commissions and expense allowances on reinsurance ceded	108,676,169		80,585,292				1,266				28,089,611	
7.	Reserve adjustments on reinsurance ceded	21,071,889		(3,653,336)				12,814,717				11,910,508	
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	340,739,558		45,251,318	199,644,951			22,134,657	73,708,632				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	405,442,924		17,359,784	19,194,664	250,053		(1,617,511)	365,289,824	4,844		4,961,266	
9.	Totals (Lines 1 to 8.3)	25,590,358,681		8,193,574,767	3,339,921,144	74,675,320		2,230,374,451	10,960,828,614	516,635		790,467,750	
10.	Death benefits	1,432,009,576		1,262,242,547				169,767,029					
11.	Matured endowments (excluding guaranteed annual pure endowments)	15,135,799		15,135,799									
12.	Annuity benefits	1,305,395,885			530,299,857				775,096,028				
13.	Disability benefits and benefits under accident and health contracts	353,840,796		24,520,527				173,252				329,147,017	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	13,125,050,310		1,094,792,372	1,268,840,421			32,844,758	10,728,572,016			743	
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	296,709,882		31,037,977	13,247,447	10,731,896		1,168,283	240,510,138			14,141	
18.	Payments on supplementary contracts with life contingencies	10,164,347				10,164,347							
19.	Increase in aggregate reserves for life and accident and health contracts	7,081,465,869		3,016,850,274	1,280,659,820	7,935,040		1,667,810,443	1,046,209,170			62,001,122	
20.	Totals (Lines 10 to 19)	23,619,772,464		5,444,579,496	3,093,047,545	28,831,283		1,871,763,765	12,790,387,352			391,163,023	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	687,950,268		383,681,326	112,743,105			50,525,561	65,170,972			75,829,304	
22.	Commissions and expense allowances on reinsurance assumed	125,930,286		14,660,720				5,522,239	105,747,327				
23.	General insurance expenses	1,792,001,212		856,820,509	178,243,454	1,579,612		56,589,013	527,636,975	(1,769)		171,133,418	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	200,415,440		121,270,895	7,686,326	170,330		29,339,163	20,930,267	2,748		21,015,711	
25.	Increase in loading on deferred and uncollected premiums	3,173,296		2,951,532				(490)				222,254	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,278,806,133)		(3,462,550)	(108,082,882)			(12,590,371)	(1,154,670,330)				
27.	Aggregate write-ins for deductions	(1,592,968,709)		4,524,140	334,808	8,532		168,859	(1,598,424,856)	77		419,731	
28.	Totals (Lines 20 to 27)	23,557,468,124		6,825,026,068	3,283,972,356	30,589,757		2,001,317,739	10,756,777,707	1,056		659,783,441	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,032,890,557		1,368,548,699	55,948,788	44,085,563		229,056,712	204,050,907	515,579		130,684,309	
30.	Dividends to policyholders	1,553,324,172		1,528,382,065	3,158,075	99,457			849			21,683,726	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	479,566,385		(159,833,366)	52,790,713	43,986,106		229,056,712	204,050,058	515,579		109,000,583	
32.	Federal income taxes incurred (excluding tax on capital gains)	22,524,628		(151,556,231)	77,670,375	10,532,291		53,572,202	792,933	108,844		31,404,214	
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)	457,041,757		(8,277,135)	(24,879,662)	33,453,815		175,484,510	203,257,125	406,735		77,596,369	
	DETAILS OF WRITE-INS												
08.301.	Administrative fee and other income	405,442,924		17,359,784	19,194,664	250,053		(1,617,511)	365,289,824	4,844		4,961,266	
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	405,442,924		17,359,784	19,194,664	250,053		(1,617,511)	365,289,824	4,844		4,961,266	
2701.	Change in reserves due to the RPG reinsurance agreement	(1,564,491,237)							(1,564,491,237)				
2702.	Market value adjustment transfer	(36,614,551)							(36,614,551)				
2703.	Miscellaneous charges to operations	(14,594,421)		(18,207,360)	334,808	8,532		168,859	2,680,932	77		419,731	
2798.	Summary of remaining write-ins for Line 27 from overflow page	22,731,500		22,731,500									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,592,968,709)		4,524,140	334,808	8,532		168,859	(1,598,424,856)	77		419,731	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	83,604,977,107		44,293,011,291	9,941,089,398	81,705,818		12,755,870,971	16,533,299,628
2. Tabular net premiums or considerations	18,084,826,323		5,100,274,387	2,511,819,664	15,205,660		1,178,733,115	9,278,793,497
3. Present value of disability claims incurred	483,060		483,060		XXX			
4. Tabular interest	3,795,026,766		2,037,735,222	371,514,349	4,576,703		726,542,706	654,657,786
5. Tabular less actual reserve released	(123,799,588)		111,880	(90,164,624)	(1,682,976)			(32,063,868)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	377,420,986		280,421,211	169,215,759			(1,351,408)	(70,864,576)
8. Totals (Lines 1 to 7)	105,738,934,654		51,712,037,051	12,903,474,546	99,805,205		14,659,795,384	26,363,822,467
9. Tabular cost	2,424,013,239		2,305,202,259	75,959	XXX		118,735,021	
10. Reserves released by death	865,953,889		756,759,167	XXX	XXX		109,194,722	XXX
11. Reserves released by other terminations (net)	13,334,487,208		1,305,644,235	1,276,566,684			32,844,758	10,719,431,531
12. Annuity, supplementary contract and disability payments involving life contingencies	1,339,742,142		24,520,527	529,787,988	10,164,347		173,252	775,096,028
13. Net transfers to or (from) Separate Accounts	(2,904,933,667)		(42,018,744)	(127,867,250)			(25,111,041)	(2,709,936,632)
14. Total Deductions (Lines 9 to 13)	15,059,262,811		4,350,107,444	1,678,563,381	10,164,347		235,836,712	8,784,590,927
15. Reserve December 31, current year	90,679,671,843		47,361,929,607	11,224,911,165	89,640,858		14,423,958,672	17,579,231,540

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 326,787,550	326,223,793
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,771,033,696	2,803,631,178
1.3	Bonds of affiliates	(a) 156,238,653	157,367,798
2.1	Preferred stocks (unaffiliated)	(b) 21,467,412	21,467,412
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	67,197,705	67,379,575
2.21	Common stocks of affiliates	70,630,905	70,630,905
3.	Mortgage loans	(c) 860,304,287	876,934,132
4.	Real estate	(d) 179,093,882	190,600,536
5	Contract loans	663,000,159	684,057,517
6	Cash, cash equivalents and short-term investments	(e) 10,498,669	10,498,648
7	Derivative instruments	(f) 395,002,439	290,457,854
8.	Other invested assets	1,246,054,468	1,206,643,493
9.	Aggregate write-ins for investment income	979,304	978,425
10.	Total gross investment income	6,768,289,129	6,706,871,266
11.	Investment expenses		(g) 314,089,726
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 27,544,345
13.	Interest expense		(h) 135,258,517
14.	Depreciation on real estate and other invested assets		(i) 89,927,863
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		566,820,451
17.	Net investment income (Line 10 minus Line 16)		6,140,050,815
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	979,304	978,425
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)	979,304	978,425
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 482,550,007 accrual of discount less $ 201,542,649 amortization of premium and less $ 48,611,415 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ 7,797 paid for accrued dividends on purchases.

(c) Includes $ 2,652,029 accrual of discount less $ 8,836,909 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 114,505 for company's occupancy of its own buildings; and excludes $ 16,943,070 interest on encumbrances.

(e) Includes $ 8,445,792 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

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

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

(h) Includes $ 128,687,500 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 89,927,863 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	111,669,251		111,669,251	17,125,744	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	296,276,529	(39,585,013)	256,691,516	(3,114,769)	(220,019,814)
1.3	Bonds of affiliates	(38,991)	(9,621,962)	(9,660,953)	18,949,631	(60,762,411)
2.1	Preferred stocks (unaffiliated)	3,511,370		3,511,370	(101,622)	(8,668,000)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	27,958,961	(88,149,266)	(60,190,305)	34,560,462	(10,550,922)
2.21	Common stocks of affiliates	362,249		362,249	1,236,611,426	
3.	Mortgage loans	915,404	(9,799,437)	(8,884,033)	8,741,273	(79,083,573)
4.	Real estate	210,988,646		210,988,646		
5.	Contract loans	(9,085)		(9,085)		
6.	Cash, cash equivalents and short-term investments	40,649	632,777	673,426		
7.	Derivative instruments	354,914,470	13,411,331	368,325,801	928,626,991	656,967
8.	Other invested assets	45,572,060	(63,692,094)	(18,120,034)	(69,022,937)	(18,022,634)
9.	Aggregate write-ins for capital gains (losses)		(49,477,973)	(49,477,973)	300,120,995	16,483,557
10.	Total capital gains (losses)	1,052,161,513	(246,281,637)	805,879,876	2,472,497,194	(379,966,830)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous		(49,477,973)	(49,477,973)	300,120,995	16,483,557
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)		(49,477,973)	(49,477,973)	300,120,995	16,483,557

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	2,266,275		1,676,612							589,663	
2.	Deferred and accrued	98,494,784		100,811,892							(2,317,108)	
3.	Deferred , accrued and uncollected:											
	3.1 Direct	105,720,791		102,488,503							3,232,288	
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	4,959,733									4,959,733	
	3.4 Net (Line 1 + Line 2)	100,761,058		102,488,503							(1,727,445)	
4.	Advance											
5.	Line 3.4 - Line 4	100,761,058		102,488,503							(1,727,445)	
6.	Collected during year:											
	6.1 Direct	4,381,742,166		547,952,925	1,371,315,279		207,182	2,411,175,026			51,091,754	
	6.2 Reinsurance assumed	1,682,979,628						1,682,979,628				
	6.3 Reinsurance ceded	35,973,862		32,174,029			1,084,913				2,714,920	
	6.4 Net	6,028,747,932		515,778,896	1,371,315,279		(877,731)	4,094,154,654			48,376,834	
7.	Line 5 + Line 6.4	6,129,508,990		618,267,399	1,371,315,279		(877,731)	4,094,154,654			46,649,389	
8.	Prior year (uncollected + deferred and accrued - advance)	87,560,533		89,273,986							(1,713,453)	
9.	First year premiums and considerations:											
	9.1 Direct	4,394,791,042		561,167,442	1,371,315,279		207,182	2,411,175,026			50,926,113	
	9.2 Reinsurance assumed	1,682,979,628						1,682,979,628				
	9.3 Reinsurance ceded	35,822,212		32,174,029			1,084,913				2,563,270	
	9.4 Net (Line 7 - Line 8)	6,041,948,458		528,993,413	1,371,315,279		(877,731)	4,094,154,654			48,362,843	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	3,902,987,491		1,513,218,520	775,990,192		1,129,923,413	480,699,861			3,155,505	
	10.2 Reinsurance assumed	3,881,063						3,881,063				
	10.3 Reinsurance ceded											
	10.4 Net	3,906,868,554		1,513,218,520	775,990,192		1,129,923,413	484,580,924			3,155,505	
	RENEWAL											
11.	Uncollected	128,624,209		121,708,222			691,521	(1,036,897)			7,261,363	
12.	Deferred and accrued	480,873,736		493,695,713	10,611		(4,378,339)				(8,454,249)	
13.	Deferred, accrued and uncollected:											
	13.1 Direct	681,479,614		686,482,341			(11,508,191)	(1,036,897)			7,542,361	
	13.2 Reinsurance assumed	10,639,428		12,400,645	10,611		(1,771,828)					
	13.3 Reinsurance ceded	82,621,097		83,479,051			(9,593,201)				8,735,247	
	13.4 Net (Line 11 + Line 12)	609,497,945		615,403,935	10,611		(3,686,818)	(1,036,897)			(1,192,886)	
14.	Advance	27,972,242		18,532,556							9,439,686	
15.	Line 13.4 - Line 14	581,525,703		596,871,379	10,611		(3,686,818)	(1,036,897)			(10,632,572)	
16.	Collected during year:											
	16.1 Direct	8,967,436,329		3,253,281,861	364,436,667		107,621,661	4,617,264,944	191,566		624,639,630	
	16.2 Reinsurance assumed	142,359,473		59,235,307	81,682		157,296	82,885,188				
	16.3 Reinsurance ceded	738,597,134		550,562,379			53,349,189		191,566		134,494,000	
	16.4 Net	8,371,198,668		2,761,954,789	364,518,349		54,429,768	4,700,150,132			490,145,630	
17.	Line 15 + Line 16.4	8,952,724,371		3,358,826,168	364,528,960		50,742,950	4,699,113,235			479,513,058	
18.	Prior year (uncollected + deferred and accrued - advance)	524,496,159		541,236,678	14,956		(2,932,706)	(944,684)			(12,878,085)	
19.	Renewal premiums and considerations:											
	19.1 Direct	9,023,645,243		3,310,292,496	364,436,667		105,615,528	4,617,172,731	191,566		625,936,255	
	19.2 Reinsurance assumed	140,283,406		56,444,796	77,337		876,085	82,885,188				
	19.3 Reinsurance ceded	735,700,438		549,147,801			52,815,958		191,566		133,545,113	
	19.4 Net (Line 17 - Line 18)	8,428,228,211		2,817,589,491	364,514,004		53,675,655	4,700,057,919			492,391,142	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	17,321,423,776		5,384,678,458	2,511,742,138		1,235,746,123	7,509,047,618	191,566		680,017,873	
	20.2 Reinsurance assumed	1,827,144,097		56,444,796	77,337		876,085	1,769,745,879				
	20.3 Reinsurance ceded	771,522,650		581,321,830			53,900,871		191,566		136,108,383	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	18,377,045,223		4,859,801,424	2,511,819,475		1,182,721,337	9,278,793,497			543,909,490	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	137,338,804		136,786,675	6,031						546,098	
22.	All other	1,192,591,212		1,189,429,210	3,162,002							
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	31,107,670		28,483,445							2,624,225	
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	31,107,670		28,483,445							2,624,225	
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	1,568,250						1,568,250				
	24.3 Net ceded less assumed	(1,568,250)						(1,568,250)				
25.	Renewal:											
	25.1 Reinsurance ceded	77,568,499		52,101,847			1,266				25,465,386	
	25.2 Reinsurance assumed	124,482,364		14,660,720			5,522,239	104,299,405				
	25.3 Net ceded less assumed	(46,913,865)		37,441,127			(5,520,973)	(104,299,405)			25,465,386	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	108,676,169		80,585,292			1,266				28,089,611	
	26.2 Reinsurance assumed (Page 6, Line 22)	126,050,614		14,660,720			5,522,239	105,867,655				
	26.3 Net ceded less assumed	(17,374,445)		65,924,572			(5,520,973)	(105,867,655)			28,089,611	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	288,872,500		197,338,677	54,979,882		805,904	10,717,363			25,030,674	
28.	Single	67,353,998		7,882,626	28,119,931		28,702,194	2,500,000			149,247	
29.	Renewal	331,723,770		178,460,023	29,643,292		21,017,463	51,953,609			50,649,383	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	687,950,268		383,681,326	112,743,105		50,525,561	65,170,972			75,829,304	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	66,150,156		6,107,077		1,508,371	73,765,604
2.	Salaries and wages	855,684,741	3,306,817	74,256,393		20,238,184	953,486,136
3.11	Contributions for benefit plans for employees	118,899,900	747,237	10,229,771		2,711,183	132,588,091
3.12	Contributions for benefit plans for agents	80,512,037		7,432,986		1,835,854	89,780,878
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	9,418,661		869,544		214,766	10,502,972
3.32	Other agent welfare						
4.1	Legal fees and expenses	11,621,018	2,597,007			264,985	14,483,010
4.2	Medical examination fees	12,956,577		1,196,170		295,439	14,448,186
4.3	Inspection report fees	(52,845)		(4,879)		(1,205)	(58,929)
4.4	Fees of public accountants and consulting actuaries	2,794,108		257,956		63,712	3,115,776
4.5	Expense of investigation and settlement of policy claims	5,034,529	2,130,188			114,798	7,279,516
5.1	Traveling expenses	30,932,011		2,855,687		705,319	34,493,017
5.2	Advertising	46,175,332		4,262,973		1,052,901	51,491,205
5.3	Postage, express, telegraph and telephone	37,589,880		3,470,351		857,133	41,917,365
5.4	Printing and stationery	29,511,530		2,724,547		672,929	32,909,006
5.5	Cost or depreciation of furniture and equipment	27,172,008		2,508,559		619,582	30,300,149
5.6	Rental of equipment	55,499,077		5,123,754		1,265,503	61,888,333
5.7	Cost or depreciation of EDP equipment and software	9,964,604		919,946		227,215	11,111,765
6.1	Books and periodicals	2,500,510		230,851		57,017	2,788,378
6.2	Bureau and association fees	5,665,726		523,068		129,191	6,317,985
6.3	Insurance, except on real estate	6,882,435		635,396		156,935	7,674,766
6.4	Miscellaneous losses	9,241,016		853,144		210,716	10,304,875
6.5	Collection and bank service charges	6,688,218		617,466		152,506	7,458,190
6.6	Sundry general expenses	(2,487,095)		(229,612)		(56,711)	(2,773,418)
6.7	Group service and administration fees	169,280,431		12,438,680		3,859,971	185,579,083
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	234,397,391		21,639,902		5,344,783	261,382,076
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings	25,389,781		2,344,021		578,944	28,312,745
9.1	Real estate expenses					43,879,110	43,879,110
9.2	Investment expenses not included elsewhere					239,459,490	239,459,490
9.3	Aggregate write-ins for expenses	(236,552,176)		1,086,648		(12,328,897)	(247,794,425)
10.	General expenses incurred	1,620,869,564	8,781,249	162,350,399		314,089,726	(a) 2,106,090,938
11.	General expenses unpaid December 31, prior year	683,868,572	3,321,884	65,081,044		11,167,841	763,439,342
12.	General expenses unpaid December 31, current year	809,854,294	3,836,501	70,930,403		18,466,485	903,087,683
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,494,883,842	8,266,632	156,501,041		306,791,082	1,966,442,596
	DETAILS OF WRITE-INS						
09.301.	Miscellaneous	11,770,274		1,086,648		268,389	13,125,311
09.302.	Management Services Income	(248,322,450)				(12,597,285)	(260,919,735)
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	(236,552,176)		1,086,648		(12,328,897)	(247,794,425)

(a) Includes management fees of $ 230,240,490 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes				26,735,686	26,735,686
2.	State insurance department licenses and fees	1,837,239	204,668			2,041,907
3.	State taxes on premiums	88,375,095	11,019,404			99,394,499
4.	Other state taxes, including $ for employee benefits	23,462,693	2,817,620			26,280,312
5.	U.S. Social Security taxes	63,462,969	6,725,116		808,659	70,996,745
6.	All other taxes	2,258,985	251,651			2,510,636
7.	Taxes, licenses and fees incurred	179,396,981	21,018,459		27,544,345	227,959,785
8.	Taxes, licenses and fees unpaid December 31, prior year	34,423,598	4,369,507		5,827,329	44,620,434
9.	Taxes, licenses and fees unpaid December 31, current year	42,133,958	4,936,487		6,469,185	53,539,631
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	171,686,620	20,451,479		26,902,489	219,040,589

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	136,792,706	546,098
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	1,189,429,000	
4.	Applied to provide paid-up annuities	3,162,212	
5.	Total Lines 1 through 4	1,329,383,918	546,098
6.	Paid in cash	61,202,988	20,587,229
7.	Left on deposit	33,797,436	(7)
8.	Aggregate write-ins for dividend or refund options	25,850,177	
9.	Total Lines 5 through 8	1,450,234,519	21,133,320
10.	Amount due and unpaid	10,291,470	36,520
11.	Provision for dividends or refunds payable in the following calendar year	1,526,925,824	22,196,353
12.	Terminal dividends	19,783,667	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,557,000,961	22,232,873
16.	Total from prior year	1,475,595,034	21,682,467
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,531,640,446	21,683,726
	DETAILS OF WRITE-INS		
0801.	Applied to reduce policy indebtedness	25,850,177	
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)	25,850,177	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.00% NLP CRF	54,558,592		54,558,592		
0100002. AE 4.00% NLP CRF	1,583,153		1,583,153		
0100003. AM 2.50%	27,602				27,602
0100004. 41 CSO 2.50%	1,223,608				1,223,608
0100005. 41 CSO 2.50% NLP	155,090,355		155,090,355		
0100006. 41 CSO 4.00% NLP	1,324,440		1,324,440		
0100007. 41 CSO 2.50% NLP CRF	729,008,431		729,008,431		
0100008. 41 CSO 2.75% NLP CRF	232,953		232,953		
0100009. 41 CSO 4.00% NLP CRF	711,351		711,351		
0100010. 58 CET 2.50% NLP	270,486		270,486		
0100011. 58 CET 3.00% NLP	79,908		79,908		
0100012. 58 CET 3.50% NLP	132,209		132,209		
0100013. 58 CET 4.00% NLP	12,763,824		12,763,824		
0100014. 58 CET 4.50% NLP	981,941		981,941		
0100015. 58 CET 3.50%/20/2.50% NLP	229,350		229,350		
0100016. 58 CSO 2.75%	27,915				27,915
0100017. 58 CSO 3.00%	164,725				164,725
0100018. 58 CSO 3.50%	502,161				502,161
0100019. 58 CSO 4.00%	1,467,826				1,467,826
0100020. 58 CSO 3.50% CRVM	283,306,801		283,306,801		
0100021. 58 CSO 4.00% CRVM	1,605,214,504		1,605,214,504		
0100022. 58 CSO 4.50% CRVM	3,854,135,115		3,854,135,115		
0100023. 58 CSO 4.00% MOD CRVM	7,962,267		7,962,267		
0100024. 58 CSO 2.50% NLP	1,728,816,708		1,728,816,708		
0100025. 58 CSO 3.00% NLP	701,716,498		701,716,498		
0100026. 58 CSO 3.50% NLP	355,686,547		355,686,547		
0100027. 58 CSO 4.00% NLP	275,235,362		275,235,362		
0100028. 58 CSO 4.50% NLP	11,377,145		11,377,145		
0100029. 58 CSO 3.50%/20/2.50% NLP	1,146,614,014		1,146,614,014		
0100030. 58 CSO 2.75% NLP CRF	33,792,664		33,792,664		
0100031. 58 CSO 4.50% MOD CRVM	1,256,540,292		1,256,540,292		
0100032. 58 CSO 6.00% CRVM	10,767,200		10,767,200		
0100033. 70 INTCO GRP DIS 3.50%	10,834,649				10,834,649
0100034. 80 CET 4.00% NLP	553,884		553,884		
0100035. 80 CET 4.50% NLP	2,592,679		2,592,679		
0100036. 80 CET 5.00% NLP	1,000,843		1,000,843		
0100037. 80 CET 5.50% NLP	2,049,729		2,049,729		
0100038. 80 CET 6.00% NLP	53,687		53,687		
0100039. 80 CSO 3.00%	4,446,240,540		8,622,195		4,437,618,345
0100040. 80 CSO 4.00%	5,307,078,682				5,307,078,682
0100041. 80 CSO 4.50%	1,773,120				1,773,120
0100042. 80 CSO 5.50%	69,098				69,098
0100043. 80 CSO 6.00%	212,889				212,889
0100044. 80 CSO 4.00% CALIFORNIA	1,052,434,665				1,052,434,665
0100045. 80 CSO 4.50% CALIFORNIA	140,939,608				140,939,608
0100046. 80 CSO 3.50% CRVM	11,399		11,399		
0100047. 80 CSO 4.00% CRVM	3,054,960,595		3,054,960,595		
0100048. 80 CSO 4.50% CRVM	10,319,738,818		10,319,738,818		
0100049. 80 CSO 5.00% CRVM	5,398,923,049		5,398,923,049		
0100050. 80 CSO 5.50% CRVM	7,388,138,447		7,388,138,447		
0100051. 80 CSO 6.00% CRVM	654,229,615		654,229,615		
0100052. 80 CSO 4.25% CRVM CRF	97,444		97,444		
0100053. 80 CSO 4.50% CRVM CRF	24,188,924		24,188,924		
0100054. 80 CSO 5.00% CRVM CRF	500,390,236		500,390,236		
0100055. 80 CSO 5.50% CRVM CRF	54,221		54,221		
0100056. 80 CSO 5.50% MOD CRF	154,451,337		154,451,337		
0100057. 80 CSO 4.00% NLP	332,625		332,625		
0100058. 80 CSO 4.50% NLP	161,193,210		161,193,210		
0100059. 80 CSO 5.00% NLP	7,405,914		7,405,914		
0100060. 80 CSO 5.50% NLP	840,223		840,223		
0100061. 80 CSO 4.50% NLP CRF	76,386,366		76,386,366		
0100062. 80 CSO 5.00% NLP CRF	1,082,549		1,082,549		
0100063. 80 CSO 5.50% NLP CRF	2,525,163		2,525,163		
0100064. T CSO 58 4.50%	45,147				45,147
0100065. T CSO 58 6.00%	1,505,131				1,505,131
0100066. 2001 CSO 3.50%	1,203,596,423				1,203,596,423
0100067. 2001 CSO 4.00%	2,309,726,158				2,309,726,158
0100068. 2001 CSO 3.50% CRVM	1,029,970,439		1,029,970,439		
0100069. 2001 CSO 4.00% CRVM	6,508,674,593		6,508,674,593		
0100070. 2001 CSO 4.50% CRVM	141,205,282		141,205,282		
0100071. 2001 CSO 3.50% NLP	91,150,514		91,150,514		
0100072. 2001 CSO 4.00% NLP	176,485,347		176,485,347		
0199997. Totals (Gross)	62,404,689,189		47,935,441,437		14,469,247,752
0199998. Reinsurance ceded	2,166,391,834		2,118,904,648		47,487,186
0199999. Life Insurance: Totals (Net)	60,238,297,355		45,816,536,789		14,421,760,566
0200001. 37 SA 2.50%	249,107	XXX	249,107	XXX	
0200002. 37 SA 3.00%	559	XXX	559	XXX	
0200003. 37 SA 3.50%	89,952	XXX	89,952	XXX	
0200004. a-1949 2.75%	78,954	XXX	78,954	XXX	
0200005. a-1949 3.00%	131,135	XXX	131,135	XXX	
0200006. a-1949 3.50%	534,057	XXX	534,057	XXX	
0200007. 51 GAM 3.50%	6,695,069	XXX	6,695,069	XXX	
0200008. 51 GAM 2.50% DYN	10,865	XXX		XXX	10,865
0200009. 51 GAM PROJ TO 54 2.63%	17,103	XXX		XXX	17,103
0200010. 51 GAM PROJ TO 54 2.75%	7,116	XXX		XXX	7,116
0200011. 51 GAM PROJ TO 54 3.00%	4,120	XXX		XXX	4,120
0200012. 51 GAM PROJ TO 70 3.25%	2,323,798	XXX		XXX	2,323,798
0200013. 51 GAM PROJ TO 70 3.50%	475,301	XXX		XXX	475,301
0200014. 51 GAM PROJ TO 2000 3.25%	13,268	XXX		XXX	13,268
0200015. 51 GAM PROJ TO 2001 3.00%	26,699	XXX		XXX	26,699
0200016. 51 IAM 4.00%	117,101	XXX		XXX	117,101
0200017. 71 GAM 3.50%	18,401,326	XXX	18,401,326	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200018. 71 GAM 4.00%	2,720,681	XXX	2,720,681	XXX	
0200019. 71 GAM 6.00%	3,043,223	XXX		XXX	3,043,223
0200020. 71 GAM 6.75%	4,102,010	XXX		XXX	4,102,010
0200021. 71 GAM 7.50%	51,217,157	XXX		XXX	51,217,157
0200022. 71 GAM 8.25%	1,412,692	XXX		XXX	1,412,692
0200023. 71 GAM 9.00%	219,628	XXX		XXX	219,628
0200024. 71 GAM 9.50%	2,859,258	XXX		XXX	2,859,258
0200025. 71 GAM 9.75%	48,383,123	XXX		XXX	48,383,123
0200026. 71 GAM 10.75%	18,746,512	XXX		XXX	18,746,512
0200027. 71 GAM 11.25%	32,543,705	XXX		XXX	32,543,705
0200028. 71 IAM 3.50%	54,683	XXX	42,265	XXX	12,418
0200029. 71 IAM 6.00%	721,337	XXX	384,531	XXX	336,806
0200030. 71 IAM 6.50%	120,748	XXX		XXX	120,748
0200031. 71 IAM 6.75%	1,117,383	XXX		XXX	1,117,383
0200032. 71 IAM 7.50%	3,328,922	XXX	2,538,041	XXX	790,881
0200033. 71 IAM 9.50%	167,806	XXX		XXX	167,806
0200034. 71 IAM 11.25%	3,793,778	XXX	3,793,778	XXX	
0200035. 83a 6.25%	6,376,239	XXX	6,376,239	XXX	
0200036. 83a 6.50%	3,774,784	XXX	3,774,784	XXX	
0200037. 83a 6.75%	8,082,874	XXX	8,082,874	XXX	
0200038. 83a 7.00%	2,412,236	XXX	2,412,236	XXX	
0200039. 83a 7.25%	4,432,781	XXX	4,432,781	XXX	
0200040. 83a 7.75%	3,875,201	XXX	3,875,201	XXX	
0200041. 83a 8.00%	3,605,611	XXX	3,605,611	XXX	
0200042. 83a 8.25%	10,553,792	XXX	10,553,792	XXX	
0200043. 83a 8.75%	5,709,747	XXX	5,709,747	XXX	
0200044. 83a 9.25%	1,412,649	XXX	1,412,649	XXX	
0200045. 83a 11.00%	1,554,457	XXX	1,554,457	XXX	
0200046. 83a CIF/No-FIG	478,413	XXX	478,413	XXX	
0200047. 83a IY/FIG	28,375,243	XXX	28,375,243	XXX	
0200048. 83 GAM 4.75%	116,929	XXX		XXX	116,929
0200049. 83 GAM 5.00%	235,909	XXX		XXX	235,909
0200050. 83 GAM 5.25%	946,082	XXX		XXX	946,082
0200051. 83 GAM 5.50%	698,996	XXX		XXX	698,996
0200052. 83 GAM 5.75%	4,284,508	XXX		XXX	4,284,508
0200053. 83 GAM 6.00%	17,556,267	XXX		XXX	17,556,267
0200054. 83 GAM 6.25%	31,691,047	XXX		XXX	31,691,047
0200055. 83 GAM 6.50%	26,342,017	XXX		XXX	26,342,017
0200056. 83 GAM 6.75%	31,692,135	XXX		XXX	31,692,135
0200057. 83 GAM 7.00%	42,112,498	XXX		XXX	42,112,498
0200058. 83 GAM 7.25%	37,513,814	XXX		XXX	37,513,814
0200059. 83 GAM 7.50%	65,162,620	XXX		XXX	65,162,620
0200060. 83 GAM 7.75%	32,915,888	XXX		XXX	32,915,888
0200061. 83 GAM 8.00%	96,409,144	XXX		XXX	96,409,144
0200062. 83 GAM 8.25%	42,261,381	XXX		XXX	42,261,381
0200063. 83 GAM 8.50%	12,506,678	XXX		XXX	12,506,678
0200064. 83 GAM 8.75%	75,431,076	XXX		XXX	75,431,076
0200065. 83 GAM 9.00%	39,084	XXX		XXX	39,084
0200066. 83 GAM 9.25%	39,422,865	XXX		XXX	39,422,865
0200067. 83 GAM 9.50%	75,485,863	XXX		XXX	75,485,863
0200068. 83 GAM 10.50%	32,088,441	XXX		XXX	32,088,441
0200069. 83 GAM 11.00%	57,997,244	XXX		XXX	57,997,244
0200070. 83 IAM 4.00%	1,302	XXX	1,302	XXX	
0200071. 83 IAM 4.25%	1,387,016	XXX	1,387,016	XXX	
0200072. 83 IAM 4.50%	856,841	XXX	856,841	XXX	
0200073. 83 IAM 4.75%	3,174,626	XXX	3,174,626	XXX	
0200074. 83 IAM 5.00%	16,646,243	XXX	250,125	XXX	16,396,118
0200075. 83 IAM 5.25%	432,244,091	XXX	424,923,284	XXX	7,320,807
0200076. 83 IAM 5.50%	212,551,075	XXX	212,551,075	XXX	
0200077. 83 IAM 5.75%	6,796,134	XXX		XXX	6,796,134
0200078. 83 IAM 6.00%	103,157,989	XXX	103,157,989	XXX	
0200079. 83 IAM 6.50%	127,001,616	XXX	112,922,663	XXX	14,078,953
0200080. 83 IAM 6.75%	88,610,471	XXX	82,043,749	XXX	6,566,722
0200081. 83 IAM 7.00%	23,951,341	XXX	6,131,957	XXX	17,819,384
0200082. 83 IAM 7.25%	11,851,898	XXX		XXX	11,851,898
0200083. 83 IAM 7.75%	10,728,356	XXX		XXX	10,728,356
0200084. 83 IAM 8.00%	2,389,454	XXX		XXX	2,389,454
0200085. 83 IAM 8.25%	17,336,486	XXX		XXX	17,336,486
0200086. 83 IAM 8.75%	9,044,471	XXX		XXX	9,044,471
0200087. 83 IAM 9.50%	3,195,230	XXX		XXX	3,195,230
0200088. 1994 GAR 3.50%	163,731	XXX		XXX	163,731
0200089. 1994 GAR 3.75%	6,166,967	XXX		XXX	6,166,967
0200090. 1994 GAR 4.00%	899,007,994	XXX		XXX	899,007,994
0200091. 1994 GAR 4.25%	409,321,150	XXX		XXX	409,321,150
0200092. 1994 GAR 4.50%	425,698,207	XXX		XXX	425,698,207
0200093. 1994 GAR 4.75%	10,982,778	XXX		XXX	10,982,778
0200094. 1994 GAR 5.00%	217,887,420	XXX		XXX	217,887,420
0200095. 1994 GAR 5.25%	137,266,160	XXX		XXX	137,266,160
0200096. 1994 GAR 5.50%	490,253,208	XXX		XXX	490,253,208
0200097. 1994 GAR 5.75%	9,025,706	XXX		XXX	9,025,706
0200098. 1994 GAR 6.00%	238,018,327	XXX		XXX	238,018,327
0200099. 1994 GAR 6.25%	5,044,400	XXX		XXX	5,044,400
0200100. 1994 GAR 6.50%	11,968,562	XXX		XXX	11,968,562
0200101. 1994 GAR 6.75%	17,027,261	XXX		XXX	17,027,261
0200102. 1994 MGDB Table IY / FIG	1,061,895,452	XXX	1,061,895,452	XXX	
0200103. 1994 MGDB Table IY / NO FIG	114,173,412	XXX	114,173,412	XXX	
0200104. 1995 GAR 7.00%	40,782,625	XXX		XXX	40,782,625
0200105. a-2000 3.50%	10,028,956	XXX	10,028,956	XXX	
0200106. a-2000 3.75%	251,103,030	XXX	247,178,224	XXX	3,924,806
0200107. a-2000 4.00%	854,344,134	XXX	854,344,134	XXX	
0200108. a-2000 4.25%	655,578,028	XXX	651,324,315	XXX	4,253,713
0200109. a-2000 4.50%	931,275,788	XXX	927,057,812	XXX	4,217,976

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200110. a-2000 5.00%	325,012,807	XXX	320,548,260	XXX	4,464,547
0200111. a-2000 5.25%	415,644,240	XXX	386,629,185	XXX	29,015,055
0200112. a-2000 5.50%	178,191,606	XXX	152,014,981	XXX	26,176,625
0200113. a-2000 6.00%	281,132,115	XXX	244,673,303	XXX	36,458,812
0200114. a-2000 6.25%	7,235,932	XXX	6,241,635	XXX	994,297
0200115. a-2000 6.50%	65,491,943	XXX	40,502,959	XXX	24,988,984
0200116. a-2000 6.75%	28,461,581	XXX	12,666,185	XXX	15,795,396
0200117. a-2000 7.00%	11,426,100	XXX	10,919,258	XXX	506,842
0200118. a-2000 CIF / NO FIG	589,464	XXX	589,464	XXX	
0200119. a-2000 IY / FIG	2,997,803,849	XXX	2,997,803,849	XXX	
0200120. a-2000 IY / No FIG	1,493,060,046	XXX	1,493,060,046	XXX	
0200121. RA 2.50%	235,078	XXX	235,078	XXX	
0200122. RA 2.75%	20,479,687	XXX	20,479,687	XXX	
0200123. RA 3.00%	283,460	XXX	283,460	XXX	
0200124. RA 3.50%	37,211,451	XXX	37,211,451	XXX	
0200125. RA 4.00%	85,066,549	XXX	85,066,549	XXX	
0200126. Rx FUNDS AT VARIOUS INT RATES '47-72 Var	1,721,718	XXX		XXX	1,721,718
0200127. SAT 2.25%	1,320	XXX		XXX	1,320
0200128. SAT 2.50%	702,938	XXX		XXX	702,938
0200129. Other - Fund Balance Reserves	13,491,435,902	XXX		XXX	13,491,435,902
0200130. T 51UNP 3.50%	1,227,221	XXX		XXX	1,227,221
0299997. Totals (Gross)	28,317,635,632	XXX	10,738,631,764	XXX	17,579,003,868
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	28,317,635,632	XXX	10,738,631,764	XXX	17,579,003,868
0300001. 37 SA 2.50%	554				554
0300002. 37 SA 3.50%	285,070		285,070		
0300003. 51GAM Proj to 54 3.00%	1,474				1,474
0300004. 71 IAM 3.50%	82,098		82,098		
0300005. 71 IAM 6.00%	1,072,988		1,072,988		
0300006. 71 IAM 7.50%	2,100,049		2,100,049		
0300007. 71 IAM 11.25%	504,471		504,471		
0300008. 83a 6.25%	1,066,017		1,066,017		
0300009. 83a 6.50%	1,115,940		1,115,940		
0300010. 83a 6.75%	1,539,345		1,539,345		
0300011. 83a 7.00%	923,230		923,230		
0300012. 83a 7.25%	643,608		643,608		
0300013. 83a 7.75%	1,035,869		1,035,869		
0300014. 83a 8.00%	502,977		502,977		
0300015. 83a 8.25%	2,188,298		2,188,298		
0300016. 83a 8.75%	1,460,125		1,460,125		
0300017. 83a 9.25%	594,025		594,025		
0300018. 83a 11.00%	559,678		559,678		
0300019. a-1949 3.50%	410,066		410,066		
0300020. a-2000 4.00%	15,370,740		15,370,740		
0300021. a-2000 4.25%	13,381,810		13,381,810		
0300022. a-2000 4.50%	12,604,130		12,604,130		
0300023. a-2000 5.00%	10,552,762		10,552,762		
0300024. a-2000 5.25%	7,720,700		7,720,700		
0300025. a-2000 5.50%	6,192,611		6,192,611		
0300026. a-2000 6.00%	3,239,158		3,239,158		
0300027. a-2000 6.25%	1,034,140		1,034,140		
0300028. a-2000 6.50%	1,458,004		1,458,004		
0300029. a-2000 6.75%	956,751		956,751		
0300030. a-2000 7.00%	1,046,197		1,046,197		
0300031. 51 GA 3.00%	384,864				384,864
0399997. Totals (Gross)	90,027,750		89,640,858		386,892
0399998. Reinsurance ceded	384,864				384,864
0399999. SCWLC: Totals (Net)	89,642,886		89,640,858		2,028
0400001. 59 ADB 3.00%	688,817		679,094		9,723
0400002. 59 ADB + 58 CSO 2.50%	132,140		132,140		
0400003. 59 ADB + 58 CSO 3.50%	620,928		620,928		
0400004. 59 ADB + 58 CSO 4.50%	531,516		531,516		
0400005. 59 ADB + 58 CSO 5.50%	99		99		
0400006. 59 ADB + 58 CSO 6.00%	31		31		
0400007. 59 ADB + 80 CSO 4.00%	3		3		
0400008. 59 ADB + 80 CSO 4.50%	1,530,782		1,530,782		
0400009. 59 ADB + 80 CSO 5.00%	6		6		
0400010. 59 ADB + 80 CSO 5.50%	93		93		
0400011. 59 ADB + 80 CSO 6.00%	99		99		
0400012. 110% INTERCO DI + AE 3.00%	141		141		
0400013. 110% INTERCO DI + 41 CSO 2.50%	17,236		17,236		
0400014. INTERCO DI 2.50%	249		249		
0400015. 59 ADB + 2001 CSO 4.50%	17,764		17,764		
0499997. Totals (Gross)	3,539,904		3,530,181		9,723
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	3,539,904		3,530,181		9,723
0500001. 35-39 INTERCO + 46-49 2.50%	508		508		
0500002. 35-39 INTERCO + 58 CSO 2.50%	170,268		170,268		
0500003. 35-39 INTERCO + 58 CSO 3.50%	5,013,595		5,013,595		
0500004. 35-39 INTERCO + 58 CSO 4.00%	2,513		2,513		
0500005. 35-39 INTERCO + 58 CSO 4.50%	412		412		
0500006. 35-39 INTERCO + 80 CSO 4.00%	3		3		
0500007. 35-39 INTERCO + 80 CSO 4.50%	44,032,267		44,032,267		
0500008. 120% 52 INTERCO DISA 2.50%	6,633		6,633		
0500009. 120% 52 INTERCO DISA 3.00%	65,474		65,474		
0500010. 120% 52 INTERCO DISA 3.50%	6,588,876		6,588,876		
0500011. 120% 52 INTERCO DISA 4.00%	29,740		29,740		
0500012. 120% 52 INTERCO DISA 4.50%	59,676		59,676		
0500013. 120% 52 INTERCO DISA 5.00%	174		174		
0500014. 120% 52 INTERCO DISA 5.50%	3,977		3,977		
0500015. 120% 52 INTERCO DISA 6.00%	2,190		2,190		
0500016. 1958 CSO Benefit 5 2.50%	12,789				12,789

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500017. 1985 NHHS 80 CSO 4.50%	9,880,113		9,880,113		
0500018. 1985 CIDA 4.00%	177,511				177,511
0500019. 35-39 INTERCO + 2001 CSO 4.00%	25,440,459		25,440,459		
0500020. 35-39 INTERCO DISA + 58 CSO 4.50%	25,698		25,698		
0500021. MOD 52 DISAB TABLE BEN 5 4.00%	1,995				1,995
0599997. Totals (Gross)	91,514,871		91,322,576		192,295
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	91,514,871		91,322,576		192,295
0600001. 35-39 INTERCO DISA + 58 CSO 2.50%	117,227		117,227		
0600002. MOD 52 DISAB TABLE BEN 5 4.00%	575,634				575,634
0600003. 1985 CIDA 4.00%	1,420,456				1,420,456
0600004. 1985 NHHS 80 CSO 4.00%	2,706,648		2,706,648		
0600005. 70 INTERCO DISA	235,455				235,455
0600006. 52 DISAB TABLE BEN 5 3.50%	3,067,808		3,067,808		
0600007. 52 DISAB TABLE BEN 5 4.00%	82,991,482		82,991,482		
0600008. 52 DISAB TABLE BEN 5 4.50%	110,947,344		110,947,344		
0600009. 52 DISAB TABLE BEN 5 5.00%	12,961,513		12,961,513		
0600010. 52 DISAB TABLE BEN 5 5.50%	27,898,227		27,898,227		
0600011. 52 DISAB TABLE BEN 5 6.00%	893,608		893,608		
0699997. Totals (Gross)	243,815,402		241,583,857		2,231,545
0699998. Reinsurance ceded	235,455				235,455
0699999. Disability-Disabled Lives: Totals (Net)	243,579,947		241,583,857		1,996,090
0700001. AG43 Reserve	311,135,942		311,135,942		
0700002. Apportionable	10,276,633		10,276,633		
0700003. Asset Adequacy Reserve	175,000,000		175,000,000		
0700004. Cash Flow Testing	236,500,000		236,500,000		
0700005. GMDB	25,967				25,967
0700006. Minimum Death Benefit	412,395,113		412,395,113		
0700007. MISC	116,210,000		116,210,000		
0700008. Policy Loans	739,714		739,714		
0700009. Premium Deficiency	413,537,700		413,537,700		
0700010. Term Conversions	39,491,920		39,491,920		
0700011. Term Cost Reserve	87		87		
0700012. VACARVM - direct	199,675				199,675
0700013. VA GMDB	303		303		
0799997. Totals (Gross)	1,715,513,054		1,715,287,412		225,642
0799998. Reinsurance ceded	20,051,807		20,051,807		
0799999. Miscellaneous Reserves: Totals (Net)	1,695,461,247		1,695,235,605		225,642
9999999. Totals (Net) - Page 3, Line 1	90,679,671,843		58,676,481,631		32,003,190,212

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [X] No [ ]

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 400,223,571
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Fair Value
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 8,300,752
9.2 State the amount of reserves established for this business: $ 8,366,338
9.3 Identify where the reserves are reported in the blank:
Page 3 Line 1

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed from	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	76,476,111				41,576,728	34,556,878	342,505		
2.	Additional contract reserves (a)	1,650,058,948				525,990,701	1,124,048,835	19,412		
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	1,726,535,059				567,567,429	1,158,605,713	361,917		
8.	Reinsurance ceded	992,311,046					992,311,046			
9.	Totals (Net)	734,224,013				567,567,429	166,294,667	361,917		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	2,017,561,290	2,001,103			1,912,177,426	102,128,141	1,254,620		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	2,017,561,290	2,001,103			1,912,177,426	102,128,141	1,254,620		
15.	Reinsurance ceded	140,950,874	2,001,103			44,961,472	93,988,299			
16.	Totals (Net)	1,876,610,416				1,867,215,954	8,139,842	1,254,620		
17.	TOTAL (Net)	2,610,834,429				2,434,783,383	174,434,509	1,616,537		
18.	TABULAR FUND INTEREST	108,418,173				102,594,775	5,754,359	69,039		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

		1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	5,298,857,402	4,028,092,872	223,246,736	444,879,637	556,940,601	45,697,556
2.	Deposits received during the year	1,152,724,446	948,772,500		168,080,890	35,829,582	41,473
3.	Investment earnings credited to the account	151,239,333	109,608,253	12,322,008	10,731,895	17,071,050	1,506,126
4.	Other net change in reserves	(16,537,198)	(16,424,973)				(112,225)
5.	Fees and other charges assessed	68,460					68,460
6.	Surrender charges						
7.	Net surrender or withdrawal payments	1,092,801,688	852,696,888	22,809,747	147,181,618	62,611,587	7,501,847
8.	Other net transfers to or (from) Separate Accounts	(882,500)	(882,500)				
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	5,494,296,335	4,218,234,264	212,758,997	476,510,804	547,229,646	39,562,624
10.	Reinsurance balance at the beginning of the year	4,109,761,208					4,109,761,208
11.	Net change in reinsurance assumed	(559,100,990)					(559,100,990)
12.	Net change in reinsurance ceded						
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	3,550,660,218					3,550,660,218
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	9,044,956,553	4,218,234,264	212,758,997	476,510,804	547,229,646	3,590,222,842

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	13,259,801							659,867			12,599,934
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded	3,265,863										3,265,863
	1.4 Net	9,993,938							659,867			9,334,071
2. In course of settlement:												
2.1 Resisted	2.11 Direct	2,647,030		2,647,030								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	1,644,030		1,644,030								
	2.14 Net	1,003,000		(b) 1,003,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	345,006,582		269,546,745	164,115			43,697,893	21,853,019			9,744,810
	2.22 Reinsurance assumed	17,732,346		8,382,252				9,350,094				
	2.23 Reinsurance ceded	68,749,409		61,815,364				6,929,864				4,181
	2.24 Net	293,989,519		(b) 216,113,633	(b) 164,115		(b)	(b) 46,118,123	21,853,019	(b)	(b)	(b) 9,740,629
3. Incurred but unreported:												
	3.1 Direct	65,163,300		47,869,387				11,726,699		280,000		5,287,214
	3.2 Reinsurance assumed	1,962,040		1,962,040								
	3.3 Reinsurance ceded	19,524,645		12,526,100				6,169,600		280,000		548,945
	3.4 Net	47,600,695		(b) 37,305,327	(b)		(b)	(b) 5,557,099		(b)	(b)	(b) 4,738,269
4. TOTALS	4.1 Direct	426,076,713		320,063,162	164,115			55,424,592	22,512,886	280,000		27,631,958
	4.2 Reinsurance assumed	19,694,386		10,344,292				9,350,094				
	4.3 Reinsurance ceded	93,183,947		75,985,494				13,099,464		280,000		3,818,989
	4.4 Net	352,587,152	(a)	(a) 254,421,960	164,115			(a) 51,675,222	22,512,886			23,812,969

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 1,005,315 in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 7,672,392
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			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,425,896,274		1,626,161,338	530,001,623	10,164,347		198,494,398	705,065,871	681,969		355,326,728
1.2 Reinsurance assumed	133,623,068		58,258,950	303,655			8,594,171	66,466,292			
1.3 Reinsurance ceded	436,229,594		363,664,379				43,277,236		681,969		28,606,010
1.4 Net	(d) 3,123,289,748		1,320,755,909	530,305,278	10,164,347		163,811,333	771,532,163			326,720,718
2. Liability December 31, current year from Part 1:											
2.1 Direct	426,076,713		320,063,162	164,115			55,424,592	22,512,886	280,000		27,631,958
2.2 Reinsurance assumed	19,694,386		10,344,292				9,350,094				
2.3 Reinsurance ceded	93,183,947		75,985,494				13,099,464		280,000		3,818,989
2.4 Net	352,587,152		254,421,960	164,115			51,675,222	22,512,886			23,812,969
3. Amounts recoverable from reinsurers December 31, current year	35,049,119		30,851,652				4,168,188				29,279
4. Liability December 31, prior year:											
4.1 Direct	392,630,016		298,704,525	169,536			49,673,825	18,949,020	170,000		24,963,110
4.2 Reinsurance assumed	23,883,739		16,812,578				7,071,161				
4.3 Reinsurance ceded	80,020,720		63,373,134				12,901,047		170,000		3,576,539
4.4 Net	336,493,035		252,143,969	169,536			43,843,939	18,949,020			21,386,571
5. Amounts recoverable from reinsurers December 31, prior year	12,211,658		9,716,624				2,465,852				29,182
6. Incurred Benefits											
6.1 Direct	3,459,342,971		1,647,519,975	529,996,202	10,164,347		204,245,165	708,629,737	791,969		357,995,576
6.2 Reinsurance assumed	129,433,715		51,790,664	303,655			10,873,104	66,466,292			
6.3 Reinsurance ceded	472,230,282		397,411,767				45,177,989		791,969		28,848,557
6.4 Net	3,116,546,404		1,301,898,872	530,299,857	10,164,347		169,940,280	775,096,029			329,147,019

(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 $ 15,418,119 in Line 1.1, $ 15,418,119 in Line 1.4.
$ 15,135,799 in Line 6.1, and $ 15,135,799 in Line 6.4.

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

(d) Includes $ 24,767,523 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	386,389	503,114	116,725
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	82,887,770	89,479,578	6,591,808
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)	83,274,159	89,982,692	6,708,533
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	442,760	2,720,721	2,277,961
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,886,648	3,411,686	(474,962)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	247,375,540	145,917,312	(101,458,228)
21.	Furniture and equipment, including health care delivery assets	43,031,180	30,054,130	(12,977,050)
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	910,644,403	919,115,679	8,471,276
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,288,654,690	1,191,202,220	(97,452,470)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,288,654,690	1,191,202,220	(97,452,470)
	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.	Pension plan asset	663,200,277	702,598,859	39,398,582
2502.	Cash advances to agents	119,669,656	103,754,635	(15,915,021)
2503.	Fully refundable deposits and prepayments and other miscellaneous	93,776,562	83,029,285	(10,747,277)
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,997,908	29,732,900	(4,265,008)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	910,644,403	919,115,679	8,471,276

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

a. Accounting practices:
The accompanying financial statements of Massachusetts Mutual Life Insurance Company (the Company) have been prepared in conformity with statutory accounting practices of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the Commonwealth of Massachusetts Division of Insurance (the Division).

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 statutory 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 value of the investment in MassMutual Holding LLC (MMHLLC), the liabilities for policyholders' reserves, the determination of admissible deferred tax assets (DTAs), and 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 statutory 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 as revenue when received. Annuity premium is recognized as revenue when received. Disability income and long-term care premium is recognized as revenue when due. Expenses incurred in connection with acquiring new insurance business, including certain acquisition costs, such as commissions, 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 impairments considered OTTI.

Investment real estate, which the Company has the intent to hold for the production of income, and real estate occupied by the Company, are 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 and is no longer depreciated. Adjustments to 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 and money market mutual funds 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 in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which 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, which 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) Unaffiliated common stocks are carried at fair value, which 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 unaffiliated common stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of $193 million as of December 31, 2014 and $262 million as of December 31, 2013.

(4) Preferred stocks in good standing are generally valued at amortized cost. Preferred stocks not in good standing, those that 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, 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. 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 $260 million as of December 31, 2014 and $412 million as of December 31, 2013.

(5) Mortgage loans are valued at the unpaid principal balance of the loan, net of unamortized premium, discount, mortgage origination fees and valuation allowances. 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.

Mortgage loans are comprised of commercial mortgage loans and residential mortgage loans. The Company holds commercial mortgage loans for which it is the primary lender and mezzanine loans that are subordinate to senior secured first liens. The Company has negotiated provisions, with the senior lender, within the loan documents to maximize influence with the objective of mitigating the Company's risks as the secondary lender for mezzanine loans. Commercial mortgage loans have varying risk characteristics including, among others, the borrower's liquidity, the underlying percentage of completion of a project, the returns generated by the collateral, the refinance risk associated with maturity of the loan and deteriorating collateral value. Residential mortgage loans are primarily seasoned pools of homogeneous residential mortgage loans substantially backed by Federal Housing Administration (FHA) and Veterans Administration (VA) guarantees.

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) Common stocks of unconsolidated subsidiaries, primarily C.M. Life Insurance Company (C.M. Life), MML Bay State Life Insurance Company (MML Bay State) and MMHLLC, are accounted for using the statutory equity method. The Company accounts for the value of its investment in its subsidiary, MMHLLC ,at its underlying United States of America (U.S.) Generally Accepted Accounting Principles (GAAP) equity value adjusted to remove certain nonadmitted and intangible assets, as well as a portion of its noncontrolling interests (NCI) and appropriated retained earnings (ARE), after consideration of MMHLLC’s fair value and the Company’s capital levels. The Division has affirmed the statutory recognition of the Company’s application of the NCI guidelines in MMHLLC’s statutory carrying value. However, the Company has limited this recognition to $2,409 million and $2,157 million as of December 31, 2014 and 2013, respectively. Operating results, less dividend distributions, for MMHLLC are reflected as net unrealized capital gains (losses) within the Capital and Surplus Account on the Summary of operations. Dividend distributions received from MMHLLC are recorded in net investment income and are limited to MMHLLC’s U.S. GAAP retained earnings. The cost basis of common stocks - subsidiaries and affiliates is adjusted for impairments deemed to be other than temporary, consistent with common stocks - unaffiliated. Refer to Note 21c. “Other items” for further information on the valuation of MMHLLC.

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

The Company held no affiliated common stocks for which the transfer of ownership was restricted by contractual requirements as of December 31, 2014. The Company held common stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of $461 million as of December 31, 2013.

(8) Partnerships and limited liability companies (LLCs), except for partnerships that generate and realize low income housing tax credits (LIHTCs), 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 that generate LIHTCs 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) Interest rate swaps and credit default index swaps associated with replicated assets are valued at amortized cost and all other derivative types are carried at 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 other than interest rate swaps and credit default index swaps associated with replicated assets are recorded as unrealized capital gains (losses) in surplus. Gains and losses realized on settlement, termination, closing or assignment of contracts are recorded as realized capital gains (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) Unpaid claims and claim expense reserves are related to disability and long-term care claims. Unpaid disability claim liabilities are projected based on the average of the last three disability payments. Claim expense reserves are based on an analysis of the unit expenses related to the processing and examination of new and ongoing claims. Interest accrued on reserves is calculated by applying NAIC prescribed interest rates to the average reserves by incurral year.

(12) Beginning January 1, 2014, the Company changed its capitalization threshold policy on fixed assets from $2,000 to $5,000. This change was made in conjunction with changes in tax regulation.

(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 written down 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 impairment review process provides a framework for deriving OTTI in a manner consistent with market participant assumptions. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a 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 of time sufficient to allow for an anticipated recovery to amortized 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 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, 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 remaining life of the bond.

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 subordination level 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 CDOs are at risk for OTTI. For the senior,

NOTES TO FINANCIAL STATEMENTS

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 loss 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 is measured using an effective yield. If the current book value of the security is greater than the present value measured using an effective yield, 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 stocks 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 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.

Mortgage loans are considered to be impaired, 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. Such information or events could include property performance, capital budgets, future lease roll, a property inspection as well as payment trends. 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.

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, 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 that generate LIHTCs, 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 2.8% for future benefits of ten or more years and compares the results to its current book values. Impairments are recognized as realized capital losses.

NOTES TO FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

a. For the year ended December 31, 2014, corrections of prior year errors were recorded in surplus:

	Decrease to:		Correction of Asset or Liability Balances
	Prior Year Net Income	Current Year Surplus	
	(In Millions)		
Income tax payable	$ (76)	$ (76)	$ 76
Policyholders' reserves, net of tax	(36)	(36)	36
Other liabilities	(11)	(11)	11
Asset valuation reserves	-	(14)	14
Total	$ (123)	$ (137)	$ 137

For the year ended December 31, 2013, corrections of prior year errors were recorded in surplus on a pre-tax basis with any associated tax corrections reported through net income:

	Increase (Decrease) to:		Correction of Asset or Liability Balances
	Prior Year Income	Current Year Surplus	
	(In Millions)		
Policyholders' reserves	$ (74)	$ (74)	$ 74
Premium income	(12)	(12)	12
Other invested assets	2	2	(2)
Total	$ (84)	$ (84)	$ 84

b. Adoption of new accounting standards:
In December 2013, the NAIC issued Statement of Statutory Accounting Principles (SSAP) No. 105, “Working Capital Finance Investments,” which establishes statutory accounting principles for working capital finance investments. This statement also amends SSAP No. 20, “Nonadmitted Assets,” to allow working capital finance investments as admitted assets to the extent they conform to the requirements of SSAP No. 105. This new guidance was effective January 1, 2014, and did not have an impact on the Company’s financial statements.

In December 2013, the NAIC adopted modifications to SSAP No. 26, “Bonds, Excluding Loan-Backed and Structured Securities,” to clarify the amortization requirements for bonds with make-whole call provisions and bonds that are continuously callable. These revisions do not allow insurers to consider make-whole call provisions in determining the timeframe for amortizing bond premium or discount unless information is known by the reporting entity indicating that the issuer is expected to invoke the provision. These clarifying changes were effective January 1, 2014, and did not have a significant impact on the Company’s financial statements.

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 the 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 2014 were:
Commercial mortgage loans 10.0% and 3.1% and residential mortgage loans 4.7% and 4.5%. The Company did not originate any new mezzanine real estate loans.

The maximum and minimum lending rates for new mortgage loans during 2013 were:
Commercial mortgage loans 10.0% and 3.3%, residential mortgage loans 5.1% and 4.8% and mezzanine real estate loans 7.2% and 5.9%.

(2) 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 93.0% as of December 31, 2014 and 2013. The maximum percentage of any one mezzanine loan to the estimated value of secured collateral at the time the loan was originated was 76.5% as of December 31, 2014 and 90.0% as of December 31, 2013.

	December 31,	
	2014	2013
	(In Millions)	
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
	($ In Millions)						
a. 2014							
1. Recorded investment (all)							
(a) Current	$ -	$ 1,763	$ 9	$ -	$ 17,540	$ 45	$ 19,357
(b) 30-59 days past due	-	-	-	-	-	-	-
(c) 60-89 days past due	-	-	-	-	-	-	-
(d) 90-179 days past due	-	-	-	-	-	-	-
(e) 180+ days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	-	-	-	-	-	-	-
b. 2013							
1. Recorded investment (all)							
(a) Current	$ -	$ 1,806	$ 12	$ -	$ 14,604	$ 43	$ 16,465
(b) 30-59 days past due	-	-	-	-	-	-	-
(c) 60-89 days past due	-	-	-	-	-	-	-
(d) 90-179 days past due	-	-	-	-	-	-	-
(e) 180+ days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	-	-	-	-	-	-	-

(5) Investment in impaired loans with or without allowance for credit losses:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
	(In Millions)						
a. 2014							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	-	-	-	-	-	-	-
b. 2013							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ 49	$ -	$ 49
2. No allowance for credit losses	-	-	-	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
	(In Millions)						
a. 2014							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest income recognized	-	-	-	-	-	-	-
3. Recorded investment on nonaccrual status	-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	-	-	-
b. 2013							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 51	$ -	$ 51
2. Interest income recognized	-	-	-	-	4	-	4
3. Recorded investment on nonaccrual status	-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	4	-	4

	Years Ended December 31,	
	2014	2013
	(In Millions)	
(7) Allowance for credit losses:		
a. Balance at beginning of period	$ 9	$ 14
b. Additions charged to operations	2	26
c. Direct write-downs charged against the allowances	(10)	(22)
d. Recoveries of amounts previously charged off	(1)	(9)
e. Balance at end of period	$ -	$ 9

(8) 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,	
	2014	2013
	(In Millions)	
(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, 2014 and 2013, the Company did not have any reverse mortgages.

d. Loan-backed and structured securities:
(1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.

(2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

NOTES TO FINANCIAL STATEMENTS

		(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
			(2a) Interest	(2b) Non-interest	
		(In Millions)			
OTTI recognized in the first quarter					
a.	Intent to sell	$ -	$ -	$ -	$ -
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	92	-	11	81
c.	Total first quarter	$ 92	$ -	$ 11	$ 81
OTTI recognized in the second quarter					
d.	Intent to sell	$ -	$ -	$ -	$ -
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	57	-	2	55
f.	Total second quarter	$ 57	$ -	$ 2	$ 55
OTTI recognized in the third quarter					
g.	Intent to sell	$ -	$ -	$ -	$ -
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1	-	-	1
i.	Total third quarter	$ 1	$ -	$ -	$ 1
OTTI recognized in the fourth quarter					
j.	Intent to sell	$ -	$ -	$ -	$
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	69	-	1	68
l.	Total fourth quarter	$ 69	$ -	$ 1	$ 68
m.	Annual Aggregate Total		$ -	$ 14	

Note: All impairments were taken due to present value of cash flows expected to be collected being less than the amortized cost basis.

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

(4) As of December 31, 2014, 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	$ (81)
	2. 12 months or longer	$ (72)
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	$ 5,055
	2. 12 months or longer	$ 2,108

(5) No additional information.

e. Repurchase agreements:

(1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be 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. Repurchase agreements 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 carrying value, which is at cost, reported in the Consolidated Statutory Statements of Financial Position for repurchase agreements approximates the fair value.

The Company had repurchase agreements with carrying values of $4,658 million as of December 31, 2014 and $3,487 million as of December 31, 2013. As of December 31, 2014, the maturities of these agreements ranged from January 2, 2015 through February 5, 2015, and the interest rates ranged from 0.1% to 0.3%. The outstanding amounts were collateralized by bonds with a carrying value of $4,659 million as of December 31, 2014 and $3,496 million as of December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

(2) The Company has not accepted collateral for the years ended December 31, 2014 or 2013 that is permitted by contract or custom to sell or repledge.

(3) The Company does not have any securities lending transactions administered by an affiliated agent.

(4) The Company does not reinvest cash collateral or securities collateral.

(5) The Company has not accepted collateral related to repurchase agreements or securities lending.

(6) The Company does not have any securities lending transactions that extend beyond one year.

f. Real estate

(1) There were no impairments on real estate for the years ended December 31, 2014 and 2013. 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) 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. Refer to Note 5f. "Real estate" (2)b. for information on the Company's real estate investments.

b. Gains or losses recognized on the sale of real estate are presented in the Summary of Operations, line 34. Net realized capital gains (losses).

In 2014, twelve additional single family residences were acquired and classified as held for sale under an employee relocation program. Of these residences, thirteen were sold for a net loss of $1 million. As of December 31, 2014, the Company held one single family residence classified as held for sale. Additionally, two office properties, a retail property and a hotel property were transferred to held for sale and sold in 2014, with proceeds of $332 million, and a gain of $212 million.

In 2013 nine single family residences were acquired as part of an employee relocation program and classified as held for sale. Of these residences, seven were sold for a net loss of less than $1 million. As of December 31, 2013, the Company held two single family residences classified as held for sale which sold in 2014. Additionally, two office properties and a hotel property were transferred to held for sale and sold in 2013, with proceeds of $130 million and a gain of $55 million.

(3) The Company did not experience changes to a plan of sale in 2014 or 2013.

(4) The Company did not engage in retail land sales in 2014 or 2013.

(5) The Company did not hold real estate investments with participating mortgage loan features in 2014 or 2013.

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, 2014 or 2013.

(3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2014 or 2013.

(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 0.3% for future benefits of two years to 2.8% for future benefits of ten or more years, and compares the result to its current book value. OTTI for LIHTC properties for the years ended December 31, 2014 and 2013 were as follows:

	Years Ended December 31,	
	2014	2013
	(In Millions)	
Boston Financial Equity Tax Credits I LP	$ -	$ 1
Total	$ -	$ 1

(5) There were no write-downs or reclassifications made during the years ended December 31, 2014 or 2013 due to forfeiture, ineligibility of tax credits or similar issues.

NOTES TO FINANCIAL STATEMENTS

h. Restricted assets:

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total from Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
	($ In millions)									
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-		
c. Subject to repurchase agreements	4,659	-	-	-	4,659	3,489	1,170	4,659	2.347%	2.363%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-		
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-		
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-		
g. Placed under option contracts	-	-	-	-	-	-	-	-		
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	426	-	-	-	426	1,231	(805)	426	0.215%	0.216%
i. FHLB capital stock	57	-	-	-	57	52	5	57	0.029%	0.029%
j. On deposit with states	9	-	-	-	9	9	-	9	0.005%	0.005%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-		
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-		
m. Pledged as collateral not captured in other categories	1,706	-	-	-	1,706	1,389	317	1,706	0.860%	0.865%
n. Other restricted assets	-	-	-	-	-	-	-	-		
o. Total restricted assets	$ 6,857	$ -	$ -	$ -	$ 6,857	$ 6,170	$ 687	$ 6,857	3.455%	3.477%

(a) Subset of column 1
(b) Subset of column 3

(2) Detail of assets pledged as collateral not captured in other categories (Contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

All assets pledged as collateral not captured in other categories are derivatives.

(3) Detail of other restricted assets (Contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

The Company did not hold any other restricted assets.

i. Working capital finance investments – The Company does not invest in working capital finance investments.

NOTES TO FINANCIAL STATEMENTS

j. Offsetting and netting of assets and liabilities:

The following summarizes gross and net information of derivatives assets and liabilities, along with collateral posted in connection with master netting agreements:

	Gross Recognized	Amount Offset	Net Amount Presented on Financial Statements
	In Millions		
(1) Assets			
Interest rate swaps	$ 7,688	$ -	$ 7,688
Options	524	-	524
Currency swaps	233	-	233
Forward contracts	70	-	70
Credit default swaps	16	-	16
(2) Liabilities			
Interest rate swaps	$ 5,359	$ -	$ 5,359
Options	9	-	9
Currency swaps	45	-	45
Forward contracts	3	-	3
Credit default swaps	8	-	8

h. Structured notes:

A structured note is a direct debt issuance by a corporation, municipality, or government entity, ranking pari-passu with the issuer's other debt issuance of equal seniority where either: (a) the coupon and/or principal payments are linked, in whole or in part, to prices or payment streams from index or indices, or assets deriving their value from other than the issuer's credit quality, or (b) the coupon and/or principal payments are leveraged by a formula that is different from either a fixed coupon, or a non-leveraged floating rate coupon linked to an interest rate index, including but not limited to LIBOR or the prime rate. As structured notes are issuer obligations without a trust, they are within the scope of SSAP No. 26, Bonds, Excluding Loan-backed and Structured Securities (SSAP No. 26). Structured notes are different than the asset backed structured securities, which are accounted for under SSAP No. 43R, Revised - Loan-Backed and Structured Securities (SSAP No. 43R), as they lack either a trust or assets backing them. The disclosure below allows regulators to assess the volume of activity in structured notes and to determine whether additional accounting or reporting revisions, such as valuation and risk-based capital, are needed. To satisfy this request, the Company is required to separately identify structured notes, on a CUSIP basis and provide information by CUSIP for actual cost, fair value, book/adjusted carrying value, and whether the structured note is a mortgage-referenced security. The following sets forth the actual cost, fair value and carrying value of structured notes as of December 31, 2014:

CUSIP Identification	Actual Cost	Fair Value	Book / Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
165167BZ9	$ 476,715	$ 456,488	$ 476,715	NO
30711XAN4	4,480,000	4,479,996	4,480,000	YES
37957TAG6	105,000	102,300	105,000	NO
912810FR4	5,425,539	6,240,790	4,890,139	NO
912810PS1	2,216,777	2,677,238	1,882,821	NO
912810RA8	320,560,254	357,252,229	320,560,254	NO
912810RF7	1,144,384,974	1,175,317,578	1,127,813,409	NO
912828GD6	2,221,019	2,346,932	1,926,737	NO
912828GX2	2,061,868	2,149,208	1,858,399	NO
P7794GAH5	1,265,746	1,284,254	1,265,746	NO
Total	$ 1,483,197,892	$ 1,552,307,013	$ 1,465,259,220	XXX

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, 2014 and 2013.

b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized $56 million in 2014 and $45 million in 2013 in impairments on its investments in joint ventures, partnerships and LLCs.

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

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.

b. The total amount of due and accrued investment income excluded from surplus was less than $1 million for the year ended December 31, 2014 and $3 million for the year ended December 31, 2013.

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 for bilateral transactions (a contract entered between the Company and the counterparty), the Company and its derivative counterparties generally enter into master netting agreements that allow the use of credit support annexes and require collateral to be

posted in the amount owed under each transaction, subject to minimum transfer amounts. For over the counter (OTC) cleared derivative transactions between the Company and a counterparty, the parties enter into a series of master netting and other agreements that govern, among other things, clearing and collateral requirements. These transactions are cleared through a clearinghouse and each derivative counterparty is only exposed to the default of the clearinghouse. After June 10, 2013, certain interest rate swaps and credit default swaps that were entered into were considered cleared transactions. These cleared transactions require initial and daily variation margin collateral postings. These same agreements 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 investments. These synthetic investments are created opportunistically when they are economically more attractive than the actual instrument or when similar instruments are unavailable. Synthetic investments 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 investments with net notional amounts of $9,239 million as of December 31, 2014 and $4,152 million as of December 31, 2013. Of these amounts, $8,354 million as of December 31, 2014 and $3,055 million as of December 31, 2013, were considered replicated asset transactions as defined under statutory accounting principles as the result of pairing of a long derivative contract with cash instruments 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 statutory accounting principles, 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 agreement. 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 $58 million and a net unrealized gain on the mark-to-market of open contracts of $760 million was recorded for the year ended December 31, 2014. A net realized loss on closed contracts of $137 million and a net unrealized loss on the mark-to-market of open contracts of $679 million was recorded for the year ended December 31, 2013.

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 provides protection for 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. A net realized gain on closed contracts of $14 million and a net unrealized gain on mark-to-market of open contracts of $3 million was recorded for the year ended December 31, 2014. A net realized loss on closed contracts of $18 million and a net unrealized gain on mark-to-market of open contracts of $7 million was recorded for the year ended December 31, 2013.

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 to either receive or pay a fixed rate at a future date. The Company purchases these options for the purpose of managing interest rate risks in its assets and liabilities.

The Company adopted a clearly defined hedging strategy (CDHS) to enable the Company to incorporate currently held hedges in RBC calculations. The CDHS is used to significantly mitigate the impact that movements in capital markets have on the liabilities associated with annuity guarantees. The hedge portfolio is comprised mainly of interest rate swaps, equity swaps, interest rate swaptions and equity futures, and provides protection in the stress scenarios under which RBC is calculated. The hedge portfolio has offsetting impacts relative to the total asset requirement for RBC and surplus for guaranteed minimum death benefits (GMDB) and variable annuity guaranteed living benefits (VAGLB).

The Company utilizes certain other agreements including forward contracts and financial futures. 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. In addition, the Company also uses "to be announced" forward contracts (TBAs) to hedge interest rate risk and participate in the mortgage-backed securities market in an efficient and cost effective way. Typically, the price is agreed upon at contract inception 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. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including to currency and interest rates.

Net collateral pledged by the counterparties was $2,766 million as of December 31, 2014 and $752 million as of December 31, 2013. In the event of default the full market value exposure at risk in a net gain position, net of

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offsets and collateral, was $132 million as of December 31, 2014 and $53 million as of December 31, 2013. The statutory reporting rules define net amount at risk as net collateral pledged and statement values excluding accrued interest. The net amount at risk was $554 million as of December 31, 2014 and $338 million as of December 31, 2013. 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. Changes in the fair value of these contracts other than interest rate swaps associated with replicated assets 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, 2014 or 2013, 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 deferred tax liability (DTL) recognized in the Company's assets, liabilities and surplus is as follows:

		December 31, 2014		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Gross DTAs	$ 2,719	$ 236	$ 2,955
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	2,719	236	2,955
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	2,719	236	2,955
(f)	Total gross DTLs	1,613	383	1,996
(g)	Net admitted DTA(L)	$ 1,106	$ (147)	$ 959

		December 31, 2013		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Gross DTAs	$ 2,701	$ 120	$ 2,821
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	2,701	120	2,821
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	2,701	120	2,821
(f)	Total gross DTLs	1,291	364	1,655
(g)	Net admitted DTA(L)	$ 1,410	$ (244)	$ 1,166

		Change		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Gross DTAs	$ 18	$ 116	$ 134
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	18	116	134
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	18	116	134
(f)	Total gross DTLs	322	19	341
(g)	Net admitted DTA(L)	$ (304)	$ 97	$ (207)

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2. The amount of adjusted gross DTA admitted under each component and the resulting change by tax character are as follows:

		December 31, 2014		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 6	$ 144	$ 150
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,076	-	1,076
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,076	-	1,076
	2. Adjusted gross DTAs allowed per limitation threshold	1,940	-	1,940
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,637	92	1,729
(d)	DTAs admitted as the result of application of SSAP no. 101			
	Total (2(a) + 2(b) + 2(c))	$ 2,719	$ 236	$ 2,955

		December 31, 2013		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 53	$ 26	$ 79
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,063	94	1,157
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,588	120	1,708
	2. Adjusted gross DTAs allowed per limitation threshold	1,585	-	1,585
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs			
(d)	DTAs admitted as the result of application of SSAP no. 101			
	Total (2(a) + 2(b) + 2(c))	$ 2,701	$ 120	$ 2,821

		Change		
		Ordinary	Capital	Total
		(In Millions)		
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (47)	$ 118	$ 71
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	13	(94)	(81)
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	13	(94)	(81)
	2. Adjusted gross DTAs allowed per limitation threshold	352	(120)	232
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	52	92	144
(d)	DTAs admitted as the result of application of SSAP no. 101			
	Total (2(a) + 2(b) + 2(c))	$ 18	$ 116	$ 134

NOTES TO FINANCIAL STATEMENTS

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

		December 31, 2014	December 31, 2013
		(In Millions)	
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	932%	836%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 12,931	$ 11,320

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:

		December 31, 2014 Ordinary	December 31, 2014 Capital
		($ In Millions)	
(a)	Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1.	Adjusted Gross DTAs amount from Note 9A1(c)	$ 2,719	$ 236
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3.	Net admitted DTAs amount from Note 9A1(g)	$ 1,106	$ (147)
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	68%	-%

		December 31, 2013 Ordinary	December 31, 2013 Capital
		($ In Millions)	
(a)	Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1.	Adjusted Gross DTAs amount from Note 9A1(c)	$ 2,701	$ 120
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3.	Net admitted DTAs amount from Note 9A1(g)	$ 1,410	$ (244)
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	31%	-%

		Change Ordinary	Change Capital
		($ In Millions)	
(a)	Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1.	Adjusted Gross DTAs amount from Note 9A1(c)	$ 18	$ 116
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3.	Net admitted DTAs amount from Note 9A1(g)	$ (304)	$ 97
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	37%	-%
(b)	Does the Company's tax planning strategies include the use of reinsurance?	Yes ___	No X

B. The Company does not have any deferred tax liabilities not recognized.

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C. The provision for current tax expense on earnings is as follows:

1.

		Years Ended December 31,		
		2014	2013	Change
		(In Millions)		
(a)	Federal	$ 20	$ (157)	$ 177
(b)	Foreign	3	15	(12)
(c)	Subtotal	23	(142)	165
(d)	Federal income tax on net capital gains	282	147	135
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ 305	$ 5	$ 300

NOTES TO FINANCIAL STATEMENTS

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

			December 31,		
		2014	2013	Change	
		(In Millions)			
2.	Deferred Tax Assets:				
	(a) Ordinary				
	(1) Discounting of unpaid losses	$ -	$ -	$ -	
	(2) Unearned premium reserve	-	-	-	
	(3) Policyholder reserves	873	746	127	
	(4) Investments	39	280	(241)	
	(5) Deferred acquisition costs	591	547	44	
	(6) Policyholder dividends accrual	334	326	8	
	(7) Fixed assets	-	-	-	
	(8) Compensation and benefits accrual	-	-	-	
	(9) Pension accrual	252	245	7	
	(10) Receivables - nonadmitted	-	-	-	
	(11) Net operating loss carry-forward	-	-	-	
	(12) Tax credit carry-forward	-	61	(61)	
	(13) Other	630	496	134	
	(14) Subtotal	2,719	2,701	18	
	(b) Statutory valuation allowance adjustment	-	-	-	
	(c) Nonadmitted	-	-	-	
	(d) Admitted ordinary DTAs (2a14 - 2b - 2c)	2,719	2,701	18	
	(e) Capital				
	(1) Investments	236	120	116	
	(2) Net capital loss carry-forward	-	-	-	
	(3) Real estate	-	-	-	
	(4) Other	-	-	-	
	(5) Subtotal	236	120	116	
	(f) Statutory valuation allowance adjustment	-	-	-	
	(g) Nonadmitted	-	-	-	
	(h) Admitted capital DTAs (2e5 - 2f - 2g)	236	120	116	
	(i) Admitted DTAs (2d + 2h)	2,955	2,821	134	
3.	Deferred Tax Liabilities:				
	(a) Ordinary				
	(1) Investments	815	549	266	
	(2) Fixed Assets	124	117	7	
	(3) Deferred and uncollected premium	281	256	25	
	(4) Policyholder reserves	15	14	1	
	(5) Other	378	355	23	
	(6) Subtotal	1,613	1,291	322	
	(b) Capital				
	(1) Investments	383	364	19	
	(2) Real estate	-	-	-	
	(3) Other	-	-	-	
	(4) Subtotal	383	364	19	
	(c) Total DTLs (3a6 + 3b4)	1,996	1,655	341	
4.	Net DTA(L) (2i - 3c)	$ 959	$ 1,166	$ (207)	

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

		Years Ended December 31, 2014	2013
		(In Millions)	
(1)	Net DTA(L)	$ (207)	$ 559
	Less: Items not recorded in the change in net deferred income taxes:	-	-
(2)	Tax-effect of unrealized gains/(losses)	311	(291)
(3)	Tax-effect of change in accounting method for pensions	-	(4)
(4)	Change in net deferred income taxes	$ 104	$ 264

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, 2014	2013
		(In Millions)	
(1)	Provision computed at statutory rate	$ 450	$ (218)
(2)	Nonadmitted assets	(34)	30
(3)	Foreign governmental income taxes	1	11
(4)	Expense items	5	136
(5)	Investment items	(117)	(168)
(6)	Tax credits	(47)	(46)
(7)	Change in reserve valuation basis	(20)	(20)
(8)	Other	(37)	18
	Total statutory income tax expense (benefit)	$ 201	$ (258)
(9)	Federal and foreign income tax benefit	$ 305	$ 6
(10)	Change in net deferred income taxes	(104)	(264)
	Total statutory income tax expense (benefit)	$ 201	$ (258)

E.

(1) As of December 31, 2014, the Company had no net operating or capital loss carryforwards to include in deferred income taxes. The Company has no tax credit carryforwards included in deferred taxes.

(2) During the year ended December 31, 2014, the Company paid federal income taxes in the amount of $10 million. For the years ended December 31, 2013 and 2012, the Company received refunds of federal income taxes in the amounts of $112 million and $26 million, respectively.

(3) As of December 31, 2014 and 2013, the Company had no protective deposits recognized as admitted assets.

F.

(1) The Company and its eligible U.S. subsidiaries are included in a consolidated U.S. federal income tax return. The Company and its subsidiaries and affiliates also file income tax returns in various states and foreign jurisdictions.

(2) The Company and its 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) 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. On December 19, 2014, the Tax Increase Prevention Act of 2014 was enacted, and provided a one year extension through 2014. These new tax provisions did not, nor are they expected to 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 2010 and prior. The IRS is currently auditing the years 2011 through 2013. The Company does not expect a material change in its financial position or liquidity as a result of these audits.

(4) The Company is currently in litigation with the federal government regarding the timing of the deduction for certain policyholder dividends for tax years 1995 through 1997. In January 2012, the Company prevailed in the U.S. Court of Federal Claims, subject to the government's right to appeal. The government appealed this

decision to the United States Court of Appeals for the Federal Circuit. Oral arguments were held in October of 2014 but no decision had been issued prior to year end. The favorable effect of the decision in the U.S. Court of Federal Claims was reflected in the Company's financial statements in prior years.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

a-c. The Company provides revolving credit facilities to MassMutual Asset Finance, LLC (MMAF) and Jefferies Finance LLC. During 2014, MMAF borrowed $1,417 million and repaid $812 million under the MMAF facility. During 2014, Jefferies Finance LLC borrowed $2,700 million and repaid $3,061 million under the Jefferies Finance LLC facility. Refer to Note 14 "Contingencies" for additional information regarding the credit facilities. See also Schedule Y for subsidiaries and controlled affiliates (SCAs) activity.

d. The Company reported $59 million and $63 million as amounts due from subsidiaries and affiliates as of December 31, 2014 and 2013, respectively. The Company reported $23 million and $46 million as amounts due to subsidiaries and affiliates as of December 31, 2014 and 2013, respectively. Terms generally require settlement of these amounts within 30 to 90 days.

e. The Company had two modified coinsurance (Modco) agreements with the Japanese subsidiary of MMHLLC, MassMutual Life Insurance Company, on certain life insurance products. Under these Modco agreements, the Company was the reinsurer and the Japanese subsidiary retained the reserve and associated assets on individual life insurance policies. The predominant contract types were whole life, endowments and term insurance. The Modco agreements allowed the Japanese subsidiary to keep control of the investment and management of the assets supporting the reserves. The Modco adjustment was the mechanism by which the Company funded the reserve on the reinsured portion of the risk. It was needed to adjust for the financial effect of the Japanese subsidiary holding the reserves on the ceded coverage rather than the Company. These two Modco agreements were recaptured, effective May 31, 2013, resulting in a $7 million increase to income due to the recapture fee paid to the Company from the Japanese subsidiary.

The following summarizes the related party reinsurance transactions between the Company and the Japanese subsidiary:

	Year Ended December 31, 2013 (In Millions)
Premium assumed	$ 8
Modified coinsurance adjustments, included in fees and other income	7
Expense allowances on reinsurance assumed, included in fees and other expense	(1)
Policyholders' benefits	(11)
Recapture fee	7

The Company has reinsurance agreements with its subsidiary, C.M. Life, and its indirect subsidiary, MML Bay State, including stop-loss, coinsurance, Modco and yearly renewable term agreements on life insurance products. The Company also has coinsurance agreements with C.M. Life where the Company assumes substantially all of the premium on certain universal life policies.

Effective January 1, 2014, C.M. Life recaptured certain life insurance policies that were assumed by the Company under a modified coinsurance (Modco) reinsurance arrangement, resulting in a $25 million gain for the Company.

As of December 31, 2014 and 2013, the net amounts due to C.M. Life and MML Bay State were $31 million and $32 million, respectively. 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 for these agreements:

	Years Ended December 31, 2014	2013
	(In Millions)	
Premium assumed	$ 57	$ 68
Modified coinsurance adjustments, included in fees and other income	13	32
Expense allowances on reinsurance assumed, included in fees and other expense	(20)	(24)
Policyholders' benefits	(69)	(107)
Experience refunds (paid) received	-	(1)
Recapture fee	20	

f. The Company has management and service contracts and cost-sharing arrangements with various subsidiaries and affiliates where the Company, for a fee, will furnish a subsidiary or affiliate, as required, operating facilities, human resources, computer software development and managerial services. Fees from C.M. Life accounted for $48 million in 2014 and $51 million in 2013. Fees from MML Bay State accounted for $11 million in 2014 and 2013.

The Company has agreements with its subsidiaries and affiliates, including OppenheimerFunds, Inc. (OFI), Baring, and MM Investment Advisers, LLC, where the Company receives revenue for certain recordkeeping and other services that the Company provides to customers who select, as investment options, mutual funds managed by these affiliates.

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The Company has agreements with its subsidiaries, Babson Capital Management LLC (Babson Capital) and Cornerstone Real Estate Advisers, LLC (CREA) and OFI, which provide investment advisory services to the Company.

The following table summarizes the transactions between the Company and the related parties:

	Years Ended December 31, 2014	2013
	(In Millions)	
Fee income:		
Management and service contracts and cost-sharing arrangements	$ 275	$ 214
Recordkeeping and other services	30	50
Investment advisory income	18	27
Fee expenses:		
Investment advisory services	265	239

The Company's subsidiaries, Babson Capital and CREA, invest a portion of their nonqualified compensation plan in guaranteed interest contracts with the Company. For the year ended December 31, 2014, the Company credited interest on deposits of $3 million and $2 million to the Babson Capital and CREA contracts, respectively. For the year ended December 31, 2013, the Company credited interest on deposits of $4 million and $1 million to the Babson Capital and CREA contracts, respectively.

The Company participates in variable annuity exchange programs with its subsidiary, C.M. Life (including MML Bay State) where certain variable annuity contract holders of the Company, C.M. Life or MML Bay State can make nontaxable exchanges of their contracts for enhanced variable annuity contracts of the Company or C.M. Life. The Company recorded premium income of $1 million and $2 million in 2014 and 2013, respectively, and surrender benefits of $1 million in 2014 and 2013 related to these exchange programs. C.M. Life recorded premium income of $1 million in 2014 and 2013 and surrender benefits of $1 million and $2 million in 2014 and 2013, respectively, related to these exchange programs. The Company has an agreement with C.M. Life 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 pay any net commissions to C.M. Life as of December 31, 2014 or 2013.

In the normal course of business, the Company provides specified guarantees and funding to MMHLLC and certain of its subsidiaries. Refer to Note 14 "Contingencies" for information on the Company's accounting policies regarding these related party commitments and information on the guarantees.

g. MMHLLC's subsidiaries are involved in litigation and investigations arising in the ordinary course of the subsidiaries' businesses. Although the Company is not aware of any actions or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, because of the uncertainties involved with some of these matters, future revisions to the estimates of the potential liability could materially affect the Company's financial position.

The Company has no parent and is not directly or indirectly controlled by any other entity.

h. The Company does not have an upstream intermediate entity or ultimate parent. Therefore, no amounts were deducted from the value of an upstream intermediate entity or ultimate parent owned, either directly or indirectly, via a downstream subsidiary, controlled or affiliated entity.

i. As of December 31, 2014, the Company did not have an investment in subsidiary, controlled and affiliate (SCA) companies exceeding 10% of admitted assets.

j. In 2014, the Company did not recognize any impairment write-downs on its investments in affiliated bonds. The Company recognized $5 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 2013, the Company recognized $4 million of impairment write-downs on its investments in affiliated bonds. The Company recognized $25 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 2014 and 2013, 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.

l. The Company obtains audited financial statements of its downstream noninsurance holding company, MMHLLC.

Note 11 – Debt

a. The Company had $250 million of commercial paper outstanding with a carrying value and face amount of $250 million as of December 31, 2014 and 2013. The commercial paper issued in 2014 had interest rates ranging from 0.10% to 0.20% with maturity dates ranging from 1 to 48 days. There are no collateral requirements on the Company's outstanding commercial paper. The commercial paper does not include terms for reverse repurchase agreements.

Interest expense for the commercial paper for the years ended December 31, 2014 and 2013 was less than $1 million.

On September 26, 2014, the Company signed a $1 billion, five year credit facility, with a syndicate of lenders that can be used for general corporate purposes and to support commercial paper borrowings. The credit facility

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replaces an existing $1 billion credit facility, which was due to expire in 2017. The facility has an upsize option for an additional $500 million. The terms of the credit facility provide for, among other provisions, covenants pertaining to liens, fundamental changes, transactions with affiliates and adjusted statutory surplus. As of and for the years ended December 31, 2014, 2013 and 2012, the Company was in compliance with all covenants under the credit facilities. For the years ended December 31, 2014, 2013 and 2012, there were no draws on the credit facilities. Credit facility fees were $1 million, less than $1 million and $3 million for the years ended December 31, 2014, 2013 and 2012, respectively.

The Company held debt issued by MMHLLC that amounted to $2,068 million and $1,993 million as of December 31, 2014 and 2013. The Company recorded interest income on MMHLLC debt of $104 million and $117 million in 2014 and 2013, respectively.

The Company did not have any capital notes or liability for borrowed money as of December 31, 2014 or 2013.

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.

The Company does not have any repurchase agreements as part of debt. See Note 5(E) for information on the Company's repurchase agreements.

b. Federal Home Loan Bank agreements

(1) The Company is a member of the Federal Home Loan Bank of Boston (FHLB Boston). Through its membership, the Company has conducted business activity (borrowings) with the FHLB Boston. The Company uses these funding agreements with the FHLB Boston in an investment spread strategy, consistent with its other investment spread operations. The Company has determined the actual maximum borrowing capacity as $2.0 billion. The Company's unused capacity was $1.2 billion as of December 31, 2014.

(2) FHLB Boston capital stock

a. Aggregate totals:

1. Current year:

	December 31, 2014		
	1 Total 2+3	2 General Account	3 Separate Account
	(In Millions)		
(a) Membership stock - class A	$ -	$ -	$ -
(b) Membership stock - class B	25	25	-
(c) Activity stock	32	32	-
(d) Excess stock	-	-	-
(e) Aggregate total	$ 57	$ 57	$ -
(f) Actual borrowing capacity as determined by the Insurer	$ 1,206	$ 1,206	$ -

2. Prior year-end:

	December 31, 2013		
	1 Total 2+3	2 General Account	3 Separate Account
	(In Millions)		
(a) Membership stock - class A	$ -	$ -	$ -
(b) Membership stock - class B	25	25	-
(c) Activity stock	27	27	-
(d) Excess stock	-	-	-
(e) Aggregate total	$ 52	$ 52	$ -
(f) Actual borrowing capacity as determined by the Insurer	$ 1,399	$ 1,399	$ -

b. Membership stock (class A and B) eligible for redemption:

	Years Ended December 31, 2014					
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
	(In Millions)					
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	25	25	-	-	-	-

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(3) Collateral pledged to FHLB:

a. Amount pledged as of December 31, 2014 (in millions):

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 855	$ 723	$ 701

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 855	$ 723	$ 701

3. Current year separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ -	$ -	$ -

4. Prior year-end total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 650	$ 611	$ 601

b. Maximum amount pledged for the years ended December 31, 2014 (in millions):

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 855	$ 723	$ 701

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 855	$ 723	$ 701

3. Current year separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ -	$ -	$ -

4. Prior year-end total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 658	$ 631	$ 605

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

	December 31, 2014			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
	(In Millions)			
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	701	701	-	701
(c) Other	-	-	-	-
(d) Aggregate total	$ 701	$ 701	$ -	$ 701

2. Prior Year-end:

	December 31, 2013			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
	(In Millions)			
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	601	601	-	601
(c) Other	-	-	-	-
(d) Aggregate total	$ 601	$ 601	$ -	$ 601

b. Maximum Amount:

	Years Ended December 31, 2014		
	1 Total 2+3	2 General Account	3 Separate Account
	(In Millions)		
1. Debt	$ -	$ -	$ -
2. Funding	701	701	-
3. Other	-	-	-
4. Aggregate	$ 701	$ 701	$ -

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	N/A
2. Funding agreements	NO
3. Other	N/A

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

a. Defined Benefit Plan

The Company has funded and unfunded noncontributory defined benefit pension plans that cover substantially all employees, agents and retirees. The qualified defined benefit plan includes a defined benefit formula and a cash balance formula. Participants earn benefits under the plan based on the defined benefit formula, the cash balance formula, or a combination of both formulas as determined by their date of hire or rehire. Under the defined benefit formula, benefits are calculated based on final average earnings and length of service. Benefits under the cash balance formula are determined based on age, service and salary during the participants' careers.

The Company's policy is to fund qualified pension costs in accordance with the Employee Retirement Income Security Act of 1974. In 2014 and 2013, the Company contributed $20 million and $61 million, respectively, to its qualified defined benefit plan.

The determination of the discount rate is based upon rates commensurate with current yields on high quality corporate bonds as of a measurement date of December 31, 2014. A spot yield curve is developed from this data which is used to determine the present value for the obligation. The projected plan cash flows are discounted to the measurement date based on the spot yield curve. A single discount rate is utilized to ensure the present value of the benefits cash flow equals the present value computed using the spot yield curve. A 25 basis point change in the discount rate results in approximately a $75 million change in the projected pension benefit obligation. The methodology includes producing a cash flow of annual accrued benefits. See section 8. of this Note, *"Assumptions"* for details on the discount rate.

A summary of assets, obligations and assumptions of the pension and other postretirement benefit plans are as follows using a December 31 measurement date:

NOTES TO FINANCIAL STATEMENTS

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
(1)	Change in benefit obligation:				
a.	Pension Benefits				
	1. Benefit obligation, beginning of year	$ -	$ 2,063	$ 2,269	$ 293
	2. Service cost	-	65	73	8
	3. Interest cost	-	82	108	12
	4. Contributions by plan participants	-	-	-	-
	5. Actuarial (gains) losses	-	(136)	232	(15)
	6. Foreign currency exchange rates	-	-	-	-
	7. Benefits paid	-	(83)	(101)	(20)
	8. Plan amendments	-	-	-	-
	9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
	10. Benefit obligation, end of year	$ -	$ 1,991	$ 2,581	$ 278

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
b.	Postretirement Benefits				
	1. Benefit obligation, beginning of year	$ -	$ -	$ 357	$ 363
	2. Service cost	-	-	8	8
	3. Interest cost	-	-	16	15
	4. Contributions by plan participants	-	-	10	9
	5. Actuarial (gains) losses	-	-	50	(11)
	6. Foreign currency exchange rates	-	-	-	-
	7. Benefits paid	-	-	(29)	(27)
	8. Plan amendments	-	-	-	-
	9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
	10. Benefit obligation, end of year	$ -	$ -	$ 412	$ 357

*Prior year reclassified

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
c.	Postemployment & compensated absence benefits				
	1. Benefit obligation, beginning of year	$ -	$ -	$ 40	$ 40
	2. Service cost	-	-	7	6
	3. Interest cost	-	-	2	1
	4. Contributions by plan participants	-	-	-	-
	5. Actuarial (gains) losses	-	-	3	(6)
	6. Foreign currency exchange rates	-	-	-	-
	7. Benefits paid	-	-	(6)	(5)
	8. Plan amendments	-	-	-	-
	9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	4
	10. Benefit obligation, end of year	$ -	$ -	$ 46	$ 40

*Prior year reclassified

NOTES TO FINANCIAL STATEMENTS

		December 31,					
		2014	2013	2014	2013	2014	2013
		Pension Benefits		Other Postretirement Benefits		Postemployment	
		(In Millions)					
(2)	Change in plan assets:						
a.	Fair value of plan assets, beginning of year	$ 2,020	$ 1,801	$ 5	$ 5	$ -	$ -
b.	Actual return on plan assets	180	241	-	-	-	-
c.	Foreign currency exchange rates changes	-	-	-	-	-	-
d.	Contributions by reporting entity	40	81	19	17	-	-
e.	Contributions by plan participants	-	-	10	10	-	-
f.	Benefits paid	(101)	(103)	(29)	(27)	-	-
g.	Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-	-	-
h.	Fair value of plan assets, end of year	$ 2,139	$ 2,020	$ 5	$ 5	$ -	$ -

		December 31,			
		2014	2013	2014	2013
		Pension Benefits		Other Postretirement Benefits	
		(In Millions)			
(3)	Funded status				
	Overfunded:				
a.	Assets (nonadmitted)				
1.	Prepaid benefit costs	$ 663	$ 703	$ -	$ -
2.	Overfunded plan assets	-	-	-	-
3.	Total assets (nonadmitted)	663	703	-	-
	Underfunded:				
b.	Liabilities recognized				
1.	Accrued benefit costs	199	188	304	294
2.	Liability for pension benefits	219	62	103	58
3.	Total liabilities recognized	418	250	407	352
c.	Unrecognized liabilities	$ 24	$ 29	$ 407	$ 352

		Years Ended December 31,					
		2014	2013	2014	2013	2014	2013
		Pension Benefits		Postretirement Benefits		Postemployment Benefits	
		(In Millions)					
(4)	Components of net periodic benefit cost:						
a.	Service cost	$ 73	$ 73	$ 8	$ 8	$ 4	$ 4
b.	Interest cost	108	94	16	15	-	-
c.	Expected return on plan assets	(151)	(136)	-	-	-	-
d.	Transition asset or obligation	-	-	-	-	-	-
e.	Gains and losses	52	93	-	5	1	(8)
f.	Prior service cost or credit	8	8	4	4	-	4
g.	Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h.	Total net periodic benefit cost	$ 90	$ 132	$ 28	$ 32	$ 5	$ -

NOTES TO FINANCIAL STATEMENTS

(5) The following sets forth the amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost:

		December 31,			
		2014	2013	2014	2013
		Pension Benefits		Postretirement Benefits	
		(In Millions)			
a.	Items not yet recognized as a component of net periodic cost in prior year	$ 763	$ 1,120	$ 58	$ 80
b.	Net transition asset or obligation recognized	-	-	-	-
c.	Net prior service cost or credit arising during the period	-	27	-	50
d.	Net prior service cost or credit recognized	(8)	(8)	(4)	(4)
e.	Net gain and loss arising during the period	203	(283)	49	(63)
f.	Net gain and loss recognized	(52)	(93)	-	(5)
g.	Items not yet recognized as a component of net periodic cost in current year	$ 906	$ 763	$ 103	$ 58

(6) The following sets forth the amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost:

		December 31,			
		2014	2013	2014	2013
		Pension Benefits		Postretirement Benefits	
		(In Millions)			
a.	Net transition asset or obligation	$ -	$ -	$ -	$ -
b.	Net prior service cost or credit	4	8	4	4
c.	Net recognized gains and losses	66	61	4	-

(7) The following sets forth the amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost:

		December 31,			
		2014	2013	2014	2013
		Pension Benefits		Postretirement Benefits	
		(In Millions)			
a.	Net transition asset or obligation	$ -	$ -	$ -	$ -
b.	Net prior service cost or credit	13	21	42	47
c.	Net recognized gains and losses	893	742	60	11

(8) The assumptions the Company used to calculate the benefit obligations and to determine the benefit costs are as follows:

	December 31,			
	2014	2013	2014	2013
	Pension Benefits		Other Postretirement Benefits	
Weighted-average assumptions used to determine net periodic benefit cost as of December 31:				
a. Weighted-average discount rate	4.85 %	4.00 %	4.70 %	3.80 %
b. Expected long-term rate of return on plan assets	7.50 %	7.50 %	3.00 %	3.00 %
c. Rate of compensation increase	4.00 %	4.00 %	4.00 %	4.00 %
Weighted-average assumptions used to determine projected benefit obligation as of December 31:				
d. Weighted-average discount rate	3.90 %	4.85 %	3.75 %	4.70 %
e. Rate of compensation increase	4.00 %	4.00 %	4.00 %	4.00 %

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In November 2014, the Society of Actuaries released updated mortality tables to be used for pension plans. The adoption of the new mortality tables is recommended but not required for fiscal years ending December 31, 2014. The Company is considering the financial impact of the tables along with other assumption changes, but does not expect the impact of adopting the new tables to be material to the Company's financial position at December 31, 2014.

For measurement purposes, a 7.00% annual rate of increase in the per capita cost of covered health care benefits was assumed for 2014. The rate was assumed to decrease gradually to 5.00% for 2023 and remain level thereafter.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,542 million and $2,235 million as of December 31, 2014 and 2013.

(10) The Company provides certain life insurance and health care benefits (other postretirement benefits) for its retired employees and agents, their beneficiaries and covered dependents. MMHLLC has the obligation to pay the Company's other postretirement benefits but the transfer of this obligation to MMHLLC does not relieve the Company of its primary liability. MMHLLC is allocated other postretirement expenses related to interest cost, amortization of actuarial gains and (losses) and expected return on plan assets, whereas service cost and amortization of the transition obligation are recorded by the Company. The health care plan is contributory. A portion of the basic life insurance plan is noncontributory. Substantially all of the Company's U.S. employees and agents may become eligible to receive other postretirement benefits. These benefits are funded as the benefits are provided to the participants. The postretirement health care plans include a limit on the Company's share of costs for certain retirees. The Company provides retiree life insurance coverage for home office employees who, as of January 1, 2010, were age 50 with at least 10 years of service or had attained 75 points, generally age plus service, with a minimum 10 years of service.

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plans. A one percentage point change in the assumed health care cost trend rate would have had the following effects in 2014.

		One Percentage Point Increase	One Percentage Point Decrease
		(In Millions)	
a.	Effect on total service and interest cost components	$ 3	$ (2)
b.	Effect on other postretirement benefit obligations	41	(33)

(12) The expected future pension and other postretirement benefit payments and Medicare prescription drug direct government subsidy receipts, which reflect expected future service, are as follows (in millions):

	Year(s)	Amount
a.	2015	$ 102
b.	2016	$ 108
c.	2017	$ 115
d.	2018	$ 120
e.	2019	$ 126
f.	2020 through 2024	$ 690

(13) The Company intends to fund $80 million to meet its expected obligations under its qualified and non-qualified pension and other postretirement benefit plans in 2015.

(14) The Company's qualified pension plan assets managed by the Company are as follows:

	December 31, 2014	2013
	(In Millions)	
General Investment Account	$ 215	$ 242
Alternative Investment Separate Account	191	174
Babson Long Term Duration Bond Fund	190	160
Oppenheimer Small Capitalization Core Fund	140	132
MM Premier Core Bond Fund	125	118
Oppenheimer International Growth Fund	105	112
MM Select Growth Opportunities Fund	98	58
MM Select Blue Chip Growth Fund	97	57
Oppenheimer Large Core Fund	96	86
Babson Enhanced Index Value Fund	85	85
Oppenheimer Large Capitalization Value Fund	49	44
MM Select Large Cap Value Fund	46	44
MM Select Small Cap Value Fund	46	45
MM Select Small Cap Growth Fund	45	47
MM Premier Strategic Emerging Markets Fund	42	45
Oppenheimer Real Estate Fund	33	25
MM Premier Capital Appreciation Fund	-	66
	$ 1,603	$ 1,540

The approximate amount of annual benefits to plan participants covered by a group annuity contract

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issued by the employer or related parties is estimated at $66 million in 2014.

(15) The Company does not use alternative amortization methods.

(16) The Company does not use any substantive commitments as the basis for accounting for the benefit obligation.

(17) The Company did not have any special contractual benefits recognized during the period.

(18) The Company did not have any significant changes in benefit obligations or plan assets not otherwise apparent in the other disclosure required by current statutory guidance regarding accounting for pensions.

(19) The Company does not expect any plan assets to be returned during the 12 month period following the most recent annual statement of financial position presented.

(20) The following sets forth the accumulated benefit obligation funded status of the plans:

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
Pension:					
a.	Accumulated benefit obligation	$ -	$ 1,991	$ 2,542	$ 245
b.	Less: Assets	-	2,020	2,139	-
c.	Accumulated benefit obligation funded status	$ -	$ (29)	$ 403	$ 245

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
Postretirement:					
a.	Accumulated benefit obligation	$ -	$ -	$ 412	$ 357
b.	Less: Assets	-	-	5	5
c.	Accumulated benefit obligation funded status	-	-	407	352

The following sets forth the projected benefit obligation funded status of the plans:

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
Pension:					
a.	Projected benefit obligation	$ -	$ 1,991	$ 2,581	$ 278
b.	Less: Assets	-	2,020	2,139	-
c.	Projected benefit obligation funded status	$ -	$ (29)	$ 442	$ 278

		December 31,			
		2014	2013	2014	2013
		Overfunded		Underfunded	
		(In Millions)			
Postretirement:					
a.	Projected benefit obligation	$ -	$ -	$ 412	$ 357
b.	Less: Assets	-	-	5	5
c.	Projected benefit obligation funded status	-	-	407	352

The qualified pension plan was underfunded by $119 million as of December 31, 2014 and overfunded by $30 million as of December 31, 2013. The nonqualified pension plans are not funded and have total projected benefit obligations of $323 million and $279 million as of December 31, 2014 and 2013, respectively.

b. The target range allocations for the qualified pension plan assets are 25% to 35% domestic equity securities, 20% to 30% long duration bond securities, 15% to 25% GIA, 13% to 18% international equity securities and 5% to 15% alternative investments. Domestic equities primarily include investments in large capitalization (large-cap) companies and small capitalization (small-cap) companies. Long duration bond securities invest in several long duration bond exchange traded funds. International equities include investments in American Depository Receipts and limited partnerships that trade primarily in foreign markets in Europe, Latin America and Asia. The pension plan asset's GIA earns fixed interest, primarily comprised of an investment in an unallocated insurance contract, held by the Company. Approximately 10% and 12% of the assets of the Company's pension plan were invested in the Company's GIA through the unallocated group annuity insurance contract as of December 31, 2014 and 2013, respectively.

c. Fair value of plan assets

(1) All investments of the qualified pension plan are invested through a MassMutual group annuity contract. This contract invests in the General Investment Account (GIA) of the Company, pooled separate accounts and nonpooled separate accounts. Pooled separate account assets support more than one group annuity contract and are managed by the Company. These assets are assigned for the purposes of allocating investment returns and asset gains and losses. Nonpooled separate accounts are managed by the Company and unaffiliated asset managers.

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The General Investment Account is designed to provide stable, long-term investment growth. The account value is maintained at a stable value (generally referred to as "book value") regardless of financial market fluctuations, however, if the plan sponsor initiates a full or partial termination, the amount liquidated is subject to an adjustment that could result in an increase or decrease in the book value of the plan's investment. The stable value characteristic is supported by MassMutual's surplus and capital, and overall financial strength.

The qualified pension plan invests in the following pooled and nonpooled separate account options:

Alternative Investment Separate Account is a nonpooled separate account advised by Babson Capital. Babson Capital's strategy includes investing in holdings of private equity funds, hedge funds, a private real estate fund, and an equity index exchange traded fund.

Babson Long Term Duration Bond Fund is a nonpooled separate account advised by Babson Capital with a long duration bond strategy that invests in a diversified portfolio of fixed-income securities, including, short-term, intermediate and long-term credit, government securities and cash. The specific performance objective is to outperform the total return of the Barclays U.S. Long Government/Credit Bond index.

Oppenheimer Small Capitalization Core Fund is a pooled separate account advised by OFI Institutional Asset Management (OFI Institutional) that invests in domestic small and mid-cap, and international small and mid-cap securities. The fund aims to maintain a broadly diversified portfolio across all major economic sectors by applying risk controls for both sector and position size. The fund's strategy uses separate fundamental research and quantitative models to select securities.

MassMutual (MM) Premier Core Bond Fund is a pooled separate account investing in a mutual fund sub-advised by Babson Capital. The mutual fund primarily invests in high-quality, investment grade bonds with selective and prudent investments in high yield bonds, which are deemed to provide an attractive risk/reward trade off. Security selection is done through an in-depth, bottom-up credit research process seeking securities with attractive yields among the corporate, U.S. government (treasury and agency) and mortgage and asset backed sectors.

Oppenheimer International Growth Fund is a pooled separate account investing in a mutual fund sub-advised by OFI Institutional that invests in international large-cap securities, primarily in the developed international markets. This international equity strategy focuses on well-positioned, well-managed businesses that have strong revenue growth, sustainable profit margins, capital efficiency and/or business integrity.

MM Select Growth Opportunities Fund is a pooled separate account investing in a mutual fund sub-advised by Sands Capital Management, LLC (Sands) and Jackson Square Partners (JSP) with a large-cap growth equity focus. Sands uses bottom-up, fundamental research and employs six key investment criteria: sustainable, above average earnings growth, a leadership position, competitive advantages, a value-added focus with a clear mission, financial strength and rational valuation. JSP seeks to select large-cap equities that it believes are undervalued in relation to their intrinsic value, as indicated by multiple factors, including a return on capital above its cost of capital.

MM Select Blue Chip Growth Fund is a pooled separate account investing in a mutual fund sub-advised by T. Rowe Price that seeks growth of capital over the long-term. The strategy seeks well-established large cap companies with the potential for above-average earnings growth. In selecting securities, T. Rowe Price generally seeks to identify companies with a leading market position, seasoned management and strong financial fundamentals.

Oppenheimer Large Core Fund is a nonpooled separate account advised by OFI Institutional that invests in a diversified mix of domestic large company stocks for capital appreciation potential. The strategy is a large-cap core equity strategy, where the portfolio managers combine fundamental research and quantitative models to identify investment opportunities among large, competitively advantaged companies whose earnings are growing faster than average, or whose shares appear to be mispriced by the market.

Babson Enhanced Index Value Fund is a nonpooled separate account advised by Babson Capital that invests in domestic small-cap, mid-cap, large-cap and other equity securities. The strategy uses a systematic process that exploits market inefficiencies and is designed to outperform the fund's benchmark index while maintaining risk characteristics similar to the benchmark.

Oppenheimer Large Capitalization Value Fund is a nonpooled separate account advised by OFI Institutional that invests in domestic small-cap, mid-cap and large-cap common stocks. The fund can also buy other investments, including preferred stocks, rights and warrants and convertible debt securities. The strategy uses fundamental analyses to select securities that it believes are undervalued.

MM Select Large Cap Value Fund is a pooled separate account investing in a mutual fund sub-advised by Barrow Hanley and Huber Capital (Huber). Barrow Hanley manages a dividend focused strategy with a high quality, conservative orientation. Huber employs a more concentrated, deeper value strategy using a dividend discount model (DDM) as the basis for determining intrinsic value opportunities.

MM Select Small Cap Value Fund is a pooled separate account investing in a mutual fund sub-advised by Wellington and Barrow Hanley that seeks to maximize total return through investing primarily in small-cap equity securities. Wellington employs a bottom-up stock selection process that utilizes proprietary, fundamental research to identify companies it considers to be undervalued but have the potential for significant longer-term returns. Barrow Hanley typically seeks to exploit market inefficiencies by using proprietary research to identify small-cap companies considered to be undervalued but with the potential to generate superior returns at below average levels of risk.

MM Select Small Cap Growth Fund is a pooled separate account investing in a mutual fund sub-advised by Waddell & Reed, Wellington Management and Montibus Capital Management. The fund invests in domestic small-cap equity securities and seeks long-term capital appreciation. Each sub-adviser employs a growth-based investment approach and may perform a number of analyses in considering whether to buy or sell a security for the fund. Each of the sub-advisers uses a combination of fundamental and quantitative analyses to identify small-cap companies that it believes are experiencing

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or will experience rapid earnings or revenue growth.

MM Premier Strategic Emerging Markets Fund is a pooled separate account investing in a mutual fund sub-advised by OFI Institutional seeking long-term growth of capital by investing primarily in international emerging markets. OFI Institutional determines the universe of emerging market countries in which to invest, based on OFI Institutional's assessment of a country's suitability for investment.

Oppenheimer Real Estate Fund is a pooled separate account that invests in an Oppenheimer mutual fund sub-advised by Cornerstone Real Estate Advisers. This real estate strategy seeks out exposure to the commercial real estate market and uses a fundamental research driven approach to search for what are believed to be high quality companies in the Real Estate Investment Trust (REIT) market. REITs are publicly-traded securities that sell like a stock on the major exchanges and which invest in real estate, or represent operating companies that are involved in the real estate market.

Goldman Sachs Asset Management Long Duration Bond Fund is a nonpooled separate account advised by Goldman Sachs Asset Management that invests in a diversified portfolio of fixed-income securities, including short-term, intermediate and long-term credit, government securities and cash. The specific performance objective is to outperform the total return of the Barclays U.S. Long Government/Credit Bond index.

Pacific Investment Management Company Long Duration Bond Fund is a nonpooled separate account advised by Pacific Investment Management Company that invests in a diversified portfolio of fixed-income securities, including short-term, intermediate and long-term credit, government securities and cash. The specific performance objective is to outperform the total return of the Barclays U.S. Long Government/Credit Bond index.

Oakmark International Collective Fund is a non-pooled separate account advised by Harris Associates that invests primarily in developed market international large-cap equity securities, which may include common stocks, preferred stocks, securities that are convertible into common stocks, depositary receipts, and rights and warrants to buy common stocks. This international equity strategy seeks out companies that it believes to be trading in the market at significant discounts to their underlying values.

T. Rowe Price Emerging Markets Stock Fund is a pooled separate account advised by T. Rowe Price Associates, Inc. (T. Rowe Price) that seeks long-term growth of capital through investments primarily in the common stocks of companies located (or with primary operations) in the emerging markets of Latin America, Asia, Europe, Africa and the Middle East.

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The following presents the fair value hierarchy of the Company's pension plan assets by asset class:

	December 31, 2014			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Investments in the qualified pension plan:				
Pooled separate accounts:				
Common stocks:				
U.S. large capitalization	$ -	$ 242	$ -	$ 242
International large capitalization	-	105	-	105
U.S. small capitalization value	-	91	-	91
International emerging markets	-	42	-	42
Real estate	-	33	-	33
Bonds:				
Diversified fixed-income	-	125	-	125
Registered investment companies:				
Emerging markets	45	-	-	45
Total pooled separate accounts	45	638	-	683
Nonpooled separate accounts:				
Common stocks:				
U.S. large capitalization	167	-	-	167
U.S. small capitalization	108	-	-	108
U.S. mid capitalization	64	-	-	64
International large capitalization value	15	-	-	15
International small/mid capitalization	9	-	-	9
Corporate and other bonds	-	235	-	235
Long duration bonds	116	-	-	116
Short-term bonds	2	-	-	2
Government securities	-	197	-	197
Mortgage backed securities	-	7	-	7
Registered investment companies:				
U.S. large capitalization	63	-	-	63
Multi-strategy hedge funds	-	-	37	37
Limited partnerships:				
International small/mid capitalization	-	-	106	106
Multi-strategy hedge funds	-	-	23	23
Private equity/venture capital	-	-	28	28
Asset backed securities	-	8	-	8
Real estate	-	-	39	39
Cash and short-term cash equivalents	10	7	-	17
Total nonpooled separate accounts	554	454	233	1,241
Total general investment account	-	-	215	215
Total	$ 599	$ 1,092	$ 448	$ 2,139

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	December 31, 2013			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Investments in the qualified pension plan:				
Pooled separate accounts:				
Common stocks:				
U.S. large capitalization	$ -	$ 225	$ -	$ 225
International large capitalization value	-	112	-	112
U.S. small capitalization value	-	92	-	92
International emerging markets	-	45	-	45
Real estate	-	25	-	25
Bonds:				
Diversified fixed income	-	118	-	118
Registered investment companies:				
Emerging markets	45			45
Total pooled separate accounts	45	617	-	662
Nonpooled separate accounts:				
Common stocks:				
U.S. large capitalization	150	-	-	150
U.S. mid capitalization	81	-	-	81
U.S. small capitalization	80	-	-	80
International large capitalization value	18	-	-	18
International small/mid capitalization	10	-	-	10
Corporate and other bonds	-	193	-	193
Long duration bonds	99	-	-	99
Short term bonds	2	-	-	2
Government securities	-	146	-	146
Mortgage backed securities	-	6	-	6
Registered investment companies:				
U.S. large capitalization	66	-	-	66
Multi-strategy hedge funds	-	-	35	35
Limited partnerships:				
International large capitalization value	-	-	111	111
Multi-strategy hedge funds	-	-	22	22
Private equity/venture capital	-	-	13	13
Asset backed securities	-	10	-	10
Real estate	-	-	36	36
Cash and short-term cash equivalents	9	29	-	38
Total nonpooled separate accounts	515	384	217	1,116
Total general investment account	-	-	242	242
Total	$ 560	$ 1,001	$ 459	$ 2,020

(2) The following presents changes in the Company's Level 3 pension assets:

	Beginning Balance 01/01/2014	Transfers In & Out of Level 3	Return Assets Still Held	Return Assets Sold	Purchase	Issuances	Sales	Settlements	Ending Balance 12/31/2014
	(In Millions)								
Limited partnerships:									
International large cap value	$ 111	$ -	$ (67)	$ 70	$ -	$ -	$ (114)	$ -	$ -
International small/mid cap	-	-	(8)	-	114	-	-	-	106
Multi-strategy hedge fund	22	-	1	-	-	-	-	-	23
Private equity/venture capital	13	-	3	1	14	-	(3)	-	28
Multi-strategy hedge fund	35	-	2	-	-	-	-	-	37
Real estate	36	-	2	-	-	1	-	-	39
General investment account	242	-	-	8	-	47	(82)	-	215
Total pension assets	$ 459	$ -	$ (67)	$ 79	$ 128	$ 48	$ (199)	$ -	$ 448

NOTES TO FINANCIAL STATEMENTS

	Beginning Balance 01/01/2013	Transfers In & Out of Level 3	Return Assets Still Held	Return Assets Sold	Purchase	Issuances	Sales	Settlements	Ending Balance 12/31/2013
				(In Millions)					
Limited partnerships:									
International large-cap value	$ 96	$ -	$ -	$ 22	$ 11	$ -	$ -	$ (18)	$ -	$ 111
Multi-strategy hedge fund	21	-	-	1	-	-	-	-	-	22
Private equity/venture capital	11	-	-	1	-	-	3	(2)	-	13
Multi-strategy hedge fund	31	-	-	4	-	-	-	-	-	35
Real estate	32	-	-	3	-	-	1	-	-	36
General investment account	222	-	-	-	10	-	94	(84)	-	242
Total pension assets	$ 413	$ -	$ -	$ 31	$ 21	$ -	$ 98	$ (104)	$ -	$ 459

(3) Fair Value Measurements

The Company's fair value hierarchy is defined in Note 20 "Fair value of financial instruments."

The following is a description of the valuation methodologies used to measure fair value for investments in the qualified pension plan.

Pooled separate accounts: Valued using the unit value calculated based on the net asset value of the underlying pool of securities that are mutual funds. Mutual funds trade on one or more U.S. or foreign exchanges and the fair value is derived based on the closing prices for the underlying securities.
Nonpooled separate accounts: Valued primarily using the closing price reported on the active market on which the individual securities are traded.

Non-pooled separate accounts: Valued primarily using the closing price reported on the active market on which the individual securities are traded.

Cash: Is stated at cost, which is equal to fair value and held by an unaffiliated bank.

General investment account: Liquidation value based on an actuarial formula as defined under the terms of the contract.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future values. Furthermore, while the Company believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

d. The Company employs a total return investment approach whereby a mix of equities and fixed-income investments are used to maximize the long-term return of plan assets with a prudent level of risk. Risk tolerance is established through consideration of plan liabilities, plan funded status and corporate financial condition. The investment portfolio contains a diversified blend of equity and fixed-income investments. Alternative assets such as a private equity fund, an equity index exchange traded fund and a bond index exchange traded fund are used to improve portfolio diversification. Investment risk is measured and monitored on an ongoing basis through quarterly investment portfolio reviews, annual liability measurements, and periodic asset and liability studies.

e. Defined Contribution Plan:
The Company sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $2,149 million and $1,974 million as of December 31, 2014 and 2013, respectively. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. The Company's total matching thrift savings contributions were $44 million and $36 million as of December 31, 2014 and 2013, respectively, and were included in general insurance expenses.

The Company also maintains a defined contribution plan for agents, which was frozen in 2001. The net assets available for these benefits were $187 million and $189 million as of December 31, 2014 and 2013, respectively.

f. The Company did not participate in multi-employer plans.

g. The Company did not participate in consolidated or holding company plans.

h. The Company provides severance-related postemployment benefits for home office employees. The net accumulated liability for these benefits was $35 million and $32 million as of December 31, 2014 and 2013, respectively. The Company accrues postemployment benefits agents' health benefits for those agents who qualify for long-term disability and are not retired. The net accumulated liability for these benefits was $10 million and $8 million as of December 31, 2014 and 2013, respectively.

i. The Company has determined that benefits provided by its plan are actuarially equivalent to Medicare Part D under the Medicare Modernization Act.

j. Employee Compensation Plans:

The Company has a long-term incentive compensation plan under which certain employees of the Company and its subsidiaries may be issued phantom stock-based compensation awards. These awards include Phantom Stock Appreciation Rights (PSAR) and Phantom Restricted Stock (PRS). These awards do not grant an equity or ownership interest in the Company.

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PSARs provide the participant the opportunity to share in the value created in the total enterprise. The PSAR value is the appreciation in the phantom share price between the grant price and the share price at time of exercise. Awards can only be settled in cash. PSARs cliff vest at the end of three years and expire five years after the date of grant. Vested PSARs may be exercised during quarterly two week exercise periods prior to expiration. The compensation expense for an individual award is recognized over the service period.

PRS provide the participant with the opportunity to share in the value created in the total enterprise. Participants receive the full phantom share value (grant price plus/minus any change in the share price) over the award period. Awards can only be settled in cash. PRS vests on a graded basis over five years, one third per year after years three, four and five. On each vesting date, a lump sum cash settlement is paid to the participant based on the number of shares vested multiplied by the most recent phantom stock price. Compensation expense is recognized on the accelerated attribution method. The accelerated attribution method recognizes compensation expense over the vesting period by which each separate payout year is treated as if it were, in substance, a separate award.

All awards granted under the Company's plans are compensatory classified awards. Compensation costs are based on the most recent quarterly calculated intrinsic value of the PSARs (current share price less grant price per share not less than zero) and PRS (current share price per share), considering vesting provisions, net of forfeiture assumptions and are included in the Consolidated Statutory Statements of Financial Position as a liability in general expenses due and accrued. The compensation expense for an individual award is recognized over the service period. The cumulative compensation expense for all outstanding awards in any period is equal to the change in calculated liability period over period. The requisite service period for the awards is the vesting period. Awards contain vesting conditions, whereby employees' unvested awards immediately vest on a pro-rata basis at the time of retirement, death or disability with immediate settlement. A formula serves as the basis for the phantom share price, based on the management basis core operating earnings of the Company and its subsidiaries. This phantom share price is calculated and communicated to all participants quarterly and is used in calculating the liability of the Company base on intrinsic value.

A summary of stock-based payment details representing the weighted average grant price of PRS and PSAR shares that were granted, the intrinsic value of PSAR shares exercised, the PRS liabilities paid and the fair value of shares vested during the year is as follows:

	For the Years Ended December 31,	
	2014	2013
Weighted average grant date fair value:		
PSAR granted during the year	$ 78.50	$ 78.55
PRS granted during the year	78.54	78.58
Intrinsic value (in thousands):		
PSAR options exercised	29,125	21,919
PRS liabilities paid	30,757	27,927
Fair value of shares vested during the year	101,386	28,260

A summary of PSARs and PRS vested and nonvested shares is as follows:

	PSARs			PRS		
		Weighted Average			Weighted Average	
	Number of Share Units (In Thousands)	Price	Remaining Contract Terms (In Years)	Number of Share Units (In Thousands)	Price	Remaining Contract Terms (In Years)
Outstanding as of December 31, 2012	2,652	$ 58.56	1.6	1,360	$ 51.67	3.2
Granted	806	78.55		263	78.58	
Exercised	(788)	48.63		(357)	42.66	
Forfeited	(50)	69.18		(33)	61.64	
Outstanding as of December 31, 2013	2,620	68.38	1.1	1,233	59.71	3.2
Granted	945	78.50		315	78.54	
Exercised	(752)	56.46		(395)	45.66	
Forfeited	(58)	74.60		(41)	72.12	
Outstanding as of December 31, 2014	2,755	73.82	1.7	1,112	69.47	3.3
Exercisable as of December 31, 2014	246	$ 61.73	-	-	$ -	-

The PSARs compensation expense was $63 million and $6 million for the years ended December 31, 2014 and 2013, respectively. The PSARs accrued compensation liability was $58 million and $23 million as of December 31, 2014 and 2013, respectively. Unrecognized compensation expense related to nonvested PSARs awards was $18 million and $3 million as of December 31, 2014 and 2013, respectively. The PSARs unrecognized compensation expense represents the total intrinsic value of all shares issued if 100% vested at current stock price, minus current compensation liability.

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The PRS compensation expense was $38 million and $22 million for the years ended December 31, 2014 and 2013. The PRS accrued compensation liability was $65 million and $57 million as of December 31, 2014 and 2013, respectively. Unrecognized compensation expense related to nonvested PRS awards as of December 31, 2014 and 2013 was $47 million and $38 million, respectively. The PRS unrecognized compensation expense represents the total value of all shares issued if 100% vested at the current stock price, minus current compensation liability.

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

(1) The Company is a mutual company, and as such does not have any capital stock.

(2) As a mutual company, the Company has not issued any preferred stocks.

(3) The Company is a mutual company, and as such does not have any cumulative stockholders' dividends.

(4) The Company received $50 million and $175 million of cash dividends, recorded in net investment income from MMHLLC in 2014 and 2013, respectively. In 2014, the Company contributed capital of $85 million to MMHLLC. In 2013, the Company did not contribute capital to MMHLLC.

(5) The Company is a mutual company, and as such does not pay stockholders' dividends.

(6) There are no restrictions on unassigned surplus, which is held for the benefit of all policyholders.

The Company has absolutely and irrevocably guaranteed that, of the $1,569 million total apportionment from its surplus funds for policyholder dividends for the period beginning January 1, 2015 and ending December 31, 2015, it will pay or cause to be applied during 2015, in all events, annual dividends for participating individual life and annuity policies issued after December 31, 1983, in an amount of not less than $995 million. This guarantee covers policies in the aggregate only and does not confer a dividend guarantee on any specific policy.

(7) The Company did not make any advances to surplus.

(8) The Company is a mutual company, and as such does not have any capital stock held for special purposes.

(9) There were no changes in the balances of special surplus funds.

(10) The portion of unassigned funds (surplus) represented by net unrealized gains and losses (cumulative, net of deferred tax) was $6,870 million as of December 31, 2014 and $5,092 million as of December 31, 2013.

(11) Surplus notes:

The following summarizes the surplus notes issued and outstanding as of December 31, 2014 ($ in millions):

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest And/Or Principal Paid Current Year	Total Interest And/Or Principal Paid	Unapproved Interest And/Or Principal	Date of Maturity
11/15/1993	7.625%	$ 250	$ 250	$ 19	$ 400	$ 2	11/15/2023
03/01/1994	7.500%	100	100	8	154	2	03/01/2024
05/12/2003	5.625%	250	249	14	162	2	05/15/2033
06/01/2009	8.875%	750	742	66	366	6	06/01/2039
01/17/2012	5.375%	400	399	22	62	2	12/01/2041
Total		$ 1,750	$ 1,740	$ 129	$ 1,144	$ 14	

* Total agrees with Page 3, Line 32.

These notes are unsecured and subordinate to all present and future indebtedness of the Company, all policy claims and all prior claims against the Company as provided by the Massachusetts General Laws. The surplus notes are all held by bank custodians for unaffiliated investors. All issuances were approved by the Division.

All payments of interest and principal are subject to the prior approval of the Division. Anticipated sinking fund payments are due for the notes issued in 1993 and 1994 as follows: $62 million in 2021, $88 million in 2022, $150 million in 2023 and $50 million in 2024. There are no sinking fund requirements for the notes issued in 2003, 2009 or 2012. Scheduled interest on the notes issued in 1993 and 2003 is payable on May 15 and November 15 of each year to holders of record on the preceding May 1 or November 1, respectively. Scheduled interest on the note issued in 1994 is payable on March 1 and September 1 of each year to holders of record on the preceding February 15 or August 15, respectively. Scheduled interest on the note issued in 2009 and 2012 is payable on June 1 and December 1 of each year to holders of record on the preceding May 15 and November 15, respectively. Interest expense is not recorded until approval for payment is received from the Division. Interest of $129 million was approved and paid during the years ended December 31, 2014 and 2013.

(12) There were no restatements due to prior quasi-reorganizations.

(13) There were no quasi-reorganizations in the prior ten years.

Note 14 – Liabilities, Contingencies and Assessments

a. Contingent commitments:

(1) In the normal course of business, the Company provides specified guarantees and funding to MMHLLC and certain of its subsidiaries. As of December 31, 2014 and 2013, the Company had approximately $125 million of these unsecured funding commitments to its subsidiaries. The unsecured commitments are included in private placements in the table below. As of December 31, 2014 and 2013, the Company had not funded, nor had an outstanding balance due on these commitments.

In the normal course of business, the Company enters into letter of credit arrangements. As of December 31, 2014 and 2013, the Company had approximately $63 million and $80 million, respectively,

NOTES TO FINANCIAL STATEMENTS

of outstanding letter of credit arrangements. As of December 31, 2014 and 2013, the Company did not have a funding request attributable to these letter of credit arrangements.

As of December 31, 2014 and 2013, the Company approved financing of $3,013 million and $2,048 million, respectively, 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, 2014 and 2013 were $3,013 million and $1,689 million, respectively, with interest of $37 million and $32 million for the years ended December 31, 2014 and 2013, respectively. The unfunded amount of the facility, totaling $733 million as of December 31, 2014, is included in private placements in the table below. The interest of this facility adjusts monthly based on the 30-day London Interbank Offered Rate (LIBOR).

As of December 31, 2014 and 2013, the Company approved financing of $315 million and $32 million, respectively, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. There were no outstanding borrowings under the facility as of December 31, 2014 and all outstanding interest has been paid. The unfunded amount of the facility, totaling $315 million as of December 31, 2014, can be increased to $450 million at any time at the discretion of the borrower. The interest of this facility adjusts for each borrowing based on a full pass through of accrued interest on assets purchase.

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, 2014, the Company had the following commitments:

	2015	2016	2017	2018	2019	There-after	Total
	(In Millions)						
Private placements	$ 1,662	$ 575	$ 5	$ 15	$ -	$ 318	$ 2,575
Mortgage loans	265	404	9	267	-	-	945
Partnerships and LLC	492	287	418	402	471	253	2,323
LIHTCs (including equity contributions)	186	2	-	85	2	54	329
Total	$ 2,605	$ 1,268	$ 432	$ 769	$ 473	$ 625	$ 6,172

In the normal course of business the Company enters into commitments related to property lease arrangements, certain indemnities, investments and other business obligations. As of December 31, 2014 and 2013, the Company had no outstanding obligations attributable to these commitments.

Certain commitments and guarantees of the Company provide for the maintenance of subsidiary regulatory capital and surplus levels and liquidity sufficient to meet certain obligations. These commitments and guarantees are not limited. As of December 31, 2014 and 2013, the Company had no outstanding obligations attributable to these commitments and guarantees.

(2) Guarantees:
In the normal course of business the Company enters into guarantees related to employee and retirement benefits, the maintenance of subsidiary regulatory capital, surplus levels and liquidity sufficient to meet certain obligations, and other property lease arrangements. If the Company were to recognize a liability, the financial statement impact would be to recognize either an expense or an investment in a subsidiary, controlled, or affiliated (SCA) entity. The Company has no expectations for recoveries from third parties should these guarantees be triggered. As of December 31, 2014 and 2013, the Company had no outstanding obligations to any obligor attributable to these guarantees.

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The following details contingent guarantees that are made on behalf of the Company's subsidiaries and affiliates as of December 31, 2014.

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
The Company guarantees the payment of certain employee and retirement benefits for specific wholly-owned subsidiaries (CREA and Babson Capital), if the subsidiary is unable to pay.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize either an expense or an investment in a SCA.	The liabilities for these plans of $157 million have been recorded on the subsidiaries' books and represent the Company's maximum obligation.	-
Certain guarantees of the Company provide for the maintenance of a subsidiary's regulatory capital, surplus levels and liquidity sufficient to meet certain obligations. These unlimited guarantees are made on behalf of certain wholly-owned subsidiaries. (C.M. Life, MML Bay State and MassMutual Japan).	-	If the Company were to recognize a liability, the financial statement impact would be to recognize either an expense or an investment in a SCA.	These guarantees are not limited and cannot be estimated.	-
The Company guarantees the payment of various lease obligations on behalf of its subsidiaries and affiliates originating in 2004, 2007 and 2012 and some are in effect until 2023.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize either an expense or an investment in a SCA.	The future maximum potential obligations are immaterial to the Company.	-
Total	-	-	$157 million	-

(3)

Year Ended December 31, 2014 (In Millions)	
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees:	$ 157
b. Current liability recognized in the financial statements:	
1. Noncontingent liabilities	$ -
2. Contingent liabilities	$ -
c. Ultimate financial statement impact if action under the guarantee is required:	
1. Investments in SCA	$ 157
2. Joint venture	-
3. Dividends to stockholders	-
4. Expense	-
5. Other	-
6. Total	$ 157

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

NOTES TO FINANCIAL STATEMENTS

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, 2014 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2014.

e. Joint and several liabilities: The Company has no joint or several liabilities.

f. All other contingencies:
The Company is involved in litigation arising in and out of the normal course of business, which seeks both compensatory and punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably should 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 income for a particular period depending upon, among other factors, the size of the loss and the level of the Company's income for the period.

Since 2008, the Company and MMHLLC have been defendants in a number of putative class action and individual lawsuits filed by investors seeking to recover losses from the "Ponzi" scheme run by Bernard L. Madoff through his company, Bernard L. Madoff Investment Securities, LLC (BLMIS). The plaintiffs allege a variety of state law and federal securities claims against the Company and/or MMHLLC, and certain of its subsidiaries, seeking to recover losses arising from their investments in several funds managed by Tremont Group Holdings, Inc. (Tremont) or Tremont Partners, Inc., including Rye Select Broad Market Prime Fund, L.P., Rye Select Broad Market Fund, L.P., American Masters Broad Market Prime Fund, L.P., American Masters Market Neutral Fund, L.P. and/or Tremont Market Neutral Fund, L.P. Both Tremont and its subsidiary, Tremont Partners, Inc., are indirect subsidiaries of MMHLLC. Certain of the lawsuits have been consolidated into three groups of suits in the U.S. District Court for the Southern District of New York. In February 2011, the parties in the consolidated federal litigation submitted to the court a proposed settlement agreement. In August 2011, the court entered an order and final judgment approving the settlement, which was affirmed in 2014. The settlement did not have a significant financial impact on the Company.

Additionally, a number of other lawsuits were filed in state courts in Colorado, Massachusetts, New Mexico, New York and Washington by investors in Tremont funds against Tremont, and in certain cases against the Company, MMHLLC and other defendants, raising claims similar to those in the consolidated federal litigation. Those cases are in various stages of litigation. The Company believes it has substantial defenses and will continue to vigorously defend itself in these actions. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from these claims.

In 2009, several lawsuits (the Rochester Suits) were filed as putative class actions in connection with the investment performance of certain municipal bond funds advised by OFI and distributed by its subsidiary, OppenheimerFunds Distributor, Inc. The Rochester Suits raise claims under federal securities laws alleging that, among other things, the disclosure documents of the funds contained misrepresentations and omissions, that the investment policies of the funds were not followed and that the funds and other defendants violated federal securities laws and regulations and certain state laws. The Rochester Suits have been consolidated into seven groups, one for each of the funds, in the U.S. District Court of Colorado. Amended complaints and motions to dismiss the suits were filed. In 2011, the court issued an order granting and denying in part defendants' motion to dismiss the suits. In July 2013, the parties to six of the Rochester Suits reached an agreement to settle those suits and the parties executed a memorandum of understanding memorializing their terms. In July 2014, the court entered a final order approving the settlement. The settlement did not have a significant financial impact on the Company. The settlement did not resolve the seventh suit, relating to Oppenheimer Rochester California Municipal Fund. The Company believes it has substantial defenses and will continue to vigorously defend itself in this action. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from this remaining suit.

In 2009, the Company was named as a defendant in a lawsuit related to certain losses in a bank owned life insurance (BOLI) policy issued by the Company. The plaintiff alleges, among other things, fraud, breach of contract and breach of fiduciary duty claims against the Company, and it seeks to recover losses arising from investments pursuant to the BOLI policy. The parties have completed discovery and are now preparing for trial, scheduled for May 2015. The Company believes it has substantial defenses and will continue to vigorously defend itself in this action. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from this claim.

In 2010, Christina Chavez (Chavez) filed a putative class action complaint against the Company. Chavez alleges that the Company breached its obligations to its term life policyholders in California by not paying dividends on those policies. The parties are engaged in active discovery. In June 2014, the parties participated in a mediation of their dispute, which did not result in a settlement. The Company believes it has substantial defenses and will continue to vigorously defend itself in this action. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from this claim.

In 2011, Golden Star, Inc. (Golden Star), plan administrator of the Golden Star Administrative Associates 401(k) Plan and Golden Star Bargaining Associates 401(k) Plan, filed a putative class action lawsuit in the U.S. District Court for the District of Massachusetts against the Company. Golden Star alleges, among other things, that the Company breached its alleged fiduciary duties while performing services to 401(k) plans and that certain of its actions constituted "Prohibited Transactions" under the Employee Retirement Income Security Act of 1974 In June 2014, the Company recorded a liability for the estimated probable amount of the loss it expected to incur in connection with this lawsuit, which did not have a significant impact on the Company. In October 2014, the parties filed a motion for preliminary approval of a settlement, which the court granted in December 2014.

In 2012, Karen Bacchi filed a putative class action complaint against the Company in federal court alleging that the Company breached its contracts by allegedly failing to distribute surplus in excess of the statutorily prescribed limit. The court denied the Company's motion to dismiss and the parties are engaged in active discovery. The Company believes that it has substantial defenses and will continue to vigorously defend itself in this action. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from this claim.

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In November 2013, seven participants in the Company's Thrift Plan (the Plan) filed a putative class action complaint in the U.S. District Court for the District of Massachusetts. The complaint alleges, among other things, that the Company, the Investment Fiduciary Committee, the Plan Administrative Committee and individually named "fiduciaries" breached their duties by allowing the Plan to pay excessive fees and by engaging in self-dealing by limiting investment options primarily to the Company proprietary products. All defendants filed a joint motion to dismiss in January 2014, which remains pending. The Company believes that it has substantial defenses and will continue to vigorously defend itself in this action. No reasonable estimate can be made at this time regarding the potential liability, if any, or the amount or range of any loss that may result from this claim.

g. 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

a.

(1) The Company leases office space and equipment in the normal course of business under various noncancelable operating lease agreements. Additionally, the Company, as lessee, has entered various sublease agreements with affiliates for office space, such as OFI and Babson Capital. Total rental expense on net operating leases, recorded in general insurance expenses, was $117 million and $89 million for the years ended December 31, 2014 and 2013, respectively. Net operating leases are net of $9 million and $13 million of sublease receipts for the years ended December 31, 2014 and 2013, respectively.

(2) At December 31, 2014, the minimum aggregate rental commitments are as follows (in millions):

	Years Ended December 31,	Gross	Affiliated Subleases	Net
1.	2015	$ 74	$ 8	$ 66
2.	2016	71	9	62
3.	2017	65	7	58
4.	2018	52	6	46
5.	2019	28	7	21
6.	Thereafter	65	20	45
7.	Total	$ 355	$ 57	$ 298

(3) In 2013, the Company entered into a sale-leaseback transaction with an unrelated party to sell and leaseback certain fixed assets with a book value of $120 million which resulted in no gain or loss. This lease has a five year term and annual lease payments of approximately $25 million. At the end of the lease, the Company has the option to purchase the underlying assets at fair value.

b. Leasing is not a significant part of the Company's business activities.

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,			
		2014	2013	2014	2013
		Assets		Liabilities	
a.	Swaps	$ 65,908	$ 56,832	$ 63,205	$ 55,154
b.	Futures	1,798	2,189	-	-
c.	Options	9,323	8,604	596	83
d.	Total	$ 77,029	$ 67,625	$ 63,801	$ 55,237

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.

NOTES TO FINANCIAL STATEMENTS

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

a. During 2014 and 2013, the Company did not transfer any receivables that were reported as sales.

b. Transfer and Servicing of Financial Assets:

(1) The Company did not participate in securities lending as of December 31, 2014 or 2013.

(2) The Company did not have any servicing assets or liabilities in 2014 or 2013.

(3) The Company did not have any servicing assets or liabilities in 2014 or 2013.

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2014 or 2013.

(5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2014 or 2013.

(6) The Company did not have any transfers of receivables with recourse in 2014 or 2013.

(7) See Note 5e2 “Repurchase agreements”.

c. Wash sales:

(1) In the course of the Company’s investment management activities, securities may be sold and reacquired within 30 days of the sale date to enhance the Company’s yield on its investment portfolio.

(2) The Company did not sell any securities with the NAIC Designation 3 or below for the years ended December 31, 2014 or 2013 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 writes its remaining group life, accident and health business through a third party administrator. Pursuant to a 1994 reinsurance agreement, the Company cedes 100% of this business. Premium ceded was less than $1 million for the years ended December 31, 2014 and 2013.

Note 20 – Fair Value Measurements

a. Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between 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.

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company’s internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintained policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor’s pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

NOTES TO FINANCIAL STATEMENTS

The fair value of group annuity contracts and other deposits is determined by multiplying the book value of the contract by an average market value adjustment factor. The market value adjustment factor is directly related to the difference between the book value of client liabilities and the present value of installment payments discounted at current market value yields. The market value yield is measured by the Barclay's Aggregate Bond Index, subject to certain adjustments, and the installment period is equivalent to the duration of the Company's invested asset portfolio.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For contracts with longer durations, guaranteed interest contracts and investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities receiving dividends are accumulated at the average minimum guaranteed rate and discounted at the risk-free rate. All others are valued using cash flow projections from the Company's asset-liability management analysis.

1. The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

	December 31, 2014			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Financial assets:				
Bonds:				
All other governments	$ -	$ 4	$ -	$ 4
Industrial and miscellaneous	-	33	109	142
Parent, subsidiaries and affiliates	-	10	79	89
Preferred stocks	-	-	3	3
Common stock - unaffiliated	587	441	160	1,188
Common stock - affiliated	515	117	81	713
Separate account assets	40,104	19,680	600	60,384
Derivatives:				
Interest rate swaps	-	7,688	-	7,688
Options	-	524	-	524
Currency swaps	-	233	-	233
Forward contracts	-	70	-	70
Credit default swaps	-	-	-	-
Total financial assets carried at fair value	$ 41,206	$ 28,800	$ 1,032	$ 71,038
Financial liabilities:				
Derivatives:				
Interest rate swaps	$ -	$ 5,359	$ -	$ 5,359
Options	-	9	-	9
Currency swaps	-	45	-	45
Forward contracts	-	3	-	3
Credit default swaps	-	5	-	5
Total financial liabilities carried at fair value	$ -	$ 5,421	$ -	$ 5,421

For the year ended December 31, 2014, there were no significant transfers between Level 1 and Level 2.

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	December 31, 2013			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Financial assets:				
Bonds:				
All other governments	$ -	$ 1	$ -	$ 1
Industrial and miscellaneous	-	5	23	28
Parent, subsidiaries and affiliates	-	172	-	172
Preferred stocks	-	-	1	1
Common stock - unaffiliated	320	423	185	928
Common stock - affiliated	303	210	35	548
Separate account assets	38,867	19,035	490	58,392
Derivatives:				
Interest rate swaps	-	5,804	-	5,804
Options	-	200	-	200
Currency swaps	-	87	-	87
Forward contracts	-	13	-	13
Credit default swaps	-	2	-	2
Total financial assets carried at fair value	$ 39,490	$ 25,952	$ 734	$ 66,176
Financial liabilities:				
Derivatives:				
Interest rate swaps	$ -	$ 4,235	$ -	$ 4,235
Options	-	1	-	1
Currency swaps	-	130	-	130
Forward contracts	-	40	-	40
Credit default swaps	-	7	-	7
Total financial liabilities carried at fair value	$ -	$ 4,413	$ -	$ 4,413

For the year ended December 31, 2013, $173 million of equity securities were transferred from Level 1 to Level 2 and $232 million were transferred from Level 2 to Level 1.

2. The following presents changes in the Company's Level 3 financial instruments that are carried at fair value.

	Balance as of 01/01/2014	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements[2]	Balance as of 12/31/2014
	(In Millions)									
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 23	$ -	$ (13)	$ -	$ (13)	$ 3	$ 117	$ -	$ (8)	$ 109
Parent, subsidiaries and	-	53	-	-	(6)	20	96	-	(84)	79
Preferred stock	1	-	(1)	-	-	3	-	-	-	3
Common stock - unaffiliated	185	3	-	(71)	40	9	4	(4)	(6)	160
Common stock - affiliated	35	-	-	(1)	(3)	103	2	(34)	(21)	81
Separate account assets	490	-	-	82	-	238	-	(320)	110	600
Total financial assets	$ 734	$ 56	$ (14)	$ 10	$ 18	$ 376	$ 219	$ (358)	$ (9)	$ 1,032

[1]Transfers include assets that are either no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but change in lower of cost or market carrying basis. Parent, subsidiaries, and affiliates were transferred in to Level 3 from Level 2 due to a change in the observability of pricing inputs.

[2]The fair value of real estate separate accounts is carried net of encumbrances on the Page 2 Assets and the change in encumbrances is included in the settlements within separate account assets.

NOTES TO FINANCIAL STATEMENTS

	Balance as of 01/01/2013	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements[2]	Balance as of 12/31/2013
	(In Millions)									
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 12	$ 29	$ -	$ 3	$ 1	$ 9	$ 7	$ -	$ (38)	$ 23
Preferred Stock	-	2	-	13	-	-	-	(14)	-	1
Common stock - unaffiliated	155	-	-	-	(14)	52	-	(7)	(1)	185
Common stock - affiliated	20	-	-	-	1	15	15	(1)	(15)	35
Separate account assets	510	-	-	135	-	103	-	(461)	203	490
Total financial assets	$ 697	$ 31	$ -	$ 151	$ (12)	$ 179	$ 22	$ (483)	$ 149	$ 734

[1]Transfers include assets that are either no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but change in lower of cost or market carrying basis.

[2]The fair value of real estate separate accounts is carried net of encumbrances on the Page 2 Assets and the change in encumbrances is included in the settlements within separate account assets.

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 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:

   Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies), and derivatives. Their fair values are determined as follows:

   Bonds (Industrial and miscellaneous) - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer rating, duration, and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issues that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit–related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

   Bonds (U.S. government and agencies) - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

   Derivative assets and 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.

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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, 2014					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
	(In Millions)					
Financial assets:						
Bonds:						
U. S. government and agencies	$ 8,206	$ 7,395	$ -	$ 8,199	$ 7	$ -
All other governments	560	526	-	486	74	-
States, territories and possessions	1,884	1,735	-	1,868	16	-
Political subdivisions	540	493	-	517	23	-
Special revenue	5,384	4,562	-	5,266	118	-
Industrial and miscellaneous	57,323	54,482	-	36,313	21,010	-
Parent, subsidiaries and affiliates	5,779	5,526	-	646	5,133	-
Preferred stocks	531	525	1	14	516	-
Common stocks - unaffiliated	1,188	1,188	587	441	160	-
Common stocks - affiliated[(1)]	713	713	515	117	81	-
Mortgage loans - commercial	18,204	17,585	-	-	18,204	-
Mortgage loans - residential	1,738	1,772	-	-	1,738	-
Cash, cash equivalents and short-term investments	1,880	1,880	303	1,577	-	-
Separate account assets	60,384	60,384	40,104	19,680	600	-
Derivatives:						
Interest rate swaps	8,136	7,688	-	8,136	-	-
Options	524	524	-	524	-	-
Currency swaps	233	233	-	233	-	-
Forward contracts	70	70	-	70	-	-
Credit default swaps	18	16	-	18	-	-
Financial liabilities:						
Commercial paper and other borrowed money	268	268	-	250	18	-
Repurchase agreements	4,658	4,658	-	4,658	-	-
Guaranteed interest contracts	4,301	4,218	-	-	4,301	-
Group annuity contracts and other deposits	18,446	17,454	-	-	18,446	-
Individual annuity contracts	7,365	6,394	-	-	7,365	-
Supplementary contracts	1,041	1,040	-	-	1,041	-
Derivatives:						
Interest rate swaps	5,368	5,359	-	5,368	-	-
Options	9	9	-	9	-	-
Currency swaps	45	45	-	45	-	-
Forward contracts	3	3	-	3	-	-
Credit default swaps	7	8	-	7	-	-

[(1)]Common stocks - affiliates do not include MMHLLC, which had a statutory carrying value of $5,549 million, C.M. Life, which had a statutory carrying value of $1,304 million, MSC Holding Company, LLC, which had a statutory carrying value of $359 million, and MassMutual Trust Company, which had a statutory carrying value of $15 million.

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	December 31, 2013					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
	(In Millions)					
Financial assets:						
Bonds:						
U. S. government and agencies	$ 6,961	$ 6,553	$ -	$ 6,952	$ 9	$ -
All other governments	227	211	-	197	30	-
States, territories and possessions	1,660	1,666	-	1,650	10	-
Political subdivisions	241	227	-	241	-	-
Special revenue	4,875	4,461	-	4,875	-	-
Industrial and miscellaneous	50,068	48,652	-	33,183	16,885	-
Parent, subsidiaries and affiliates	5,723	5,425	-	1,519	4,204	-
Preferred stocks	510	494	1	86	423	-
Common stock - unaffiliated	928	928	320	423	185	-
Common stock - affiliated[(1)]	548	548	303	210	35	-
Mortgage loans - commercial	14,794	14,647	-	-	14,794	-
Mortgage loans - residential	1,763	1,818	-	-	1,763	-
Cash, cash equivalents and short-term investments	4,198	4,198	524	3,674	-	-
Separate account assets	58,392	58,392	38,867	19,035	490	-
Derivatives:						
Interest rate swaps	5,804	5,804	-	5,804	-	-
Options	200	200	-	200	-	-
Currency swaps	87	87	-	87	-	-
Forward contracts	13	13	-	13	-	-
Credit default swaps	22	13	-	22	-	-
Financial liabilities:						
Commercial paper	250	250	-	250	-	-
Repurchase agreements	3,487	3,487	-	3,487	-	-
Guaranteed investment contracts	4,067	4,028	-	-	4,067	
Group annuity contracts and other deposits	18,603	17,267	-	-	18,603	-
Individual annuity contracts	6,911	6,109	-	-	6,911	-
Supplementary contracts	1,028	1,028	-	-	1,028	-
Derivatives:						
Interest rate swaps	4,632	4,235	-	4,632	-	-
Options	1	1	-	1	-	-
Currency swaps	130	130	-	130	-	-
Forward contracts	40	40	-	40	-	-
Credit default swaps	12	12	-	12	-	-

[(1)]Does not include MMHLLC, which had a statutory carrying value of $4,491 million, C.M. Life, which had a statutory carrying value of $1,079 million, MSC Holding Company, LLC, which had a statutory carrying value of $318 million, and MassMutual Trust Company, whcih had a statutory carrying value of $14 million.

d. For the year ended December 31, 2014, 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 and unusual items:
The Company had assets, which were on deposit with government authorities or trustees as required by law in the amount of $9 million as of December 31, 2014 and December 31, 2013.

The statutory carrying value of MMHLLC was $5,549 million and $4,491 million as of December 31, 2014 and 2013, respectively. The current fair value of MMHLLC remains significantly greater than its statutory carrying amount.

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 mitigates 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 indirect 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

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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, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience slower amortization or prepayment speeds than assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

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

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.

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 manages 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.

Real estate markets are monitored continuously with attention on regional differences in price performance, absorption trends and supply and demand fundamentals that can impact the rate of foreclosures and delinquencies. Public sector strengths and weaknesses, job growth and macro-economic issues are factors that are closely monitored to identify any impact on the Company's real estate related investments.

The Company has 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. The RMBS sector is sensitive to evolving conditions that can impair the cash flows realized by investors and is subject to uncertainty. If defaults were to increase above the stresses imposed in the Company's analysis and/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.

Management's judgment regarding OTTI and estimated fair value depends upon the evolving investment sector and economic 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. Any deterioration in economic fundamentals, especially related to the housing sector could affect management's judgment regarding OTTI. These factors could negatively impact the Company's results of operations, surplus 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 lags 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 CDOs may differ from the Company's assumptions.

The Company has investments in European leveraged loans that have higher yields than investment grade debt instruments, reflecting additional risk of default. Underlying concerns over the macro-economic outlook and debt burden of certain parts of the Eurozone remain, but the Company's direct exposure on loans to companies in these countries is limited. Weaker borrowers continue to face maturities over the next three years and uncertainty over the sources of this refinancing together with a weaker economic outlook in certain parts of the Eurozone may lead to an increase in reported default rates going forward.

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.

Market risk arises within the Company's employee benefit plans to the extent that the obligations of the plans are not fully matched by assets with determinable cash flows. Pension and postretirement obligations are subject to change due to fluctuations in the discount rates used to measure the liabilities as well as factors such as changes in inflation, salary increases and participants living longer. The risks are that market fluctuations could result in assets that are insufficient over time to cover the level of projected benefit obligations. In addition, increases in

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inflation and members living longer could increase the pension and postretirement obligations. Management determines the level of this risk using reports prepared by independent actuaries and takes action, where appropriate, in terms of setting investment strategy and determining contribution levels. In the event that the pension obligations arising under the Company's employee benefit plans exceed the assets set aside to meet the obligations, the Company may be required to make additional contributions or increase its level of contributions to these plans.

d. The Company did not receive any business interruption recoveries in 2014.

e. All transferable state tax credits have been used as of December 31, 2014.

f. Subprime mortgage related risk exposure:

(1) The Company does not have any direct exposure through investments in subprime mortgage loans.

(2) Direct exposure through investments in subprime mortgage loans:

		December 31, 2014			Year Ended December 31, 2014	
		Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate
		($ In Millions)				
a.	Mortgages in the process of foreclosure	$ -	$ -	$ -	$ -	-
b.	Mortgages in good standing	-	-	-	-	-
c.	Mortgages with restructure terms	-	-	-	-	-
d.	Total	$ -	$ -	$ -	$ -	-

(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.

NOTES TO FINANCIAL STATEMENTS

Residential mortgage loan pools are 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, 2014 and 2013, 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:

Alt-A:	December 31, 2014 Actual Cost	December 31, 2014 Carrying Value	December 31, 2014 Fair Value	Year Ended December 31, 2014 OTTI
	(In Millions)			
a. Residential mortgage-backed securities	$ 725	$ 515	$ 631	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	55	38	47	-
f. Other assets	-	-	-	-
g. Total	$ 780	$ 553	$ 678	$ -

Subprime:	December 31, 2014 Actual Cost	December 31, 2014 Carrying Value	December 31, 2014 Fair Value	Year Ended December 31, 2014 OTTI
	(In Millions)			
a. Residential mortgage-backed securities	$ 621	$ 501	$ 579	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	3	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	31	24	26	-
f. Other assets	-	-	-	-
g. Total	$ 655	$ 525	$ 605	$ -

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

Alt-A:	December 31, 2013 Actual Cost	December 31, 2013 Carrying Value	December 31, 2013 Fair Value	Year Ended December 31, 2013 OTTI
	(In Millions)			
a. Residential mortgage-backed securities	$ 1,013	$ 700	$ 836	$ (4)
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	80	54	64	-
f. Other assets	-	-	-	-
g. Total	$ 1,093	$ 754	$ 900	$ (4)

NOTES TO FINANCIAL STATEMENTS

Subprime:	December 31, 2013 Actual Cost	Carrying Value	Fair Value	Year Ended December 31, 2013 OTTI
		(In Millions)		
a. Residential mortgage-backed securities	$ 742	$ 598	$ 658	$ (2)
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	3	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	35	26	28	-
f. Other assets	-	-	-	-
g. Total	$ 780	$ 624	$ 686	$ (2)

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

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

g. Retained asset accounts:

(1) 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 within the Company's financial statements as assets and supplemental contracts without life contingencies. The assets and liabilities reported relating to retained asset accounts also include amounts attributable to C.M. Life Retained Assets contracts issued prior to March 2011.

(2)

	Retained Asset Accounts In Force December 31, 2014 Number	Balance	2013 Number	Balance
		($ In Millions)		
Account aging categories:				
a. Up to and including 12 months	224	$ 27	227	$ 27
b. 13 to 24 months	148	11	155	16
c. 25 to 36 months	112	9	137	7
d. 37 to 48 months	94	4	93	5
e. 49 to 60 months	73	4	238	10
f. Over 60 months	1,035	30	994	26
g. Total	1,686	$ 86	1,844	$ 91

(3)

	Individual Number	Balance	Group Number	Balance
		($ In Millions)		
a. Retained asset accounts as of January 1, 2014	1,844	$ 91	-	$ -
b. Retained asset accounts issued	335	75		
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	(44)	-	-	-
f. Retained asset accounts closed/withdrawn	(449)	(80)	-	-
g. Retained asset accounts as of December 31, 2014	1,686	$ 86	-	$ -

Note 22 – Events Subsequent

The Company has evaluated subsequent events through February 20, 2015, the date the financial statements were available to be issued. 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.

NOTES TO FINANCIAL STATEMENTS

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, 2014, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be approximately $3,013 million, assuming no return of the assets backing these reserves from the reinsurer to the Company.

(2) On January 1, 2013, the Company entered into an indemnity reinsurance agreement with The Hartford Financial Services Group, Inc. (The Hartford) to assume 100% of its Retirement Plans Group (RPG) business. The reinsurance agreement contains coinsurance and modified coinsurance features. Under the agreement, the Company indemnifies The Hartford for $9.2 billion of policyholders' reserves and liabilities for deposit-type contracts, using coinsurance, and $26.3 billion of separate account liabilities using modified coinsurance. In addition, the Company reinsured contracts written on The Hartford's policy forms by the Company's Retirement Services Division during the post close period, which is expected to be 18 months. On execution of the coinsurance feature, the Company received invested assets with a fair value of $9.4 billion and $383 million of other assets, net of a ceding commission of $355 million, and assumed $5.3 billion of group annuities within policyholders' reserves, $3.9 billion of liabilities for deposit-type contracts and $879 million of other liabilities. Under the modified coinsurance feature, the separate account assets and related reserves were not transferred to or held by the Company. For the year ended December 31, 2014, the Company has received or recorded $1.8 billion of premium pursuant to the reinsurance agreement.

As a result of the agreement to reinsure RPG, group annuities in the policyholders' reserves increased $5.1 billion with a range of interest rates of 3.5% - 9.5% and the liabilities for deposit-type contracts increased $3.5 billion with a range of interest rates of 3.5% - 9.5% as of December 31, 2014.

Under the coinsurance component of the agreement, the Company assumed liabilities of $8.6 billion and $9.5 billion, consisting of policyholders' reserves of $5.1 billion and $5.4 billion and the liabilities for deposit-type contracts of $3.5 billion and $4.1 billion, as of December 31, 2014 and 2013, respectively.

Under the modified coinsurance component of the agreement, the Company assumed separate account liabilities of $27.8 billion and $28.9 billion, consisting of reserves for annuity contracts of $11.1 billion and $12.0 billion and liabilities for deposit-type contracts of $16.7 billion and $16.9 billion, as of December 31, 2014 and 2013, respectively.

b. The Company did not write off any reinsurance balances.

c. The Company did not commute any ceded reinsurance.

d. The Company did not reinsure any policies with a certified reinsurer whose rating was downgraded or status subject to revocation.

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

There was no increase to reserves in 2014 for incurred losses and loss adjustment expenses attributable to insured events of prior years, 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 did 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

Participating policies issued by the Company represented 58% of the Company's policyholders' reserves and liabilities for deposit-type contracts as of December 31, 2014.

The allocation of these dividends to policyholders reflects the relative contribution of each group of participating policies to surplus and considers, among other factors, investment returns, mortality and morbidity experience, expenses and taxes. The Company reported dividends in the amount of $1,553 million for 2014 and did not allocate any additional income to such policyholders.

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.

NOTES TO FINANCIAL STATEMENTS

(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 $24,722 million of insurance in force as of December 31, 2014, for which the gross premium was less than the net premium according to the standard valuation set by the Division. Deficiency reserves to cover this insurance totaled $408 million as of December 31, 2014 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, whole life and 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 (e.g., a Single Premium Immediate Annuity), 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 funding agreements, dividend accumulations, premium deposit funds, investment-type contracts such as supplementary contracts not involving life contingencies and certain structured settlement annuities are based on account value or accepted actuarial methods using applicable interest rates. Refer to Note 20 a. “Fair Value Measurements” for information on the Company’s policy for determining fair value.

(6) The details for other changes in reserves (in millions):

			Ordinary				Group	
ITEM	Total	Industrial Life	Life Ins.	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Ins.	Annuities
None	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

		December 31, 2014				
		General Account	Separate Account w/ Guarantees	Separate Account Nonguaranteed	Total	% of Total
		($ In Millions)				
a.	Subject to discretionary withdrawal:					
	(1) With fair value adjustment	$ 12,853	$ -	$ -	$ 12,853	14 %
	(2) At book value less current surrender charge of 5% or more	2,482	-	-	2,482	3
	(3) At fair value	-	15,369	40,304	55,673	59
	(4) Total with adjustment or at fair value	15,335	15,369	40,304	71,008	76
	(5) At book value without adjustment	8,012	479	-	8,491	9
b.	Not subject to discretionary withdrawal provision	14,106	250	-	14,356	15
c.	Total (gross)	37,453	16,098	40,304	93,855	100
d.	Reinsurance ceded	-	-	-	-	-
e.	Total (net)* (gross less reinsurance ceded)	$ 37,453	$ 16,098	$ 40,304	$ 93,855	100 %

*Reconciliation of total annuity actuarial reserves and deposit-type fund liabilities.

f.	Life and Accident and Health Annual Statement (in millions):	
	(1) Exhibit 5, annuities section, total (net)	$ 28,318
	(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	90
	(3) Exhibit 7, deposit-type contracts Column 1, Line 14	9,045
	(4) Subtotal	37,453
	Separate Accounts Annual Statement:	
	(5) Exhibit 3, annuities section, total (net)	55,906
	(6) Exhibit 3, supplementary contracts section, total (net)	-
	(7) Policyholders dividend and coupon accumulations	-
	(8) Policyholder premiums	-
	(9) Guaranteed interest contracts	250
	(10) Other contract deposit funds	246
	(11) Subtotal	56,402
	(12) Combined total	$ 93,855

g. Federal Home Loan Bank agreements:

(1) The Company is a member of the FHLB Boston. The Company uses funding agreements with the FHLB Boston in an investment spread strategy, consistent with its other investment spread operations. As a member of the FHLB Boston, the Company holds common stock of the FHLB Boston at a statement value of $57 million as of December 31, 2014 and 2013. All FHLB Boston funding agreement assets and liabilities are classified in the Company’s general account. The Company accounts for these funds consistent with its other deposit-type contracts.

The following table indicates the amount of FHLB Boston stock purchased, collateral pledged, borrowing capacity, reserves and assets and liabilities related to the agreement with FHLB Boston:

NOTES TO FINANCIAL STATEMENTS

			December 31, 2014	December 31, 2013
			(In Millions)	
(2)	FHLB stock purchased/owned as part of the agreement		$ 57	$ 52
(3)	Collateral pledged to the FHLB		855	656
(4)	Funding capacity currently available		1,206	741
(5)	Total reserves relating to funding agreement		701	601
(6)	Agreement assets and liabilities			
General Account:		a. Assets	701	601
		b. Liabilities	701	601
Separate Account:		c. Assets	-	-
		d. Liabilities	-	-

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

a. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2014, were as follows:

	Type	Gross	Net of Loading
		(In Millions)	
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	103	33
(3)	Ordinary renewal	612	671
(4)	Credit life	-	-
(5)	Group life	10	10
(6)	Group annuity	-	-
(7)	Totals	$ 725	$ 714

Note 34 – Separate Accounts

a. Separate account activity:

(1) Separate accounts are segregated funds administered and invested by the Company. Selection of the separate account investments is directed by group and individual variable annuity, variable life and other insurance contract holders/policyholders. The returns produced by separate account assets increase or decrease separate account reserves. Separate account assets consist principally of marketable securities reported at fair value. Except for the Company's seed money and supplemental accounts, as noted below, and certain guaranteed separate accounts issued in Minnesota, separate account assets can only be used to satisfy separate account liabilities and are not available to satisfy the general obligations of the Company. Separate account administrative and investment advisory fees are included in fees and other income.

The separate account classification of all separate account products for the Company is supported by the following state statutes, by product identifier:

Product/Transaction:	State Statute Reference / Commissioner Approval / Guidance
Alpha-Backed Note Separate Account	Massachusetts General Laws Annotated Chapter 175, Section 132H
Capital Preservation	Massachusetts General Laws Annotated Chapter 175, Section 132F
Cornerstone Hotel Income Equity Fund	Massachusetts General Laws Annotated Chapter 175, Section 132H
Corporate-owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132H
Group Variable Universal Life	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Immediate Variable Annuity	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Variable Annuity	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Variable Universal Life	Massachusetts General Laws Annotated Chapter 175, Section 132G
Nonguaranteed Retirement Services Separate Accounts	Massachusetts General Laws Annotated Chapter 175, Section 132F
Separate Account Guaranteed Interest Contract	Massachusetts General Laws Annotated Chapter 175, Section 132F
Stable Value Bank-owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132H
Supplemental Account	Massachusetts General Laws Annotated Chapter 175, Section 132F

(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 account.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2014 and 2013, the Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of $60,197 million and $58,197 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, 2014 are attributed to the following:

	Separate Account Assets	
	Legally Insulated	Not Legally Insulated*
	(In Millions)	
Product/Transaction:		
Nonguaranteed Retirement Services Separate Accounts	$ 29,172	$ -
Separate Account Guaranteed Interest Contract	15,494	180
Individual Variable Annuity	11,515	-
Stable Value Bank-owned Life Insurance	1,886	-
Individual Variable Universal Life	1,070	-
Capital Preservation	493	-
Alpha-Backed Note Separate Account	311	-
Corporate-owned Life Insurance	151	-
Group Variable Universal Life	64	-
Individual Immediate Variable Annuity	37	-
Cornerstone Hotel Income Equity Fund	3	-
Supplemental Account	-	7
Total	$ 60,197	$ 187

* Exclusive of seed money and unsettled fees and expenses, there are twelve contracts totaling $180 million that are now included as non-insulated. Total separate account assets of the Company are $60 billion at December 31, 2014. These twelve non-insulated contracts represent 0.30% of the Company's separate account balance at December 31, 2014. Given the immateriality of the balances, we are disclosing the existence of these twelve non-insulated contracts, but are not preparing a separate green book blank.

(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, 2014, the general account of the Company had a maximum guarantee for separate account liabilities of $391 million. To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years (in millions):

2014	$ 85
2013	69
2012	60
2011	49
2010	42

As of December 31, 2014, the general account of the Company had paid $2 million toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2013, 2012, and 2011 was $2 million, $5 million, and $104 million, respectively.

The following separate account products would be classified differently under GAAP than under statutory accounting principles:

	Same as GAAP/Condition that Requires GAAP General Account Reporting
Product Identifier:	
Alpha-Backed Note Separate Account	GAAP GIA classification/Investment Performance
Capital Preservation	GAAP GIA classification/Investment Performance
Separate Account Guaranteed Interest Contract	GAAP GIA classification/Investment Performance
Stable Value Bank-owned Life Insurance	GAAP GIA classification/Investment Performance
Supplemental Account	GAAP GIA classification/Investment Performance

(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 guaranteed separate accounts classified as the following: (1) indexed, which are invested to outperform an established index based on the guarantee and (2) nonindexed, which have reserve interest rates at no greater than 4% and/or to fund a long-term interest guarantee in excess of a year that does not exceed 4%. 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.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2014 is as follows:

		Index	Nonindexed Guarantee Less than/ Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
				(In Millions)		
(1)	Premiums, considerations or deposits for the year ended December 31, 2014	$ -	$ -	$ -	$ 5,922	$ 5,922
Reserves at December 31, 2014:						
(2)	For account with assets at:					
	a. Fair value	$ 250	$ 15,848	$ -	$ 43,114	$ 59,212
	b. Amortized cost/book value	-	-	-	-	-
	c. Total Reserves*	$ 250	$ 15,848	$ -	$ 43,114	$ 59,212
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
	b. With FV adjustment	-	-	-	-	-
	c. At book value without FV adjustment and with current surrender charge of 5% or more	-	-	-	-	-
	d. At fair value	-	15,369	-	43,114	58,483
	e. At book value, without FV adjustment and with current surrender charge of less than 5%	-	479	-	-	479
	f. Subtotal	$ -	$ 15,848	$ -	$ 43,114	$ 58,962
	g. Not subject to discretionary withdrawal	250	-	-	-	250
	h. Total	$ 250	$ 15,848	$ -	$ 43,114	$ 59,212
(4)	Reserves for Assets Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

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

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

		December 31, 2014
(1)	Transfers as reported in the Summary of Operations of the Separate Account Statement:	
	(a) Transfers to separate accounts (Page 4, Line 1.4 and 2)	$ 6,164
	(b) Transfers from separate accounts (Page 4, Line 10)	(7,201)
	(c) Net transfers to (from) separate accounts (a) - (b)	(1,037)
(2)	Reconciling adjustments:	
	(a) Net withdrawals on deposit-type liabilities	(242)
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
	(1c) + (2) = (Page 4, Line 26)	$ (1,279)

Note 35 – Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2014 and 2013 was $28 million and $29 million, respectively. The Company incurred $338 million and paid $335 million of claim and claim adjustment expenses in the current year, of which $320 million of the paid amount was attributable to insured or covered events of prior years. The Company increased the provision for insured events of prior years by $17 million. There is no salvage and subrogation associated with the Company's disability and long-term care businesses.

NOTES TO FINANCIAL STATEMENTS

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, 2014	$ 69,225,742.98	$ -	$ 69,225,742.98	$ 68,301,291.28	$ (924,451.70)	$ 68,301,291.28	$ 79,410,553.48
September 30, 2014	645,720.82	-	645,720.82	604,437.11	(41,283.71)	604,437.11	627,381.39
June 30, 2014	57,012,606.16	-	57,012,606.16	55,422,168.01	(1,590,438.15)	55,422,168.01	75,253,387.54
March 31, 2014	91,702,041.47	-	91,702,041.47	80,744,073.99	(10,957,967.48)	80,744,073.99	97,672,070.74
December 31, 2013	113,707,950.98	-	113,707,950.98	108,815,640.18	(4,892,310.80)	108,815,640.18	111,783,051.88
September 30, 2013	81,945,730.49	-	81,945,730.49	80,589,482.19	(1,356,248.30)	80,589,482.19	77,049,314.39
June 30, 2013	147,215,936.13	-	147,215,936.13	142,140,571.53	(5,075,364.60)	142,140,571.53	130,973,022.96
March 31, 2013	194,772,024.52	-	194,772,024.52	188,372,088.50	(6,399,936.02)	188,372,088.50	176,678,910.26
December 31, 2012	378,096,660.04	-	378,096,660.04	366,323,110.21	(11,773,549.83)	366,323,110.21	333,086,072.58
September 30, 2012	816,573,456.06	-	816,573,456.06	788,350,822.82	(28,222,633.24)	788,350,822.82	697,683,288.85
June 30, 2012	912,025,936.52	-	912,025,936.52	890,494,220.76	(21,531,715.76)	890,494,220.76	708,872,106.49
March 31, 2012	1,095,018,529.18	-	1,095,018,529.18	1,058,132,041.09	(36,886,488.09)	1,058,132,041.09	841,095,012.78
December 31, 2011	1,090,904,993.06	-	1,090,904,993.06	1,056,761,288.41	(34,211,747.00)	1,056,761,288.41	754,310,837.90
September 30, 2011	762,320,631.78	-	762,320,631.78	738,510,047.63	(23,810,584.15)	738,510,047.63	546,494,231.96
June 30, 2011	1,130,732,656.14	-	1,130,732,656.14	1,078,535,670.23	(52,196,985.91)	1,078,535,670.23	839,143,290.12
March 31, 2011	1,097,705,351.09	-	1,097,705,351.09	1,068,852,203.67	(28,853,147.42)	1,068,852,203.67	816,688,348.33
December 31, 2010	968,742,508.30	-	968,742,508.30	950,111,416.81	(18,631,091.49)	950,111,416.81	708,895,636.97
September 30, 2010	915,728,029.86	-	915,728,029.86	889,896,058.18	(25,831,971.68)	889,896,058.18	673,462,492.71
June 30, 2010	1,362,887,892.31	-	1,362,887,892.31	1,335,628,211.52	(27,259,680.79)	1,335,628,211.52	975,241,505.93
March 31, 2010	1,471,905,695.71	-	1,471,905,695.71	1,391,337,542.96	(80,568,152.75)	1,391,337,542.96	1,015,645,802.04
December 31, 2009	1,349,124,213.70	-	1,349,124,213.70	1,290,817,167.68	(58,307,046.02)	1,290,817,167.68	852,088,739.42
September 30, 2009	2,953,442,689.02	(106,853,708.32)	2,846,588,980.70	2,700,948,264.43	(145,640,716.27)	2,700,948,264.43	1,692,409,639.54
Totals		$ (106,853,708.32)			$ (624,963,511.16)		

The following is the impairment listing for loan-backed and structured securities for the three months ended December 31, 2014:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
05948XR52	$ 16,703.37	$	$ 16,703.37	$ 13,007.70	$ (3,695.67)	$ 13,007.70	$ 54,294.67
36228F5R3	489,648.14		489,648.14	488,554.02	(1,094.12)	488,554.02	469,702.33
45660LYW3	1,428,149.84		1,428,149.84	1,418,815.15	(9,334.69)	1,418,815.15	1,387,479.53
55274SAM3	432,312.68		432,312.68	392,780.22	(39,532.46)	392,780.22	417,548.89
585525FC7	42,429.29		42,429.29	41,198.46	(1,230.83)	41,198.46	40,560.09
589929N38	473,306.02		473,306.02	461,173.77	(12,132.25)	461,173.77	467,395.83
59020UAA3	38,837.29	-	38,837.29	38,176.94	(660.35)	38,176.94	38,497.45
76110GTL5	378,574.88	-	378,574.88	331,450.42	(47,124.46)	331,450.42	276,409.76
77277LAF4	29,358,590.61	-	29,358,590.61	29,050,737.78	(307,852.83)	29,050,737.78	36,165,690.00
77277LAH0	1,468,943.80	-	1,468,943.80	1,453,924.30	(15,019.50)	1,453,924.30	3,484,800.00
77277LAJ6	20,799,782.20	-	20,799,782.20	20,587,172.82	(212,609.38)	20,587,172.82	22,757,922.00
81744FDK0	1,548,307.93	-	1,548,307.93	1,528,274.28	(20,033.65)	1,528,274.28	1,490,590.39
86359DMC8	10,958,725.57	-	10,958,725.57	10,723,342.78	(235,382.79)	10,723,342.78	10,630,313.38
939336KZ5	1,791,431.36	-	1,791,431.36	1,772,682.64	(18,748.72)	1,772,682.64	1,729,349.16
Totals	$ 69,225,742.98	$ -	$ 69,225,742.98	$ 68,301,291.28	$ (924,451.70)	$ 68,301,291.28	$ 79,410,553.48

The following is the impairment listing for loan-backed and structured securities for the three months ended September 30, 2014:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
76110GUG4	$ 645,720.82	$ -	$ 645,720.82	$ 604,437.11	$ (41,283.71)	$ 604,437.11	$ 627,381.39

The following is the impairment listing for loan-backed and structured securities for the three months ended June 30, 2014:

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
07820QBL8	$ 1,781,149.07	$ -	$ 1,781,149.07	$ 1,750,412.82	$ (30,736.25)	$ 1,750,412.82	$ 1,729,148.67
124860CB1	97,550.32	-	97,550.32	62,944.17	(34,606.15)	62,944.17	96,817.11
36228FU38	5,079.77	-	5,079.77	-	(5,079.77)	-	13,186.10
61750MAB1	11,372.53	-	11,372.53	9,060.62	(2,311.91)	9,060.62	9,889.62
77277LAF4	30,227,553.10	-	30,227,553.10	29,358,590.62	(868,962.48)	29,358,590.62	41,423,202.00
77277LAH0	1,511,332.20	-	1,511,332.20	1,468,943.82	(42,388.38)	1,468,943.82	3,992,004.00
77277LAJ6	21,399,905.23	-	21,399,905.23	20,799,782.19	(600,123.04)	20,799,782.19	26,066,307.60
939336KZ5	1,978,663.94	-	1,978,663.94	1,972,433.77	(6,230.17)	1,972,433.77	1,922,832.44
Totals	$ 57,012,606.16	$ -	$ 57,012,606.16	$ 55,422,168.01	$ (1,590,438.15)	$ 55,422,168.01	$ 75,253,387.54

The following is the impairment listing for loan-backed and structured securities for the three months ended March 31, 2014:

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost before Cumulative Adjustment	Cumulative Adjustment	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value
05948JAA0	$ 258,773.50	$ -	$ 258,773.50	$ 255,011.35	$ (3,762.15)	$ 255,011.35	$ 258,855.26
07820QBL8	1,898,408.41	-	1,898,408.41	1,830,204.17	(68,204.24)	1,830,204.17	1,728,457.34
125435AA5	6,958,243.53	-	6,958,243.53	6,941,450.22	(16,793.31)	6,941,450.22	6,293,964.17
194262AK7	4,162,647.76	-	4,162,647.76	3,932,293.75	(230,354.01)	3,932,293.75	4,056,000.00
36290PAK3	1,655,046.29	-	1,655,046.29	-	(1,655,046.29)	-	1,593,363.13
59024UAB7	710,859.05	-	710,859.05	680,109.25	(30,749.80)	680,109.25	688,419.33
61750MAB1	17,319.28	-	17,319.28	15,694.58	(1,624.70)	15,694.58	14,941.36
65106FAG7	77,342.33	-	77,342.33	75,574.06	(1,768.27)	75,574.06	100,875.45
77277LAF4	35,319,833.50	-	35,319,833.50	30,227,553.06	(5,092,280.44)	30,227,553.06	40,146,757.20
77277LAH0	1,759,508.86	-	1,759,508.86	1,511,332.20	(248,176.66)	1,511,332.20	3,867,177.60
77277LAJ6	24,917,058.76	-	24,917,058.76	21,399,905.23	(3,517,153.53)	21,399,905.23	25,263,081.36
86358RZD2	2,240.42	-	2,240.42	1,391.85	(848.57)	1,391.85	13,142.97
86359DMC8	11,952,163.44	-	11,952,163.44	11,865,591.25	(86,572.19)	11,865,591.25	11,686,742.89
939336KZ5	2,012,596.34	-	2,012,596.34	2,007,963.02	(4,633.32)	2,007,963.02	1,960,292.68
Totals	$ 91,702,041.47	$	$ 91,702,041.47	$ 80,744,073.99	$ (10,957,967.48)	$ 80,744,073.99	$ 97,672,070.74

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Massachusetts

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [X] No [ ]

2.2 If yes, date of change: 04/09/2014

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2011

3.4 By what department or departments?
Commonwealth of Massachusetts Division of Insurance .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Babson Capital Securities, LLC	Boston, MA				YES
Baring Asset Management (Asia) Limited	Hong Kong				YES
Baring International Investment Limited	London, UK				YES
MML Distributors, LLC	Enfield, CT				YES
MML Investment Advisers, LLC	Enfield, CT				YES
MML Investors Services, LLC	Springfield, MA				YES
MML Strategic Distributors, LLC	Springfield, MA				YES
MMLISI Financial Alliances, LLC	Springfield, MA				YES
OppenheimerFunds Distributor, Inc.	New York, NY				YES
Society of Grownups, LLC	Springfield, MA				YES
The MassMutual Trust Company, FSB	Enfield, CT		YES		

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLC, One Financial Plaza, Hartford, CT 06103

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Isadore Jermyn, FIA, MAAA, Senior Vice President and Actuary, 1295 State Street, Springfield, MA 01111

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

12.11 Name of real estate holding company ..... See 12.2

12.12 Number of parcels involved 148

12.13 Total book/adjusted carrying value ..... $ 1,208,908,528

12.2 If, yes provide explanation:
The company has investments in debt securities in 148 parcels which own or hold real estate indirectly. The statement value at December 31, 2014 of debt and equity were $1,201,941,288.77 and $6,967,239.58 respectively.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

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

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The code was revised in January 2014. The revisions to the code are not material in nature. The revisions clarify or heighten awareness of certain information already incorporated in the Code of Conduct.

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [X] No [ ]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
26009632	Bank of Tokyo - Mitsubishi UFJ New York	Business obligation not fulfilled	100,000
011002343	Boston Private Bank & Trust Company	Business obligation not fulfilled	30,949
125108450	Boston Private Bank & Trust Company	Business obligation not fulfilled	17,404
011300595	Cambridge Trust Company, Cambridge, MA	Business obligation not fulfilled	61,162
11301390	Century Bank and Trust Company	Business obligation not fulfilled	95,000
21914078	Customers Bank	Business obligation not fulfilled	160,000
071006486	The Private Bank & Trust Co	Business obligation not fulfilled	5,000,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [ ] No [X]

24.02 If no, give full and complete information relating thereto
Certain bonds, stock and short term are held on our behalf, subject to our full control, at custodial banks. .....

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

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

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

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

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

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

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

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

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

25.21	Subject to repurchase agreements	$ 4,659,311,242
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 426,675,742
25.27	FHLB Capital Stock	$ 56,500,000
25.28	On deposit with states	$ 8,866,165
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 850,707,727
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 855,499,044
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractual agreements	Various	426,675,742

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 364,158,893

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Chase Manhattan Bank	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
Northern Trust	50 South LaSalle Street, Chicago, IL. 60603
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105

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

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

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

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
110363	OFI Institutional Asset Management, Inc.	Two World Financial Center, 225 Liberty Street, New York, NY 10281-1008
106006	Babson Capital Management, LLC	1500 Main Street, Springfield, MA 01115
104517	Franklin Advisers, Inc.	One Franklin Parkway, San Mateo, CA 94403-1906
123711	Tortoise Capital Advisors, L.L.C.	11550 Ash Street, Suite 300, Leawood, KS 66211
104559	PIMCO- Pacific Investment Management Company LLC	840 Newport Center Drive, Suite 100, Newport Beach, CA 92660
107926	Earnest Partners LLC	1180 Peachtree St NE Suite 2300, Atlanta, GA 30309
141037	KA Fund Advisors LLC	811 Main Street, 14th Floor,Houston, TX 77002
162754	IFM Investors Pty Ltd	Level 29 Casselden,2 Lonsdale Street, Melbourne VIC 3000
185402	Ashmore Investment Management Limited	61 Aldwych, London WC2B 4AE

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
57629E-65-4	MM Premier High Yield Fund	6,805,839
57629S-60-4	MM Select Growth Oppor Fund	4,920,402
57630A-72-5	MassMutual RetireSMART 2045	1,121,557
57629H-24-4	MM Barings Dynamic Alloc Fund	3,262,000
57629H-25-1	MM Barings Dynamic Alloc Fund	1,246,667
57629H-26-9	MM Barings Dynamic Alloc Fund	1,254,419
57629H-27-7	MM Barings Dynamic Alloc Fund	1,259,221
57629H-28-5	MM Barings Dynamic Alloc Fund	4,422,007
57630A-22-0	MM Select MSCI EAFE Intl In Fd	1,957,408
57630A-28-7	MM Select Russell200 SmCap In	1,753,764
57630A-35-2	MM Select S&P Mid Cap Index Fd	5,628,445
57630A-14-7	MassMutual RetireSMART 2055	222,724
57630A-15-4	MassMutual RetireSMART 2055	780,825
57630A-12-1	MassMutual RetireSMART 2055	110,960
57630C-40-8	MM Barings Dynamic Alloc Fund	104,517
57630C-50-7	MM Barings Dynamic Alloc Fund	104,713
57630E-23-0	MassMutual RetireSMART 2055	102,283
57630E-22-2	MassMutual RetireSMART 2055	102,536
57630E-25-5	MassMutual RetireSMART 2055	102,598
57629E-79-5	MM Premier Disciplined Val Fd	146,135
57629H-82-2	MM Premier Main Street Fund	31,883
57629U-27-8	MM Select Diversified Intl Fd	79,554
57629S-20-8	MM Select Mid Cap Gwth Eqll Fd	11,331,656
57629E-30-8	MM Premier Intl Equity Fund	14,129,876
57629H-39-2	MM Premier Strat Emerg Mkts Fd	170,907
57629H-42-6	MM Premier Strat Emerg Mkts Fd	5,290,912
57629S-83-6	MM Select Focused Value Fund	11,792,318
57629S-68-7	MM Select S&P 500 Index Fund	25,950,367
57629S-77-8	MM Select Overseas Fund	7,350,134
57629S-53-9	MM Select Small Company Val Fd	4,017,820
57629S-66-1	MM Select Fundamental Value Fd	19,585,620
57629R-34-1	MM Select Small Cap Gwth Eq Fd	12,098,074
57629E-60-5	MM Premier Sm Cap Oppor Fund	9,188,175
57629E-25-8	MM Premier Balanced Fund	4,689,111
57629E-15-9	MM Premier Core Bond Fund	10,124,028
68380D-88-4	Oppenheimer Main Street Funds	11,211,268
57629S-36-4	MM Select Growth Oppor Fund	81,901
57629E-49-8	MM Premier Value Fund	97,577
G069E@-10-1	Babson Capital Global Investme	49,674,894
57629S-73-7	MM Select Blue Chip Growth Fd	29,659,984
68380L-40-7	Oppenheimer Intl Growth Fund	3,583,054
68382F-50-7	Oppenheimer Real Estate Fund	8,059,441
57629E-40-7	MM Premier Infl-Prot & Inc Fd	5,746,598
57630C-10-1	MM Premier Balanced Fund	106,239
57630E-29-7	MassMutual RetireSMART 2045	102,562
57630C-30-9	MM Premier Balanced Fund	106,436
57630C-65-5	MM Premier Value Fund	108,236
57630C-60-6	MM Premier Core Bond Fund	103,780
57630C-72-1	MM Premier Sm Cap Oppor Fund	107,116
57630C-66-3	MM Premier Value Fund	108,621
57630C-84-6	MM Premier Diversified Bond Fd	103,586
57630C-85-3	MM Premier Diversified Bond Fd	103,391
57630C-76-2	MM Premier Intl Equity Fund	91,710
57630C-78-8	MM Premier Intl Equity Fund	91,526
57630C-81-2	MM Premier Global Fund	101,181
57630C-64-8	MM Premier Infl-Prot & Inc Fd	100,971
57630C-82-0	MM Premier Global Fund	101,517
57630E-43-8	MassMutual RetireSMART 2025	102,380
57630C-67-1	MM Premier Strat Emerg Mkts Fd	96,497
57630E-36-2	MassMutual RetireSMART 2035	102,363
57630G-70-6	MM RetireSMART Moderate Gth Fd	102,394
57630C-79-6	MM Premier High Yield Fund	98,168
57630C-88-7	MM Premier Disciplined Grth Fd	110,519
57630C-69-7	MM Premier Sm Cap Oppor Fund	107,309
57630E-26-3	MassMutual RetireSMART 2050	102,558
57630C-68-9	MM Premier Strat Emerg Mkts Fd	96,293
57630C-70-5	MM Premier Disciplined Grth Fd	110,316
57630C-86-1	MM Premier Disciplined Val Fd	108,362
57630C-73-9	MM Premier Shrt-Duration Bd Fd	100,685
57630E-33-9	MassMutual RetireSMART 2040	102,391
57630C-74-7	MM Premier Main Street Fund	109,149
57630E-30-5	MM Select Russell200 SmCap In	103,423
57630E-40-4	MM Select Russell200 SmCap In	103,204
57630E-86-7	MM Select Blue Chip Growth Fd	110,175
57630E-81-8	MM Select Diversified Value Fd	108,850
57630E-50-3	MM Select S&P Mid Cap Index Fd	106,042
57630E-60-2	MM Select S&P Mid Cap Index Fd	105,842
57630E-10-7	MM Select MSCI EAFE Intl In Fd	93,519
57630E-76-8	MM Select Fundamental Value Fd	109,160
57630E-79-2	MM Select Focused Value Fund	113,013
57630E-20-6	MM Select MSCI EAFE Intl In Fd	93,273
57630E-69-3	MM Select Mid-Cap Value Fund	103,979
57630E-72-7	MM Select Large Cap Value Fund	102,713

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
57630E-83-4	MM Select Diversified Intl Fd	91,652
57630E-75-0	MM Select Growth Oppor Fund	110,110
57630E-74-3	MM Select S&P 500 Index Fund	111,102
57630E-77-6	MM Select Fundamental Gwth Fd	110,030
57630E-88-3	MM Select Blackrock Glb All Fd	101,148
57630E-80-0	MM Select Blackrock Glb All Fd	100,970
57630E-84-2	MM Select Diversified Intl Fd	91,461
57630E-68-5	MM Select Overseas Fund	91,932
57630E-18-0	MM RetireSMART Conservative Fd	102,286
57630E-21-4	MM RetireSMART Conservative Fd	102,619
57630E-71-9	MM Select Mid Cap Gwth Eqll Fd	109,067
57630E-19-8	MM RetireSMART Conservative Fd	102,096
57630E-17-2	MM RetireSMART Growth Fund	102,547
57630G-50-8	MM RetireSMART Moderate Fund	102,107
57630G-60-7	MM RetireSMART Moderate Fund	102,294
57630E-15-6	MM RetireSMART Growth Fund	102,216
57630E-16-4	MM RetireSMART Growth Fund	102,031
57630G-40-9	MM RetireSMART Moderate Fund	102,646
57630G-88-8	MM RetireSMART Moderate Gth Fd	102,047
57630G-80-5	MM RetireSMART Moderate Gth Fd	101,859
57630E-63-6	MM Select Small Cap Val Eq Fd	104,853
57630E-64-4	MM Select Small Cap Val Eq Fd	104,657
57630E-67-7	MM Select PIMCO Total Ret Fund	102,649
57630E-61-0	MM Select Small Comp Gwth Fd	103,378
57630E-58-6	MM Select Small Company Val Fd	100,335
57630E-59-4	MM Select Small Comp Gwth Fd	103,642
57630E-66-9	MM Select Small Cap Gwth Eq Fd	104,670
57630E-56-0	MM Select Strategic Bond Fund	103,982
57630E-53-7	MassMutual RetireSMART 2010	102,404
57630E-49-5	MassMutual RetireSMART 2015	102,475
G0R5P3-10-9	Babson Cap Global Inv Fd 2 Plc	69,279,611
553097-14-8	M M L Series	92,564
57629R-17-6	MM Select Large Cap Value Fund	7,618,954
68385C-50-1	Oppenheimer Global Real Estate Class I	79,578,091
29.2999 - Total		443,138,100

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
MM Premier Core Bond Fund	FNMA TBA 15 YR 2.5	71,425,325	12/31/2014
MM Premier Balanced Fund	ISHARES MSCI EAFE ETF	4,467,481	12/31/2014
MM Premier Intl Equity Fund	OPPENHEIMER INSTITUTIONAL MONE	9,765,228	12/31/2014
MM Premier Infl-Prot & Inc Fd	TSY INFL IX N/B	25,566,293	12/31/2014
MM Premier Value Fund	CITIGROUP INC	3,054,510	12/31/2014
MM Premier Sm Cap Oppor Fund	LASALLE HOTEL PROPERTIES	4,211,146	12/31/2014
MM Premier High Yield Fund	MUSTANG MERGER CORP	7,049,000	12/31/2014
MM Premier Disciplined Val Fd	EXXON MOBIL CORP	13,145,466	12/31/2014
MM Barings Dynamic Alloc Fund	US TREASURY N/B	1,637,059	12/31/2014
MM Barings Dynamic Alloc Fund	US TREASURY N/B	1,637,059	12/31/2014
MM Barings Dynamic Alloc Fund	US TREASURY N/B	1,637,059	12/31/2014
MM Barings Dynamic Alloc Fund	US TREASURY N/B	1,637,059	12/31/2014
MM Barings Dynamic Alloc Fund	US TREASURY N/B	1,637,059	12/31/2014
MM Premier Strat Emerg Mkts Fd	BAIDU INC SPON ADR	7,495,654	12/31/2014
MM Premier Strat Emerg Mkts Fd	BAIDU INC SPON ADR	7,495,654	12/31/2014
MM Premier Main Street Fund	APPLE INC	8,254,768	12/31/2014
MM Select Large Cap Value Fund	CNO FINANCIAL GROUP INC	18,904,116	12/31/2014
MM Select Small Cap Gwth Eq Fd	PRA GROUP INC	7,405,945	12/31/2014
MM Select Mid Cap Gwth Eqll Fd	CARMAX INC	33,423,160	12/31/2014
MM Select Growth Oppor Fund	FACEBOOK INC A	30,427,800	12/31/2014
MM Select Small Company Val Fd	LANDSTAR SYSTEM INC	4,264,764	12/31/2014
MM Select Growth Oppor Fund	FACEBOOK INC A	30,427,800	12/31/2014
MM Select Fundamental Value Fd	WELLS FARGO + CO	60,568,425	12/31/2014
MM Select S&P 500 Index Fund	APPLE INC	122,338,680	12/31/2014
MM Select Blue Chip Growth Fd	AMAZON.COM INC	55,490,580	12/31/2014
MM Select Overseas Fund	COMPASS GROUP PLC	10,321,195	12/31/2014
MM Select Focused Value Fund	INTEL CORP	69,604,220	12/31/2014
MM Select Diversified Intl Fd	ROYAL DUTCH SHELL PLC A SHS	6,068,825	12/31/2014
MM Select MSCI EAFE Intl In Fd	NESTLE SA REG	4,741,144	12/31/2014
MM Select Russell200 SmCap In	ISIS PHARMACEUTICALS INC	599,187	12/31/2014
MM Select S&P Mid Cap Index Fd	SKYWORKS SOLUTIONS INC	1,909,146	12/31/2014
MassMutual RetireSMART 2045	MASSMUTUAL SELECT OVERSEAS FUN	3,458,108	12/31/2014
Oppenheimer Cap Appreciation Fund Y	APPLE INC	323,160,409	12/31/2014
Oppenheimer Main Street Fund Y	APPLE INC	295,209,654	12/31/2014
Oppenheimer Global Real Estate Class I	SIMON PROPERTY GROUP INC	160,156,093	12/31/2014
Oppenheimer Real Estate Fund Y	SIMON PROPERTY GROUP INC	160,156,093	12/31/2014

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	76,296,232,833	81,302,778,754	5,006,545,921
30.2 Preferred stocks	524,694,819	530,828,772	6,133,953
30.3 Totals	76,820,927,652	81,833,607,526	5,012,679,874

30.4 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.

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

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

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

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

32.2 If no, list exceptions:

At 12/31/2014, 63 issues for 47 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $291,412,565 or 0.35% of all assets.

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 4,752,833

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

1 Name	2 Amount Paid
American Council of Life Insurers	1,464,300

34.1 Amount of payments for legal expenses, if any? ..... $ 5,812,303

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 728,247

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

1 Name	2 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 Experience Exhibit? ..... $

1.31 Reason for excluding:

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

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

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	18,367,394,338	20,418,821,210
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	100,289,080	97,261,440
2.5	Reserve Denominator	91,947,632,177	85,142,711,528
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 228,071,408

3.4 State the authority under which Separate Accounts are maintained:

Massachusetts General Law, C175 Section 132F & 132G .....

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid ..... $

4.22 Received ..... $ 60,468,092

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

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 ..... $

5.22 Page 4, Line 1 ..... $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash ..... $

7.12 Stock ..... $

GENERAL INTERROGATORIES

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

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
See attached								

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

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

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

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

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

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

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

GENERAL INTERROGATORIES

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

12.2 If the answer to 12.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

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

13.1 Direct Premium Written ..... $ 4,073,806,241

13.2 Total Incurred Claims ..... $ 1,582,865,787

13.3 Number of Covered Lives 13,393

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

FIVE-YEAR HISTORICAL DATA

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

		1 2014	2 2013	3 2012	4 2011	5 2010
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	222,715,389	210,785,773	200,188,340	192,049,917	185,502,607
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	213,592,180	197,311,951	185,202,189	173,741,416	164,514,827
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	51,810,319	48,602,456	46,911,984	47,236,289	47,810,733
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	488,117,888	456,700,180	432,302,513	413,027,621	397,828,168
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	22,507,671	18,950,805	18,385,152	16,761,143	16,438,959
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	28,083,518	25,875,429	24,656,699	22,444,728	21,838,828
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	4,444,460	4,029,423	3,606,518	2,507,487	1,416,394
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	55,035,649	48,855,657	46,648,369	41,713,358	39,694,180
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	4,859,801,424	4,391,291,155	4,257,705,721	3,932,880,311	3,820,037,717
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,511,819,475	3,312,423,007	1,998,585,164	1,757,273,597	1,786,112,177
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	1,182,721,337	1,054,797,579	843,059,436	310,329,013	82,591,826
17.2	Group annuities (Line 20.4, Col. 7)	9,278,793,497	11,124,116,908	12,691,765,687	6,995,194,197	4,997,382,298
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	543,909,490	524,477,159	515,175,821	487,727,821	469,167,226
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	18,377,045,223	20,407,105,808	20,306,291,829	13,483,404,939	11,155,291,244
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	136,804,647,038	124,384,789,092	103,308,521,664	95,436,079,353	87,974,787,735
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	122,583,280,790	111,869,642,792	90,630,459,432	84,026,369,752	77,635,068,642
23.	Aggregate life reserves (Page 3, Line 1)	90,679,671,843	83,604,977,107	71,243,342,721	66,086,093,515	61,836,854,793
24.	Aggregate A & H reserves (Page 3, Line 2)	2,610,834,429	2,548,833,307	2,490,755,452	2,450,278,497	2,408,562,093
25.	Deposit-type contract funds (Page 3, Line 3)	9,044,956,553	9,408,618,610	5,322,733,989	4,587,829,177	3,576,826,133
26.	Asset valuation reserve (Page 3, Line 24.01)	2,620,278,026	2,194,546,171	1,928,271,336	1,682,645,583	1,427,795,217
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	14,231,326,051	12,524,446,904	12,686,883,638	11,417,365,503	10,352,400,467
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	6,998,820,442	7,563,694,666	5,933,809,636	4,304,045,561	3,157,406,511
	Risk-Based Capital Analysis					
30.	Total adjusted capital	16,353,434,004	14,531,382,160	14,440,389,862	13,247,162,581	12,421,057,693
31.	Authorized control level risk - based capital	1,646,252,886	1,601,245,537	1,434,671,609	1,268,019,412	1,224,809,214
	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)	56.2	55.8	56.2	57.5	59.1
33.	Stocks (Lines 2.1 and 2.2)	7.3	6.5	6.9	6.3	5.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.5	13.7	13.8	13.3	13.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.6	0.7	1.1	1.3	1.3
36.	Cash, cash equivalents and short-term investments (Line 5)	1.4	3.5	2.8	1.8	1.3
37.	Contract loans (Line 6)	8.4	8.8	9.9	10.2	10.5
38.	Derivatives (Page 2, Line 7)	6.4	5.1	2.8	3.6	2.8
39.	Other invested assets (Line 8)	5.2	6.0	6.5	6.1	6.3
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.3
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2014	2 2013	3 2012	4 2011	5 2010
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	5,525,755,051	5,424,703,960	5,260,115,376	4,994,628,448	4,996,695,457
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	7,243,083,433	6,073,875,718	5,476,632,773	4,505,125,039	3,492,238,904
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	4,192,597,007	4,410,978,298	4,288,037,148	3,474,304,986	3,237,031,291
50.	Total of above Lines 44 to 49	16,961,435,491	15,909,557,976	15,024,785,297	12,974,058,473	11,725,965,652
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,288,654,690	1,191,202,220	1,276,194,789	1,432,014,508	1,311,740,165
53.	Total admitted assets (Page 2, Line 28, Col. 3)	197,189,089,372	182,776,470,724	155,648,727,921	136,968,407,839	129,290,315,834
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	6,140,050,815	5,281,824,824	4,798,175,414	4,669,479,242	4,359,124,304
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	166,082,947	(476,328,506)	108,979,674	(199,438,437)	(84,199,098)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	2,021,875,603	(210,583,599)	742,645,690	1,432,443,323	800,841,232
57.	Total of above Lines 54, 55 and 56	8,328,009,365	4,594,912,719	5,649,800,778	5,902,484,128	5,075,766,438
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	15,902,284,606	17,734,702,304	10,431,170,962	9,628,587,090	9,779,153,507
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	329,147,017	326,008,563	314,772,359	316,725,398	295,346,794
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	3,016,850,274	2,465,774,105	2,354,828,403	1,866,873,830	1,572,283,162
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	62,001,122	58,077,855	40,476,955	29,416,404	9,295,989
62.	Dividends to policyholders (Line 30, Col. 1)	1,553,324,172	1,474,794,280	1,378,515,704	1,312,836,272	1,209,910,308
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	12.9	12.9	9.0	11.4	13.9
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.2	4.7	5.1	5.2	5.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	73.5	74.7	70.4	75.1	66.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.6	1.7	1.8	1.8	2.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	42.8	45.4	48.2	46.6	51.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	1,992,051,459	1,989,698,871	1,978,820,854	1,961,716,327	1,921,710,887
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,897,074,726	1,888,659,078	1,879,307,672	1,850,434,539	1,849,935,024
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	(8,277,135)	(121,956,755)	(84,335,789)	320,454,146	244,603,277
74.	Ordinary - individual annuities (Col. 4)	(24,879,662)	368,015,232	379,661,383	(256,010,948)	53,230,536
75.	Ordinary-supplementary contracts (Col. 5)	33,453,815	23,782,043	18,432,661	30,203,974	28,992,469
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	175,484,510	87,550,371	95,400,181	110,899,344	115,531,198
78.	Group annuities (Col. 8)	203,257,125	(225,582,784)	183,545,106	275,759,780	270,615,630
79.	A & H-group (Col. 9)	406,735	338,953	204,328	535,900	560,458
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	77,596,369	58,568,733	53,613,995	62,182,243	58,596,761
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	457,041,757	190,715,793	646,521,865	544,024,437	772,130,329

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

If no, please explain:

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,094,141,591		1,241,579,007		5,335,720,598
2. Annuity considerations	2,508,580,507		941,953,951		3,450,534,458
3. Deposit-type contract funds	41,473	XXX	948,772,500	XXX	948,813,973
4. Other considerations			6,567,185,878		6,567,185,878
5. Totals (Sum of Lines 1 to 4)	6,602,763,571		9,699,491,336		16,302,254,907
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	120,729,577				120,729,577
6.2 Applied to pay renewal premiums	368,970,577				368,970,577
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,190,117,441				1,190,117,441
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,679,817,595				1,679,817,595
Annuities:					
7.1 Paid in cash or left on deposit	27,913		302		28,215
7.2 Applied to provide paid-up annuities	3,161,632				3,161,632
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	3,189,545		302		3,189,847
8. Grand Totals (Lines 6.5 plus 7.4)	1,683,007,140		302		1,683,007,442
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,586,123,948		198,321,146		1,784,445,094
10. Matured endowments	15,443,120				15,443,120
11. Annuity benefits	552,811,373		705,065,869		1,257,877,242
12. Surrender values and withdrawals for life contracts	2,351,883,124		7,002,414,020		9,354,297,144
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	24,594,271		173,253		24,767,524
15. Totals	4,530,855,836		7,905,974,288		12,436,830,124
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4,076	255,773,594			68	39,181,625			4,144	294,955,219
17. Incurred during current year	31,839	1,641,784,491			381	203,010,666			32,220	1,844,795,157
Settled during current year:										
18.1 By payment in full	31,871	1,626,097,395			380	195,994,398			32,251	1,822,091,794
18.2 By payment on compromised claims	7	63,943			1	2,500,000			8	2,563,943
18.3 Totals paid	31,878	1,626,161,338			381	198,494,398			32,259	1,824,655,737
18.4 Reduction by compromise	(3)	(254,782)							(3)	(254,782)
18.5 Amount rejected	3	254,782							3	254,782
18.6 Total settlements	31,878	1,626,161,338			381	198,494,398			32,259	1,824,655,737
19. Unpaid Dec. 31, current year (16+17-18.6)	4,037	271,396,747			68	43,697,893			4,105	315,094,639
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,517,779	399,227,317,296		(a)	4,345	46,309,240,371			1,522,124	445,536,557,668
21. Issued during year	83,480	50,591,188,788			443	4,444,460,010			83,923	55,035,648,798
22. Other changes to in force (Net)	(73,926)	(20,574,759,345)			(43)	(1,224,646,615)			(73,969)	(21,799,405,960)
23. In force December 31 of current year	1,527,333	429,243,746,740		(a)	4,745	49,529,053,766			1,532,078	478,772,800,506

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	449,630,744	462,419,862	20,780,947	334,715,064	330,759,495
25.2 Guaranteed renewable (b)	208,938,872	208,958,000		20,126,919	35,671,006
25.3 Non-renewable for stated reasons only (b)	8,397,421	8,636,376	352,373	225,077	(837,554)
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	666,967,037	680,014,238	21,133,320	355,067,060	365,592,947
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	666,967,037	680,014,238	21,133,320	355,067,060	365,592,947

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

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			1,556,345	408,097,724			4,345	81,569	48,602,456	456,700,180
2.	Issued during year			83,480	50,591,189			443	7,156	4,444,460	55,035,649
3.	Reinsurance assumed				210						210
4.	Revived during year			53	40,761				32	164,441	205,202
5.	Increased during year (net)			56	113,854			22	7	661,319	775,173
6.	Subtotals, Lines 2 to 5			83,589	50,746,014			465	7,195	5,270,220	56,016,234
7.	Additions by dividends during year	XXX		XXX	2,155,978	XXX		XXX	XXX		2,155,978
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			1,639,934	460,999,716			4,810	88,764	53,872,676	514,872,392
	Deductions during year:										
10.	Death			19,870	1,519,058			XXX	298	192,393	1,711,451
11.	Maturity			663	15,972			XXX			15,972
12.	Disability							XXX			
13.	Expiry			6,184	906,612						906,612
14.	Surrender			25,033	5,921,153			36	916	542,668	6,463,821
15.	Lapse			19,608	11,993,767			14	2,477	1,307,882	13,301,649
16.	Conversion			2,543	1,841,983			XXX	XXX	XXX	1,841,983
17.	Decreased (net)			134	686,806			11	2	7,465	694,271
18.	Reinsurance			19,531	1,806,796				10	11,949	1,818,745
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			93,566	24,692,147			61	3,703	2,062,357	26,754,504
21.	In force end of year (Line 9 minus Line 20)			1,546,368	436,307,569			4,749	85,061	51,810,319	488,117,888
22.	Reinsurance ceded end of year	XXX		XXX	288,459,807	XXX		XXX	XXX	15,767,166	304,226,973
23.	Line 21 minus Line 22	XXX		XXX	147,847,762	XXX	(b)	XXX	XXX	36,043,153	183,890,915
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	19,820,869
25.	Other paid-up insurance			126,386	9,654,199
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing				
28.	Term policies - other	32,065	24,930,109	309,027	193,272,905
29.	Other term insurance - decreasing	XXX		XXX	19
30.	Other term insurance	XXX	2,185,972	XXX	10,031,934
31.	Totals (Lines 27 to 30)	32,065	27,116,081	309,027	203,304,858
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	967,437	XXX	9,904,077
33.	Totals, extended term insurance	XXX	XXX	5,099	383,245
34.	Totals, whole life and endowment	51,415	22,507,671	1,232,242	222,715,389
35.	Totals (Lines 31 to 34)	83,480	50,591,189	1,546,368	436,307,569

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		50,591,189	7,109,797	429,197,773
38.	Credit Life (Group and Individual)				
39.	Group		4,444,460	2,281,265	49,529,053
40.	Totals (Lines 36 to 39)		55,035,649	9,391,062	478,726,826

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	1,363,514
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	1,930,417

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1

47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

	Disability Provisions	Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium			605,255	161,279,295			8,284	2,762,328
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	605,255	(b) 161,279,295		(b)	8,284	(b) 2,762,328

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	4,740	8,661	7	
2.	Issued during year	331	1,182		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	5,071	9,843	7	
	Deductions during year:				
6.	Decreased (net)	449	1,276	3	
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	449	1,276	3	
9.	In force end of year	4,622	8,567	4	
10.	Amount on deposit	118,168,683	(a) 476,510,804		(a)
11.	Income now payable	4,622	1,087		
12.	Amount of income payable	(a) 14,275,420	(a) 9,994,847	(a) 570	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	26,738	204,744	30,027	2,450,829
2.	Issued during year	4,713	11,992	2,146	357,877
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	31,451	216,736	32,173	2,808,706
	Deductions during year:				
6.	Decreased (net)	1,100	12,916	2,711	294,702
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,100	12,916	2,711	294,702
9.	In force end of year	30,351	203,820	29,462	2,514,004
	Income now payable:				
10.	Amount of income payable	(a) 462,441,453	XXX	XXX	(a) 385,182,533
	Deferred fully paid:				
11.	Account balance	XXX	(a) 3,046,967,951	XXX	(a) 3,730,000,783
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 15,544,781,332	XXX	(a) 61,974,547,349

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					341,862	665,786,115
2.	Issued during year					32,515	52,889,371
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	374,377	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	32,802	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	32,802	XXX
10.	In force end of year		(a)		(a)	341,575	(a) 666,509,419

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	27,830	114,374
2.	Issued during year		155
3.	Reinsurance assumed		
4.	Increased during year (net)	1,831	1,333
5.	Totals (Lines 1 to 4)	29,661	115,862
	Deductions During Year:		
6.	Decreased (net)	51	7,565
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	51	7,565
9.	In force end of year	29,610	108,297
10.	Amount of account balance	(a) 39,562,624	(a) 547,229,646

(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	498,613,740
2.	Current year's realized pre-tax capital gains/(losses) of $ 570,415,339 transferred into the reserve net of taxes of $ 212,655,639	357,759,700
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(36,614,551)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	819,758,888
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	191,749,804
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	628,009,087

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2014	135,963,813	57,181,581	(1,395,591)	191,749,804
2. 2015	114,174,440	21,811,225	(2,895,276)	133,090,390
3. 2016	90,878,185	21,555,938	(3,035,985)	109,398,138
4. 2017	66,693,713	18,990,139	(3,192,127)	82,491,725
5. 2018	42,752,910	16,316,556	(3,363,701)	55,705,765
6. 2019	24,553,137	13,338,501	(3,504,410)	34,387,228
7. 2020	12,169,635	11,493,991	(3,486,858)	20,176,767
8. 2021	1,422,087	10,645,042	(3,164,588)	8,902,541
9. 2022	(5,015,945)	9,540,445	(2,811,452)	1,713,049
10. 2023	(5,487,640)	8,607,194	(2,500,680)	618,874
11. 2024	(4,390,602)	7,642,767	(2,159,043)	1,093,122
12. 2025	(2,687,096)	7,245,077	(1,779,280)	2,778,700
13. 2026	(965,555)	7,517,869	(1,419,188)	5,133,126
14. 2027	731,322	7,894,105	(1,059,095)	7,566,331
15. 2028	2,095,949	8,404,478	(635,457)	9,864,970
16. 2029	2,409,658	8,551,761	(211,819)	10,749,601
17. 2030	2,578,035	9,239,996		11,818,031
18. 2031	2,433,718	9,664,581		12,098,299
19. 2032	1,867,077	10,449,541		12,316,619
20. 2033	1,078,842	10,970,134		12,048,976
21. 2034	1,339,473	11,769,966		13,109,440
22. 2035	3,208,345	11,702,355		14,910,701
23. 2036	5,955,221	10,807,195		16,762,416
24. 2037	6,795,756	9,816,027		16,611,783
25. 2038	4,453,366	9,081,791		13,535,157
26. 2039	2,481,754	7,994,615		10,476,370
27. 2040	(2,357,289)	6,808,698		4,451,408
28. 2041	(1,998,840)	5,395,572		3,396,731
29. 2042	(3,326,491)	3,982,446		655,955
30. 2043	(1,193,240)	2,569,320		1,376,080
31. 2044 and Later		770,796		770,796
32. Total (Lines 1 to 31)	498,613,740	357,759,700	(36,614,551)	819,758,888

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	258,050,220	148,252,683	406,302,903	792,131,433	1,010,298,820	1,802,430,253	2,208,733,156
2.	Realized capital gains/(losses) net of taxes - General Account	85,368,983	(5,774,622)	79,594,361	(38,888,235)	125,364,598	86,476,363	166,070,724
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	23,035,469	(45,722,495)	(22,687,026)	672,563,122	(56,579,621)	615,983,501	593,296,475
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves	(6,648,484)	(414,413)	(7,062,897)	456,652	132,979	589,631	(6,473,266)
7.	Basic contribution	165,626,939	46,526,671	212,153,611	5,110,441	16,591,242	21,701,683	233,855,294
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	538,730,095	143,696,651	682,426,746	1,430,460,109	1,095,542,060	2,526,002,169	3,208,428,915
9.	Maximum reserve	822,228,695	195,447,806	1,017,676,501	960,976,426	964,877,097	1,925,853,523	2,943,530,024
10.	Reserve objective	591,973,111	150,442,417	742,415,528	954,249,694	943,392,326	1,897,642,020	2,640,057,548
11.	20% of (Line 10 - Line 8)	10,648,603	1,349,153	11,997,756	(95,242,083)	(30,429,947)	(125,672,030)	(113,674,274)
12.	Balance before transfers (Lines 8 + 11)	549,378,698	145,045,804	694,424,503	1,335,218,026	1,065,112,113	2,400,330,139	3,094,754,642
13.	Transfers							
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero				(374,241,599)	(100,235,017)	(474,476,616)	(474,476,616)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	549,378,698	145,045,804	694,424,503	960,976,427	964,877,096	1,925,853,523	2,620,278,026

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	7,391,716,484	XXX	XXX	7,391,716,484	0.0000		0.0000		0.0000	
2.	1	Highest Quality	36,252,676,420	XXX	XXX	36,252,676,420	0.0004	14,501,071	0.0023	83,381,156	0.0030	108,758,029
3.	2	High Quality	25,274,852,269	XXX	XXX	25,274,852,269	0.0019	48,022,219	0.0058	146,594,143	0.0090	227,473,670
4.	3	Medium Quality	2,555,816,536	XXX	XXX	2,555,816,536	0.0093	23,769,094	0.0230	58,783,780	0.0340	86,897,762
5.	4	Low Quality	1,930,592,592	XXX	XXX	1,930,592,592	0.0213	41,121,622	0.0530	102,321,407	0.0750	144,794,444
6.	5	Lower Quality	813,182,593	XXX	XXX	813,182,593	0.0432	35,129,488	0.1100	89,450,085	0.1700	138,241,041
7.	6	In or Near Default	500,460,226	XXX	XXX	500,460,226	0.0000		0.2000	100,092,045	0.2000	100,092,045
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	74,719,297,120	XXX	XXX	74,719,297,120	XXX	162,543,494	XXX	580,622,617	XXX	806,256,992
		PREFERRED STOCK										
10.	1	Highest Quality	186,000,000	XXX	XXX	186,000,000	0.0004	74,400	0.0023	427,800	0.0030	558,000
11.	2	High Quality	211,077,676	XXX	XXX	211,077,676	0.0019	401,048	0.0058	1,224,251	0.0090	1,899,699
12.	3	Medium Quality	123,000,000	XXX	XXX	123,000,000	0.0093	1,143,900	0.0230	2,829,000	0.0340	4,182,000
13.	4	Low Quality	3,964,646	XXX	XXX	3,964,646	0.0213	84,447	0.0530	210,126	0.0750	297,348
14.	5	Lower Quality	652,497	XXX	XXX	652,497	0.0432	28,188	0.1100	71,775	0.1700	110,924
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	524,694,819	XXX	XXX	524,694,819	XXX	1,731,982	XXX	4,762,951	XXX	7,047,972
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	189,000,539	XXX	XXX	189,000,539	0.0004	75,600	0.0023	434,701	0.0030	567,002
20.	2	High Quality	182,463,279	XXX	XXX	182,463,279	0.0019	346,680	0.0058	1,058,287	0.0090	1,642,170
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)	371,463,818	XXX	XXX	371,463,818	XXX	422,280	XXX	1,492,988	XXX	2,209,171
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	553,230,798	XXX	XXX	553,230,798	0.0004	221,292	0.0023	1,272,431	0.0030	1,659,692
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	553,230,798	XXX	XXX	553,230,798	XXX	221,292	XXX	1,272,431	XXX	1,659,692
34.		Total (Lines 9 + 17 + 25 + 33)	76,168,686,555	XXX	XXX	76,168,686,555	XXX	164,919,049	XXX	588,150,988	XXX	817,173,828

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality	10,361,252		XXX	10,361,252	0.0035	36,264	0.0100	103,613	0.0130	134,696
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed	1,762,624,531		XXX	1,762,624,531	0.0003	528,787	0.0006	1,057,575	0.0010	1,762,625
41.		Residential Mortgages - All Other	8,974,909		XXX	8,974,909	0.0013	11,667	0.0030	26,925	0.0040	35,900
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	8,133,211,715	(49,405,690)	XXX	8,083,806,025	0.0010	8,083,806	0.0050	40,419,030	0.0065	52,544,739
44.		Commercial Mortgages - All Other - CM2 - High Quality	7,589,504,806		XXX	7,589,504,806	0.0035	26,563,267	0.0100	75,895,048	0.0130	98,663,562
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,809,600,248		XXX	1,809,600,248	0.0060	10,857,601	0.0175	31,668,004	0.0225	40,716,006
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	42,407,427		XXX	42,407,427	0.0105	445,278	0.0300	1,272,223	0.0375	1,590,279
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	19,356,684,888	(49,405,690)	XXX	19,307,279,198	XXX	46,526,671	XXX	150,442,417	XXX	195,447,806
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	19,356,684,888	(49,405,690)	XXX	19,307,279,198	XXX	46,526,671	XXX	150,442,417	XXX	195,447,806

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	718,934,743	XXX	XXX	718,934,743	0.0000		0.1455 (a)	104,605,005	0.1455 (a)	104,605,005
2.		Unaffiliated - Private	408,831,015	XXX	XXX	408,831,015	0.0000		0.1600	65,412,962	0.1600	65,412,962
3.		Federal Home Loan Bank	56,500,000	XXX	XXX	56,500,000	0.0000		0.0050	282,500	0.0080	452,000
4.		Affiliated - Life with AVR	1,304,753,908	XXX	XXX	1,304,753,908	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	382,346,351			382,346,351	XXX	152,939	XXX	879,397	XXX	1,147,039
7.		Fixed Income - High Quality	170,437,297			170,437,297	XXX	323,831	XXX	988,536	XXX	1,533,936
8.		Fixed Income - Medium Quality	152,793,556			152,793,556	XXX	1,420,980	XXX	3,514,252	XXX	5,194,981
9.		Fixed Income - Low Quality	52,563,745			52,563,745	XXX	1,119,608	XXX	2,785,879	XXX	3,942,281
10.		Fixed Income - Lower Quality	48,450,985			48,450,985	XXX	2,093,083	XXX	5,329,608	XXX	8,236,667
11.		Fixed Income - In/Near Default	7,775,242			7,775,242	XXX		XXX	1,555,048	XXX	1,555,048
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	5,436,251,907	XXX	XXX	5,436,251,907	0.0000		0.1300	706,712,748	0.1300	706,712,748
16.		Affiliated - All Other	388,648,489	XXX	XXX	388,648,489	0.0000		0.1600	62,183,758	0.1600	62,183,758
17.		Total Common Stock (Sum of Lines 1 through 16)	9,128,287,238			9,128,287,238	XXX	5,110,441	XXX	954,249,694	XXX	960,976,426
		REAL ESTATE										
18.		Home Office Property (General Account only)	167,622,973			167,622,973	0.0000		0.0750	12,571,723	0.0750	12,571,723
19.		Investment Properties	608,254,399		558,087,150	1,166,341,549	0.0000		0.0750	87,475,616	0.0750	87,475,616
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	775,877,372		558,087,150	1,333,964,522	XXX		XXX	100,047,339	XXX	100,047,339
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	172,376,125	XXX	XXX	172,376,125	0.0004	68,950	0.0023	396,465	0.0030	517,128
31.	2	High Quality	267,814,045	XXX	XXX	267,814,045	0.0019	508,847	0.0058	1,553,321	0.0090	2,410,326
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality	98,293,741	XXX	XXX	98,293,741	0.0213	2,093,657	0.0530	5,209,568	0.0750	7,372,031
34.	5	Lower Quality	259,944,685	XXX	XXX	259,944,685	0.0432	11,229,610	0.1100	28,593,915	0.1700	44,190,596
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	798,428,596	XXX	XXX	798,428,596	XXX	13,901,064	XXX	35,753,270	XXX	54,490,082
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	84,222,552		XXX	84,222,552	0.0010	84,223	0.0050	421,113	0.0065	547,447
39.		Mortgages - CM2 - High Quality	61,464,795		XXX	61,464,795	0.0035	215,127	0.0100	614,648	0.0130	799,042
40.		Mortgages - CM3 - Medium Quality	77,212,081		XXX	77,212,081	0.0060	463,272	0.0175	1,351,211	0.0225	1,737,272
41.		Mortgages - CM4 - Low Medium Quality	22,628,846		XXX	22,628,846	0.0105	237,603	0.0300	678,865	0.0375	848,582
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)	245,528,274		XXX	245,528,274	XXX	1,000,225	XXX	3,065,838	XXX	3,932,342
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior	677,993		XXX	677,993	0.0035	2,373	0.0010	678	0.0130	8,814
60.		Unaffiliated - In Good Standing All Other	1,535,822		XXX	1,535,822	0.0060	9,215	0.0175	26,877	0.0225	34,556
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	2,213,815		XXX	2,213,815	XXX	11,588	XXX	27,555	XXX	43,370
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	247,742,089		XXX	247,742,089	XXX	1,011,813	XXX	3,093,392	XXX	3,975,712

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private	2,156,314,797	XXX	XXX	2,156,314,797	0.0000		0.1600	345,010,368	0.1600	345,010,368
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	1,731,823,166	XXX	XXX	1,731,823,166	0.0000		0.1600	277,091,707	0.1600	277,091,707
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,888,137,963	XXX	XXX	3,888,137,963	XXX		XXX	622,102,074	XXX	622,102,074
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	1,708,559,754	49,405,690	545,642,660	2,303,608,104	0.0000		0.0750	172,770,608	0.0750	172,770,608
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	1,708,559,754	49,405,690	545,642,660	2,303,608,104	XXX		XXX	172,770,608	XXX	172,770,608
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	11,831,176			11,831,176	0.0003	3,549	0.0006	7,099	0.0010	11,831
76.		Non-guaranteed Federal Low Income Housing Tax Credit	265,843,858			265,843,858	0.0063	1,674,816	0.0120	3,190,126	0.0190	5,051,033
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	277,675,034			277,675,034	XXX	1,678,366	XXX	3,197,225	XXX	5,062,864
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	49,449,367	XXX		49,449,367	0.0000		0.1300	6,428,418	0.1300	6,428,418
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	49,449,367	XXX		49,449,367	XXX		XXX	6,428,418	XXX	6,428,418
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	6,969,992,803	49,405,690	545,642,660	7,565,041,153	XXX	16,591,242	XXX	843,344,987	XXX	864,829,758

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
755111 E#4	R		Raytheon Company	1	9,988,550	3,995	22,974	29,966
755111 E#4	R		Raytheon Company	1				
666807 C#7	R		Northrup Grumman Corporation	2	9,639,008	18,314	55,906	86,751
666807 C#7	R		Northrup Grumman Corporation	2				
666807 D*0	R		Northrup Grumman Corporation	2	9,892,402	18,796	57,376	89,032
666807 D*0	R		Northrup Grumman Corporation	2				
666807 D*0	R		Northrup Grumman Corporation	2				
755111 E@6	R		Raytheon Company	1	9,514,703	3,806	21,884	28,544
755111 E@6	R		Raytheon Company	1				
009158 G*1	R		Air Products	1	10,113,666	4,045	23,261	30,341
009158 G*1	R		Air Products	1				
009158 G*1	R		Air Products	1				
755111 E*8	R		Raytheon Company	1	9,989,002	3,996	22,975	29,967
755111 E*8	R		Raytheon Company	1				
418056 B@5	R		Hasbro, Inc.	2	4,918,994	9,346	28,530	44,271
57629* AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2	55,800,000	106,020	323,640	502,200
57629* AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2				
57629* AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2				
57629* AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3	55,444,342	515,632	1,275,220	1,885,108
57629* AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3				
57629* AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3				
57629* AC 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	268,476,449	107,391	617,496	805,429
57629* AC 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AC 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AC 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AC 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AE 1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	103,140,518	41,256	237,223	309,422
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	104,876,504	41,951	241,216	314,630
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AD 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,178,058	40,071	230,410	300,534
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AF 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AH 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	101,544,207	40,618	233,552	304,633
57629* AH 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AH 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AH 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	103,116,651	41,247	237,168	309,350
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AG 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AJ 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,749,973	22,300	128,225	167,250
57629* AJ 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AJ 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AJ 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AK 7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	57,862,267	23,145	133,083	173,587
57629* AK 7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AK 7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629* AL 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,795,312	21,118	121,429	158,386
57629* AL 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AL 5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AM 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	51,380,233	20,552	118,175	154,141
57629* AM 3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AN 1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	63,913,276	25,565	147,001	191,740
57629* AN 1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AN 1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AN 1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AP 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,027,307	20,811	119,663	156,082
57629* AP 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AP 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AP 6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AQ 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,151,168	22,060	126,848	165,454
57629* AQ 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AQ 4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AR 2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	64,827,284	25,931	149,103	194,482
57629* AR 2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AR 2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AS 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,458,812	24,184	139,055	181,376
57629* AS 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AS 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AS 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AS 0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AT 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	54,062,452	21,625	124,344	162,187
57629* AT 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AT 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AT 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AT 8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	59,920,412	23,968	137,817	179,761
57629* AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	67,554,234	27,022	155,375	202,663
57629* AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	57,226,052	22,890	131,620	171,678
57629* AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	62,952,098	25,181	144,790	188,856
57629* AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	99,507,465	39,803	228,867	298,522
57629* AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	61,872,550	24,749	142,307	185,618
57629* BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629* BB6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,800,000	22,320	128,340	167,400
57629* AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,800,000	22,320	128,340	167,400
92553P A*3	R		Viacom, Inc. Senior Note	2	23,988,899	45,579	139,136	215,900
57629* BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	110,608,495	44,243	254,400	331,825
57629* BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	105,798,582	42,319	243,337	317,396
57629* BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BE0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	162,586,457	65,035	373,949	487,759

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	137,702,416	55,081	316,716	413,107
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BG5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	156,000,000	62,400	358,800	468,000
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	158,227,351	63,291	363,923	474,682
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BJ9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	154,473,582	61,789	355,289	463,421
57629*BK6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	161,582,039	64,633	371,639	484,746
57629*BK6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BL4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	153,350,899	61,340	352,707	460,053
57629*BL4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BL4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BM2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	153,758,927	61,504	353,646	461,277
57629*BM2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BN0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	143,978,267	57,591	331,150	431,935
57629*BN0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	93,780,101	37,512	215,694	281,340
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	67,087,568	26,835	154,301	201,263
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	129,340,953	51,736	297,484	388,023
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	128,784,903	51,514	296,205	386,355
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,431,445	50,173	288,492	376,294
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	135,653,679	54,261	312,003	406,961
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	133,674,229	53,470	307,451	401,023
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BW0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BX8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	34,313,620	13,725	78,921	102,941
57629*BX8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,524,058	21,010	120,805	157,572
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	57,387,058	22,955	131,990	172,161
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CB5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,711,710	22,285	128,137	167,135
57629*CB5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CB5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,155,808	22,062	126,858	165,467
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CD1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	34,702,727	13,881	79,816	104,108
57629*CD1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CE9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	181,344,848	72,538	417,093	544,035
57629*CE9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*CE9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CF6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	36,195,414	14,478	83,249	108,586
57629*CF6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	56,577,372	22,631	130,128	169,732
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	109,015,733	43,606	250,736	327,047
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	196,792,469	78,717	452,623	590,377
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	137,803,351	55,121	316,948	413,410
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	178,633,973	71,454	410,858	535,902
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	137,803,351	55,121	316,948	413,410
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	56,142,106	22,457	129,127	168,426
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	71,595,243	28,638	164,669	214,786
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	184,126,111	73,650	423,490	552,378
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	251,081,061	100,432	577,486	753,243
	R		Credit Default Indicies -CDX1235/CDX.NA.IG.23)	1	184,126,111	73,650	423,490	552,378
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	130,702,213	52,281	300,615	392,107
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	133,326,342	53,331	306,651	399,979
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	131,643,955	52,658	302,781	394,932
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	128,208,750	51,284	294,880	384,626
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	137,006,322	54,803	315,115	411,019
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	127,152,702	50,861	292,451	381,458
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	130,692,172	52,277	300,592	392,077
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	129,329,506	51,732	297,458	387,989
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2	152,129,458	289,046	882,351	1,369,165
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	178,249,010	71,300	409,973	534,747

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	255,770,243	102,308	588,272	767,311
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	366,258,725	146,503	842,395	1,098,776
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	259,917,156	103,967	597,809	779,751
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
	R		Credit Default Indicies -CDXI231/CDX.NA.IG.23)	1	199,148,068	79,659	458,041	597,444
	R		Credit Default Indicies -CDXI231/CDX.NA.IG.23)	1	99,574,033	39,830	229,020	298,722
	CN	K3752#-AB-4	Copenhagen Airports A/S/Senior Note Series B	2	1,500,000			
	CN	N4345#-AC-1	Iberdrola International B.V./Gtd Senior Note Series C	2	8,450,000			
	CN	980745-B*-3	Woodward Governor Company/Senior Note Series C	2	2,000,000			
	CN	03629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	7,600,000			
	CN	980745-B*-3	Woodward Governor Company/Senior Note Series C	2	2,000,000			
	CN	03629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	7,600,000			
	CN	942749-A#-9	Watts Water Technologies, Inc. Senior Note	2	252,693			
	CN	11283#-AD-3	Brookfield Power New York Financing LP/Note Series 4	1	2,000,000			
	CN	G9298#-AN-1	Urenco Ltd./Gtd Senior Note Series B	2	7,475,000			
	CN	10222*-AA-9	Bowater Saluda Note Holdings LLC/Senior Secured Note	1	1,000,000			
	CN	G9298#-AN-1	Urenco Ltd./Gtd Senior Note Series B	2	7,475,000			
	CN	03629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	1,600,000			
	CN	K3752#-AB-4	Copenhagen Airports A/S/Senior Note Series B	2	1,500,000			
	CN	N4345#-AC-1	Iberdrola International B.V./Gtd Senior Note Series C	2	8,450,000			
	CN	89838#-AB-3	Dartmouth College/Senior Secured Note	1	4,900,000			
	CW	223611-A*-5	Cowboys Stadium LP Senior Secured Note	2	39,000,000	(74,100)	(226,200)	(351,000)
	CW	955306-A@-4	West Pharmaceutical Services Senior Note Series B	2	12,800,000	(24,320)	(74,240)	(115,200)
	CW	27965#-AD-4	Edens & Avant Investments LP Gtd Senior Note Series A Tr D	2	4,000,000	(7,600)	(23,200)	(36,000)
	CW	923GQF-II-0	Al Maqsed Development Co.	6	36,881,871	(343,001)	(848,283)	(1,253,984)
	CW	05615M-AC-1	BABSON CLO LTD	1	14,906,757	(138,633)	(342,855)	(506,830)
	CW	12543K-AE-4	CHS/Community Health System	3	3,655,714	(33,998)	(84,081)	(124,294)
	CW	87244D-AC-8	Wind River CLO Ltd Series 2013-1A Class A2	1	17,888,112	(7,155)	(41,143)	(53,664)
	CW	87244D-AA-2	Wind River CLO Ltd Series 2013-1A Class A1	1	18,158,039	(7,263)	(41,763)	(54,474)
	CW	09625Y-AG-6	Bluemountain CLO Ltd Series 2012-1A Class C	1	4,582,975	(1,833)	(10,541)	(13,749)
	CW	85815X-AA-1	Steele Creek CLO LTD	1	182,165,526	(72,866)	(418,981)	(546,497)
	CW	14955A-AA-1	Cavalry CLO Ltd Series	1	45,681,797	(18,273)	(105,068)	(137,045)
	CW	803066-AA-7	Sapphire Valley CDO Ltd Series 2006-1A Class A	1	103,140,518	(41,256)	(237,223)	(309,422)
	CW	00900A-AA-6	Aimco Series 2014-AA Class A	1	43,800,000	(17,520)	(100,740)	(131,400)
	CW	00889V-AC-1	AIMCO CDO	1	5,169,789	(2,068)	(11,891)	(15,509)
	CW	14309D-AC-4	Carlyle High Yield PartnersSeries 2007-10A Class A2B	1	11,739,690	(4,696)	(27,001)	(35,219)
	CW	74982G-AE-1	Race Point VII CLO Ltd.Series 2012-7A Class B	1	10,500,000	(4,200)	(24,150)	(31,500)
	CW	26250U-AC-9	Dryden Senior Loan Fund Series 2013-26A Class A	1	28,267,025	(11,307)	(65,014)	(84,801)
	CW	67590B-AE-0	Octagon INV Partners XVI LTD	1	5,400,000	(2,160)	(12,420)	(16,200)
	CW	49638T-AC-7	Kingsland LTD Series 2006-3A Class A1	1	49,999,375	(20,000)	(114,999)	(149,998)
	CW	743520-AA-6	Prospect Park CDo Ltd Series 2006-1A Class A	1	6,673,937	(2,670)	(15,350)	(20,022)

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	38136B-AG-7	Goldentree Loan Opportunities Series 2007-3A Class A1BJ	1	11,296,652	(4,519)	(25,982)	(33,890)
	CW	55817U-AB-6	Madison Park Funding Ltd Series 2007-4A Class A1B	1	14,422,187	(5,769)	(33,171)	(43,267)
	CW	26828C-AC-2	ECP CLO Ltd Series 2012-4A Class A2	1	8,335,388	(3,334)	(19,171)	(25,006)
	CW	87155M-AC-5	Symphony CLO LTD	1	9,450,519	(3,780)	(21,736)	(28,352)
	CW	67104L-AA-5	OHA Loan Funding Ltd.Series 2013-2A Class A	1	32,236,944	(12,895)	(74,145)	(96,711)
	CW	38137D-AC-1	Goldentree Loan Opp VII LtdSeries 2013-7A Class B	1	9,150,000	(3,660)	(21,045)	(27,450)
	CW	92329X-AA-6	Venture CDO Limited Series 2014-16A Class A1L	1	42,257,263	(16,903)	(97,192)	(126,772)
	CW	89852T-AC-2	Tryon Park CLO, LTD.	1	17,900,000	(7,160)	(41,170)	(53,700)
	CW	67085X-AB-0	Oha Park Avenue CLO Ltd Series 2007-1A Class A1B	1	34,261,875	(13,705)	(78,802)	(102,786)
	CW	38137D-AG-2	GOLDENTREE LOAN OPPORTUNITIES	1	5,400,000	(2,160)	(12,420)	(16,200)
	CW	14310U-AC-3	CARLYLE GLOBAL MARKET STR	1	9,325,000	(3,730)	(21,448)	(27,975)
	CW	09626Y-AC-4	Bluemountain CLO Ltd Series 2013-2A Class B1	1	10,100,000	(4,040)	(23,230)	(30,300)
	CW	74982L-AE-0	Race Point CLO Ltd. Series 2013-8A Class B	1	6,763,467	(2,705)	(15,556)	(20,290)
	CW	33882W-AA-1	Flatiron CLO LTD Series 2011-1A Class A	1	13,600,000	(5,440)	(31,280)	(40,800)
	CW	29108Q-AC-6	Emerson Park CLO, Ltd. Series 2013-1A Class B1	1	13,226,632	(5,291)	(30,421)	(39,680)
	CW	67091H-AC-5	O H A Loan Funding LTD.	1	10,439,677	(4,176)	(24,011)	(31,319)
	CW	67089B-AN-8	OHA Intrepid Lev Loan Fund Series 2011-1AR Class CR	1	15,103,233	(6,041)	(34,737)	(45,310)
	CW	854432-AA-9	STANIFORD STREET CLO, LTD	1	14,200,000	(5,680)	(32,660)	(42,600)
	CW	803066-AG-4	Sapphire Valley CDO Ltd Series 2006-1A Class D	2	6,654,962	(2,662)	(15,306)	(19,965)
	CW	09625J-AA-2	BlueMountain CLO Ltd Series 2013-3A Class A	1	19,791,778	(7,917)	(45,521)	(59,375)
	CW	131248-AC-0	Callidus Debt Partners CDO Fnd Series 6A Class A1T	1	42,997,733	(17,199)	(98,895)	(128,993)
	CW	67089B-AB-4	OHA Intrepdid Lev Loan Fund Series 2011-1A Class B	1	8,032,196	(3,213)	(18,474)	(24,097)
	CW	15135D-AC-1	Cent CDO Ltd Series 2007-14A Class B	1	6,832,338	(2,733)	(15,714)	(20,497)
	CW	14310D-AG-2	Carlyle Global Market Strategy Series 2013-2A Class C1	1	11,684,429	(4,674)	(26,874)	(35,053)
	CW	00164B-AC-1	A L M Loan Fundiing Series 2013-7R2A Class A2	1	23,485,883	(9,394)	(54,018)	(70,458)
	CW	55952Y-AC-1	Magnetite VIII CLO LTD	1	17,625,000	(7,050)	(40,538)	(52,875)
	CW	278287-AA-5	Eaton Vance CDO Ltd Series 2006-8A Class A	1	20,539,268	(8,216)	(47,240)	(61,618)
	CW	38136G-AB-7	Goldentree Loan Opportunities Series 2007-4A Class A1B	1	30,840,965	(12,336)	(70,934)	(92,523)
	CW	75157E-AA-0	Rampart CLO Ltd Series 2007-1A Class A	1	17,453,564	(6,981)	(40,143)	(52,361)
	CW	00163E-AC-6	ALM Loan Funding Series 2012-6A Class A2	1	16,407,297	(6,563)	(37,737)	(49,222)
	CW	46186G-AC-7	Inwood Park CDO Ltd Series 2006-1A Class A1B	1	14,750,553	(5,900)	(33,926)	(44,252)
	CW	09625Y-AD-3	Bluemountain CLO Ltd Series 2012-1A Class B	1	15,301,862	(6,121)	(35,194)	(45,906)
	CW	74981M-AC-3	Race Point CLO Series 2007-4A Class A1B	1	28,956,124	(11,582)	(66,599)	(86,868)
	CW	43164Q-AA-2	Hillmark Funding Series 2006-1A Class A1	1	14,079,520	(5,632)	(32,383)	(42,239)
	CW	13124T-AC-4	Callidus Debt Partners Fnd Ltd Series 5A Class A1B	1	3,366,132	(1,346)	(7,742)	(10,098)
	CW	00248P-AE-6	A Voce CLO, LTD.	1	5,625,531	(2,250)	(12,939)	(16,877)
	CW	803066-AC-3	Sapphire Valley CDO Ltd Series 2006-1A Class B	1	36,750,755	(14,700)	(84,527)	(110,252)
	CW	67104L-AC-1	OHA Loan Funding Ltd. Series 2013-2A Class C	1	6,632,684	(2,653)	(15,255)	(19,898)
	CW	143082-AB-1	Carlyle Global Mkt Strategies Series 2011-1A Class B	1	11,767,729	(4,707)	(27,066)	(35,303)
	CW	67706H-AG-3	OHA Loan Funding Ltd Series 2013-1A Class C	1	33,799,914	(13,520)	(77,740)	(101,400)
	CW	39808F-AC-2	Greywolf CLO Ltd Series 2014-1A Class A2	1	5,647,949	(2,259)	(12,990)	(16,944)
	CW	BCC0XF-V8-9	ST PAUL'S CLO I B.V.	1	25,379,421	(10,152)	(58,373)	(76,138)
	CW	15134D-AA-6	Cent CDO XI Limited Series 2006-11A Class A1	1	16,379,138	(6,552)	(37,672)	(49,137)
	CW	806713-AC-7	Schiller Park CLO LTD Series 2007-1A Class A2	1	12,851,939	(5,141)	(29,559)	(38,556)
	CW	46616K-AE-4	Jfin CLO Ltd Series 2013-1A Class B	1	9,060,896	(3,624)	(20,840)	(27,183)
	CW	03764D-AD-3	Apidos CDO Series 2013-12A Class C	1	11,566,839	(4,627)	(26,604)	(34,701)
	CW	006897-AE-2	Adirondack Park CLO Ltd. Series 2013-1A Class B	1	10,600,000	(4,240)	(24,380)	(31,800)
	CW	14309B-AJ-3	Carlyle High Yield Partners Series 2006-9A Class A2	1	15,834,273	(6,334)	(36,419)	(47,503)
	CW	14308P-AA-2	Carlyle High Yield Partners Series 2006-8A Class A1	1	9,713,138	(3,885)	(22,340)	(29,139)
	CW	15136R-AJ-4	Cent CLO LP Series 2013-18A Class C1	1	4,600,403	(1,840)	(10,581)	(13,801)
	CW	74982G-AC-5	Race Point CLO, Limited Series 2012-7A Class A	1	6,664,638	(2,666)	(15,329)	(19,994)
	CW	27830D-AC-4	Eaton Vance CDO LTD.	1	17,250,000	(6,900)	(39,675)	(51,750)
	CW	04014J-AA-2	Ares XXVI CLO Ltd. Series 2013-26A Class A	1	28,118,773	(11,248)	(64,673)	(84,356)
	CW	20779M-AC-2	Connecticut Valley Str CDO III Series 2006-3A Class A2	1	17,243,505	(6,897)	(39,660)	(51,731)
	CW	26249W-AD-7	Dryden Leveraged Loan CDO Series 2006-11A Class A3	1	2,837,882	(1,135)	(6,527)	(8,514)
	CW	14954W-AC-0	Cavalry CLO Ltd Series 2013-3A Class B	1	11,720,252	(4,688)	(26,957)	(35,161)
	CW	04941G-AC-2	Atlas Senior Loan Fund III Ltd Series 2013-1A Class B	1	20,400,000	(8,160)	(46,920)	(61,200)
	CW	38137D-AC-1	Goldentree Loan Opp VII Ltd Series 2013-7A Class B	1	9,150,000	(3,660)	(21,045)	(27,450)

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	09625Y-AG-6	Bluemountain CLO Ltd Series 2012-1A Class C	1	3,759,069	(1,504)	(8,646)	(11,277)
	CW	09626U-AC-2	Bluemountain CLO Ltd Series 2013-1A Class A2A	1	23,000,000	(9,200)	(52,900)	(69,000)
	CW	36319V-AB-7	Galaxy CLO LtdSeries 2012-12A Class B	1	11,245,165	(4,498)	(25,864)	(33,736)
	CW	38136B-AE-2	Goldentree Loan Opportunities Series 2007-3A Class A1BS	1	17,319,527	(6,928)	(39,835)	(51,959)
	CW	50184V-AG-9	LCM Ltd Partnership Series 14A Class C	1	11,342,937	(4,537)	(26,089)	(34,029)
	CW	55818P-AC-4	Madison Park Funding LTD	1	17,100,000	(6,840)	(39,330)	(51,300)
	CW	14309J-AC-1	Carlyle Global Market Strategies CLO 2012-1 LTD	1	11,463,588	(4,585)	(26,366)	(34,391)
	CW	27829K-AE-7	Eaton Vance CDO Ltd Series 2007-10A Class B2	1	18,283,306	(7,313)	(42,052)	(54,850)
	CW	44983W-AA-6	ING Investment Management Series 2007-5A Class A1A	1	44,668,792	(17,868)	(102,738)	(134,006)
	CW	87155M-AA-9	Symphony CLO Ltd Series 2007-5A Class A1	1	21,771,959	(8,709)	(50,076)	(65,316)
	CW	05616X-AC-6	Babson CLO Ltd 2007-I Series 2007-1A Class A2A	1	31,378,609	(12,551)	(72,171)	(94,136)
	CW	056169-AA-3	Babson Mid-Market CLO 2007-II Series 2007-2A Class A1	1	9,763,430	(3,905)	(22,456)	(29,290)
	CW	05617G-AB-4	Babson CLO Ltd. 2011-1 Series 2011-1A Class A2	1	19,842,703	(7,937)	(45,638)	(59,528)
	CW	54303P-AB-1	Longfellow Place CLO LTDSeries 2013-1A Class B	1	16,750,764	(6,700)	(38,527)	(50,252)
	CW	04941G-AA-6	Atlas Senior Loan Fund III Ltd Series 2013-1A Class A	1	36,929,981	(14,772)	(84,939)	(110,790)
	CW	14310G-AA-8	Carlyle Global Market Strategies CLO 2013-3 LTD	1	24,942,569	(9,977)	(57,368)	(74,828)
	CW	54303P-AA-3	Longfellow Place CLO LTD Series 2013-1A Class A	1	55,800,000	(22,320)	(128,340)	(167,400)
	CW	54303P-AA-3	Longfellow Place CLO LTD Series 2013-1A Class A	1	55,800,000	(22,320)	(128,340)	(167,400)
	CN	03915#-AB-2	Fletcher Building Intl LP/Gtd Senior Note Series B	2	23,500,000			
	CW	872455-AA-8	TICP CLO LTD Series 2014-1A Class A1	1	110,608,495	(44,243)	(254,400)	(331,825)
	CW	854432-AA-9	Staniford Street CLO, Ltd Series 2014-1A Class A	1	100,688,219	(40,275)	(231,583)	(302,065)
	CW	40537X-AE-5	Halcyon Loan Advisors FND LTD	1	5,110,363	(2,044)	(11,754)	(15,331)
	CW	09627L-AA-5	Bluemountain CLO Ltd Series 2014-1A Class A	1	162,586,457	(65,035)	(373,949)	(487,759)
	CW	43132R-AA-9	Hildene CLO Ltd Series 2013-1A Class A	1	84,384,051	(33,754)	(194,083)	(253,152)
	CW	49638W-AD-8	Kingsland Ltd Series 2013-6A Class B	1	40,281,602	(16,113)	(92,648)	(120,845)
	CW	26249E-AC-9	Dryden Senior Loan Fund Series 2014-31A Class B	1	13,036,763	(5,215)	(29,985)	(39,110)
	CW	05363U-AC-7	Avery Point CLO Ltd Series 2014-1A Class A	1	156,000,000	(62,400)	(358,800)	(468,000)
	CW	04941M-AA-3	Atlas Senior Loan Fund Ltd Series 2014-1A Class A	1	149,750,000	(59,900)	(344,425)	(449,250)
	CW	03765D-AE-0	Apidos CDO Series 2014-18A Class B	1	8,477,351	(3,391)	(19,498)	(25,432)
	CW	49638W-AB-2	Kingsland Ltd Series 2013-6A Class A1	1	154,473,582	(61,789)	(355,289)	(463,421)
	CW	49638Y-AA-0	Kingsland Ltd Series 2014-7A Class A	1	143,403,089	(57,361)	(329,827)	(430,209)
	CW	36320D-AC-2	Galaxy CLO Ltd Series 2014-17A Class B	1	18,178,950	(7,272)	(41,812)	(54,537)
	CW	36248M-AA-5	GT Loan Financing Ltd. Series 2013-1A Class A	1	40,442,237	(16,177)	(93,017)	(121,327)
	CW	46617N-AA-5	JFIN CLO Ltd Series 2014-II Ltd Senior Note Class A-1 144A	1	77,000,000	(30,800)	(177,100)	(231,000)
	CW	50184V-AC-8	LCM LTD Partnership	1	35,908,662	(14,363)	(82,590)	(107,726)
	CW	126612-AA-8	CVP Cascade Clo Ltd Series 2013-CL01 Class A1	1	121,153,139	(48,461)	(278,652)	(363,459)
	CW	38137L-AA-7	Goldentree Loan Opportunities Series 2014-8A Class A	1	32,605,788	(13,042)	(74,993)	(97,817)
	CW	48274L-AA-9	KVK CLO LTD Series 2014-1A Class A1	1	110,865,121	(44,346)	(254,990)	(332,595)
	CW	48274L-AC-5	KVK CLO LTD Series 2014-1A Class B	1	33,113,146	(13,245)	(76,160)	(99,339)
	CW	67108L-AA-1	Ozlm Ltd Series 2014-6A Class A1	1	93,780,101	(37,512)	(215,694)	(281,340)
	CW	48274H-AA-8	KVK Clo Ltd Series 2013-2A Class A	1	67,087,568	(26,835)	(154,301)	(201,263)
	CW	126611-AA-0	CVP CASCADE CLO LTD	1	129,340,953	(51,736)	(297,484)	(388,023)
	CW	126611-AA-0	CVP CASCADE CLO LTD	1	19,898,608	(7,959)	(45,767)	(59,696)
	CW	17178N-AC-3	COMMERCIAL INDUSTRIAL FINANCE	1	42,947,260	(17,179)	(98,779)	(128,842)
	CW	87159F-AA-0	SYMPHONY CLO LTD	1	38,750,609	(15,500)	(89,126)	(116,252)
	CW	14954W-AA-4	CAVALRY CLO I LTD	1	27,188,426	(10,875)	(62,533)	(81,565)
	CW	87247C-AA-1	TICP CLO LTD	1	38,277,030	(15,311)	(88,037)	(114,831)
	CW	67590B-AA-8	OCTAGON INV PRARTNERS XVI LTD	1	26,857,496	(10,743)	(61,772)	(80,572)
	CW	05363U-AE-3	AVERY POINT CLO LTD.	1	25,000,000	(10,000)	(57,500)	(75,000)
	CW	09627L-AC-1	BLUEMOUNTAIN CLO LTD.	1	25,099,521	(10,040)	(57,729)	(75,299)
	CW	55818K-AG-6	MADISON PARK FUNDING LTD	1	10,197,398	(4,079)	(23,454)	(30,592)
	CW	828428-AA-0	SILVERMORE CLO LTD.	1	24,895,775	(9,958)	(57,260)	(74,687)
	CW	03764D-AB-7	APIDOS CDO I	1	24,374,950	(9,750)	(56,062)	(73,125)
	CW	49638W-AE-6	KINGSLAND LTD	1	24,176,462	(9,671)	(55,606)	(72,529)
	CW	67104L-AB-3	OHA LOAN FUNDING LTD	1	24,024,400	(9,610)	(55,256)	(72,073)
	CW	09627R-AA-2	BLUEMOUNTAIN CLO LTD.	1	23,182,092	(9,273)	(53,319)	(69,546)
	CW	05363U-AJ-2	AVERY POINT CLO LTD.	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	67590R-AC-9	OCTAGON LOAN FUNDING, LTD.	1	23,193,101	(9,277)	(53,344)	(69,579)

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES VII, LIMITED	1	23,219,537	(9,288)	(53,405)	(69,659)
	CW	67108F-AA-4	OZLM FUNDING LTD	1	22,717,481	(9,087)	(52,250)	(68,152)
	CW	053635-AC-2	AVERY POINT II CLO, LIMITED	1	22,400,000	(8,960)	(51,520)	(67,200)
	CW	50183J-AB-8	LCM LTD PARTNERSHIP	1	22,120,427	(8,848)	(50,877)	(66,361)
	CW	43132R-AC-5	HILDENE CLO LTD	1	20,023,683	(8,009)	(46,054)	(60,071)
	CW	72349B-AC-8	PINNACLE PARK CLO, LTD.	1	22,000,000	(8,800)	(50,600)	(66,000)
	CW	87155F-AL-0	SYMPHONY CLO LTD	1	12,313,620	(4,925)	(28,321)	(36,941)
	CW	26249G-AB-6	DRYDEN XXIV SENIOR LOAN FUND	1	19,836,980	(7,935)	(45,625)	(59,511)
	CW	872455-AE-0	TICP CLO LTD	1	19,687,078	(7,875)	(45,280)	(59,061)
	CW	50183U-AH-0	LCM LTD PARTNERSHIP	1	13,000,000	(5,200)	(29,900)	(39,000)
	CW	38137L-AJ-8	GOLDENTREE LOAN OPPORTUNITIES	1	19,247,011	(7,699)	(44,268)	(57,741)
	CW	67108L-AC-7	OZLM LTD	1	19,240,047	(7,696)	(44,252)	(57,720)
	CW	74982N-AB-2	RACE POINT CLO, LIMITED	1	18,900,000	(7,560)	(43,470)	(56,700)
	CW	05363X-AE-7	AVERY POINT CLO LTD.	1	18,650,000	(7,460)	(42,895)	(55,950)
	CW	03765D-AC-4	APIDOS CDO	1	18,561,710	(7,425)	(42,692)	(55,685)
	CW	04941M-AB-1	ATLAS SENIOR LOAN FUND, LTD.	1	18,500,000	(7,400)	(42,550)	(55,500)
	CW	67106J-AE-0	OAK HILL CREDIT PARTNERS LTD	1	18,500,000	(7,400)	(42,550)	(55,500)
	CW	49638Y-AC-6	KINGSLAND LTD	1	18,510,855	(7,404)	(42,575)	(55,533)
	CW	04015B-AC-4	ARES IIR CLO LTD.	1	18,144,953	(7,258)	(41,733)	(54,435)
	CW	09626Q-AC-1	BLUEMOUNTAIN CLO LTD.	1	18,091,553	(7,237)	(41,611)	(54,275)
	CW	14954T-AC-7	CAVALRY CLO I LTD	1	16,611,174	(6,644)	(38,206)	(49,834)
	CW	675919-AA-2	OCTAGON INV PARTNERS XI LTD	1	68,970,445	(27,588)	(158,632)	(206,911)
	CW	48274L-AA-9	KVK CLO LTD	1	60,471,884	(24,189)	(139,085)	(181,416)
	CW	40536Y-AC-8	HALCYON LOAN INVESTORS CLO LTD	1	51,902,519	(20,761)	(119,376)	(155,708)
	CW	532621-AC-3	LIMEROCK CLO	1	18,195,414	(7,278)	(41,849)	(54,586)
	CW	14310K-AC-5	CARLYLE GLOBAL MARKET STRATEG	1	18,000,000	(7,200)	(41,400)	(54,000)
	CW	73689A-AC-6	Portola CLO Ltd	1	9,545,970	(3,818)	(21,956)	(28,638)
	CW	36320D-AE-8	Galaxy CLO Ltd	1	8,922,848	(3,569)	(20,523)	(26,769)
	CW	05616V-AC-0	Babson CLO Ltd 2006-II	1	10,225,154	(4,090)	(23,518)	(30,675)
	CW	55818R-AJ-5	Madison Park Funding Ltd	1	9,300,000	(3,720)	(21,390)	(27,900)
	CW	05617W-AC-7	Babson CLO Ltd. 2013-I	1	9,300,935	(3,720)	(21,392)	(27,903)
	CW	04941G-AE-8	Atlas Senior Loan Fund, Ltd.	1	9,282,465	(3,713)	(21,350)	(27,847)
	CW	05617Y-AC-3	Babson CLO Ltd. 2013-II	1	16,921,502	(6,769)	(38,919)	(50,765)
	CW	05618M-AE-4	BABSON CLO LTD	1	20,512,762	(8,205)	(47,179)	(61,538)
	CW	46186G-AG-8	INWOOD PARK CDO LTD	1	9,289,864	(3,716)	(21,367)	(27,870)
	CW	09627R-AE-4	BLUEMOUNTAIN CLO LTD	1	9,191,157	(3,676)	(21,140)	(27,573)
	CW	67572N-AW-6	OCTAGON INVESTMENT PARTNERS	1	5,300,000	(2,120)	(12,190)	(15,900)
	CW	05618D-AC-8	Babson CLO Ltd	1	13,083,916	(5,234)	(30,093)	(39,252)
	CW	00248P-AC-0	A Voce CLO, Ltd.	1	11,746,080	(4,698)	(27,016)	(35,238)
	CW	93677P-AB-7	Wasatch CLO Ltd	1	11,470,452	(4,588)	(26,382)	(34,411)
	CW	87159Q-AJ-7	Symphony CLO Ltd	1	11,500,000	(4,600)	(26,450)	(34,500)
	CW	G7332#-AD-5	RRPF ENGINE LEASING LTD	1	60,000,000	(24,000)	(138,000)	(180,000)
	CW	629394-AA-5	NTC CAPITAL I	2	26,219,511	(10,488)	(60,305)	(78,659)
	CW	230000-AB-7	CULLEN/FROST CAPITAL TRUST	2	20,448,883	(8,180)	(47,032)	(61,347)
	CW	63534P-AF-4	NATIONAL CITY BANK, CLEVELAND	1	59,420,988	(23,768)	(136,668)	(178,263)
	CW	979EXZ-II-6	Basketball Funding, LLC	2	15,021,648	(6,009)	(34,550)	(45,065)
	CW	09627L-AJ-6	BlueMountain CLO Ltd.	2	1,761,983	(705)	(4,053)	(5,286)
	CW	09627V-AG-0	BlueMountain CLO Ltd.	2	4,355,858	(1,742)	(10,018)	(13,068)
	CW	05617Y-AG-4	Babson CLO Ltd. 2013-II	2	3,039,824	(1,216)	(6,992)	(9,119)
	CW	09625J-AF-1	BlueMountain CLO Ltd.	2	6,523,774	(2,610)	(15,005)	(19,571)
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	136,145,931			
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	176,485,466			
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	136,145,931			
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	55,466,861			
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	70,594,186			
	CN	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	181,766,477			
	CN	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	247,863,378			
	CN	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	181,766,477			

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	86482B-AC-5	SUGAR CREEK CLO LTD	1	13,243,713	(5,297)	(30,461)	(39,731)
	CW	12627U-AB-7	COA SUMMIT CLO LTD.	1	13,102,350	(5,241)	(30,135)	(39,307)
	CW	154781-AC-2	CENTRAL PARK CLO LTD	1	13,083,638	(5,233)	(30,092)	(39,251)
	CW	14844Q-AF-0	CASTLE GARDEN FUNDING	1	12,897,607	(5,159)	(29,665)	(38,693)
	CW	69688X-AC-5	PALMER SQUARE CLO LTD	1	12,697,273	(5,079)	(29,204)	(38,092)
	CW	26251B-AC-0	DRYDEN XXIV SENIOR LOAN F	1	12,500,000	(5,000)	(28,750)	(37,500)
	CW	20779M-AE-8	CONNECTICUT VALLEY STR CD	2	12,500,000	(5,000)	(28,750)	(37,500)
	CW	291086-AB-2	EMERSON PLACE CLO LTD	1	11,366,126	(4,546)	(26,142)	(34,098)
	CW	14309Q-AU-5	CARLYLE GLOBAL MARKET STR	1	12,125,000	(4,850)	(27,888)	(36,375)
	CW	33842R-AB-9	FLAGSHIP CLO	1	11,013,986	(4,406)	(25,332)	(33,042)
	CW	673898-AC-6	OAKTREE CLO LTD	1	6,172,520	(2,469)	(14,197)	(18,518)
	CW	09627D-AC-9	BLUEMOUNTAIN CLO LTD.	1	13,859,296	(5,544)	(31,876)	(41,578)
	CW	55818R-AG-1	MADISON PARK FUNDING LTD	1	13,870,684	(5,548)	(31,903)	(41,612)
	CW	14955A-AC-7	CAVALRY CLO I LTD	1	13,839,785	(5,536)	(31,832)	(41,519)
	CW	27830B-AC-8	EATON VANCE CDO LTD.	1	13,929,676	(5,572)	(32,038)	(41,789)
	CW	38136B-AJ-1	GOLDENTREE LOAN OPPORTUNI	1	13,442,511	(5,377)	(30,918)	(40,328)
	CW	88390A-AF-7	WIND RIVER CLO LTD	1	13,469,685	(5,388)	(30,980)	(40,409)
	CW	03764Q-AC-6	APIDOS CDO I	1	13,600,000	(5,440)	(31,280)	(40,800)
	CW	00191L-AC-6	ARES IIR CLO LTD.	1	13,430,861	(5,372)	(30,891)	(40,293)
	CW	64129X-AG-4	NEUBERGER BERMAN CLO LTD	1	13,394,362	(5,358)	(30,807)	(40,183)
	CW	05873L-AC-0	BALLYROCK CLO 2013-1 LTD	1	10,489,482	(4,196)	(24,126)	(31,468)
	CW	67105V-AE-4	OAK HILL CREDIT PARTNERS	1	12,652,840	(5,061)	(29,102)	(37,959)
	CW	50184V-AE-4	LCM LTD PARTNERSHIP	1	14,674,856	(5,870)	(33,752)	(44,025)
	CW	33883B-AB-4	FLATIRON CLO LTD	1	14,550,000	(5,820)	(33,465)	(43,650)
	CW	09073V-AC-8	BIRCHWOOD PARK CLO, LTD.	1	14,550,000	(5,820)	(33,465)	(43,650)
	CW	38136B-AC-6	GOLDENTREE LOAN OPPORTUNI	1	13,481,759	(5,393)	(31,008)	(40,445)
	CW	020056-AC-1	ALM LOAN FUNDING V	1	13,969,320	(5,588)	(32,129)	(41,908)
	CW	398080-AC-5	GREYWOLF CLO LTD	1	13,202,165	(5,281)	(30,365)	(39,607)
	CW	04941R-AC-8	ATLAS SENIOR LOAN FUND, L	1	13,663,383	(5,465)	(31,426)	(40,990)
	CW	09627R-AC-8	BLUEMOUNTAIN CLO LTD.	1	13,679,532	(5,472)	(31,463)	(41,039)
	CW	398080-AE-1	GREYWOLF CLO LTD	1	7,220,100	(2,888)	(16,606)	(21,660)
	CW	87155P-AC-8	SYMPHONY CLO LTD	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	74982D-AQ-1	RACE POINT CLO, INCORPORA	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	00900A-AB-4	AIMCO CDO	1	14,611,457	(5,845)	(33,606)	(43,834)
	CW	854432-AB-7	STANIFORD STREET CLO, LTD	1	14,847,005	(5,939)	(34,148)	(44,541)
	CW	50183X-AE-1	LCM LTD PARTNERSHIP	1	14,802,613	(5,921)	(34,046)	(44,408)
	CW	803066-AE-9	SAPPHIRE VALLEY CDO LTD	1	12,985,909	(5,194)	(29,868)	(38,958)
	CW	26249W-AB-1	DRYDEN LEVERAGED LOAN CDO	1	11,918,108	(4,767)	(27,412)	(35,754)
	CW	92912V-AC-9	VOYA CLO LTD	1	14,433,483	(5,773)	(33,197)	(43,300)
	CW	67104C-AB-3	OAK HILL CREDIT PARTNERS	1	14,610,175	(5,844)	(33,603)	(43,831)
	CW	40538C-AG-5	HALCYON LOAN ADVISORS FUN	1	18,109,257	(7,244)	(41,651)	(54,328)
	CW	05874P-AC-0	BALLYROCK LTD	1	16,600,000	(6,640)	(38,180)	(49,800)
	CW	04014W-AC-9	ARES IIR CLO LTD.	1	16,588,096	(6,635)	(38,153)	(49,764)
	CW	14309B-AL-8	CARLYLE HIGH YIELD PARTNE	1	15,362,918	(6,145)	(35,335)	(46,089)
	CW	46617E-AC-1	JFIN CLO LTD	1	14,805,906	(5,922)	(34,054)	(44,418)
	CW	87247C-AC-7	TICP CLO LTD	1	14,806,769	(5,923)	(34,056)	(44,420)
	CW	87159F-AB-8	SYMPHONY CLO LTD	1	15,229,343	(6,092)	(35,027)	(45,688)
	CW	87154E-AC-4	SYMPHONY CLO LTD	1	11,529,033	(4,612)	(26,517)	(34,587)
	CW	26250C-AU-9	DRYDEN XXIII SENIOR LOAN	1	13,975,000	(5,590)	(32,143)	(41,925)
	CW	87154E-AB-6	SYMPHONY CLO LTD	1	24,841,506	(9,937)	(57,135)	(74,525)
	CW	532621-AA-7	LIMEROCK CLO	1	23,210,001	(9,284)	(53,383)	(69,630)
	CW	40538C-AC-4	HALCYON LOAN ADVISORS FUN	1	21,182,058	(8,473)	(48,719)	(63,546)
	CW	74981T-AA-2	RACE POINT CLO	1	14,825,176	(5,930)	(34,098)	(44,476)
	CW	053633-AB-9	AVERY POINT CLO LTD.	1	18,113,479	(7,245)	(41,661)	(54,340)
	CW	38136B-AE-2	GOLDENTREE LOAN OPPORTUNITIES	1	11,177,424	(4,471)	(25,708)	(33,532)
	CW	38123H-AC-8	GOLDENTREE LOAN OPPORTUNITIES	1	13,803,058	(5,521)	(31,747)	(41,409)
	CW	43132V-AA-0	HILDENE CLO LTD	1	36,575,933	(14,630)	(84,125)	(109,728)
	CW	66859G-AA-5	NORTHWOODS CAPITAL, LIMIT	1	32,869,559	(13,148)	(75,600)	(98,609)

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	64129X-AC-3	NEUBERGER BERMAN CLO LTD	1	30,009,406	(12,004)	(69,022)	(90,028)
	CW	50181G-AC-4	LCM LTD PARTNERSHIP	1	22,027,104	(8,811)	(50,662)	(66,081)
	CW	50184N-AD-4	LCM LTD PARTNERSHIP	1	9,210,170	(3,684)	(21,183)	(27,631)
	CW	41165G-AA-7	HARBOURVIEW CLO VII LTD	1	65,000,000	(26,000)	(149,500)	(195,000)
	CW	09627L-AG-2	BLUEMOUNTAIN CLO LTD	1	4,437,558	(1,775)	(10,206)	(13,313)
	CW	92914R-AA-0	VOYA CLO LTD	1	22,234,433	(8,894)	(51,139)	(66,703)
	CW	67706T-AA-0	OHA LOAN FUNDING LTD	1	21,907,544	(8,763)	(50,387)	(65,723)
	CW	64128Q-AE-5	NEUBERGER BERMAN CLO LTD	1	6,650,339	(2,660)	(15,296)	(19,951)
	CW	26249K-AC-5	DRYDEN SENIOR LOAN FUND	1	9,099,632	(3,640)	(20,929)	(27,299)
	CW	979JXH-II-5	AUTOSTRADA WIELKOPOLSKA II S.A.	6	23,564,652	(44,773)	(136,675)	(212,082)
	CW	979JZF-II-7	WOMENS COLLEGE PARTNERSHI	6	11,641,064	(22,118)	(67,518)	(104,770)
	CW	923GQP-II-8	AUTOPISTAS METROPOLITANAS DE PUERTO RICO	2	9,806,337	(18,632)	(56,877)	(88,257)
	CW	49636R-AL-3	Kingsland Ltd	1	11,450,164	(21,755)	(66,411)	(103,051)
	CW	26249B-AC-5	Dryden Senior Loan Fund	1	11,344,532	(21,555)	(65,798)	(102,101)
	CW	05874P-AE-6	Ballyrock CLO 2013-1 Ltd.	1	11,307,809	(21,485)	(65,585)	(101,770)
	CW	92912V-AG-0	VOYA CLO LTD	1	9,160,524	(17,405)	(53,131)	(82,445)
	CW	67590B-AC-4	Octagon Investment Partners XVI, Ltd.	1	10,950,000	(20,805)	(63,510)	(98,550)
	CW	05617L-AB-3	Babson CLO Ltd. 2012-I	1	10,967,795	(20,839)	(63,613)	(98,710)
	CW	46617N-AC-1	JFIN CLO Ltd	1	10,879,177	(20,670)	(63,099)	(97,913)
	CW	46616A-AJ-5	JFIN CLO Ltd	1	10,776,301	(20,475)	(62,503)	(96,987)
	CW	50181G-AE-0	LCM Ltd Partnership	1	10,581,103	(20,104)	(61,370)	(95,230)
	CW	52470U-AG-0	Legg Mason Real Estate CDO I, Ltd.	2	9,700,000	(18,430)	(56,260)	(87,300)
	CW	77277L-G0-1	Rockall CLO BV	1	178,249,010	(71,300)	(409,973)	(534,747)
	CW	979JXQ-II-5	CONNECT PLUS M25 LTD	2	39,933,709	(15,973)	(91,848)	(119,801)
	CW	923RLU-II-8	AL WATHBA VEOLIA BESIX WASTE	6	27,622,693	(11,049)	(63,532)	(82,868)
	CW	15136G-AQ-2	CENT CLO 18 LIMITED	1	14,000,000	(5,600)	(32,200)	(42,000)
	CW	87247U-AC-7	TICP CLO Ltd	1	34,361,958	(13,745)	(79,033)	(103,086)
	CW	67400L-AC-2	OAKTREE EIF II LTD	1	19,235,496	(7,694)	(44,242)	(57,706)
	CW	09627V-AC-9	BLUEMOUNTAIN CLO LTD	1	12,387,500	(4,955)	(28,491)	(37,163)
	CW	09627V-AA-3	BLUEMOUNTAIN CLO LTD	1	21,939,750	(8,776)	(50,461)	(65,819)
	CW	55818V-AC-1	MADISON PARK FUNDING LTD	1	11,590,000	(4,636)	(26,657)	(34,770)
	CW	04964W-AC-9	ATRIUM CDO CORP	1	18,344,932	(7,338)	(42,193)	(55,035)
	CW	04964W-AA-3	ATRIUM XI	1	20,093,625	(8,037)	(46,215)	(60,281)
	CW	88432D-AC-8	WIND RIVER CLO LTD	1	12,154,912	(4,862)	(27,956)	(36,465)
	CW	05618L-AB-2	BABSON CLO LTD 2013-I	1	12,225,909	(4,890)	(28,120)	(36,678)
	CW	82817R-AB-7	SILVER SPRING CLO LTD	1	11,879,759	(4,752)	(27,323)	(35,639)
	CW	57542Z-A0-7	MASSMUTUAL ASSET FINANCE	1	366,258,725	(146,503)	(842,395)	(1,098,776)
	CW	77277L-B8-9	ROCKALL CLO BV	1	128,401,860	(51,361)	(295,324)	(385,206)
	CW	65531W-AA-8	NOMAD CLO, LTD	1	24,106,814	(9,643)	(55,446)	(72,320)
	CW	09625J-AA-2	BLUEMOUNTAIN CLO LTD	1	23,349,288	(9,340)	(53,703)	(70,048)
	CW	38136B-AE-2	GOLDENTREE LOAN OPPORTUNITIES	1	26,187,110	(10,475)	(60,230)	(78,561)
	CW	14310U-AA-7	CARLYLE GLOBAL MARKET STR	1	23,225,000	(9,290)	(53,418)	(69,675)
	CW	04941G-AA-6	ATLAS SENIOR LOAN FUND, LTD	1	17,345,146	(6,938)	(39,894)	(52,035)
	CW	095560-AC-2	BLUE HILL CLO, LTD	1	17,301,938	(6,921)	(39,794)	(51,906)
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	201,697,675			
	CN	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	100,848,837			
0199999. Subtotal Default Component - Other Than Mortgage					18,210,892,320	707,890	3,822,123	5,054,867
0599999 - Total					18,210,892,320	707,890	3,822,123	5,054,867

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
32174047	11-1567	CA	2011	300,000	47,333		Company claims material misrepresentation in application. Compromised to avoid legal expenses and uncertainty of litigation.
4371276	14-4243	LA	2014	5,000	3,000		Company claims material misrepresentation in application for reinstatement. Compromised to avoid legal expenses and uncertainty of litigation.
8966977	14-1386	TX	2014	6,115	6,000		Company claims proceeds paid to beneficiary. Compromised to avoid legal expenses and uncertainty of litigation.
3258622	0242759	IL	2013	25,000	7,685		Company claims proceeds paid to beneficiary. Judgment against Company.
0199999. Death Claims - Ordinary				336,115	64,018		XXX
75031768	13L0126	NY	2013	2,500,000	2,500,000		Company claims no policy issued. Judgment against Company.
0399999. Death Claims - Group				2,500,000	2,500,000		XXX
0599999. Death Claims - Disposed Of				2,836,115	2,564,018		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
23734356	13-01297-02-LI	FL	2013	1,908	1,908		Company claims material misrepresentation in application. Rescission check accepted.
23734364	13-01297-02-LI	FL	2013	1,627	1,627		Company claims material misrepresentation in application. Rescission check accepted.
21230108	13-01658-03-LI	NC	2014	2,845	2,845		Company claims material misrepresentation in application. Rescission check accepted.
23732868	13-01658-04-LI	NC	2014	1,230	1,230		Company claims material misrepresentation in application. Rescission check accepted.
1199999. Disability Benefits Claims - Ordinary				7,610	7,610		XXX
1599999. Disability Benefits Claims - Disposed Of				7,610	7,610		XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				2,843,725	2,571,628		XXX
32196701	11-7815	DC	2012	500,000		500,000	Company claims material misrepresentation in application.
21203904	12-6824	FL	2014	1,000,000		1,000,000	Company claims material misrepresentation in application.
11130220	12-6379	NY	2013	350,000		350,000	Company claims due proof of death not furnished.
2799999. Death Claims - Ordinary				1,850,000		1,850,000	XXX
3199999. Death Claims - Resisted				1,850,000		1,850,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
21143680	12-01967-02-LI	NY	2013	190		190	Company claims material misrepresentation in application.
11564044	MMFG-03-80734-01-LW	CA	2007	796,840		796,840	Company claims no liability under the terms of the contract.
3799999. Disability Benefits Claims - Ordinary				797,030		797,030	XXX
4199999. Disability Benefits Claims - Resisted				797,030		797,030	XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				2,647,030		2,647,030	XXX
5399999 - Totals				5,490,755	2,571,628	2,647,030	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	543,011,974	XXX		XXX		XXX		XXX	463,462,691	XXX	71,553,963	XXX	7,995,320	XXX		XXX		XXX
2. Premiums earned	540,262,079	XXX		XXX		XXX		XXX	463,127,662	XXX	69,388,924	XXX	7,745,493	XXX		XXX		XXX
3. Incurred claims	330,069,278	61.1							327,408,325	70.7	3,502,406	5.0	(841,453)	(10.9)				
4. Cost containment expenses	8,781,249	1.6							8,781,249	1.9								
5. Incurred claims and cost containment expenses (Lines 3 and 4)	338,850,527	62.7							336,189,574	72.6	3,502,406	5.0	(841,453)	(10.9)				
6. Increase in contract reserves	58,328,967	10.8							(1,680,206)	(0.4)	59,995,289	86.5	13,884	0.2				
7. Commissions (a)	47,739,693	8.8							60,508,447	13.1	(13,780,716)	(19.9)	1,011,962	13.1				
8. Other general insurance expenses	162,350,399	30.1	(1,769)						118,316,332	25.5	42,057,106	60.6	1,978,730	25.5				
9. Taxes, licenses and fees	21,018,459	3.9	2,748						16,118,405	3.5	4,627,691	6.7	269,615	3.5				
10. Total other expenses incurred	231,108,551	42.8	979						194,943,184	42.1	32,904,081	47.4	3,260,307	42.1				
11. Aggregate write-ins for deductions	5,385,918	1.0							1,182,527	0.3	4,203,391	6.1						
12. Gain from underwriting before dividends or refunds	(93,411,884)	(17.3)	(979)						(67,507,417)	(14.6)	(31,216,243)	(45.0)	5,312,755	68.6				
13. Dividends or refunds	21,683,726	4.0							21,309,460	4.6	5,864	0.0	368,402	4.8				
14. Gain from underwriting after dividends or refunds	(115,095,610)	(21.3)	(979)						(88,816,877)	(19.2)	(31,222,107)	(45.0)	4,944,353	63.8				
DETAILS OF WRITE-INS																		
1101. Miscellaneous	5,385,918	1.0							1,182,527	0.3	4,203,391	6.1						
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)	5,385,918	1.0							1,182,527	0.3	4,203,391	6.1						

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	59,278,526				41,576,728	17,359,293	342,505		
2. Advance premiums	9,439,686				7,010,785	2,290,225	138,676		
3. Reserve for rate credits									
4. Total premium reserves, current year	68,718,212				48,587,513	19,649,518	481,181		
5. Total premium reserves, prior year	66,039,370				48,545,593	17,274,474	219,303		
6. Increase in total premium reserves	2,678,842				41,919	2,375,044	261,878		
B. Contract Reserves:									
1. Additional reserves (a)	674,945,487				525,990,700	148,935,375	19,412		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	674,945,487				525,990,700	148,935,375	19,412		
4. Total contract reserves, prior year.	616,616,520				527,670,906	88,940,086	5,528		
5. Increase in contract reserves	58,328,967				(1,680,206)	59,995,289	13,884		
C. Claim Reserves and Liabilities:									
1. Total current year	1,900,423,384				1,890,874,885	8,280,802	1,267,697		
2. Total prior year	1,897,074,726				1,888,895,588	5,844,912	2,334,226		
3. Increase	3,348,658				1,979,297	2,435,890	(1,066,529)		

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	317,649,237				316,851,077	840,345	(42,185)		
1.2 On claims incurred during current year	9,071,384				8,577,952	226,171	267,261		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	1,674,402,222				1,671,621,446	2,489,894	290,882		
2.2 On claims incurred during current year	226,021,162				219,253,439	5,790,908	976,815		
3. Test:									
3.1 Lines 1.1 and 2.1	1,992,051,459				1,988,472,523	3,330,239	248,697		
3.2 Claim reserves and liabilities, December 31, prior year	1,897,074,726				1,888,895,588	5,844,912	2,334,226		
3.3 Line 3.1 minus Line 3.2	94,976,733				99,576,935	(2,514,673)	(2,085,529)		

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	137,603,508					137,603,508			
2. Premiums earned	139,752,163					139,752,163			
3. Incurred claims	35,331,598				3,220,302	32,111,296			
4. Commissions	28,089,611					28,089,611			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			365,400,876	365,400,876
2. Beginning Claim Reserves and Liabilities			2,036,081,067	2,036,081,067
3. Ending Claim Reserves and Liabilities			2,045,473,247	2,045,473,247
4. Claims Paid			356,008,696	356,008,696
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			35,331,598	35,331,598
10. Beginning Claim Reserves and Liabilities			139,035,522	139,035,522
11. Ending Claim Reserves and Liabilities			145,079,142	145,079,142
12. Claims Paid			29,287,978	29,287,978
D. Net:				
13. Incurred Claims			330,069,278	330,069,278
14. Beginning Claim Reserves and Liabilities			1,897,045,545	1,897,045,545
15. Ending Claim Reserves and Liabilities			1,900,394,105	1,900,394,105
16. Claims Paid			326,720,718	326,720,718
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			338,850,527	338,850,527
18. Beginning Reserves and Liabilities			1,900,367,429	1,900,367,429
19. Ending Reserves and Liabilities			1,904,230,606	1,904,230,606
20. Paid Claims and Cost Containment Expenses			334,987,350	334,987,350

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
93432	06-1041383	01/01/1985	C. M. Life Insurance Company	CT	MCO/I						
93432	06-1041383	01/01/1985	C. M. Life Insurance Company	CT	OTH/I			570,165			
93432	06-1041383	01/01/2000	C. M. Life Insurance Company	CT	CO/I	3,162,107,356	412,491,740	17,198,995	5,187,520		
93432	06-1041383	01/01/2002	C. M. Life Insurance Company	CT	CO/I	3,176,889,073	381,650,774	30,944,904	4,587,520		
70416	43-0581430	09/07/1983	MML Bay State Life Insurance Company	CT	YRT/I	707,697,773	6,294,938	7,314,128	569,252		
70416	43-0581430	01/01/1997	MML Bay State Life Insurance Company	CT	OTH/I			261,776			
0299999. General Account - U.S. Affiliates - Other						7,046,694,202	800,437,452	56,289,968	10,344,292		
0399999. Total General Account - U.S. Affiliates						7,046,694,202	800,437,452	56,289,968	10,344,292		
00000	AA-1580031	03/31/2007	MassMutual Life Insurance Company	JP	YRT/I	120,629	303	77,525			
0599999. General Account - Non-U.S. Affiliates - Other						120,629	303	77,525			
0699999. Total General Account - Non-U.S. Affiliates						120,629	303	77,525			
0799999. Total General Account - Affiliates						7,046,814,831	800,437,755	56,367,493	10,344,292		
80659	38-0397420	01/01/1986	The Canada Life Assurance Company	MI	YRT/I	923,020	20,087	21,175			
63665	43-0285930	10/01/1981	General American Life Insurance Co. (FAC)	MO	YRT/I	2,359,010	63,632	41,280			
63665	43-0285930	11/01/1985	General American Life Insurance Co. (JX25)	MO	YRT/I	6,141,037	97,692	241,572			
65676	35-0472300	06/28/2000	The Lincoln National Life Insurance Company	IN	YRT/I	3,331,146	554	500			
80314	52-0913817	12/31/1994	UniCARE Life and Health Insurance Company	IN	CO/G		1,267,839				
88072	06-0974148	01/01/2013	Hartford Life Insurance Company	CT	CO/G		5,117,505,206	497,365,169			
0899999. General Account - U.S. Non-Affiliates						12,754,213	5,118,955,010	497,669,695			
00000	AA-3190973	10/01/2000	Argus International Life Insurance Limited	BM	YRT/I	1,253,782	5,034	4,202			
00000	AA-3190974	01/01/2002	Argus International Life Bermuda Limited	BM	YRT/I	3,120,748	17,646	21,974			
0999999. General Account - Non-U.S. Non-Affiliates						4,374,530	22,680	26,175			
1099999. Total General Account - Non-Affiliates						17,128,743	5,118,977,691	497,695,870			
1199999. Total General Account						7,063,943,574	5,919,415,445	554,063,363	10,344,292		
70416	43-0581430	01/01/2000	MML Bay State Life Insurance Company	CT	MCO/G	2,281,265,733		723,152	9,350,094	1,031,219,048	
1399999. Separate Accounts - U.S. Affiliates - Other						2,281,265,733		723,152	9,350,094	1,031,219,048	
1499999. Total Separate Accounts - U.S. Affiliates						2,281,265,733		723,152	9,350,094	1,031,219,048	
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates						2,281,265,733		723,152	9,350,094	1,031,219,048	
88072	06-0974148	01/01/2013	Hartford Life Insurance Company	CT	MCO/G			1,272,451,159		11,152,404,903	
1999999. Separate Accounts - U.S. Non-Affiliates								1,272,451,159		11,152,404,903	
2199999. Total Separate Accounts - Non-Affiliates								1,272,451,159		11,152,404,903	
2299999. Total Separate Accounts						2,281,265,733		1,273,174,311	9,350,094	12,183,623,951	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						9,340,714,148	5,919,392,462	1,827,133,973	19,694,386	12,183,623,951	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						4,495,159	22,983	103,700			
9999999 - Totals						9,345,209,307	5,919,415,445	1,827,237,674	19,694,386	12,183,623,951	

SCHEDULE S - PART 1 - SECTION 2

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

NONE

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
9999999 - Totals											

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
60895	35-0145825	09/24/1999	American United Life (AMB1)	IN		15,000
80659	38-0397420	03/28/2000	Canada Life Assurance Co. (CR85)	MI		20,504
80659	38-0397420	09/24/1999	Canada Life Assurance Co. (CRB1)	MI	41,037	597,259
80659	38-0397420	11/01/2005	Canada Life Assurance Co. (CRB4)	MI	13,266	254,461
80659	38-0397420	11/23/2007	Canada Life Assurance Co. (CRB5)	MI		223,052
68276	48-1024691	09/16/1996	Employers Reassurance Corp. (ER68)	KS		
68276	48-1024691	09/24/1999	Employers Reassurance Corp. (ERB1)	KS		34,994
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co.	IN	174,863	
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT		375,780
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT		464,246
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	28,154	
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT		1,845
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	40,677	627,700
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	125,748	655,785
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT		37,508
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT		279,725
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	61,758	768,246
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT		107,974
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT	61,756	765,184
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT		117,075
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT		104,444
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAB5)	FL		
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAB7)	FL		17,976
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE1)	FL	87,911	57,904
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM7)	FL	25,000	238,193
88340	59-2859797	11/01/2010	Hannover Life Reassurance (HAN5)	FL		208,883
88340	59-2859797	01/01/2011	Hannover Life Reassurance (HAN6)	FL	29,050	455,292
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAN7)	FL		14,514
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	1,541,250	5,541,373
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL		14,718
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	18,000	45,000
70815	06-0838648	04/01/2005	Hartford Life & Accident Insurance Co. (HTM7)	CT		44,889
93440	06-1041332	07/15/1994	HM Life Insurance Co. (GL49)	PA	1,227	
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN		240,440
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN		150,000
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN04)	IN		425,000
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN	125,416	16,013
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	1,856,797	371,647
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	33,168	468,215
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN		24,998
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN		279,725
65676	35-0472300	03/28/2000	Lincoln National Life Ins. Co. (LN85)	IN		71,773
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA		294,939
66346	58-0828824	09/16/1996	Munich American Reassurance (CA69)	GA		49,995
66346	58-0828824	03/28/2000	Munich American Reassurance (CA84)	GA	132,902	884,997
66346	58-0828824	03/28/2000	Munich American Reassurance (CA85)	GA		30,765
66346	58-0828824	07/01/2007	Munich American Reassurance (CAN1)	GA		156,863
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA		275,851
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	28,154	
66346	58-0828824	05/01/2001	Munich American Reassurance (MA97)	GA		213,357
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA		
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	GA	364,812	1,002,253
66346	58-0828824	08/23/2004	Munich American Reassurance (MAB3)	GA	28,591	388,057
66346	58-0828824	11/01/2005	Munich American Reassurance (MAB4)	GA	71,778	445,306
66346	58-0828824	11/23/2007	Munich American Reassurance (MAB5)	GA		520,455
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE1)	GA	37,185	138,969
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE1)	GA		403,310
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE3)	GA		71,132
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM7)	GA	25,000	223,230
66346	58-0828824	02/08/1999	Munich American Reassurance (MU81)	GA		279,725
66346	58-0828824	01/01/1999	Munich American Reassurance (MU82)	GA	20,064	
66346	58-0828824	03/31/2004	Munich American Reassurance (MU84)	GA	123,530	979,158
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA		62,500
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA		187,500
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA		29,435
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA		67,500
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA		449,982
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA		1,687,500
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	750,000	210,000
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	805,024	206,565
66346	58-0828824	07/01/2007	Munich American Reassurance (MUN1)	GA		215,948
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN3)	GA	60,882	1,499,406
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN4)	GA		175,611
66346	58-0828824	11/01/2010	Munich American Reassurance (MUN5)	GA		104,441
66346	58-0828824	01/01/2011	Munich American Reassurance (MUN6)	GA	72,093	910,581
66346	58-0828824	01/01/2012	Munich American Reassurance (MUN7)	GA		29,029
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	1,993	74,353
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX	22,465	17,976
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO		464,246
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)	MO		146,551
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO		205,451
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO		
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	300	93,607
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	35,327	
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	268,488	655,785
93572	43-1235868	01/01/1999	RGA Reinsurance Co. (AZ82)	MO	24,105	
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	34,542	572,041
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ85)	MO		41,008
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	1,333,593	1,152,335
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	29,863	903,011
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	725,246	1,352,032
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	20,291	374,501
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO		279,725
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	201,718	1,004,172
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO		25,000
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO		75,000
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO		67,500
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	1,545,595	4,799,269
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	2,225,000	560,000
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	5,430,144	1,230,000

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO		294,554
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO		179,279
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO		104,441
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO		1,100,006
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG01G)	MO		
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG02G)	MO	1,051,200	6,916,480
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG03G)	MO	34,628	306,838
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG04G)	MO		1,273,563
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	157,240	432,418
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	33,896	15,750
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG14)	MO		
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG20)	MO	130,700	
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO		95,663
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	37,550	
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO		114,678
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO		
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	23,826	323,381
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	13,810	249,132
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO		35,952
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	2,768	13,342
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO	200,000	348,710
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM8)	MO	320,000	
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	15,474	140,455
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	14,296	194,029
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCB5)	DE		
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE		35,952
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE		208,883
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE	38,733	607,054
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE		19,352
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	357,268	598,586
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE		816,170
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	504,759	140,000
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	1,810,000	413,130
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	73,059	1,652,542
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE		117,074
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE	4,614	12,656
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of TX (GG70)	DE		24,998
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of TX (GGB1)	DE	195,065	597,261
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of TX (GGB2)	DE	10,312	36,252
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of TX (GGE1)	DE	800,229	412,097
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of TX (GGE3)	DE	62,759	148,336
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE		106,679
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE	30,052	885,388
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM85)	DE		20,503
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE	19,556	190,845
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE		223,052
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE	69,462	53,929
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	1,277,524	350,000
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	805,000	206,565
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE		161,960
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	48,706	1,199,525
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE		117,074
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE		208,883
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	23,908	758,819
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE		24,191
87572	23-2038295	01/01/1995	Scottish Re (US) Inc (PH56)	DE		2,259
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (ST84)	DE	92,658	758,199
87572	23-2038295	01/19/2005	Scottish Re (US) Inc (ST97)	DE		4,000
87572	23-2038295	08/23/2004	Scottish Re (US) Inc (STB3)	DE	19,061	258,705
87572	23-2038295	11/01/2005	Scottish Re (US) Inc (STB4)	DE	81,324	254,461
87572	23-2038295	11/23/2007	Scottish Re (US) Inc (STB5)	DE		48,271
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (STH1)	DE		6,209
87572	23-2038295	07/01/2007	Scottish Re (US) Inc (STN1)	DE		29,369
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO	238,762	1,882,514
68713	84-0499703	07/01/1992	Security Life of Denver Ins. Co. (SD35)	CO	225,000	112,500
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	25,369	468,215
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	268,488	655,785
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SD73)	CO		37,506
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	112,500	3,774,167
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE1)	CO	270,971	1,205,933
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE3)	CO		63,647
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO		112,500
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO		337,500
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	8,583	464,244
68713	84-0499703	09/01/1998	Security Life of Denver Ins. Co. (SL87)	CO	18,792	
68713	84-0499703	05/01/2001	Security Life of Denver Ins. Co. (SL97)	CO		102,679
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO		
68713	84-0499703	03/31/2003	Security Life of Denver Ins. Co. (SLH1)	CO		1,845
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	CT	44,640	93,536
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	CT	29,863	71,041
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	CT	26,530	374,503
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO44)	CT	34	464,246
82627	06-0839705	05/01/2001	Swiss Re Life & Health America (NO97)	CT		213,357
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)	CT		
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	CT		421,279
82627	06-0839705	03/31/2003	Swiss Re Life & Health America (NOH1)	CT	4,153	1,384
82627	06-0839705	09/01/1982	Swiss Re Life & Health America (NR13)	CT	80,529	164,145
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	CT	125,748	655,785
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	CT		5,848
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	CT	112,500	
82627	06-0839705	01/01/2000	Swiss Re Life & Health America (SR84)	CT	27,891	572,041
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	CT		135,771
82627	06-0839705	08/05/2011	Swiss Re Life & Health America (SRB5)	CT		
82627	06-0839705	01/01/2012	Swiss Re Life & Health America (SRB7)	CT		17,976
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1)	CT	800,229	463,812
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE1)	CT	168,076	403,309
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE3)	CT		71,132
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	CT		29,435
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	CT		22,500
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	CT	864,000	3,125,251
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	CT	180,000	2,750,702
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	CT		1,687,500
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	CT	3,640,000	1,652,519

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM7)	CT	285,000	253,981
82627	06-0839705	07/01/2012	Swiss Re Life & Health America (SRPB)	CT		
70688	36-6071399	09/01/1986	Transamerica Financial Life Ins. Co. (TA23)	NY		43,858
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY		25,000
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY		75,000
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY		22,500
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	364,983	1,642,444
70688	36-6071399	07/15/2008	Transamerica Financial Life Ins. Co. (TAN3)	NY		132,916
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	54,000	
0899999. Life and Annuity - U.S. Non-Affiliates					35,019,840	89,084,958
1099999. Total Life and Annuity - Non-Affiliates					35,019,840	89,084,958
1199999. Total Life and Annuity					35,019,840	89,084,958
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
68276	48-1024691	06/01/2000	Employers Reassurance Corp. (ER03)	KS		2,193,167
91898	86-0388413	01/01/2008	LifeCare Assurance Company	AZ	29,279	13,960
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UN02)	IN		280,000
39845	48-0921045	01/01/1993	Westport Insurance Corporation (ER01)	MO		1,611,863
1999999. Accident and Health - U.S. Non-Affiliates					29,279	4,098,990
2199999. Total Accident and Health - Non-Affiliates					29,279	4,098,990
2299999. Total Accident and Health					29,279	4,098,990
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					35,049,120	93,183,948
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					35,049,120	93,183,948

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
60895	35-0145825	09/01/1998	American United Life (AM87)	IN	YRT/I	OL				(482)				
60895	35-0145825	09/24/1999	American United Life (AMB1)	IN	YRT/I	OL				7,001				
60895	35-0145825	02/08/1999	American United Life (AU81)	IN	YRT/I	OL				334				
80659	38-0397420	08/01/1985	Canada Life Assurance Co. (CR22)	MI	YRT/I	OL	162,967	4,240	4,018	6,965				
80659	38-0397420	03/01/1996	Canada Life Assurance Co. (CR57)	MI	YRT/I	OL	66,469,307	105,764	101,004	82,761				
80659	38-0397420	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/G	OL	19,893,627	987,775	952,315	1,410,421				
80659	38-0397420	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/I	OL	234,949	6,263	6,058	8,940				
80659	38-0397420	03/01/1996	Canada Life Assurance Co. (CR83)	MI	YRT/I	OL	18,625,154	56,723	50,603	28,213				
80659	38-0397420	03/28/2000	Canada Life Assurance Co. (CR85)	MI	YRT/I	OL	138,890,868	911,207	891,257	450,090				
80659	38-0397420	09/24/1999	Canada Life Assurance Co. (CRB1)	MI	YRT/I	OL	496,969,283	7,754,015	7,382,447	3,823,582				
80659	38-0397420	11/01/2005	Canada Life Assurance Co. (CRB4)	MI	YRT/I	OL	465,262,535	10,268,930	9,439,573	8,345,528				
80659	38-0397420	11/23/2007	Canada Life Assurance Co. (CRB5)	MI	YRT/I	OL	404,493,017	2,683,793	2,512,210	1,629,810				
80659	38-0397420	08/01/2008	Canada Life Assurance Co. (CRB6)	MI	YRT/I	OL	28,793,238	105,405	164,190	45,142				
80659	38-0397420	09/01/1999	Canada Life Assurance Co. (CRC1)	MI	YRT/I	OL	454,668	3,283	3,116	1,458				
80659	38-0397420	05/01/2004	Canada Life Assurance Co. (CRD3)	MI	YRT/I	OL	49,931,068	310,135	262,211	85,809				
80659	38-0397420	11/01/2005	Canada Life Assurance Co. (CRD5)	MI	YRT/I	OL	610,123,941	1,860,694	1,539,490	762,741				
80659	38-0397420	01/01/2009	Canada Life Assurance Co. (CRE4)	MI	YRT/I	OL	404,980	1,608	1,472	586				
80659	38-0397420	08/01/2008	Canada Life Assurance Co. (CRH2)	MI	YRT/I	OL	76,378,196	76,039	61,510	32,142				
80659	38-0397420	09/01/2003	Canada Life Assurance Co. (CRI1)	MI	YRT/I	OL	6,438,179	337,104	306,160	157,392				
80659	38-0397420	07/15/2008	Canada Life Assurance Co. (CRN2)	MI	YRT/I	OL	388,739,216	837,322	614,884	357,967				
80659	38-0397420	07/01/2012	Canada Life Assurance Co. (CRPE)	MI	YRT/I	OL	46,412,371	50,119	17,478	25,998				
68276	48-1024691	09/24/1999	Employers Reassurance Corp. (ERB1)	KS	YRT/I	OL				16,801				
68276	48-1024691	09/01/2001	Employers Reassurance Corp. (ERB2)	KS	YRT/I	OL				(15,144)				
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co.	IN	MCO/I	OL	45,207,134			152			35,074,751	
86258	13-2572994	05/01/1994	General Re Life Corp. (CL29)	CT	YRT/I	OL	88,251,322	475,209	429,196	249,224				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT	YRT/I	OL	166,790,019	1,764,407	1,654,253	1,367,227				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/G	OL	156,075	7,055	6,751	9,995				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/I	OL	14,380,364	516,868	745,290	821,973				
86258	13-2572994	01/19/2005	General Re Life Corp. (CL43)	CT	YRT/I	OL	818,925	49	38	98				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	YRT/I	OL	162,087,399	2,728,692	2,677,366	1,949,313				
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	YRT/I	OL	128,426,167	717,375	702,913	381,174				
86258	13-2572994	03/31/2004	General Re Life Corp. (CLD2)	CT	YRT/I	OL	3,222,871	5,618	5,302	726				
86258	13-2572994	05/01/2004	General Re Life Corp. (CLD3)	CT	YRT/I	OL	8,076,230	42,550	45,107	12,259				
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT	YRT/I	OL	86,104,028	1,576,330	1,466,785	637,182				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/G	OL	961,268	30,876	157,485	(139,359)				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/I	OL	502,510,501	7,835,219	8,031,885	10,292,587				
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT	YRT/I	OL	49,183,445	732,890	725,539	772,271				
86258	13-2572994	05/01/1994	General Re Life Corp. (CO50)	CT	YRT/I	OL	196,616,707	1,393,206	1,307,868	911,363				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/G	OL	27,741,745	308,170	293,157	295,789				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/I	OL	525,229,585	3,733,982	3,810,657	3,673,497				
86258	13-2572994	01/19/2005	General Re Life Corp. (CO66)	CT	YRT/I	OL	8,684,569	25,397	23,089	6,759				
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT	YRT/I	OL	309,060,533	1,427,626	1,454,974	845,215				
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT	YRT/I	OL	56,334,621	350,786	362,704	202,777				
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	YRT/I	OL	869,733,984	2,442,313	2,436,428	1,291,382				
86258	13-2572994	09/01/1999	General Re Life Corp. (COC1)	CT	YRT/I	OL	454,668	3,283	3,116	1,708				
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT	YRT/I	OL	1,105,976,106	1,978,737	1,968,070	1,413,306				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN2)	CT	YRT/I	OL	335,410,059	645,707	475,007	302,448				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT	YRT/I	OL	1,672,477,413	1,260,812	1,239,423	824,343				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT	YRT/I	OL	2,157,233,679	3,071,371	2,214,643	1,402,440				
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT	YRT/I	OL	800,592,352	701,925	481,457	243,185				
86258	13-2572994	09/01/1976	General Re Life Corp. (GRPA)	CT	YRT/I	OL	6,086,270	25,751	14,302	12,731				
88340	59-2859797	03/01/1981	Hannover Life Reassurance (HA96)	FL	YRT/I	OL	349,965	12,621	12,239	18,906				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAB5)	FL	YRT/I	OL	55,448,924	316,245	308,836	126,883				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAB7)	FL	YRT/I	OL	100,202,517	670,186	350,280	123,698				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAD5)	FL	YRT/I	OL	53,629,544	96,930	68,160	24,554				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAD6)	FL	YRT/I	OL	119,181,622	73,940	30,991	17,649				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE1)	FL	YRT/G	OL	300,902,763	815,419	766,599	441,922				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE2)	FL	YRT/G	OL	359,472	2,400	2,281	1,396				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE3)	FL	YRT/G	OL	55,750,965	131,021	126,813	67,618				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM2)	FL	YRT/G	OL	2,814,560	778	709	6,244				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/G	OL	7,536,320	1,165	1,155	9,194				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/I	OL	722,717	496	434	424				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/G	OL	1,633,440	255	256	2,081				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/I	OL	25,038	31	27	28				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/G	OL	5,364,779	1,106	1,077	9,070				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/I	OL	860,945	1,794	1,598	1,714				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM6)	FL	YRT/G	OL	174,000	65	59	535				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM7)	FL	YRT/G	OL	252,185,012	52,389	56,360	529,948				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM8)	FL	YRT/G	OL	5,730,093	2,026	2,245	22,270				
88340	59-2859797	04/01/2010	Hannover Life Reassurance (HAM9)	FL	YRT/G	OL	26,457,986	2,732	2,703	27,241				
88340	59-2859797	11/01/2010	Hannover Life Reassurance (HAN5)	FL	YRT/I	OL	1,591,066,180	1,330,596	889,656	423,901				
88340	59-2859797	01/01/2011	Hannover Life Reassurance (HAN6)	FL	YRT/I	OL	2,509,818,220	4,094,671	2,887,747	1,318,792				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAN7)	FL	YRT/I	OL	117,257,962	215,729	115,282	45,101				
88340	59-2859797	07/01/2012	Hannover Life Reassurance (HAPG)	FL	YRT/I	OL	58,186,721	97,720	54,777	39,641				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	CO/I	XXXL	17,089,700,255	436,659,695	435,834,542	25,569,265				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	YRT/I	OL	1,217,219,865	3,815,021	3,356,452	2,306,733				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	CO/I	XXXL	83,832,515	236,783	276,441	346,879				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	YRT/I	OL	49,097,917	427,237	416,630	250,837				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	CO/I	XXXL	396,213,453	1,632,206	2,244,960	730,063				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	YRT/I	OL	49,396,097	159,228	120,532	101,035				
93440	06-1041332	07/15/1994	HM Life Insurance Co. (GL49)	PA	YRT/I	OL	348,276	8,269	8,506	16,649				
93440	06-1041332	03/31/1997	HM Life Insurance Co. (TG67)	PA	YRT/I	OL	1,923,197	52,104	50,268	93,857				
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN	YRT/I	OL	5,580,825	374,550	404,580	661,419				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LI54)	IN	YRT/I	OL	36,011,399	465,122	431,214	194,237				
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN	YRT/I	OL	85,724,646	478,924	469,178	252,014				
65676	35-0472300	11/19/2001	Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	OL	319,561,401	3,936,721	3,492,577	971,959				
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN	MCO/I	OL	12,651,354			250,110			9,617,063	
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN04)	IN	MCO/I	OL	9,646,657			169,576			6,888,078	
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN	YRT/I	OL	12,932,049	483,963	493,313	647,006				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	YRT/G	OL	9,266,900	92,298	84,860	73,729				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	YRT/I	OL	165,314,336	3,821,158	3,914,874	3,973,130				
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	YRT/G	OL			26,080	(12,869)				
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	YRT/I	OL	657,534,743	3,829,916	3,803,097	3,075,057				
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN	YRT/I	OL	205,989,582	951,013	969,235	600,303				
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN	YRT/I	OL	85,525,588	532,592	550,617	304,028				
65676	35-0472300	03/28/2000	Lincoln National Life Ins. Co. (LN85)	IN	YRT/I	OL	197,789,156	1,604,498	1,561,977	809,474				
65676	35-0472300	09/01/1999	Lincoln National Life Ins. Co. (LNC1)	IN	YRT/I	OL	454,668	3,283	3,116	1,412				
65870	13-1004640	01/01/1973	Manhattan Life Ins. Co. (MN90)	NY	YRT/I	OL			1,200	(952)				
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/G	OL	3,193,035	349,739	326,257	596,987				
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/I	OL	262,633,424	2,002,379	2,101,939	2,537,734				
66346	58-0828824	05/01/1994	Munich American Reassurance (CA48)	GA	YRT/I	OL	284,134,492	1,394,110	1,301,794	711,488				
66346	58-0828824	03/01/1996	Munich American Reassurance (CA65)	GA	YRT/I	OL	62,714,763	426,202	363,478	283,924				
66346	58-0828824	09/16/1996	Munich American Reassurance (CA69)	GA	YRT/I	OL	411,937,535	1,902,581	1,939,721	1,118,810				
66346	58-0828824	09/08/1997	Munich American Reassurance (CA76)	GA	YRT/I	OL	121,452,514	733,077	760,665	400,761				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA84)	GA	YRT/I	OL	2,040,248,385	6,377,328	6,326,733	3,144,396				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA85)	GA	YRT/I	OL	208,355,705	1,367,010	1,337,032	675,977				
66346	58-0828824	07/01/2007	Munich American Reassurance (CAN1)	GA	YRT/I	OL	1,658,964,769	2,968,523	2,952,907	2,065,642				
66346	58-0828824	05/01/1994	Munich American Reassurance (CN40)	GA	YRT/I	OL	217,120,637	958,883	870,673	331,586				
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/G	OL	446,614	9,643	9,297	11,359				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/I	OL	29,032,796	576,495	661,751	924,462				
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)	GA	YRT/I	OL	103,546,254	866,673	782,527	707,599				
66346	58-0828824	03/01/1996	Munich American Reassurance (CN43)	GA	YRT/I	OL	11,232,225	153,466	138,153	61,158				
66346	58-0828824	09/08/1997	Munich American Reassurance (CN85)	GA	YRT/I	OL	28,224,431	221,382	212,001	142,253				
66346	58-0828824	05/01/2001	Munich American Reassurance (CN97)	GA	YRT/I	OL	42,779,545	213,417	215,267	104,422				
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	YRT/I	OL	128,433,664	717,550	702,913	353,407				
66346	58-0828824	10/01/1994	Munich American Reassurance (MA91)	GA	YRT/I	OL	81,253,227	526,836	530,067	275,347				
66346	58-0828824	10/01/1981	Munich American Reassurance (MA92)	GA	YRT/I	OL	322,127	8,195	7,806	10,428				
66346	58-0828824	05/01/2001	Munich American Reassurance (MA97)	GA	YRT/I	OL	1,025,399,730	3,308,295	3,275,158	1,601,459				
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA	YRT/I	OL	84,255,072	509,696	492,091	220,618				
66346	58-0828824	04/01/1997	Munich American Reassurance (MAA7)	GA	YRT/I	OL	488,861	4,919	4,227	2,142				
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	GA	YRT/I	OL	993,949,033	15,508,626	14,765,577	7,410,236				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA	YRT/I	OL	72,639,172	1,752,020	1,649,096	967,753				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAB3)	GA	YRT/I	OL	388,743,676	12,272,856	11,933,999	5,925,457				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAB4)	GA	YRT/I	OL	814,209,503	17,970,616	16,519,230	11,981,462				
66346	58-0828824	11/23/2007	Munich American Reassurance (MAB5)	GA	YRT/I	OL	943,815,836	6,261,899	5,861,847	3,064,546				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAB6)	GA	YRT/I	OL	28,793,232	105,405	164,190	43,590				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAD1)	GA	YRT/I	OL	456,036,358	3,572,033	3,125,495	750,295				
66346	58-0828824	09/01/2002	Munich American Reassurance (MAD2)	GA	YRT/I	OL	38,662,370	218,276	282,401	33,388				
66346	58-0828824	05/01/2004	Munich American Reassurance (MAD3)	GA	YRT/I	OL	99,862,131	620,267	524,420	107,332				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAD4)	GA	YRT/I	OL	53,844,489	92,307	166,098	26,097				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAD5)	GA	YRT/I	OL	1,067,716,936	3,256,228	2,694,110	975,286				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE1)	GA	YRT/G	OL	722,361,363	1,957,154	1,839,936	976,314				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE1)	GA	YRT/G	OL	1,074,425,664	2,204,719	1,190,896	872,752				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE2)	GA	YRT/G	OL	862,736	5,761	5,473	2,967				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE2)	GA	YRT/G	OL	5,594,627	15,738	14,622	5,842				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE3)	GA	YRT/G	OL	133,802,340	314,443	304,353	146,227				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE3)	GA	YRT/G	OL	241,969,029	485,138	277,095	172,456				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAH2)	GA	YRT/I	OL	57,283,692	57,028	46,162	23,859				
66346	58-0828824	09/01/2003	Munich American Reassurance (MAI1)	GA	YRT/I	OL	8,048,284	421,385	382,703	190,943				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM2)	GA	YRT/G	OL	2,110,920	580	531	4,961				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/G	OL	5,662,240	875	864	7,375				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/I	OL	542,037	372	325	337				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/G	OL	1,225,080	187	191	1,653				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/I	OL	18,779	24	20	22				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/G	OL	4,023,585	823	803	7,220				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/I	OL	645,708	1,346	1,201	1,359				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM6)	GA	YRT/G	OL	130,500	49	45	425				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM7)	GA	YRT/G	OL	317,872,816	60,552	63,333	712,976				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM8)	GA	YRT/G	OL	5,880,094	2,207	2,407	27,157				
66346	58-0828824	04/01/2010	Munich American Reassurance (MAM9)	GA	YRT/G	OL	26,457,945	2,732	2,703	39,010				
66346	58-0828824	03/27/1979	Munich American Reassurance (MU09)	GA	YRT/I	OL	2,022,949	46,048	45,179	78,580				
66346	58-0828824	10/01/1994	Munich American Reassurance (MU53)	GA	YRT/G	OL	4,633,449	46,149	42,430	36,864				
66346	58-0828824	10/01/1994	Munich American Reassurance (MU53)	GA	YRT/I	OL	120,536,291	360,880	341,878	270,885				
66346	58-0828824	02/08/1999	Munich American Reassurance (MU81)	GA	YRT/I	OL	142,371,983	886,591	916,578	473,247				
66346	58-0828824	01/01/1999	Munich American Reassurance (MU82)	GA	YRT/I	OL	39,686,387	438,768	434,582	260,761				
66346	58-0828824	03/31/2004	Munich American Reassurance (MU84)	GA	YRT/I	OL	2,006,980,569	5,724,083	5,699,837	2,821,843				
66346	58-0828824	03/31/2004	Munich American Reassurance (MU85)	GA	YRT/I	OL	191,414,818	1,074,972	1,052,755	510,139				
66346	58-0828824	09/01/1999	Munich American Reassurance (MUC1)	GA	YRT/I	OL	454,668	3,283	3,116	1,777				
66346	58-0828824	07/01/2002	Munich American Reassurance (MUE4)	GA	YRT/I	OL	139,604,774	1,184,392	1,106,103	566,385				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	CO/I	XXXL	37,087,922	164,831	215,196	171,962				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	YRT/I	OL	36,557,089	181,791	168,382	97,494				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	CO/I	XXXL	80,994,233	341,900	408,607	418,383				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	YRT/I	OL	36,728,694	119,318	74,992	86,366				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	CO/I	XXXL	315,452,210	6,537,186	6,333,532	581,807				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	YRT/I	OL	32,271,015	67,241	60,253	43,829				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	CO/I	XXXL	77,198,319	4,209,120	3,828,681	148,824				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	YRT/I	OL	13,980,351	15,490	14,342	9,246				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	CO/I	XXXL	18,282,961	45,338	48,284	67,628				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	YRT/I	OL	10,011,359	27,837	27,403	14,989				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	CO/I	XXXL	54,960,192	64,768	161,268	104,982				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	YRT/I	OL	13,386,230	41,713	33,863	27,878				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	CO/I	XXXL	129,553,053	2,502,827	2,440,470	239,494				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	YRT/I	OL	15,110,072	28,047	27,894	18,330				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	CO/I	XXXL	34,359,823	1,408,521	1,268,513	64,173				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	YRT/I	OL	4,913,839	4,830	4,737	2,952				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	CO/I	XXXL	371,809,828	980,549	1,331,628	1,323,667				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	YRT/I	OL	161,341,149	1,288,661	1,088,824	675,161				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	CO/I	XXXL	1,349,956,535	7,145,390	8,202,815	2,792,764				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	YRT/I	OL	128,013,914	369,476	290,031	202,884				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	CO/I	XXXL	933,880,919	10,757,411	9,199,803	1,413,169				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	YRT/I	OL	39,171,110	51,046	40,707	30,405				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	CO/I	XXXL	2,937,305,879	4,017,704	3,098,839	3,329,573				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	YRT/I	OL	169,314,926	335,295	172,439	135,764				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	CO/I	XXXL	2,669,747,286	9,533,115	6,440,182	4,698,892				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	YRT/I	OL	100,574,943	173,454	89,597	97,820				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	CO/I	XXXL	3,190,025,854	11,156,688	7,485,470	4,253,758				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	YRT/I	OL	66,711,105	69,003	38,855	32,006				
66346	58-0828824	07/01/2007	Munich American Reassurance (MUN1)	GA	YRT/I	OL	2,211,955,540	3,958,254	3,937,480	2,442,152				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN2)	GA	YRT/I	OL	769,029,724	1,557,832	1,093,281	688,509				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN3)	GA	YRT/I	OL	3,604,211,220	2,598,170	2,069,160	1,337,355				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN4)	GA	YRT/I	OL	3,390,586,549	4,919,386	3,522,426	2,070,747				
66346	58-0828824	11/01/2010	Munich American Reassurance (MUN5)	GA	YRT/I	OL	804,366,841	674,562	466,741	186,692				
66346	58-0828824	01/01/2011	Munich American Reassurance (MUN6)	GA	YRT/I	OL	5,015,377,179	7,823,805	5,479,477	2,637,201				
66346	58-0828824	01/01/2012	Munich American Reassurance (MUN7)	GA	YRT/I	OL	235,000,741	438,294	232,878	95,128				
66346	58-0828824	07/01/2012	Munich American Reassurance (MUPC)	GA	YRT/I	OL	36,117,966	155,456	11,310	37,283				
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	YRT/I	OL	190,532,631	1,211,241	1,146,585	651,379				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX	YRT/I	OL	96,961,205	622,296	336,962	135,733				
88099	75-1608507	08/05/2011	Optimum Re Insurance Company (OPD5)	TX	YRT/I	OL	53,629,541	96,930	68,160	25,146				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPD6)	TX	YRT/I	OL	106,473,565	62,476	21,154	14,390				
88099	75-1608507	05/01/2013	Optimum Re Insurance Company (OPN6)	TX	YRT/I	OL	65,010	66	365	(62)				
88099	75-1608507	07/01/2012	Optimum Re Insurance Company (OPP1)	TX	YRT/I	OL	118,025,956	201,793	47,878	29,094				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	YRT/I	OL	188,667,865	3,251,527	3,153,112	2,383,916				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AL93)	MO	YRT/I	OL	13,400,138	363,570	328,827	161,547				
93572	43-1235868	01/01/1974	RGA Reinsurance Co. (AL94)	MO	YRT/I	OL	1,597,931	49,622	51,099	79,957				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)	MO	YRT/I	OL	45,703,767	489,026	444,141	334,340				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO	YRT/I	OL	761,550,420	2,760,553	2,744,911	1,320,261				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	YRT/I	OL	112,307,433	679,701	655,874	294,537				
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO	YRT/I	OL	244,431	2,459	2,114	1,210				
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	YRT/I	OL	182,487,555	2,782,393	2,599,068	1,198,312				
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	YRT/I	OL	293,873,913	3,141,910	2,810,136	820,840				
93572	43-1235868	09/01/2002	RGA Reinsurance Co. (ALD2)	MO	YRT/I	OL	31,414,745	204,104	269,717	32,051				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AZ51)	MO	YRT/G	OL	231,236	4,400	4,050	2,887				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AZ51)	MO	YRT/I	OL	17,085,680	78,269	79,387	44,621				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/G	OL	27,741,745	308,170	293,157	294,128				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/I	OL	526,402,422	3,739,219	3,815,482	3,961,559				
93572	43-1235868	01/01/1999	RGA Reinsurance Co. (AZ82)	MO	YRT/I	OL	47,680,370	527,132	522,130	402,924				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	YRT/I	OL	730,797,092	2,839,348	2,791,736	1,364,210				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ85)	MO	YRT/I	OL	86,366,693	747,447	729,747	404,028				
93572	43-1235868	06/01/2002	RGA Reinsurance Co. (AZE4)	MO	YRT/I	OL	29,476,882	310,432	280,563	131,021				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/G	OL	7,974,079	116,767	107,572	101,755				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/I	OL	1,150,763,605	11,997,612	12,323,664	14,351,748				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/G	OL	1,814,014	45,808	42,190	52,649				
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/I	OL	169,279,118	2,944,035	3,002,689	3,509,453				
93572	43-1235868	03/01/1985	RGA Reinsurance Co. (GA19)	MO	YRT/I	OL	6,839,524	83,314	75,113	165,666				
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	YRT/I	OL	1,000,271,825	1,688,137	1,630,214	8,689,872				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	YRT/G	OL			20,861	(10,110)				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	YRT/I	OL	525,720,202	3,057,407	3,038,473	2,409,350				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA43)	MO	YRT/I	OL	13,658,222	113,173	109,909	94,339				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (GA49)	MO	YRT/I	OL	337,026,582	1,499,192	1,387,854	967,470				
93572	43-1235868	04/15/2004	RGA Reinsurance Co. (GA66)	MO	YRT/I	OL	41,113,915	216,796	188,663	162,881				
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO	YRT/I	OL	85,525,588	532,592	550,617	300,044				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	YRT/I	OL	2,798,732,129	8,718,199	8,641,505	4,300,931				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GA85)	MO	YRT/I	OL	123,246,891	664,934	654,085	340,765				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE4)	MO	YRT/I	OL	52,017,168	612,665	598,107	297,740				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE5)	MO	YRT/G	OL	98,792,223	636,475	628,764	477,890				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	CO/I	XXXL	32,397,692	136,760	163,442	172,028				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	YRT/I	OL	14,691,494	47,726	30,000	38,166				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	CO/I	XXXL	126,180,880	2,614,858	2,533,397	244,869				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	YRT/I	OL	12,908,422	26,914	24,100	19,368				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	CO/I	XXXL	30,879,328	1,683,645	1,531,470	62,023				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	YRT/I	OL	5,592,146	6,198	5,737	4,142				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	CO/I	XXXL	21,984,077	25,907	64,507	44,136				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	YRT/I	OL	5,354,496	16,688	13,544	12,028				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	CO/I	XXXL	51,821,219	1,001,123	976,180	101,020				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	YRT/I	OL	6,044,041	11,224	11,157	8,144				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	CO/I	XXXL	13,743,929	563,406	507,403	26,979				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	YRT/I	OL	1,965,538	1,934	1,896	1,256				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	CO/I	XXXL	1,047,701,976	5,266,550	6,268,655	2,194,505				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	YRT/I	OL	106,445,804	317,230	246,329	197,103				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	CO/I	XXXL	14,752,950,625	210,358,489	191,001,145	23,385,696				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	YRT/I	OL	796,261,459	1,331,053	1,104,537	889,020				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	CO/I	XXXL	7,043,692,513	24,724,289	17,120,540	12,062,836				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	YRT/I	OL	216,334,900	435,979	238,888	219,504				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	CO/I	XXXL	18,994,741,981	67,039,054	44,894,307	25,667,647				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	YRT/I	OL	386,550,325	407,953	225,954	215,798				
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO	YRT/I	OL	3,179,640,374	5,693,379	5,663,020	3,646,331				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN2)	MO	YRT/I	OL	1,280,744	5,324	2,619	589				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	40,399,743	34,931	17,261	10,566				
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	647,694,196	392,580		7,477				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN4)	MO	YRT/I	OL	13,148,176	32,279	17,861	8,367				
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO	YRT/I	OL	850,805,924	815,362	546,326	274,994				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN6)	MO	YRT/I	OL	36,222,370	46,005	21,903	10,254				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN7)	MO	YRT/I	OL	2,646,655	5,520	57	38				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/G	OL	64,230	2,106	2,072	2,633				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/I	OL	187,678,008	2,768,245	2,942,351	3,032,750				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (NC40)	MO	YRT/I	OL	17,075,904	141,488	137,410	119,004				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG01G)	MO	YRT/G	OL	174,582,011	73,908	71,789	526,799				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG02G)	MO	YRT/G	OL	3,605,229,161	1,848,868	1,868,287	14,199,456				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG03G)	MO	YRT/G	OL	303,576,664	225,782	233,056	2,426,950				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG04G)	MO	YRT/G	OL	775,986,690	752,151	795,921	8,310,426				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05)	MO	YRT/I	OL	13,661,039	33,364	32,234	25,052				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05G)	MO	YRT/G	OL	461,371,113	155,762	157,758	951,824				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06)	MO	YRT/I	OL	110,246	188	163	167				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06G)	MO	YRT/G	OL	13,205,985	5,679	5,608	38,831				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG09G)	MO	YRT/G	OL	1,187,900	394	358	2,658				
93572	43-1235868	11/01/1986	RGA Reinsurance Co. (RG10)	MO	CO/I	OL	8,363,057	5,828,450	6,099,680	37,085				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG10G)	MO	YRT/G	OL	1,675,900	589	568	4,812				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1979	RGA Reinsurance Co. (RG11)	MO	YRT/I	OL	500,000	2,940	2,710	5,502				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/G	OL	27,643,122	1,562,370	1,551,717	2,294,689				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/I	OL	72,541,359	2,653,413	2,581,586	4,149,259				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/G	OL	1,249,002			60,119				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/I	OL	12,582,413			635,648				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG13G)	MO	YRT/G	OL	650,000	387	351	4,038				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG14)	MO	YRT/I	OL	25,442,353	540,126	513,766	467,866				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG14G)	MO	YRT/G	OL	34,157,500	19,618	18,160	137,628				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG15)	MO	YRT/I	OL	14,789,655	659,437	666,231	869,136				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG16)	MO	YRT/I	OL	4,578,652	92,435	135,242	79,869				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG19)	MO	YRT/I	OL	27,227,981	735,222	675,590	822,626				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG20)	MO	YRT/I	OL	3,119,816	18,227	20,325	32,280				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO	YRT/I	OL	425,093,772	6,488,310	6,408,523	3,949,292				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (RG26)	MO	YRT/I	OL	193,155,154	3,015,001	2,704,492	1,187,854				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG26G)	MO	YRT/G	OL	36,460,000	15,797	16,687	123,437				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG27)	MO	YRT/I	OL	182,236	1,646	1,553	3,190				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG30G)	MO	YRT/G	OL	45,636,911	8,748	8,246	71,928				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG37)	MO	YRT/I	OL	5,418,917	38,483	40,017	25,936				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG38)	MO	YRT/I	OL	4,400,420	12,107	10,632	11,778				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG39)	MO	YRT/I	OL	380,399	5,965	5,572	7,983				
93572	43-1235868	04/15/2004	RGA Reinsurance Co. (RG43)	MO	YRT/I	OL	1,754,605	26,714	23,905	14,566				
93572	43-1235868	04/01/1994	RGA Reinsurance Co. (RG55)	MO	YRT/I	OL	4,818,727	81,251	79,105	65,681				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG59)	MO	YRT/I	OL	203,457	2,836	2,674	4,349				
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	YRT/I	OL	171,296,026	956,992	937,486	460,708				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO	YRT/I	OL	840,997,358	2,523,200	2,491,952	1,219,941				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	YRT/I	OL	84,256,262	509,938	492,104	221,659				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	YRT/I	OL	113,326,512	1,239,084	1,152,937	692,552				
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	YRT/I	OL	28,391,601	778,567	734,476	459,338				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	YRT/I	OL	323,953,053	10,227,416	9,945,000	5,104,699				
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	YRT/I	OL	618,209,719	3,988,429	3,762,982	2,004,304				
93572	43-1235868	08/01/2008	RGA Reinsurance Co. (RGB6)	MO	YRT/I	OL	36,698,861	136,089	209,094	57,692				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO	YRT/I	OL	215,489,321	1,345,785	757,930	289,720				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO	YRT/I	OL	457,142,473	3,628,034	3,174,532	978,520				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD2)	MO	YRT/I	OL	8,743,136	18,920	16,880	3,032				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (RGD3)	MO	YRT/I	OL	99,862,140	620,267	524,420	140,512				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGD4)	MO	YRT/I	OL	53,844,489	92,307	166,098	26,809				
93572	43-1235868	11/01/2005	RGA Reinsurance Co. (RGD5)	MO	YRT/I	OL	742,290,777	2,039,752	1,670,785	821,408				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD6)	MO	YRT/I	OL	267,013,070	191,292	53,733	35,350				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	YRT/I	OL	157,445,183	2,291,956	2,089,811	1,018,457				
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGH2)	MO	YRT/I	OL	115,566,300	115,259	92,669	44,723				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO	YRT/G	OL	2,010,806,870	418,375	450,171	4,040,964				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM8)	MO	YRT/G	OL	45,840,767	16,208	17,966	156,416				
93572	43-1235868	07/01/2012	RGA Reinsurance Co. (RGPD)	MO	YRT/I	OL	306,012,090	828,353	573,885	301,172				
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	OL	348,699,038	5,868,561	5,491,969	2,449,605				
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	YRT/I	OL	194,371,924	6,136,438	5,967,008	2,517,669				
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCB5)	DE	YRT/I	OL	110,908,335	633,174	618,226	254,844				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE	YRT/I	OL	195,804,983	1,267,482	673,855	235,902				
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCD5)	DE	YRT/I	OL	107,259,103	193,847	136,323	44,255				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCD6)	DE	YRT/I	OL	202,447,087	124,858	42,307	28,400				
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reins Co (SCG1)	DE	YRT/I	OL	97,736,716	333,455	315,053	206,355				
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE	YRT/I	OL	1,583,518,192	1,314,066	878,600	383,258				
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE	YRT/I	OL	3,292,074,250	5,123,411	3,578,117	1,546,194				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE	YRT/I	OL	156,010,513	286,233	153,689	54,962				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (SCPH)	DE	YRT/I	OL	557,324	1,561		398				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	OL	500,622,289	861,679	832,856	4,373,989				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	OL	95,841,816	1,714,164	1,778,690	2,139,164				

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	11/01/1989	SCOR Global Life Americas Reins Co (TA27)	DE	YRT/I	OL	4,304,583	192,043	186,254	307,611				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TAF2)	DE	YRT/I	OL	119,173,070	292,149	277,954	167,864				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	CO/I	XXXL	1,759,917,852	6,148,751	4,273,723	2,991,269				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	YRT/I	OL	54,411,657	109,526	59,746	59,439				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	CO/I	XXXL	6,287,338,581	22,255,145	14,971,137	8,427,135				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	YRT/I	OL	128,406,458	135,470	75,187	60,704				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	YRT/I	OL	4,155,899,853	3,013,026	2,477,602	1,574,371				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE	YRT/I	OL	2,174,606,282	3,081,037	2,211,783	1,391,246				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR37)	DE	YRT/I	OL	5,418,918	38,483	40,017	26,516				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR61)	DE	YRT/I	OL	4,200,323	64,465	109,783	38,258				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR62)	DE	YRT/I	OL	10,178,050	204,103	198,723	295,695				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR63)	DE	CO/I	OL	49,703,088	468,749	427,531	616,372				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR64)	DE	CO/I	OL	125,000	66		16,859				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	OL	826,600	5,760	1,674	19,742				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	OL	23,064,347	227,146	203,848	354,756				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR67)	DE	CO/I	OL	19,068,000	90,362	110,671	176,214				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR68)	DE	CO/I	OL	126,455	18,577	18,961	1,487				
64688	75-6020048	09/01/2002	SCOR Global Life Americas Reins Co (TRD2)	DE	YRT/I	OL	30,925,381	174,597	225,880	25,431				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TRF2)	DE	YRT/I	OL	39,707,184	598,305	542,178	278,622				
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE	YRT/I	OL	206,886,509	3,213,781	2,963,354	1,284,135				
64688	75-6020048	09/01/2003	SCOR Global Life Americas Reins Co (TRI1)	DE	YRT/I	OL	8,048,284	421,385	382,703	189,093				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLB6)	DE	YRT/I	OL	14,396,639	52,704	82,099	22,876				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLH2)	DE	YRT/I	OL	38,189,132	38,032	30,777	16,164				
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of TX (GG70)	DE	YRT/I	OL	205,997,158	951,035	969,258	558,528				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of TX (GG80)	DE	YRT/I	OL	22,934,986	96,969	89,384	58,091				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of TX (GG99)	DE	YRT/I	OL	6,354,975	343,141	321,364	95,358				
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of TX (GGB1)	DE	YRT/I	OL	495,837,243	7,751,522	7,380,802	3,781,181				
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of TX (GGB2)	DE	YRT/I	OL	126,698,474	1,824,170	1,738,813	773,324				
87017	62-1003368	11/19/2001	SCOR Global Life Re Ins Co of TX (GGD1)	DE	YRT/I	OL	78,136,993	928,651	838,696	268,550				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of TX (GGE1)	DE	YRT/G	OL	324,596,710	1,666,177	2,090,692	1,079,447				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of TX (GGE3)	DE	YRT/G	OL	109,130,707	508,447	878,753	233,235				
97071	13-3126819	02/01/1992	SCOR Global Life USA Reins Co (BA75)	DE	YRT/I	OL	7,535,576	250,789	240,261	413,952				
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE	YRT/I	OL	534,091,178	1,761,162	1,745,539	829,330				
97071	13-3126819	08/01/1990	SCOR Global Life USA Reins Co (BM31)	DE	YRT/I	OL	915,389	4,372	7,717	9,393				
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE	YRT/I	OL	2,045,833,300	6,396,342	6,344,398	2,857,547				
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM85)	DE	YRT/I	OL	138,890,756	911,205	891,254	437,183				
97071	13-3126819	07/01/2002	SCOR Global Life USA Reins Co (BME4)	DE	YRT/I	OL	25,460,584	276,873	263,744	121,442				
97071	13-3126819	01/01/2001	SCOR Global Life USA Reins Co (BMF1)	DE	YRT/I	OL	160,547,456	459,183	440,683	252,442				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE	YRT/I	OL	348,947,046	7,701,700	7,079,725	5,975,508				
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE	YRT/I	OL	570,855,646	3,633,501	3,439,591	1,880,819				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE	YRT/I	OL	294,919,726	2,012,648	1,010,792	328,859				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GID5)	DE	YRT/I	OL	591,592,016	1,635,405	1,322,938	630,947				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GID6)	DE	YRT/I	OL	258,058,865	156,126	52,877	41,443				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	CO/I	XXXL	4,364,589,388	15,338,040	10,669,392	7,415,007				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	YRT/I	OL	135,340,776	272,728	149,327	126,040				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	CO/I	XXXL	3,143,616,467	11,127,560	7,485,437	4,212,690				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	YRT/I	OL	64,203,328	67,779	37,637	31,776				
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE	YRT/I	OL	1,658,964,031	2,968,502	2,952,905	1,675,482				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN2)	DE	YRT/I	OL	389,942,656	833,708	614,884	319,731				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	YRT/I	OL	2,885,913,062	2,082,059	1,652,193	937,137				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE	YRT/I	OL	2,192,515,658	3,108,797	2,224,981	1,160,596				
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE	YRT/I	OL	1,587,343,953	1,325,812	878,874	383,892				
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	YRT/I	OL	4,115,589,331	6,421,343	4,469,141	1,847,685				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE	YRT/I	OL	195,513,241	357,965	192,147	66,764				
97071	13-3126819	07/01/2012	SCOR Global Life USA Reins Co (GIPF)	DE	YRT/I	OL	2,590,400	3,915	3,768	1,541				
87572	23-2038295	05/01/1994	Scottish Re (US) Inc (FR56)	DE	YRT/I	OL	240,440	3,571	3,387	7,620				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	04/01/1994	Scottish Re (US) Inc (PH55)	DE	YRT/I	OL	2,409,380	40,625	39,552	32,051				
87572	23-2038295	01/01/1995	Scottish Re (US) Inc (PH56)	DE	YRT/I	OL	272,746	4,720	4,956	4,112				
87572	23-2038295	03/01/1996	Scottish Re (US) Inc (PH58)	DE	YRT/I	OL	1,748,086	3,304	3,087	3,401				
87572	23-2038295	09/24/1999	Scottish Re (US) Inc (PHB1)	DE	YRT/I	OL	13,951,574	151,708	334,550	77,638				
87572	23-2038295	03/01/1996	Scottish Re (US) Inc (PX58)	DE	YRT/I	OL	600,940	5,061	4,623	4,026				
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (ST84)	DE	YRT/I	OL	798,367,718	2,251,445	2,253,117	1,148,490				
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (ST85)	DE	YRT/I	OL	147,452,617	808,202	796,917	379,365				
87572	23-2038295	01/19/2005	Scottish Re (US) Inc (ST97)	DE	YRT/I	OL	208,747,376	546,224	539,106	282,847				
87572	23-2038295	02/29/2004	Scottish Re (US) Inc (STB1)	DE	YRT/I	OL	74,684,754	824,661	767,487	416,729				
87572	23-2038295	02/29/2004	Scottish Re (US) Inc (STB2)	DE	YRT/I	OL	112,044,911	2,418,338	2,269,745	1,259,893				
87572	23-2038295	08/23/2004	Scottish Re (US) Inc (STB3)	DE	YRT/I	OL	253,403,201	7,591,252	7,405,515	3,428,811				
87572	23-2038295	11/01/2005	Scottish Re (US) Inc (STB4)	DE	YRT/I	OL	464,087,907	10,250,017	9,422,199	8,763,327				
87572	23-2038295	11/23/2007	Scottish Re (US) Inc (STB5)	DE	YRT/I	OL	32,982,450	222,456	204,451	148,168				
87572	23-2038295	10/01/2004	Scottish Re (US) Inc (STD1)	DE	YRT/I	OL	220,258,406	995,036	871,475	262,527				
87572	23-2038295	08/23/2004	Scottish Re (US) Inc (STD4)	DE	YRT/I	OL	43,075,587	73,846	132,876	24,683				
87572	23-2038295	01/19/2005	Scottish Re (US) Inc (STE4)	DE	YRT/I	OL	14,417,207	107,437	107,610	45,195				
87572	23-2038295	01/01/2005	Scottish Re (US) Inc (STH1)	DE	YRT/I	OL	67,131,584	945,016	861,831	430,395				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM2)	DE	YRT/G	OL	1,407,280	387	350	3,211				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM3)	DE	YRT/G	OL	3,778,160	581	573	4,753				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM3)	DE	YRT/I	OL	361,360	251	218	218				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM5)	DE	YRT/G	OL	2,664,390	534	517	4,593				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM5)	DE	YRT/I	OL	430,474	896	802	882				
87572	23-2038295	04/01/2005	Scottish Re (US) Inc (STM6)	DE	YRT/G	OL	87,000	32	29	275				
87572	23-2038295	07/01/2007	Scottish Re (US) Inc (STN1)	DE	YRT/I	OL	138,284,075	243,909	243,032	168,678				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO	YRT/G	OL	413,579	5,816	5,280	8,280				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO	YRT/I	OL	225,679,528	3,387,735	3,574,822	3,835,079				
68713	84-0499703	07/01/1992	Security Life of Denver Ins. Co. (SD35)	CO	YRT/I	OL	541,093,863	3,620,709	3,589,618	2,601,859				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	YRT/G	OL			26,080	(13,329)				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	YRT/I	OL	657,118,440	3,824,754	3,798,419	2,756,144				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD41)	CO	YRT/I	OL	17,075,904	141,640	137,552	117,637				
68713	84-0499703	07/01/1993	Security Life of Denver Ins. Co. (SD44)	CO	YRT/I	OL	12,491,522	155,967	272,693	(164,781)				
68713	84-0499703	07/01/1993	Security Life of Denver Ins. Co. (SD45)	CO	YRT/I	OL	31,566,012	402,409	536,101	876,918				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD46)	CO	YRT/G	OL	196,727	1,508	1,487	1,226				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD46)	CO	YRT/I	OL	110,689,809	1,282,474	1,094,162	548,322				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	YRT/G	OL	27,741,714	308,169	293,156	294,041				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	YRT/I	OL	526,402,114	3,739,216	3,815,478	3,639,014				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD66)	CO	YRT/I	OL	22,878,160	219,810	184,455	149,757				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SD73)	CO	YRT/I	OL	308,992,001	1,427,154	1,454,530	809,776				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	OL	879,584,112	5,195,055	5,607,932	2,420,312				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	XXXL	6,303,758,733	22,268,665	24,459,007	14,738,347				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	OL	2,234,482,168	12,045,039	10,966,164	7,089,366				
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE1)	CO	YRT/G	OL	1,095,994,737	6,997,740	6,577,882	3,147,553				
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE3)	CO	YRT/G	OL	365,493,080	2,704,604	2,603,598	1,148,266				
68713	84-0499703	07/01/2002	Security Life of Denver Ins. Co. (SDE4)	CO	YRT/I	OL	10,252,025	114,065	102,827	52,055				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	CO/I	XXXL	37,087,922	164,831	215,196	175,112				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	YRT/I	OL	36,581,617	181,812	168,402	106,455				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	CO/I	XXXL	145,789,622	615,422	735,494	774,147				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	YRT/I	OL	66,111,703	214,741	134,989	161,261				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	CO/I	XXXL	567,813,991	11,766,942	11,400,365	1,101,967				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	OL	58,087,908	121,054	108,445	83,754				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	CO/I	XXXL	138,956,976	7,576,428	6,891,638	279,109				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	OL	25,164,648	27,877	25,808	18,056				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	CO/I	XXXL	18,282,961	45,338	48,284	69,180				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	OL	10,011,363	27,837	27,403	16,585				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	CO/I	XXXL	98,928,350	116,583	290,283	198,620				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	OL	24,095,239	75,079	60,951	50,795				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	CO/I	XXXL	233,195,501	4,505,097	4,392,852	454,621				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	YRT/I	OL	27,198,184	50,483	50,214	34,383				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	CO/I	XXXL	61,847,681	2,535,343	2,283,327	121,406				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	YRT/I	OL	8,844,921	8,697	8,532	5,735				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SL08)	CO	YRT/I	OL	85,243,854	1,947,699	1,828,459	937,971				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL33)	CO	YRT/I	OL	108,885,418	1,486,614	1,297,384	368,888				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL34)	CO	YRT/I	OL	1,045,701	5,189	4,807	10,216				
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)	CO	YRT/G	OL	340,880	9,084	8,979	16,284				
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)	CO	YRT/I	OL	4,687,187	77,804	74,283	296,670				
68713	84-0499703	09/01/1992	Security Life of Denver Ins. Co. (SL36)	CO	YRT/I	OL	13,366,959	815,271	845,654	824,560				
68713	84-0499703	09/01/1992	Security Life of Denver Ins. Co. (SL37)	CO	YRT/I	OL	8,926,482	43,286	44,226	29,519				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL38)	CO	YRT/I	OL	4,398,454	12,133	10,660	11,770				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL39)	CO	YRT/I	OL	369,211	5,789	5,408	10,726				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL43)	CO	YRT/I	OL	9,477,620	126,752	114,248	49,086				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	YRT/I	OL	188,667,824	3,251,525	3,153,111	2,078,060				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL59)	CO	YRT/I	OL	197,473	2,753	2,596	6,500				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL69)	CO	YRT/I	OL	750,225	13,347	12,633	35,259				
68713	84-0499703	09/01/1998	Security Life of Denver Ins. Co. (SL87)	CO	YRT/I	OL	85,724,301	478,921	469,174	252,536				
68713	84-0499703	05/01/2001	Security Life of Denver Ins. Co. (SL97)	CO	YRT/I	OL	316,337,754	1,197,033	1,188,828	563,414				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO	YRT/I	OL	112,307,432	679,399	655,874	297,724				
68713	84-0499703	03/31/2003	Security Life of Denver Ins. Co. (SLH1)	CO	YRT/I	OL	73,940,708	1,286,437	1,199,878	511,011				
82627	06-0839705	11/01/1970	Swiss Re Life & Health America (CG07)	CT	YRT/I	OL	383,793	21,389	20,919	40,962				
82627	06-0839705	11/01/1985	Swiss Re Life & Health America (CG21)	CT	YRT/I	OL	1,459,740	59,762	57,664	59,645				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America (CI21)	CT	YRT/G	OL	41,413,057	2,169,091	2,098,628	2,484,648				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America (CI21)	CT	YRT/I	OL	15,170,699	905,401	870,565	1,205,927				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI24)	CT	YRT/I	OL	5,092,489	105,222	104,319	110,589				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI25)	CT	YRT/I	OL	5,464,990	6,468	5,755	7,008				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LF85)	CT	YRT/I	OL	37,621,169	295,071	282,817	194,489				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	CT	YRT/G	OL	138,620	6,880	10,940	17,585				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	CT	YRT/I	OL	3,858,120	187,925	183,820	285,123				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	CT	YRT/G	OL	60,884	2,758	2,712	3,850				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	CT	YRT/I	OL	10,451,799	374,708	401,053	520,254				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	CT	YRT/G	OL	1,814,001	45,808	42,190	52,944				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	CT	YRT/I	OL	13,042,139	322,423	338,608	364,061				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	CT	YRT/G	OL			20,861	(10,294)				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	CT	YRT/I	OL	525,598,426	3,058,399	3,037,175	2,285,468				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR42)	CT	YRT/I	OL	13,658,245	113,298	110,025	87,809				
82627	06-0839705	12/01/1993	Swiss Re Life & Health America (LR52)	CT	YRT/I	OL	3,877,049	100,276	96,323	106,165				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	CT	YRT/I	OL	158,109,435	954,478	983,986	531,983				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME38)	CT	YRT/I	OL	4,398,454	12,134	10,661	11,770				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME72)	CT	YRT/I	OL	1,591,813	43,563	41,177	73,917				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME73)	CT	YRT/I	OL	2,761,762	75,650	68,289	56,095				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (MG29)	CT	YRT/I	OL	1,361,236	46,860	44,148	65,420				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO38)	CT	YRT/I	OL	4,401,213	12,145	10,670	11,778				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO39)	CT	YRT/I	OL	369,211	5,789	5,408	11,368				
82627	06-0839705	01/19/2005	Swiss Re Life & Health America (NO43)	CT	YRT/I	OL	988,850	27,475	24,592	8,882				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO44)	CT	YRT/I	OL	188,667,865	3,251,526	3,153,111	2,226,856				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO45)	CT	YRT/I	OL	10,039,312	178,834	178,433	215,908				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO46)	CT	YRT/I	OL	647,491	5,127	4,676	10,345				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America (NO47)	CT	YRT/I	OL	651,562	5,551	5,711	5,237				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO48)	CT	YRT/I	OL	230,087,632	2,427,613	2,299,635	1,994,169				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO50)	CT	YRT/I	OL	489,916,560	4,270,147	3,830,549	1,737,148				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO59)	CT	YRT/I	OL	197,473	2,753	2,596	7,176				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (NO85)	CT	YRT/I	OL	28,224,434	221,382	212,001	143,312				
82627	06-0839705	05/01/2001	Swiss Re Life & Health America (NO97)	CT	YRT/I	OL	1,068,179,275	3,521,712	3,490,425	1,637,562				
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)	CT	YRT/I	OL	113,340,725	681,966	658,283	283,935				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/1997	Swiss Re Life & Health America (NOA7)	CT	YRT/I	OL	244,431	2,459	2,114	1,173				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	CT	YRT/I	OL	994,832,145	16,201,747	15,151,488	7,050,238				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOD1)	CT	YRT/I	OL	159,780,691	1,968,359	1,746,296	512,824				
82627	06-0839705	03/31/2003	Swiss Re Life & Health America (NOH1)	CT	YRT/I	OL	53,183,802	944,191	880,610	377,048				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOWXB)	CT	CO/I	AXXX		34,251,184	32,103,987	435,681				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOWXD)	CT	CO/I	AXXX		148,991,357	138,859,008	1,754,050				
82627	06-0839705	06/01/1974	Swiss Re Life & Health America (NR05)	CT	YRT/I	OL	673,383	32,653	32,138	62,145				
82627	06-0839705	09/01/1982	Swiss Re Life & Health America (NR13)	CT	YRT/I	OL	227,577,137	542,770	905,296	3,345,230				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (NR30)	CT	YRT/I	OL	1,253,050	47,585	45,619	61,265				
82627	06-0839705	03/01/1970	Swiss Re Life & Health America (RN08)	CT	YRT/I	OL	1,611	36	34	67				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR59)	CT	YRT/G	OL	10,692,577	106,498	97,915	96,048				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR59)	CT	YRT/I	OL	718,097,329	2,340,581	2,159,238	1,323,250				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	CT	YRT/G	OL	27,741,745	308,170	293,157	310,207				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	CT	YRT/I	OL	526,502,504	3,739,480	3,815,727	3,845,064				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	CT	YRT/G	OL	348,344	30,792	28,458	25,233				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	CT	YRT/I	OL	484,511,409	2,797,238	2,955,150	2,662,239				
82627	06-0839705	01/19/2005	Swiss Re Life & Health America (SR66)	CT	YRT/I	OL	33,349,331	191,084	164,909	121,819				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	CT	YRT/I	OL	119,995,967	721,230	742,987	398,426				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	CT	CO/I	XXXL	465,347,073	1,175,822	2,294,816	580,606				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	CT	YRT/I	OL	164,131,276	767,199	540,319	438,161				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America (SR84)	CT	YRT/I	OL	988,098,251	3,643,672	3,586,274	1,747,354				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	CT	YRT/I	OL	202,970,283	3,163,532	2,935,775	2,273,332				
82627	06-0839705	08/05/2011	Swiss Re Life & Health America (SRB5)	CT	YRT/I	OL	55,454,217	316,561	309,105	112,053				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRB6)	CT	YRT/I	OL	21,594,959	79,043	123,151	32,693				
82627	06-0839705	01/01/2012	Swiss Re Life & Health America (SRB7)	CT	YRT/I	OL	154,402,740	887,826	591,139	172,042				
82627	06-0839705	09/01/1999	Swiss Re Life & Health America (SRC1)	CT	YRT/I	OL	454,668	3,283	3,116	1,230				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRD1)	CT	YRT/I	OL	322,511,735	3,453,112	3,082,288	921,289				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1)	CT	YRT/G	OL	499,432,576	2,544,935	3,289,698	1,691,183				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE1)	CT	YRT/G	OL	1,074,508,324	2,206,334	1,192,339	881,489				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE2)	CT	YRT/G	OL	5,594,626	15,738	14,622	6,032				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE3)	CT	YRT/G	OL	242,154,344	491,635	277,095	193,379				
82627	06-0839705	07/01/2002	Swiss Re Life & Health America (SRE4)	CT	YRT/I	OL	54,307,676	723,878	691,093	330,889				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRH2)	CT	YRT/I	OL	57,543,695	57,296	46,162	23,859				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	CT	CO/I	XXXL	473,882,221	1,234,036	1,721,000	1,678,827				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	CT	YRT/I	OL	193,044,188	1,505,821	1,216,685	792,451				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	CT	CO/I	XXXL	349,234,001	1,755,503	2,089,539	731,478				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	CT	YRT/I	OL	35,482,623	105,751	82,116	58,366				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	CT	CO/I	XXXL	11,875,613,239	179,853,442	165,392,630	18,832,554				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	CT	YRT/I	OL	673,803,354	1,179,927	987,783	693,894				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	CT	CO/I	XXXL	1,862,243,104	40,453,196	36,036,398	3,090,371				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	CT	YRT/I	OL	73,191,800	71,691	62,747	44,507				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	CT	CO/I	XXXL	12,387,350,779	19,832,594	21,554,512	12,532,533				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	CT	YRT/I	OL	1,408,079,913	1,929,645	1,603,259	1,386,801				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	CT	CO/I	XXXL	3,733,766,126	4,988,740	4,177,744	4,310,122				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	CT	YRT/I	OL	283,842,949	573,418	328,747	312,556				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	CT	CO/I	XXXL	25,153,837,786	89,027,648	59,885,145	33,719,794				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	CT	YRT/I	OL	528,082,369	548,760	308,036	256,983				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM2)	CT	YRT/G	OL	7,036,400	1,961	1,792	12,526				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	CT	YRT/G	OL	18,740,800	2,921	2,889	18,204				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	CT	YRT/I	OL	1,806,793	1,243	1,086	834				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	CT	YRT/G	OL	4,083,600	647	658	4,152				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	CT	YRT/I	OL	62,594	78	67	55				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	CT	YRT/G	OL	13,411,948	2,790	2,719	18,116				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	CT	YRT/I	OL	2,152,361	4,482	4,002	3,406				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM6)	CT	YRT/G	OL	435,000	164	149	1,066				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM7)	CT	YRT/G	OL	798,158,422	147,757	129,033	1,340,996				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM8)	CT	YRT/G	OL	12,784,636	5,347	4,708	46,818				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America (SRM9)	CT	YRT/G	OL	133,313,108	14,373	8,147	128,281				
82627	06-0839705	05/01/2013	Swiss Re Life & Health America (SRN6)	CT	YRT/I	OL	102,517	113	549	(68)				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America (SRPB)	CT	YRT/I	OL	732,645,519	1,649,039	872,750	527,658				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	CO/I	XXXL	32,397,686	136,759	163,441	172,024				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	OL	14,691,483	47,726	30,000	33,231				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	CO/I	XXXL	126,180,869	2,614,835	2,533,376	244,863				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I	OL	12,908,417	26,914	24,100	16,909				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	CO/I	XXXL	30,879,326	1,683,639	1,531,464	62,022				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	OL	5,592,145	6,198	5,737	3,576				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	CO/I	XXXL	21,984,077	25,907	64,507	44,136				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	OL	5,354,495	16,688	13,544	10,735				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	CO/I	XXXL	51,821,213	1,001,118	976,177	101,017				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	OL	6,044,037	11,224	11,157	7,057				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	CO/I	XXXL	13,743,928	563,405	507,402	26,978				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	YRT/I	OL	1,965,536	1,934	1,896	1,138				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	CO/I	XXXL	349,233,946	1,755,478	2,089,511	731,455				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	YRT/I	OL	35,482,575	105,751	82,116	58,396				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	CO/I	XXXL	6,885,194,959	100,152,442	91,321,170	10,919,096				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	OL	377,288,646	640,702	533,614	377,561				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	CO/I	XXXL	622,340,704	13,537,019	12,045,852	1,033,170				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	YRT/I	OL	24,397,267	23,907	20,916	14,390				
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UN02)	IN	CO/G	OL		13,453,991	15,065,818					
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN	YRT/I	OL	455,169	995		2,001				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	CO/I	XXXL	587,866,442	12,992,620	11,602,851	978,198				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	YRT/I	OL	24,152,299	23,626	20,664	14,232				
0899999. General Account - Authorized U.S. Non-Affiliates							304,226,972,973	2,186,828,504	2,002,712,783	644,980,059			51,579,892	
1099999. Total General Account - Authorized Non-Affiliates							304,226,972,973	2,186,828,504	2,002,712,783	644,980,059			51,579,892	
1199999. Total General Account Authorized							304,226,972,973	2,186,828,504	2,002,712,783	644,980,059			51,579,892	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
85090	22-3026145	07/15/1994	Dearborn National Life Ins Co of New York	NY	CO/G	OL		235,455	271,254					
1999999. General Account - Unauthorized U.S. Non-Affiliates								235,455	271,254					
2199999. Total General Account - Unauthorized Non-Affiliates								235,455	271,254					
2299999. Total General Account Unauthorized								235,455	271,254					
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							304,226,972,973	2,187,063,959	2,002,984,037	644,980,059			51,579,892	
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. 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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							304,226,972,973	2,187,063,959	2,002,984,037	644,980,059			51,579,892	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)														
9999999 - Totals							304,226,972,973	2,187,063,959	2,002,984,037	644,980,059			51,579,892	

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
68276	48-1024691	06/01/2000	Employers Reassurance Corporation	KS	CO/I	LONG-TERM CARE	112,982,206	17,197,585	1,069,101,759				
60213	25-1800302	07/15/1994	HM Life Insurance Company of New York	NY	CO/G	OH			1,215,039				
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Company	IN	CO/G	OH	191,566		786,064				
39845	48-0921045	01/01/1993	Westport Insurance Corporation	MO	OTH/I	DISABILITY INCOME - LONG-TERM			44,961,472				
0899999. General Account - Authorized U.S. Non-Affiliates							113,173,771	17,197,585	1,116,064,334				
1099999. Total General Account - Authorized Non-Affiliates							113,173,771	17,197,585	1,116,064,334				
1199999. Total General Account Authorized							113,173,771	17,197,585	1,116,064,334				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
91898	86-0388413	01/01/2008	LifeCare Assurance Company	AZ	MCO/I	LONG-TERM CARE	23,126,177					42,833,002	
1999999. General Account - Unauthorized U.S. Non-Affiliates							23,126,177					42,833,002	
2199999. Total General Account - Unauthorized Non-Affiliates							23,126,177					42,833,002	
2299999. Total General Account Unauthorized							23,126,177					42,833,002	
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							136,299,948	17,197,585	1,116,064,334			42,833,002	
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							136,299,948	17,197,585	1,116,064,334			42,833,002	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							136,299,948	17,197,585	1,116,064,334			42,833,002	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
85090	22-3026145	07/15/1994	Dearborn National Life Ins Co of NY	235,455			235,455					235,455		235,455
0899999. General Account - Life and Annuity U.S. Non-Affiliates				235,455			235,455		XXX			235,455		235,455
1099999. Total General Account - Life and Annuity Non-Affiliates				235,455			235,455		XXX			235,455		235,455
1199999. Total General Account Life and Annuity				235,455			235,455		XXX			235,455		235,455
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
91898	86-0388413	01/01/2008	LifeCare Assurance Company		43,239	2,236,189	2,279,428						2,616,535	2,279,428
1999999. General Account - Accident and Health U.S. Non-Affiliates					43,239	2,236,189	2,279,428		XXX				2,616,535	2,279,428
2199999. Total General Account - Accident and Health Non-Affiliates					43,239	2,236,189	2,279,428		XXX				2,616,535	2,279,428
2299999. Total General Account Accident and Health					43,239	2,236,189	2,279,428		XXX				2,616,535	2,279,428
2399999. Total General Account				235,455	43,239	2,236,189	2,514,883		XXX			235,455	2,616,535	2,514,883
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				235,455	43,239	2,236,189	2,514,883		XXX			235,455	2,616,535	2,514,883
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals				235,455	43,239	2,236,189	2,514,883		XXX			235,455	2,616,535	2,514,883

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2014	2 2013	3 2012	4 2011	5 2010
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	771,523	749,663	711,180	706,835	672,163
2.	Commissions and reinsurance expense allowances	108,676	107,438	111,552	112,413	109,711
3.	Contract claims	472,230	380,960	426,104	442,549	398,775
4.	Surrender benefits and withdrawals for life contracts	527	48	118	1,294	377
5.	Dividends to policyholders	724	745	723	808	773
6.	Reserve adjustments on reinsurance ceded	21,072	49,807	56,733	48,249	69,051
7.	Increase in aggregate reserve for life and accident and health contracts	297,242	302,802	245,426	251,908	235,415
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	87,581	90,747	78,884	71,712	67,683
9.	Aggregate reserves for life and accident and health contracts	3,320,326	3,023,084	2,721,949	2,476,523	2,238,615
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	93,184	80,021	94,792	68,145	72,147
12.	Amounts recoverable on reinsurance	35,049	12,212	18,896	31,483	28,275
13.	Experience rating refunds due or unpaid	114	107	141	80	17,250
14.	Policyholders' dividends (not included in Line 10)	733	831	858	863	963
15.	Commissions and reinsurance expense allowances due	21,562	19,901	18,804	18,249	16,815
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers				XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)				424,000	405,000
20.	Trust agreements (T)					
21.	Other (O)	235	271	2,528	2,888	3,358
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust				XXX	XXX
23.	Funds deposited by and withheld from (F)				XXX	XXX
24.	Letters of credit (L)				XXX	XXX
25.	Trust agreements (T)				XXX	XXX
26.	Other (O)				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)	133,044,190,401		133,044,190,401
2.	Reinsurance (Line 16)	75,782,397	(75,782,397)	
3.	Premiums and considerations (Line 15)	716,851,135	87,580,830	804,431,965
4.	Net credit for ceded reinsurance	XXX	3,395,808,457	3,395,808,457
5.	All other admitted assets (balance)	2,967,823,105		2,967,823,105
6.	Total assets excluding Separate Accounts (Line 26)	136,804,647,038	3,407,606,890	140,212,253,928
7.	Separate Account assets (Line 27)	60,384,442,334		60,384,442,334
8.	Total assets (Line 28)	197,189,089,372	3,407,606,890	200,596,696,262
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	93,290,506,272	3,320,325,880	96,610,832,152
10.	Liability for deposit-type contracts (Line 3)	9,044,956,553		9,044,956,553
11.	Claim reserves (Line 4)	352,587,152	93,183,947	445,771,099
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,579,233,834	732,965	1,579,966,799
13.	Premium & annuity considerations received in advance (Line 8)	27,972,242	911,928	28,884,170
14.	Other contract liabilities (Line 9)	667,745,505	(8,453,076)	659,292,429
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)	17,620,279,232	905,245	17,621,184,477
20.	Total liabilities excluding Separate Accounts (Line 26)	122,583,280,790	3,407,606,890	125,990,887,680
21.	Separate Account liabilities (Line 27)	60,374,482,531		60,374,482,531
22.	Total liabilities (Line 28)	182,957,763,321	3,407,606,890	186,365,370,211
23.	Capital & surplus (Line 38)	14,231,326,051	XXX	14,231,326,051
24.	Total liabilities, capital & surplus (Line 39)	197,189,089,372	3,407,606,890	200,596,696,262

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	3,320,325,880
26.	Claim reserves	93,183,947
27.	Policyholder dividends/reserves	732,965
28.	Premium & annuity considerations received in advance	911,928
29.	Liability for deposit-type contracts	
30.	Other contract liabilities	(8,453,076)
31.	Reinsurance ceded assets	75,782,397
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	3,482,484,042
34.	Premiums and considerations	87,580,830
35.	Reinsurance in unauthorized companies	
36.	Funds held under reinsurance treaties with unauthorized reinsurers	
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	
39.	Other ceded reinsurance payables/offsets	(905,245)
40.	Total ceded reinsurance payable/offsets	86,675,585
41.	Total net credit for ceded reinsurance	3,395,808,457

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama AL	L	119,848,851	13,639,896	5,745,988	4,323,252	143,557,987	
2. Alaska AK	L	1,242,720	1,234,085	331,122	30,922,891	33,730,818	
3. Arizona AZ	L	47,896,643	51,983,936	8,723,560	12,389,553	120,993,692	
4. Arkansas AR	L	25,554,429	7,653,264	1,580,862	3,038,448	37,827,003	12
5. California CA	L	527,085,554	294,110,189	57,725,757	623,353,038	1,502,274,538	480
6. Colorado CO	L	103,063,734	29,392,788	9,127,005	101,796,120	243,379,647	110
7. Connecticut CT	L	140,857,507	114,343,066	19,779,294	102,438,836	377,418,703	3,210
8. Delaware DE	L	78,849,207	6,275,045	1,495,447	4,959,699	91,579,398	748,772,500
9. District of Columbia DC	L	20,617,908	6,488,042	4,126,352	29,527,665	60,759,967	
10. Florida FL	L	347,371,363	113,983,510	26,670,445	172,425,514	660,450,832	160
11. Georgia GA	L	134,204,419	128,952,412	20,906,607	141,345,175	425,408,613	
12. Hawaii HI	L	17,656,272	17,785,549	2,853,513	19,866,890	58,162,224	
13. Idaho ID	L	15,943,195	11,150,434	1,158,710	10,744,145	38,996,484	
14. Illinois IL	L	182,928,460	92,754,606	23,782,967	567,513,782	866,979,815	7,892
15. Indiana IN	L	76,630,465	84,159,962	8,186,541	50,645,276	219,622,244	1,582
16. Iowa IA	L	47,260,820	30,644,982	3,606,120	20,683,976	102,195,898	
17. Kansas KS	L	47,874,855	17,734,556	5,617,829	34,942,018	106,169,258	
18. Kentucky KY	L	32,388,297	16,506,122	4,771,971	49,700,573	103,366,963	
19. Louisiana LA	L	51,330,023	11,884,253	5,170,388	12,843,759	81,228,423	997
20. Maine ME	L	20,291,718	11,992,293	2,025,697	29,462,219	63,771,927	
21. Maryland MD	L	102,746,022	76,510,985	27,845,125	150,107,433	357,209,565	1,199
22. Massachusetts MA	L	182,449,610	270,885,995	27,611,891	752,921,083	1,233,868,579	200,021,000
23. Michigan MI	L	116,183,183	198,275,237	13,212,016	107,393,524	435,063,960	
24. Minnesota MN	L	67,341,856	98,534,595	8,155,233	178,787,548	352,819,232	1
25. Mississippi MS	L	33,949,117	22,630,979	10,241,236	3,481,706	70,303,038	
26. Missouri MO	L	76,848,779	47,870,073	10,189,654	104,024,648	238,933,154	12
27. Montana MT	L	27,222,999	4,173,516	1,042,103	42,216,435	74,655,053	
28. Nebraska NE	L	31,558,389	22,236,236	5,707,145	99,437,557	158,939,327	
29. Nevada NV	L	22,281,090	16,965,763	3,161,467	285,182,747	327,591,067	
30. New Hampshire NH	L	27,690,341	47,876,677	3,912,936	24,495,347	103,975,301	
31. New Jersey NJ	L	274,588,032	117,794,610	35,045,682	355,695,713	783,124,037	264
32. New Mexico NM	L	18,989,199	11,510,916	1,859,994	34,997	32,395,106	
33. New York NY	L	739,825,285	370,643,555	77,911,098	822,913,709	2,011,293,647	7,039
34. North Carolina NC	L	125,868,973	68,359,114	25,460,423	168,200,731	387,889,241	
35. North Dakota ND	L	8,408,607	12,465,071	333,535	4,663,902	25,871,115	
36. Ohio OH	L	132,173,142	135,664,717	15,012,937	176,201,778	459,052,574	361
37. Oklahoma OK	L	89,316,150	26,165,453	7,460,409	56,757,356	179,699,368	
38. Oregon OR	L	25,258,107	13,912,364	4,378,070	19,646,069	63,194,610	
39. Pennsylvania PA	L	227,175,738	179,604,376	37,097,433	187,580,736	631,458,283	(4,948)
40. Rhode Island RI	L	20,671,663	27,915,892	2,745,433	83,446,014	134,779,002	
41. South Carolina SC	L	51,465,044	22,187,391	14,394,165	15,142,827	103,189,427	42
42. South Dakota SD	L	15,770,939	4,440,392	599,976	376,165	21,187,472	1
43. Tennessee TN	L	87,262,960	47,523,967	15,358,691	246,949,708	397,095,326	37
44. Texas TX	L	331,100,605	172,667,577	44,373,455	192,081,104	740,222,741	1,797
45. Utah UT	L	33,864,211	24,241,377	3,540,538	16,556,452	78,202,578	
46. Vermont VT	L	21,441,241	8,859,435	1,138,493	11,533,376	42,972,545	
47. Virginia VA	L	156,003,247	215,018,076	30,774,595	170,062,831	571,858,749	201
48. Washington WA	L	96,245,212	36,056,255	8,909,263	24,299,271	165,510,001	
49. West Virginia WV	L	16,027,684	11,757,938	1,528,862	16,839,954	46,154,438	
50. Wisconsin WI	L	69,115,078	64,075,202	5,598,894	117,315,079	256,104,253	24
51. Wyoming WY	L	5,880,037	2,415,768	538,336	857,929	9,692,070	
52. American Samoa AS	N						
53. Guam GU	N	417		2,049		2,466	
54. Puerto Rico PR	L	43,954,941	8,581,629	7,694,497	1,289,704	61,520,771	
55. U.S. Virgin Islands VI	N	10,432		14,739		25,171	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	2,192,864		115,190		2,308,054	
58. Aggregate Other Alien OT	XXX	15,942,964	44,337	615,299	107,769,616	124,372,216	
59. Subtotal	(a) 52	5,335,720,598	3,450,534,458	666,967,037	6,567,185,878	16,020,407,971	948,813,973
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,190,117,441	3,161,632			1,193,279,073	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	24,767,523		12,111,417		36,878,940	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	6,550,605,562	3,453,696,090	679,078,454	6,567,185,878	17,250,565,984	948,813,973
96. Plus reinsurance assumed	XXX	59,392,603	12,837,939		1,756,989,623	1,829,220,165	
97 Totals (All Business)	XXX	6,609,998,165	3,466,534,029	679,078,454	8,324,175,501	19,079,786,149	948,813,973
98. Less reinsurance ceded	XXX	637,170,510		137,400,486		774,570,996	
99. Totals (All Business) less Reinsurance Ceded	XXX	5,972,827,655	3,466,534,029	(b) 541,677,968	8,324,175,501	18,305,215,153	948,813,973
DETAILS OF WRITE-INS							
58001. Other foreign	XXX	15,942,964	44,337	615,299	107,769,616	124,372,216	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	15,942,964	44,337	615,299	107,769,616	124,372,216	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	119,848,851	13,639,896	4,256,596	1,489,000		139,234,343
2. Alaska	AK	1,242,720	1,234,085	275,647	55,475		2,807,927
3. Arizona	AZ	47,896,643	51,983,936	5,866,802	2,854,898		108,602,279
4. Arkansas	AR	25,554,429	7,653,264	1,248,560	326,723	12	34,782,988
5. California	CA	527,085,554	294,110,189	36,034,987	21,690,770	480	878,921,980
6. Colorado	CO	103,063,734	29,392,788	5,854,217	3,272,788	110	141,583,637
7. Connecticut	CT	140,857,507	114,343,066	15,609,994	4,169,300	3,210	274,983,077
8. Delaware	DE	78,849,207	6,275,045	1,018,498	476,949	748,772,500	835,392,199
9. District of Columbia	DC	20,617,908	6,488,042	2,837,172	1,287,991		31,231,113
10. Florida	FL	347,371,363	113,983,510	16,053,137	10,588,301	160	487,996,471
11. Georgia	GA	134,204,419	128,952,412	14,072,396	6,821,981		284,051,208
12. Hawaii	HI	17,656,272	17,785,549	1,612,451	1,241,062		38,295,334
13. Idaho	ID	15,943,195	11,150,434	682,192	476,518		28,252,339
14. Illinois	IL	182,928,460	92,754,606	18,304,509	5,478,458	7,892	299,473,925
15. Indiana	IN	76,630,465	84,159,962	6,708,365	1,478,176	1,582	168,978,550
16. Iowa	IA	47,260,820	30,644,982	2,085,487	1,520,633		81,511,922
17. Kansas	KS	47,874,855	17,734,556	3,848,711	1,763,225		71,221,347
18. Kentucky	KY	32,388,297	16,506,122	3,504,608	1,264,192		53,663,219
19. Louisiana	LA	51,330,023	11,884,253	3,981,090	1,189,298	997	68,385,661
20. Maine	ME	20,291,718	11,992,293	1,405,496	610,520		34,300,027
21. Maryland	MD	102,746,022	76,510,985	17,080,712	10,764,413	1,199	207,103,331
22. Massachusetts	MA	182,449,610	270,885,995	20,062,529	7,549,362	200,021,000	680,968,496
23. Michigan	MI	116,183,183	198,275,237	8,383,436	4,828,580		327,670,436
24. Minnesota	MN	67,341,856	98,534,595	5,875,397	2,273,979	1	174,025,828
25. Mississippi	MS	33,949,117	22,630,979	7,825,824	2,415,412		66,821,332
26. Missouri	MO	76,848,779	47,870,073	7,449,741	2,739,913	12	134,908,518
27. Montana	MT	27,222,999	4,173,516	689,756	352,347		32,438,618
28. Nebraska	NE	31,558,389	22,236,236	2,850,905	2,856,240		59,501,770
29. Nevada	NV	22,281,090	16,965,763	2,379,182	782,285		42,408,320
30. New Hampshire	NH	27,690,341	47,876,677	2,555,789	1,357,147		79,479,954
31. New Jersey	NJ	274,588,032	117,794,610	26,355,210	8,689,639	264	427,427,755
32. New Mexico	NM	18,989,199	11,510,916	1,042,205	817,789		32,360,109
33. New York	NY	739,825,285	370,643,555	57,552,125	20,271,613	7,039	1,188,299,617
34. North Carolina	NC	125,868,973	68,359,114	17,809,677	7,645,273		219,683,037
35. North Dakota	ND	8,408,607	12,465,071	221,295	112,240		21,207,213
36. Ohio	OH	132,173,142	135,664,717	10,583,901	4,427,860	361	282,849,981
37. Oklahoma	OK	89,316,150	26,165,453	4,844,983	2,615,426		122,942,012
38. Oregon	OR	25,258,107	13,912,364	2,959,299	1,418,771		43,548,541
39. Pennsylvania	PA	227,175,738	179,604,376	25,429,497	11,650,920	(4,948)	443,855,583
40. Rhode Island	RI	20,671,663	27,915,892	2,099,868	645,565		51,332,988
41. South Carolina	SC	51,465,044	22,187,391	9,335,597	5,056,082	42	88,044,156
42. South Dakota	SD	15,770,939	4,440,392	408,822	191,154	1	20,811,308
43. Tennessee	TN	87,262,960	47,523,967	10,567,124	4,790,766	37	150,144,854
44. Texas	TX	331,100,605	172,667,577	28,680,151	15,693,304	1,797	548,143,434
45. Utah	UT	33,864,211	24,241,377	2,674,174	866,364		61,646,126
46. Vermont	VT	21,441,241	8,859,435	801,521	336,972		31,439,169
47. Virginia	VA	156,003,247	215,018,076	18,273,767	12,499,267	201	401,794,558
48. Washington	WA	96,245,212	36,056,255	5,745,225	3,164,038		141,210,730
49. West Virginia	WV	16,027,684	11,757,938	1,032,761	496,101		29,314,484
50. Wisconsin	WI	69,115,078	64,075,202	3,592,577	2,006,317	24	138,789,198
51. Wyoming	WY	5,880,037	2,415,768	310,185	228,151		8,834,141
52. American Samoa	AS						
53. Guam	GU	417		2,049			2,466
54. Puerto Rico	PR	43,954,941	8,581,629	6,488,964	1,205,533		60,231,067
55. U.S. Virgin Islands	VI	10,432		14,739			25,171
56. Northern Mariana Islands	MP						
57. Canada	CAN	2,192,864		114,344	846		2,308,054
58. Aggregate Other Alien	OT	15,942,964	44,337	615,299			16,602,600
59. Total		5,335,720,598	3,450,534,458	457,969,542	208,805,930	948,813,973	10,401,844,501

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

PART 1 – ORGANIZATIONAL CHART

	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
CML Special Situations Investor LLC	None		Delaware
MML Mezzanine Investor L, LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
WP-SC, LLC*	26-4441097		Delaware
MSP-SC, LLC	04-1590850		Delaware
Country Club Office Plaza LLC*	27-1435692		Delaware
Fern Street LLC	37-1732913		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Mezzanine Investor, LLC	04-1590850		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		United States
MMC Equipment Finance LLC	04-1590850		Delaware
MassMutual Asset Finance LLC*	26-0073611		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	04-1590850		Delaware
Pioneers Gate LLC	None		Delaware
MSC Holding Company, LLC	45-4376777		Delaware
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MassMutual Holding LLC	04-2854319		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures LLC	47-1296410		Delaware
MM Caerulus Holdco US LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
MassMutual International LLC	04-3313782		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 – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Asia Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Asia Investors Ltd.	None		Hong Kong, Special Administrative Region of China
MassMutual Guardian Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Insurance Consultants Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Services Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Trustees Limited	None		Hong Kong, Special Administrative Region of China
Protective Capital (International) Limited	98-0610331		Hong Kong, Special Administrative Region of China
MassMutual Life Insurance Company	None		Japan
MassMutual Internacional (Chile) SpA	98-1033127		Chile
MassMutual (Chile) Limitada	98-1198629		Chile
MM Asset Management Holding LLC	45-4000072		Delaware
Babson Capital Management LLC	51-0504477		Delaware
Babson Capital Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
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	98-1012393		United Kingdom
Babson Capital Japan KK	None		Japan
Cornerstone Real Estate Advisers LLC	55-0878489		Delaware
Cornerstone Real Estate Advisers Inc.	04-3238351		California
Cornerstone Real Estate Advisers Japan K.K.	None		Japan
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
PAMERA Cornerstone Real Estate Advisers GmbH	98-1194368		Germany
Babson Capital Asia Limited	98-1056489		Hong Kong, Special Administrative Region of China
Babson Capital Australia Holding Company Pty Ltd.	None		Australia
Babson Capital Australia Pty Ltd.	98-0457456		Australia
Babson Capital Cornerstone Asia Limited	None		Hong Kong, Special Administrative Region of China
Wood Creek Capital Management LLC	04-1590850		Delaware
Wood Creek Index Company, LLC	26-3115362		Delaware
Eighth Note, Inc.	46-2198442		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Teaktree Acquisition, LLC	None		Delaware
Sweet Tree Holdings 1, LLC	46-3123110		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
U.S. WIG Holdings, LP	46-1500495		Delaware
US Trailer Holdings LLC	90-0841497		Delaware
WC Aircraft Holdings US II, LLC	46-3378584		Delaware
Wood Creek Aircraft Holding I, LP	None		Cayman Islands
Babson Capital Floating Rate Income Fund Management, LLC	04-1590850		Delaware
Babson Capital Core Fixed Income Management LLC	27-3523916		Delaware
Babson Capital Total Return Management LLC	27-3524203		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
SDCOS 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
Mezzco LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia LLC	90-0666326		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 Global Institutional, Inc.	13-4160541		New York
OFI Global 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
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	90-0874510		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual Baring Holding LLC	04-1590850		Delaware
Baring North America LLC	98-0241935		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
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 Switzerland Sàrl	None		Switzerland
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Baring Investments (UK) Limited	None		United Kingdom
First Mercantile Trust Company	62-0951563		Tennessee
Haven Life Insurance Agency, Inc.	46-2252944		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
Society of Grownups, LLC	47-1466022		Massachusetts
/ 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
Other Affiliates:			
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
MM Private Equity Intercontinental 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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson Capital Floating Rate Income Fund, L.P.	27-3330830		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Global Investment Funds plc	None		United Kingdom
Babson Capital Global Investment Fund 2 plc	None		Ireland
Babson Capital Global Umbrella Fund plc	None		United Kingdom
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
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. 2011-I	None		Cayman Islands
Babson CLO Ltd. 2012-I	None		Cayman Islands
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2013-II	98-1128827		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2014-II	None		Cayman Islands
Babson CLO Ltd. 2014-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Global Floating Rate Fund	46-3133952		Massachusetts
Babson Global Income Opportunities Credit Fund	46-3119764		Massachusetts
Babson Mid-Market CLO Ltd. 2007-II	None		Cayman Islands
Benton Street Partners I, L.P.*	98-0536233		Cayman Islands
Benton Street Partners II, L.P.	98-0536199		Cayman Islands
Clear Lake CLO, Ltd.	None		Cayman Islands
Connecticut Valley Structured Credit CDO II, Ltd.	None		Cayman Islands
Connecticut Valley Structured Credit CDO III, Ltd.	None		Cayman Islands
Diamond Lake CLO, Ltd.	None		Cayman Islands
Duchess I CDO S.A.	None		United Kingdom
Duchess III CDO S.A.	None		United Kingdom
Duchess IV CDO S.A.	None		United Kingdom
Duchess V CDO S.A.	None		United Kingdom
Duchess VI CLO B.V.	None		United Kingdom
Duchess VII CLO B.V.	None		United Kingdom
Fugu CLO B.V.	None		United Kingdom
Fugu Credit Plc	None		United Kingdom
Gateway Mezzanine Partners I, L.P.*	80-0691253		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Gateway Mezzanine Partners I Trust	None		Cayman Islands
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes II LLC*	71-1018134		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
Great Lakes LLC*	56-2505390		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Malin CLO B.V.	None		United Kingdom
Newton CDO Ltd	None		Cayman Islands
Rockall CLO B.V.	None		United Kingdom
Saint James River CDO, Ltd.	None		Cayman Islands
Sapphire Valley CDO I, Ltd.	None		Cayman Islands
SDCOS L.P.	74-3182902		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Tower Square Capital Partners, L.P.*	04-3722906		Delaware
Tower Square Capital Partners II, L.P.*	30-0336246		Delaware
Tower Square Capital Partners II-A, L.P.*	32-0160190		Delaware
Tower Square Capital Partners III, L.P.*	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Tower Square Capital Partners IV, L.P.	80-0920340		Delaware
Tower Square Capital Partners IV-A, L.P.	80-0920367		Delaware
U.S. Trailer Holdings II LLC	46-2104352		Delaware
Vinacasa CLO, Ltd.	None		Cayman Islands
Whately CDO, Ltd.	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 ACWI ex US (SRI) Equity Fund	27-3234744		Delaware
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	46-1197222		Delaware
Multi-Employer Global Aggregate Diversified Portfolio	26-1896226		Delaware
Cornerstone Affiliates & Funds:			
12-18 West 55th Street Predevelopment, LLC*	20-2548283		Delaware
2 Harbor Shore Member LLC*	46-4803557		Delaware
21 West 86 LLC*	45-5257904		Delaware
Ygnatio Valley Funding	20-5481477		Delaware
AT Mid-Atlantic Office Portfolio LLC*	45-2779931		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 – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Core Mortgage Fund I LP	27-1701733		Delaware
Cornerstone Core Mortgage Venture I LP	27-1701622		Delaware
Cornerstone Enhanced Mortgage Fund I LP	45-3751572		Delaware
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Global Real Estate LP*	20-8730751		Delaware
Cornerstone High Yield Venture LP	36-4770946		Delaware
Cornerstone Hotel Income and Equity Fund II LP	26-1828760		Delaware
Cornerstone Hotel Income and Equity Fund II (PF) LP	26-1528817		Delaware
Cornerstone Patriot Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
CREA 330 Third LLC*	46-5001122		Delaware
CREA FMF Nashville LLC	46-4367364		Delaware
CREA/LYON West Gateway, LLC*	26-2399532		Delaware
CREA/PPC Venture LLC*	20-0348173		Delaware
Fallon Cornerstone One MPD LLC*	26-1611591		Delaware
Farringdon London Holdings LLC*	46-3880526		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Gracechurch London Holdings LLC*	46-1586427		Delaware
Infinity SCD Ltd.	None		United Kingdom
Johnston Groves LLC	20-4819358		Delaware
Metropolitan At Lorton*	20-5984759		Delaware
MM Greenhill Office LLC*	46-3317841		Delaware
MMI/Hines Harrison LLC*	46-5347643		Delaware
MM Woodfield Martingale LLC*	46-4077059		Delaware
Riva Portland LLC	30-0713071		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
SBNP SIA LLC	46-3465271		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Waterford Development Associates	20-2970495		Delaware
Waterloo London Holdings LLC	47-1993493		Delaware
WeHo Domain LLC*	46-3122029		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 Core Bond Fund	04-3277549		Massachusetts
MassMutual Premier Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Premier Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Global Fund	51-0529334		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 Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Short-Duration Bond Fund	04-3212057		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
MassMutual Select Funds:			
MassMutual Select Blackrock Global Allocation Fund	27-1028263		Massachusetts
MassMutual Select Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Focused Value Fund	04-3512590		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		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 MSCI EAFE International Index Fund	45-5357167		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select PIMCO Total Return Fund	27-2377446		Massachusetts
MassMutual Select Russell 2000 Small Cap Index Fund	45-5366542		Massachusetts
MassMutual Select S&P 500 Index Fund	04-3410047		Massachusetts

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Select Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Growth Fund	04-3584141		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select S&P Mid Cap Index Fund	45-5349772		Massachusetts
MassMutual Select Strategic Bond Fund	26-0099965		Massachusetts
MML Series Investment Funds:			
MML International Equity Fund	46-4257056		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2010 Fund	03-0532456		Massachusetts
MassMutual RetireSMART 2015 Fund	27-1933828		Massachusetts
MassMutual RetireSMART 2020 Fund	03-0532467		Massachusetts
MassMutual RetireSMART 2025 Fund	27-1933753		Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933389		Massachusetts
MassMutual RetireSMART 2040 Fund	03-0532471		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2050 Fund	26-1345332		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Oppenheimer Funds:			
HarbourView CLO 2006-1 Limited	None		Cayman Islands
HarbourView CLO VII, Ltd.	None		Cayman Islands
Oppenheimer Global High Yield Fund	45-3417590		Delaware
Oppenheimer Global Multi-Asset Income Fund	47-1714929		Delaware
Oppenheimer Global Real Estate Fund*	46-1604428		Delaware
Oppenheimer International Growth Fund	13-3867060		Massachusetts
Oppenheimer Main Street Fund	84-1073463		Massachusetts
Oppenheimer Real Estate Fund	22-3849391		Massachusetts

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SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388	0000225602		Massachusetts Mutual Life Insurance Company (MMLIC)	MA	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0435	CM Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0435	MML Baystate Life Ins Co	70416	43-0581430		0000924777		MML Bay State Life Insurance Company	CT	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor L, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Re Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor L, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000							MML Special Situations Investor LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				Berkshire Way LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-4441097				WP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	81.400	MMLIC	
0000			26-4441097				WP-SC, LLC	DE	DS	C.M. Life Insurance Company	Ownership	18.600	MMLIC	
0000			04-1590850				MSP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-1435692				Country Club Office Plaza LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	88.100	MMLIC	
0000			27-1435692				Country Club Office Plaza LLC	DE	DS	C.M. Life Insurance Company	Ownership	11.900	MMLIC	
0000			37-1732913				Fern Street LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MassMutual Retirement Services, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3356880		0000943903		MML Distributors LLC	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC	
0000			04-3356880		0000943903		MML Distributors LLC	MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC	
0000							MML Investment Advisers, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1563535	2881445	0001103653		The MassMutual Trust Company, FSB	US	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MMC Equipment Finance LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	MMC Equipment Finance LLC	Ownership	99.600	MMLIC	
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC	
0000			27-1379258				MMAF Equipment Finance LLC 2009-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000			45-2589019				MMAF Equipment Finance LLC 2011-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000							Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			45-4376777				MSC Holding Company, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	

SCHEDULE Y
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0000			04-3341767				MassMutual Holding MSC, Inc.	MA	DS	MSC Holding Company, LLC	Ownership	100.000	MMLIC	
0000			04-2854319	2392316			MassMutual Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1597528				MassMutual Assignment Company	NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850		0001399869		MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			47-1296410				MassMutual Ventures LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000							MM Caerulus Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850		0000701059		MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850				MML Insurance Agency, LLC	MA	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC	
0000			41-2011634		0001456663		MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	51.000	MMLIC	
0000			04-3313782				MassMutual International LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000							MassMutual Asia Limited	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC	
0000							MassMutual Asia Investors Ltd.	HKG	DS	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Guardian Limited	HKG	DS	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Insurance Consultants Limited	HKG	DS	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Services Limited	HKG	DS	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Trustees Limited	HKG	DS	MassMutual Asia Limited	Ownership	80.000	MMLIC	
0000			98-0610331				Protective Capital (International) Limited	HKG	DS	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Life Insurance Company	JPN	DS	MassMutual International LLC	Ownership	100.000	MMLIC	
0000			98-1033127				MassMutual Internacional (Chile) SpA	CHL	DS	MassMutual International LLC	Ownership	100.000	MMLIC	
0000			98-1198629				MassMutual (Chile) Limitada	CHL	DS	MassMutual International LLC	Ownership	100.000	MMLIC	
0000			45-4000072				MM Asset Management Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			51-0504477		0000009015		Babson Capital Management LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC	
0000			80-0875475				Babson Capital Finance LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000							BCF Europe Funding Limited	IRL	DS	Babson Capital Finance LLC	Ownership	100.000	MMLIC	
0000			04-3238351		0000930012		Babson Capital Securities LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0437588				Babson Capital Guernsey Limited	GGY	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0432153				Babson Capital Europe Limited	GBR	DS	Babson Capital Guernsey Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine GP III Limited	GBR	DS	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Holding Partnership GP Limited	GBR	DS	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund Limited	GBR	DS	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund II Limited	GBR	DS	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000			98-1012393				Babson Capital Global Advisors Limited	GBR	DS	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Babson Capital Japan KK	JPN	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			55-0878489	3456895	0001379495		Cornerstone Real Estate Advisers LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-3238351	3456895	0001011148		Cornerstone Real Estate Advisers Inc.	CA	DS	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
0000							Cornerstone Real Estate Advisers Japan K.K.	JPN	DS	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
0000							Cornerstone Real Estate UK Holdings Limited	DE	DS	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
0000			98-0654401				Cornerstone Real Estate UK (No. 2) Limited	GBR	DS	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0654388				Cornerstone Real Estate Advisers Europe LLP	GBR	DS	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0654412				Cornerstone Real Estate Advisers Europe Finance LLP	GBR	DS	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-1194368				PAMERA Cornerstone Real Estate Advisers GmbH	DEU	DS	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-1056489				Babson Capital Asia Limited	HKG	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	

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0000							Babson Capital Australia Holding Company Pty Ltd.	AUS	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0457456				Babson Capital Australia Pty Ltd.	AUS	DS	Babson Capital Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC	
0000							Babson Capital Cornerstone Asia Limited	HKG	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Wood Creek Capital Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			26-3115362				Wood Creek Index Company, LLC	DE	DS	Wood Creek Capital Management LLC	Ownership	100.000	MMLIC	
0000			46-2198442		0001574089		Eighth Note, Inc.	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	15.300	MMLIC	
0000			46-2198442		0001574089		Eighth Note, Inc.	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.900	MMLIC	
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
0000			46-3123110				Sweet Tree Holdings 1, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.100	MMLIC	
0000			46-3123110				Sweet Tree Holdings 1, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
0000							Teaktree Acquisition, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.700	MMLIC	
0000							Teaktree Acquisition, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
0000			46-1500495				U.S. WIG Holdings, LP	DE	NIA	Wood Creek Capital Management LLC	Ownership	11.700	MMLIC	
0000			90-0841497				US Trailer Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.200	MMLIC	
0000			90-0841497				US Trailer Holdings LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
0000			46-3378584				WC Aircraft Holdings US II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.800	MMLIC	
0000			46-3378584				WC Aircraft Holdings US II, LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
0000							Wood Creek Aircraft Holding I, LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.100	MMLIC	
0000							Wood Creek Aircraft Holding I, LP	CYM	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
0000			04-1590850		0001501011		Babson Capital Floating Rate Income Fund Management, LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			27-3523916		0001503878		Babson Capital Core Fixed Income Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			27-3524203		0001503879		Babson Capital Total Return Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				SDCOS Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Credit Strategies Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Great Lakes III GP, LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Loan Strategies Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Mezzco LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			02-0767001				Mezzco II LLC	DE	DS	Babson Capital Management LLC	Ownership	98.400	MMLIC	
0000			41-2280126				Mezzco III LLC	DE	DS	Babson Capital Management LLC	Ownership	99.300	MMLIC	
0000			80-0920285				Mezzco IV LLC	DE	DS	Babson Capital Management LLC	Ownership	99.300	MMLIC	
0000			90-0666326				Mezzco Australia LLC	DE	DS	Babson Capital Management LLC	Ownership	72.000	MMLIC	
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Winterset Management LLC	DE	DS	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			84-1149206	2897101			Oppenheimer Acquisition Corp.	DE	DS	MassMutual Asset Management Holding LLC	Ownership	96.400	MMLIC	
0000			13-2527171	2679183	0000820031		OppenheimerFunds, Inc.	CO	DS	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
0000			13-2953455		0000276541		OppenheimerFunds Distributor, Inc.	NY	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	

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0000			84-1106295				Oppenheimer Real Asset Management, Inc.	DE	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			13-4160541	3458125	0001179479		OFI Global Institutional, Inc.	NY	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			13-3459790	2914875			OFI Global Trust Company	NY	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
0000			22-2697140				HarbourView Asset Management Corporation	NY	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
0000			25-1951632		0000099782		Trinity Investment Management Corporation	PA	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
0000			84-1128397		0000857468		OFI SteelPath, Inc.	DE	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			84-1066811		0000276398		Shareholder Services, Inc.	CO	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			84-0765063		0001041674		OFI Global Asset Management, Inc.	DE	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			91-2036414		0001179480		OFI Private Investments Inc.	NY	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			62-1210532				Tremont Group Holdings, Inc.	NY	DS	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
0000			06-1121864		0000764139		Tremont Partners, Inc.	CT	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000							Tremont Capital Management (Ireland) Limited	IRL	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			20-8215352				Tremont GP, Inc.	DE	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			90-0874510				Settlement Agent LLC	DE	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000							Tremont (Bermuda) Limited	BMU	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			04-1590850				MassMutual Baring Holding LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC	
0000			98-0241935	2363071	0000932463		Baring North America LLC	MA	DS	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC	
0000							MassMutual Holdings (Bermuda) Limited	BMU	DS	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC	
0000			98-0241935				Baring Asset Management Limited	GBR	DS	MassMutual Holdings -Bermuda) Limited	Ownership	100.000	MMLIC	
0000			98-0457328		0001568131		Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			98-0457587				Baring International Investment Management Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	DS	Baring International Investment Management Holdings	Ownership	100.000	MMLIC	
0000			98-0465031				Baring Asset Management GmbH	DEU	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	DS	Baring Asset Management -Asia) Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0457463				Baring Asset Management (Asia) Limited	HMD	DS	Baring Asset Management -Asia) Holdings Limited	Ownership	100.000	MMLIC	
0000							Baring Asset Management Korea Limited	KOR	DS	Baring Asset Management -Asia) Limited	Ownership	100.000	MMLIC	
0000			98-0236449				Baring Asset Management (Japan) Limited	JPN	DS	Baring Asset Management -Asia) Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0457456				Baring Asset Management (Australia) Pty Limited	AUS	DS	Baring Asset Management -Asia) Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000							Baring Asset Management Switzerland Sàrl	CHE	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0497550				Baring France SAS	FRA	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
0000			98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			98-0457574				Baring Pension Trustees Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	

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0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000							Baring Investments (UK) Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			62-0951563	1160004	0001259664		First Mercantile Trust Company	TN	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			46-2252944				Haven Life Insurance Agency, Inc.	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-2443240				MML Management Corporation	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC	
0000			47-1466022				Society of Grownups, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-3576835				MassMutual External Benefits Group LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Re Finance LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			52-2274685				C A F I, Inc.	MD	DS	Massachusetts Mutual Life Insurance Company	Ownership	69.900	MMLIC	
0000			56-2574604				Invicta Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC	1
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Babson Capital Management LLC	Ownership	5.000	MMLIC	
0000			04-1590850		0000067160		MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.100	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.100	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.800	MMLIC	
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
0000							Almack Mezzanine Fund III LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.600	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	
0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.200	MMLIC	
0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.800	MMLIC	
0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	10.600	MMLIC	
0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.800	MMLIC	
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC	
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Babson Capital Management LLC	Management		MMLIC	

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0000					0001502146		Babson Capital Global Investment Funds plc	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.500	MMLIC	
0000					0001582591		Babson Capital Global Investment Fund 2 plc	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.400	MMLIC	
0000					0001582591		Babson Capital Global Investment Fund 2 plc	IRL	NIA	Babson Capital Management LLC	Management		MMLIC	
0000					0001515694		Babson Capital Global Umbrella Fund plc	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.700	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	77.900	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Babson CLO Ltd. 2005-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2005-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2005-III	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	3
0000							Babson CLO Ltd. 2006-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2006-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	7
0000							Babson CLO Ltd. 2007-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	8
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	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	11
0000			98-1128827				Babson CLO Ltd. 2013-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	12
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2014-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2014-III	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000			46-3133952				Babson Global Floating Rate Fund	MA	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			46-3133952				Babson Global Floating Rate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	48.700	MMLIC	
0000			46-3119764				Babson Global Income Opportunities Credit Fund	MA	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			46-3119764				Babson Global Income Opportunities Credit Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.600	MMLIC	
0000							Babson Mid-Market CLO Ltd. 2007-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	2
0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	MassMutual Capital Partners LLC	Ownership	97.700	MMLIC	
0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC	
0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.200	MMLIC	
0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	Babson Capital Management LLC	Ownership	98.800	MMLIC	5
0000							Clear Lake CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Connecticut Valley Structured Credit CDO II, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	9
0000							Connecticut Valley Structured Credit CDO III, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Diamond Lake CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	4
0000				4007418			Duchess I CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000				4007445			Duchess III CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Duchess IV CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	

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0000							Duchess V CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000				3981641			Duchess VI CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000				4007502			Duchess VII CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Fugu CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	6
0000							Fugu Credit Plc	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	6
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	72.700	MMLIC	
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC	
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	13.900	MMLIC	
0000							Gateway Mezzanine Partners I Trust	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.000	MMLIC	
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	12.700	MMLIC	
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.200	MMLIC	
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC	
0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.700	MMLIC	
0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			56-2505390				Great Lakes LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.400	MMLIC	
0000			56-2505390				Great Lakes LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC	
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
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							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							Sapphire Valley CDO I, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	10
0000			74-3182902				SDCOS L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			74-3182902				SDCOS L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.400	MMLIC	
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.800	MMLIC	
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.500	MMLIC	
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	0.700	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	2.600	MMLIC	
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.800	MMLIC	
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.200	MMLIC	
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	4.500	MMLIC	
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC	
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	13.600	MMLIC	
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	

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0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	3.000	MMLIC	
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.900	MMLIC	
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.200	MMLIC	
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			80-0920340		0001597019		Tower Square Capital Partners IV, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	22.100	MMLIC	
0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			46-2104352				U.S. Trailer Holdings II LLC	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Vinacasa CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Whately CDO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000			20-4981369		0001371601		Wood Creek Multi Asset Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			20-4981369		0001371601		Wood Creek Multi Asset Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			04-1590850				Wood Creek Venture Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC	
0000					273234744		Baring ACWI ex US (SRI) Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			45-4184261		0001547286		Baring All Country World ex US Equity Fund	DE	NIA	Baring Asset Management Limited	Influence		MMLIC	
0000							Baring Emerging Market Corp Debt Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.500	MMLIC	
0000							Baring Emerging Market Corp Debt Fund	IRL	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.600	MMLIC	
0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			01-0850479				Baring Focused International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			30-0607379		0001497049		Baring Global Dynamic Asset Allocation Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.900	MMLIC	
0000			30-0607379		0001497049		Baring Global Dynamic Asset Allocation Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			39-2059577		0001491482		Baring International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			46-1197222				Baring World Equity Fund	DE	NIA	Baring Asset Management Limited	Influence		MMLIC	
0000			26-1896226				Multi-Employer Global Aggregate Diversified Portfolio	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			20-2548283				12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.400	MMLIC	
0000			20-2548283				12-18 West 55th Street Predevelopment, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.700	MMLIC	
0000			46-4803557				2 Harbor Shore Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC	
0000			46-4803557				2 Harbor Shore Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC	
0000			45-5257904				21 West 86 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.300	MMLIC	
0000			45-5257904				21 West 86 LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC	

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0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	Massachusetts Mutual Life Insurance 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	
0000			20-4570515		0001362970		Babson Mezzanine Realty Investors I	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.900	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	
0000			24-1446970		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	60.100	MMLIC	
0000			24-1446970		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			04-1590850				CHC/RFP VI Core LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-1701733		0001481753		Cornerstone Core Mortgage Fund I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC	
0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			45-3751572		0001534877		Cornerstone Enhanced Mortgage Fund I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	15.900	MMLIC	
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.400	MMLIC	
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.600	MMLIC	
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.300	MMLIC	
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.600	MMLIC	
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC	
0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
0000			26-1828760		0001423638		Cornerstone Hotel Income and Equity Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.900	MMLIC	
0000			26-1528817				Cornerstone Hotel Income and Equity Fund II (PF) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MMLIC	
0000			20-5578089				Cornerstone Patriot Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-0547156				Cornerstone Real Estate Fund VIII LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	12.700	MMLIC	
0000			46-5001122				CREA 330 Third LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.000	MMLIC	
0000			46-5001122				CREA 330 Third LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC	
0000			46-4367364				CREA FMF Nashville LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-2399532				CREA/LYON West Gateway, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	54.000	MMLIC	
0000			26-2399532				CREA/LYON West Gateway, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC	
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.400	MMLIC	
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.600	MMLIC	
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.400	MMLIC	
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.100	MMLIC	
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.800	MMLIC	
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.800	MMLIC	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			46-3880526				Farringdon London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.500	MMLIC	
0000			46-3880526				Farringdon London Holdings LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC	
0000			46-1586427				Gracechurch London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.000	MMLIC	
0000			46-1586427				Gracechurch London Holdings LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.000	MMLIC	
0000							Infinity SCD Ltd.	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.200	MMLIC	
0000			20-4819358				Johnston Groves LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	57.200	MMLIC	
0000			20-5984759				Metropolitan At Lorton	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.500	MMLIC	
0000			20-5984759				Metropolitan At Lorton	DE	NIA	C.M. Life Insurance Company	Ownership	6.500	MMLIC	
0000			46-3317841				MM Greenhill Office LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	81.000	MMLIC	
0000			46-3317841				MM Greenhill Office LLC	DE	NIA	C.M. Life Insurance Company	Ownership	19.000	MMLIC	
0000			46-5347643				MMI/Hines Harrison LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.000	MMLIC	
0000			46-5347643				MMI/Hines Harrison LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC	
0000			46-4077059				MM Woodfield Martingale LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	80.400	MMLIC	
0000			46-4077059				MM Woodfield Martingale LLC	DE	NIA	C.M. Life Insurance Company	Ownership	19.600	MMLIC	
0000			30-0713071				Riva Portland LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC	
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC	
			46-3465271				SBNP SIA LLC	DE	NIA	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC	
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC	
0000			45-4606547				UK LIW Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			45-4606547				UK LIW Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC	
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC	
0000			20-2970495				Waterford Development Associates	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
0000			47-1993493				Waterloo London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			46-3122029				WeHo Domain LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.000	MMLIC	
0000			46-3122029				WeHo Domain LLC	DE	NIA	C.M. Life Insurance Company	Ownership	14.000	MMLIC	
0000			26-2384708				Wesley Chapel Theaters LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
0000			26-2384708				Wesley Chapel Theaters LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC	

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0000			20-5481477				Ygnatio Valley Funding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
0000			45-3168892			OQ	MassMutual Barings Dynamic Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3212054		0000927972	OQ	MassMutual Premier Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.700	MMLIC	
0000			04-3277549		0000927972	OQ	MassMutual Premier Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC	
0000			04-3539083		0000927972	OQ	MassMutual Premier Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.500	MMLIC	
0000			04-3539084		0000927972	OQ	MassMutual Premier Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3464165		0000927972	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			02-0754273		0000927972	OQ	MassMutual Premier Focused International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			51-0529334		0000927972	OQ	MassMutual Premier Global Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			04-3520009		0000927972	OQ	MassMutual Premier High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.100	MMLIC	
0000			03-0532475		0000927972	OQ	MassMutual Premier Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.900	MMLIC	
0000			04-3212044		0000927972	OQ	MassMutual Premier International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.400	MMLIC	
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.100	MMLIC	
0000			04-3212057		0000927972	OQ	MassMutual Premier Short-Duration Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			04-3424705		0000927972	OQ	MassMutual Premier Small/Mid Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.700	MMLIC	
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.500	MMLIC	
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC	
0000			27-1028263		0000916053	OQ	MassMutual Select Blackrock Global Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			04-3556992		0000916053	OQ	MassMutual Select Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.300	MMLIC	
0000			14-1980900		0000916053	OQ	MassMutual Select Diversified International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.700	MMLIC	
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			04-3512590		0000916053	OQ	MassMutual Select Focused Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.500	MMLIC	
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			04-3584138		0000916053	OQ	MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.500	MMLIC	
0000			04-3512589		0000916053	OQ	MassMutual Select Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.900	MMLIC	

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0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.500	MMLIC	
0000			04-3512596		0000916053	OQ	MassMutual Select Mid Cap Growth Equity II Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.700	MMLIC	
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			45-5357167		0000916053	OQ	MassMutual Select MSCI EAFE International Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.000	MMLIC	
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.500	MMLIC	
0000			27-2377446		0000916053	OQ	MassMutual Select PIMCO Total Return Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.500	MMLIC	
0000			45-5366542		0000916053	OQ	MassMutual Select Russell 2000 Small Cap Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC	
0000			04-3410047		0000916053	OQ	MassMutual Select S&P 500 Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.600	MMLIC	
0000			04-3464205		0000916053	OQ	MassMutual Select Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MMLIC	
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3584141		0000916053	OQ	MassMutual Select Small Company Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC	
0000			45-5349772		0000916053	OQ	MassMutual Select S&P Mid Cap Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.000	MMLIC	
0000			26-0099965		0000916053	OQ	MassMutual Select Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC	
0000			46-4257056		0000067160		MML International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.100	MMLIC	
0000			03-0532456		0000916053		MassMutual RetireSMART 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.600	MMLIC	
0000			27-1933828		0000916053		MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.700	MMLIC	
0000			03-0532467		0000916053		MassMutual RetireSMART 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC	
0000			27-1933753		0000916053		MassMutual RetireSMART 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.300	MMLIC	
0000			27-1933389		0000916053		MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.600	MMLIC	
0000			03-0532471		0000916053		MassMutual RetireSMART 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.800	MMLIC	
0000			27-1932769		0000916053		MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.400	MMLIC	
0000			26-1345332		0000916053		MassMutual RetireSMART 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.000	MMLIC	
0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.800	MMLIC	
0000			45-1618155		0000916053		MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.200	MMLIC	

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0000			45-1618222		0000916053		MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.800	MMLIC	
0000			03-0532464		0000916053		MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC	
0000			45-1618262		0000916053		MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.000	MMLIC	
0000			45-1618046		0000916053		MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	58.700	MMLIC	
0000							HarbourView CLO 2006-1 Limited	CYM	NIA	OppenheimerFunds, Inc.	Influence		MMLIC	
0000							HarbourView CLO VII, Ltd.	CYM	NIA	OppenheimerFunds, Inc.	Influence		MMLIC	
0000			45-3417590		0001530245		Oppenheimer Global High Yield Fund	DE	NIA	OppenheimerFunds, Inc.	Ownership	82.100	MMLIC	
0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.700	MMLIC	
0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC	
0000			13-3867060		0001005728		Oppenheimer International Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC	
0000			84-1073463		0001116894		Oppenheimer Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.600	MMLIC	
0000			47-1714929				Oppenheimer Global Multi-Asset Income Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.700	MMLIC	
0000			22-3849391		0001163166		Oppenheimer Real Estate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC	

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 8.82% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 18.4% 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.
3	Debt investors own 20.5% and include Connecticut Valley Structured Credit CDO III, Ltd.I, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2006-II, Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-II
4	Debt investors own 1% and include Sapphire Valley CDO I, Ltd.
5	Partnership investors own 99% and include Babson Loan Strategies Fund, L.P.
6	Fugu Credit Plc owns 100% of the Fugu CLO B.V. assets
7	Debt investors own 11.6% and include Sapphire Valley, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-II
8	Debt investors own 10.3% and include Connecticut Valley CLO Fund IV, Ltd. and Babson Capital Loan Strategies Fund, L.P.
9	Debt investors own 90.2% and include Connecticut Valley Structured Credit CDO III, Ltd. and Connecticut Valley CLO Fund IV, Ltd.
10	Debt investors own 49.5% and includes only Babson Capital Loan Strategies Fund, L.P.
11	Debt investors own 5.1% and include Great Lakes III, L.P. and Babson Capital Loan Strategies Fund, L.P.
12	Debt investors own 6.5% and include Great Lakes III, L.P.

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 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	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	89,369,322	313,474,479	(244,342,841)						158,500,960	(19,694,386)
93432	06-1041383	C.M. Life Insurance Company	285,511	8,424,250	23,988,629						32,698,390	9,775,040
70416	43-0581430	MML Bay State Life Insurance Company										9,919,346
	26-0073611	MassMutual Asset Finance LLC			621,031,329						621,031,329	
	27-0105644	Jefferies Finance LLC		92,994,200	(400,677,117)						(307,682,917)	
	04-2854319	MassMutual Holding LLC	503,000,000	64,886,727							567,886,727	
	36-4770946	Cornerstone High Yield Venture LP		73,451,585							73,451,585	
	46-4803557	2 Harbor Shore Member LLC		66,515,461							66,515,461	
	35-2484550	Twenty Two Liberty LLC		61,563,106							61,563,106	
	47-1993493	Waterloo London Holdings LLC		56,913,696							56,913,696	
	45-4606547	UK LIW Member LLC		46,126,155							46,126,155	
	45-5257904	21 West 86 LLC		25,020,000							25,020,000	
	90-0991195	Gateway Mezzanine Partners II LP		21,176,222							21,176,222	
	04-1590850	MML Special Situations Investor LLC		20,489,536							20,489,536	
	26-1611591	Fallon Cornerstone One MPD LLC		17,285,908							17,285,908	
	37-1708623	Great Lakes III, L.P.		15,919,410							15,919,410	
	47-1145195	Teaktree Acquisition, LLC		14,421,566							14,421,566	
	46-5460309	Red Lake Ventures, LLC		10,685,870							10,685,870	
	20-2548283	12-18 West 55th Street Predevelopment, LLC		9,859,126							9,859,126	
	47-1296410	MassMutual Ventures LLC		8,502,506							8,502,506	
	04-3313782	MassMutual International LLC		8,000,000							8,000,000	
	46-3122029	WeHo Domain LLC		6,612,164							6,612,164	
	46-2344300	Intermodal Holdings II LLC		3,697,020							3,697,020	
	27-2977720	Sawgrass Village Shopping Center LLC		3,239,602							3,239,602	
	46-3123110	Sweet Tree Holdings 1, LLC		3,155,014							3,155,014	
	98-0536199	Benton Street Partners II, L.P.		2,465,306							2,465,306	
	20-2970495	Waterford Development Associates		2,293,475							2,293,475	
	46-2252944	Haven Life Insurance Agency, Inc.		2,250,000							2,250,000	
	46-5347643	MMI/Hines Harrison LLC		2,131,137							2,131,137	
	46-3317841	MM Greenhill Office LLC		1,813,693							1,813,693	
	45-4000072	MM Asset Management Holding LLC	1,507,199								1,507,199	
	04-1590850	CML Special Situations Investor LLC		1,307,843							1,307,843	
	37-1482657	Winterset Capital Partners, L.P.		1,088,618							1,088,618	
	47-1466022	Society of Grownups, LLC		1,000,000							1,000,000	
	46-4077059	MM Woodfield Martingale LLC		969,747							969,747	
	04-1590850	Wood Creek Venture Fund LLC		931,350							931,350	
	45-2779931	AT Mid-Atlantic Office Portfolio LLC		571,057							571,057	
	56-2639862	Cornerstone Austin Park Central I LP		553,417							553,417	
	45-4606547	UK LIW Manager LLC		465,921							465,921	
	04-1590850	MM Rothesay Holdco US LLC		360,773							360,773	
	37-1732913	Fern Street LLC		320,000							320,000	
		Infinity SCD Ltd		126,408							126,408	

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

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	56-2630592	Cornerstone Fort Pierce Development LLC		39,525							39,525	
	98-0536233	Benton Street Partners I, L.P.		10,297							10,297	
	27-2934589	CREA Nexus Anaheim Corners Holdings LLC		2,400							2,400	
	26-4441097	WP-SC, LLC		648							648	
	45-3612938	MML FUNDAMENTAL GROWTH FUND	(96)								(96)	
	02-0769954	MassMutual Select Small Capital Value Equity Fund	(561)								(561)	
	20-5567494	Cornerstone Non-REIT Holding LLC		(1,729)							(1,729)	
	45-3612851	MML FOCUSED EQUITY FUND	(1,774)								(1,774)	
	04-3212057	MassMutual Premier Short-Duration Bond Fund	(2,023)								(2,023)	
	01-0821120	MassMutual Select Diversified Value Fund	(2,092)								(2,092)	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(2,350)								(2,350)	
	46-4257056	MML International Equity Fund	(2,453)								(2,453)	
	04-3539083	MassMutual Premier Disciplined Value Fund	(3,166)								(3,166)	
	26-0099965	MassMutual Select Strategic Bond Fund	(3,379)								(3,379)	
	51-0529328	MassMutual Premier Main Street Fund	(3,693)								(3,693)	
	04-3464165	MassMutual Premier Diversified Bond Fund	(3,939)								(3,939)	
	27-2377446	MassMutual Select PIMCO Total Return Fund	(4,119)								(4,119)	
	04-3277550	MassMutual Premier Value Fund	(4,888)								(4,888)	
	03-0532468	MassMutual RetireSMART 2030 Fund	(5,172)								(5,172)	
	20-4087568	CREA/Windstar Dublin-Pleasanton LLC		(5,960)							(5,960)	
	27-2959469	MML FUNDAMENTAL VALUE FUND	(6,357)								(6,357)	
	03-0532467	MassMutual RetireSMART 2020 Fund	(7,619)								(7,619)	
	14-1980900	MassMutual Select Diversified International Fund	(8,910)								(8,910)	
	03-0532456	MassMutual RetireSMART 2010 Fund	(9,125)								(9,125)	
	03-0532471	MassMutual RetireSMART 2040 Fund	(9,655)								(9,655)	
	03-0532464	MassMutual RetireSMART In Retirement Fund	(10,515)								(10,515)	
	51-0529334	MassMutual Premier Global Fund	(11,655)								(11,655)	
	04-3512593	MassMutual Select Fundamental Growth Fund	(14,482)								(14,482)	
	27-1933753	MassMutual RetireSMART 2025 Fund	(18,346)								(18,346)	
	27-1933828	MassMutual RetireSMART 2015 Fund	(18,827)								(18,827)	
	26-1345332	MassMutual RetireSMART 2050 Fund	(19,407)								(19,407)	
	04-3584141	MassMutual Select Small Company Growth Fund	(20,663)								(20,663)	
	45-1618155	MassMutual RetireSMART Conservative Fund	(20,831)								(20,831)	
	27-1028263	MassMutual Select Blackrock Global Allocation Fund	(26,075)								(26,075)	

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	04-3539084	MassMutual Premier Disciplined Growth Fund	(27,195)								(27,195)	
	45-1618262	MassMutual RetireSMART Moderate Fund	(35,115)								(35,115)	
	13-3867060	Oppenheimer International Growth Fund	(41,216)								(41,216)	
	30-0607379	Baring Global Dynamic Asset Allocation Fund		(42,723)							(42,723)	
	45-1618222	MassMutual RetireSMART Growth Fund	(44,190)								(44,190)	
	45-1618046	MassMutual RetireSMART Moderate Growth Fund	(45,305)								(45,305)	
	26-3229251	MassMutual Premier Strategic Emerging Markets Fund	(61,863)								(61,863)	
	27-1933389	MassMutual RetireSMART 2035 Fund	(63,457)								(63,457)	
	45-5357167	MassMutual Select MSCI EAFE International Index Fund	(76,981)								(76,981)	
	46-3289207	MassMutual RetireSMART 2055 Fund	(88,825)								(88,825)	
	11-3789446	Baring Focused EAFE Equity Fund		(89,325)							(89,325)	
	04-1590850	CHC/RFP VI Core LLC		(90,935)							(90,935)	
	27-1932769	MassMutual RetireSMART 2045 Fund	(134,166)								(134,166)	
	03-0532475	MassMutual Premier Inflation-Protected and Income Fund	(135,851)								(135,851)	
	04-3557000	MassMutual Select Overseas Fund	(152,571)								(152,571)	
	45-5366542	MassMutual Select Russell 2000 Small Cap Index Fund	(200,793)								(200,793)	
	45-5349772	MassMutual Select S&P Mid Cap Index Fund	(219,238)								(219,238)	
	45-3751572	Cornerstone Enhanced Mortgage Fund I LP		(220,488)							(220,488)	
	26-4142796	Baring International Small Cap Equity Fund		(273,864)							(273,864)	
	04-3277549	MassMutual Premier Core Bond Fund	(294,523)								(294,523)	
	04-3512589	MassMutual Select Growth Opportunities Fund	(314,694)								(314,694)	
	22-3849391	Oppenheimer Real Estate Fund	(467,515)								(467,515)	
	04-3212054	MassMutual Premier Balanced Fund	(476,176)								(476,176)	
	46-0606690	Turnpike Executive Park LLC		(533,937)							(533,937)	
	04-3584140	MassMutual Select Small Company Value Fund	(608,057)								(608,057)	
	04-3520009	MassMutual Premier High Yield Fund	(639,007)								(639,007)	
	06-1041383	CML Mezzanine Investor III, LLC		(683,355)							(683,355)	
	04-3410047	MassMutual Select S&P 500 Index Fund	(941,572)								(941,572)	
	11-3677334	Gallery Place Equity Fund LLC		(947,310)							(947,310)	
	46-0808569	PO Parsippany Office Portfolio LLC		(977,680)							(977,680)	
	56-2505390	Great Lakes LLC		(1,008,620)							(1,008,620)	
	20-5984759	Metropolitan At Lorton		(1,059,792)							(1,059,792)	
	20-4819358	Johnston Groves LLC		(1,081,836)							(1,081,836)	

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	04-3512596	MassMutual Select Mid Cap Growth Equity II Fund	(1,163,363)								(1,163,363)	
	84-1073463	Oppenheimer Main Street Fund	(1,227,417)								(1,227,417)	
	04-3513019	MassMutual Select Large Cap Value Fund	(1,241,903)								(1,241,903)	
	26-2399532	CREA/LYON West Gateway, LLC		(1,250,822)							(1,250,822)	
	06-1041383	CML Mezzanine Investor L, LLC		(1,321,702)							(1,321,702)	
	04-3224705	MassMutual Premier Small/Mid Cap Opportunities Fund	(1,323,658)								(1,323,658)	
	04-3584138	MassMutual Select Fundamental Value Fund	(1,458,206)								(1,458,206)	
	30-0713071	Riva Portland LLC		(1,496,984)							(1,496,984)	
	45-5401109	Washington Gateway Apartments Venture LLC		(1,537,423)							(1,537,423)	
	04-3512590	MassMutual Select Focused Value Fund	(1,549,242)								(1,549,242)	
	20-5578165	Cornerstone Holding LP		(1,549,428)							(1,549,428)	
	46-1586427	Gracechurch London Holdings LLC		(1,934,350)							(1,934,350)	
	04-3556992	MassMutual Select Blue Chip Growth Fund	(2,017,279)								(2,017,279)	
	45-3168892	MassMutual Barings Dynamic Allocation Fund	(2,244,306)								(2,244,306)	
	46-3378584	WC Aircraft Holdings US II, LLC		(2,261,820)							(2,261,820)	
	04-3464205	MassMutual Select Small Cap Growth Equity Fund	(2,261,892)								(2,261,892)	
	20-0348173	CREA/PPC Venture LLC		(2,340,000)							(2,340,000)	
	04-3212044	MassMutual Premier International Equity Fund	(2,419,477)								(2,419,477)	
	26-2997893	MML China Fund	(2,470,829)								(2,470,829)	
	06-1041383	CML Mezzanine Investor, LLC		(3,157,178)							(3,157,178)	
	46-1604428	Oppenheimer Global Real Estate Fund	(3,756,727)								(3,756,727)	
	20-1217159	Winmark Limited Funding, LLC		(3,855,830)							(3,855,830)	
	20-5481477	Ygnatio Valley Funding		(4,025,632)							(4,025,632)	
	27-1435692	Country Club Office Plaza LLC		(4,070,500)							(4,070,500)	
	90-0841497	US Trailer Holdings LLC		(4,267,766)							(4,267,766)	
	71-1018134	Great Lakes II LLC		(4,486,648)							(4,486,648)	
	04-1590850	MML Mezzanine Investor III, LLC		(6,150,194)							(6,150,194)	
	20-4570515	Babson Mezzanine Realty Investors I		(7,599,490)							(7,599,490)	
	46-3880526	Farringdon London Holdings LLC		(9,164,250)							(9,164,250)	
	30-0336246	Tower Square Capital Partners II, L.P.		(9,207,288)							(9,207,288)	
	27-0547156	Cornerstone Real Estate Fund VIII LP		(9,866,558)							(9,866,558)	
	04-3722906	Tower Square Capital Partners, L.P.		(10,471,787)							(10,471,787)	
	51-0529336	MassMutual Premier Capital Appreciation Fund	(11,210,057)								(11,210,057)	
	04-1590850	MML Private Equity Fund Investor LLC		(11,598,585)							(11,598,585)	
	04-1590850	MML Mezzanine Investor L, LLC		(11,895,320)							(11,895,320)	
	37-1506417	Babson Capital Loan Strategies Fund, L.P.		(11,900,794)							(11,900,794)	

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

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	20-5786329	Cornerstone Apartment Venture III, LLC		(16,861,112)							(16,861,112)	
	24-1446970	Babson Mezzanine Realty Investors II		(21,047,414)							(21,047,414)	
	26-1528817	Cornerstone Hotel Income & Equity Fund II LP		(22,351,143)							(22,351,143)	
	80-0691253	Gateway Mezzanine Partners I, L.P.		(22,457,186)							(22,457,186)	
	46-4170927	MML Investment Advisers, LLC		(25,540,486)							(25,540,486)	
	04-1590850	MML Mezzanine Investor, LLC		(28,414,599)							(28,414,599)	
	41-2280127	Tower Square Capital Partners III, L.P.		(32,096,408)							(32,096,408)	
	32-0160190	Tower Square Capital Partners II-A, L.P.		(35,562,526)							(35,562,526)	
	27-1701622	Cornerstone Core Mortgage Venture I LP		(36,302,408)							(36,302,408)	
	51-0504477	Babson Capital Management LLC	(54,000,000)								(54,000,000)	
	04-1590850	MML Mezzanine Investor II, LLC		(118,032,338)							(118,032,338)	
	56-2574568	Invicta Holdings LLC		(122,772,110)							(122,772,110)	
	20-3347091	Fan Pier Development LLC		(138,797,173)							(138,797,173)	
	41-2280129	Tower Square Capital Partners IIIA, L.P.		(218,452,413)							(218,452,413)	
	84-1149206	Oppenheimer Acquisition Corp.	(500,507,194)								(500,507,194)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	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
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. As a mutual company this is not required.
13. This line of business is not written by the company.
14. Not required.
18. Not required.
19. Not required.
20. Not required.
21. Not required.
22. Not required.
23. Not required.
24. Not required.
27. Not required.
28. Not required.
34. This line of business is not written by the company.
36. This line of business is not written by the company.
37. Not required.
38. Not required.
39. Not required.
43. This line of business is not written by the company.
48. No expenses were allocated to these lines of business.
49. Not required.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

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

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

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

24. 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]

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]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

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

49. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Real estate notes receivable	24,564,131		24,564,131	27,584,415
2505.	Pension plan asset	663,200,277	663,200,277		
2506.	Cash advances to agents	119,669,656	119,669,656		
2507.	Commissions and expenses on long-term lease	31,879,581	31,879,581		(113,296)
2508.	Intangible assets	1,888,889	1,888,889		
2509.	Bills receivable	171,292	171,292		
2597.	Summary of remaining write-ins for Line 25 from overflow page	841,373,826	816,809,695	24,564,131	27,471,119

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Funds awaiting escheat and other miscellaneous	40,344,162	116,558,928
2505.	Deferred liability	1,710,816	5,720,405
2597.	Summary of remaining write-ins for Line 25 from overflow page	42,054,978	122,279,333

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Change in liability for employee/agent benefit plans	22,731,500	43,735,902
2797.	Summary of remaining write-ins for Line 27 from overflow page	22,731,500	43,735,902

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Commissions and expenses on long-term lease	31,879,581	27,045,031	(4,834,550)
2505.	Intangible assets	1,888,889	2,222,222	333,333
2506.	Bills receivable	171,292	167,871	(3,421)
2507.	Employee insurance plan advances	58,146	297,776	239,630
2597.	Summary of remaining write-ins for Line 25 from overflow page	33,997,908	29,732,900	(4,265,008)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. Change in liability for employee/agent benefit plans	22,731,500		22,731,500									
2797. Summary of remaining write-ins for Line 27 from overflow page	22,731,500		22,731,500									

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,094,592,357	5.333	7,094,592,357		7,094,592,357	5.333
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,001,097,211	1.504	2,001,097,211		2,001,097,211	1.504
1.22 Issued by U.S. government sponsored agencies	7,212,625	0.005	7,212,625		7,212,625	0.005
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	558,633,656	0.420	558,633,656		558,633,656	0.420
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	924,430,477	0.695	924,430,477		924,430,477	0.695
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	355,645,762	0.267	355,645,762		355,645,762	0.267
1.43 Revenue and assessment obligations	2,663,554,434	2.002	2,663,554,434		2,663,554,434	2.002
1.44 Industrial development and similar obligations	4,356,451	0.003	4,356,451		4,356,451	0.003
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	187,640,370	0.141	187,640,370		187,640,370	0.141
1.512 Issued or guaranteed by FNMA and FHLMC	174,445,620	0.131	174,445,620		174,445,620	0.131
1.513 All other	6,104,735,195	4.589	6,104,735,195		6,104,735,195	4.589
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	744,416,144	0.560	744,416,144		744,416,144	0.560
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	672,015,967	0.505	672,015,967		672,015,967	0.505
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	27,848,387,213	20.932	27,848,387,213		27,848,387,213	20.932
2.2 Unaffiliated non-U.S. securities (including Canada)	19,852,378,590	14.922	19,852,378,590		19,852,378,590	14.922
2.3 Affiliated securities	5,525,755,049	4.153	5,525,755,049		5,525,755,049	4.153
3. Equity interests:						
3.1 Investments in mutual funds	952,231,948	0.716	952,231,948		952,231,948	0.716
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	524,694,819	0.394	524,694,819		524,694,819	0.394
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	7,243,083,434	5.444	7,243,083,434		7,243,083,434	5.444
3.32 Unaffiliated	713,157,604	0.536	713,157,604		713,157,604	0.536
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	219,814,253	0.165	219,814,253		219,814,253	0.165
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development	653,458,554	0.491	653,458,554		653,458,554	0.491
4.2 Agricultural	10,361,252	0.008	10,361,252		10,361,252	0.008
4.3 Single family residential properties	1,771,599,440	1.332	1,771,599,440		1,771,599,440	1.332
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	16,876,409,003	12.685	16,876,409,003		16,876,409,003	12.685
4.6 Mezzanine real estate loans	44,856,638	0.034	44,856,638		44,856,638	0.034
5. Real estate investments:						
5.1 Property occupied by company	167,622,973	0.126	167,622,973		167,622,973	0.126
5.2 Property held for production of income (including $ 2,794,262 of property acquired in satisfaction of debt)	607,611,722	0.457	607,611,722		607,611,722	0.457
5.3 Property held for sale (including $ property acquired in satisfaction of debt)	642,677	0.000	642,677		642,677	0.000
6. Contract loans	11,154,830,517	8.384	11,154,830,517		11,154,830,517	8.384
7. Derivatives	8,530,592,049	6.412	8,530,592,049		8,530,592,049	6.412
8. Receivables for securities	3,915,501	0.003	3,915,501		3,915,501	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,880,018,093	1.413	1,880,018,093		1,880,018,093	1.413
11. Other invested assets	6,969,992,804	5.239	6,969,992,804		6,969,992,804	5.239
12. Total invested assets	133,044,190,401	100.000	133,044,190,401		133,044,190,401	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		849,212,095
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	137,001,558	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	144,693,154	281,694,712
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(137,636,438)	
	3.2 Totals, Part 3, Column 11		(137,636,438)
4.	Total gain (loss) on disposals, Part 3, Column 18		210,988,647
5.	Deduct amounts received on disposals, Part 3, Column 15		338,453,781
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	84,935,061	
	8.2 Totals, Part 3, Column 9	4,992,802	89,927,863
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		775,877,372
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		775,877,372

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		16,473,709,152
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,356,553,963	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	343,906,179	4,700,460,142
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	10,445,161	
	3.2 Totals, Part 3, Column 11		10,445,161
4.	Accrual of discount		2,652,029
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		1,524,412
7.	Deduct amounts received on disposals, Part 3, Column 15		1,733,777,081
8.	Deduct amortization of premium and mortgage interest points and commitment fees		8,836,909
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(76,057,292)	
	9.2 Totals, Part 3, Column 13	(3,026,281)	(79,083,573)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	10,408,446	10,408,446
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		19,356,684,887
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		19,356,684,887
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		19,356,684,887

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,278,892,120
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	297,251,336	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,214,780,370	1,512,031,706
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	685,486,478	
	5.2 Totals, Part 3, Column 9	356,675,811	1,042,162,289
6.	Total gain (loss) on disposals, Part 3, Column 19		45,572,060
7.	Deduct amounts received on disposals, Part 3, Column 16		2,804,930,461
8.	Deduct amortization of premium and depreciation		379,788
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(18,682,317)	
	9.2 Totals, Part 3, Column 14	659,683	(18,022,634)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	2,444,718	2,444,718
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,052,880,574
12.	Deduct total nonadmitted amounts		82,887,770
13.	Statement value at end of current period (Line 11 minus Line 12)		6,969,992,804

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		75,067,498,526
2.	Cost of bonds and stocks acquired, Part 3, Column 7		24,972,581,331
3.	Accrual of discount		482,550,007
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	18,033,187	
	4.2. Part 2, Section 1, Column 15	(184,017)	
	4.3. Part 2, Section 2, Column 13	1,310,633,335	
	4.4. Part 4, Column 11	(24,451,633)	1,304,030,872
5.	Total gain (loss) on disposals, Part 4, Column 19		425,228,669
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,255,220,890
7.	Deduct amortization of premium		201,542,649
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(273,964,082)	
	8.2. Part 2, Section 1, Column 19	(8,668,000)	
	8.3. Part 2, Section 2, Column 16	(10,553,572)	
	8.4. Part 4, Column 15	(6,815,493)	(300,001,147)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	30,262,882	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	88,057,864	
	9.4. Part 4, Column 13	4,524,795	122,845,541
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		84,372,279,178
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		84,372,279,178

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	7,395,157,436	8,217,834,494	7,054,882,491	8,063,526,229
Governments	2.	Canada	83,272,432	107,802,955	83,902,008	75,959,000
(Including all obligations guaranteed by governments)	3.	Other Countries	449,295,302	459,019,541	451,606,041	443,801,000
	4.	Totals	7,927,725,170	8,784,656,990	7,590,390,540	8,583,286,229
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,745,528,807	1,895,745,495	1,754,933,961	1,684,600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	486,138,633	532,829,429	485,231,538	503,655,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	4,551,807,351	5,371,887,183	3,979,067,878	6,042,200,157
	8.	United States	34,352,268,814	36,577,672,517	34,363,767,721	34,460,052,824
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	9.	Canada	1,708,016,901	1,785,418,360	1,729,077,732	1,678,786,749
	10.	Other Countries	18,422,056,394	18,960,253,743	18,531,275,726	18,348,499,238
	11.	Totals	54,482,342,109	57,323,344,620	54,624,121,179	54,487,338,811
Parent, Subsidiaries and Affiliates	12.	Totals	5,525,755,051	5,779,020,495	5,532,478,217	5,886,981,371
	13.	Total Bonds	74,719,297,121	79,687,484,212	73,966,223,313	77,188,061,568
PREFERRED STOCKS	14.	United States	374,600,531	380,727,995	374,784,550	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	150,094,288	150,100,775	155,242,288	
	17.	Totals	524,694,819	530,828,770	530,026,838	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	524,694,819	530,828,770	530,026,838	
COMMON STOCKS	20.	United States	1,084,273,054	1,084,273,054	884,005,620	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	5,229,702	5,229,702	5,694,812	
	22.	Other Countries	795,701,049	795,701,049	907,874,863	
	23.	Totals	1,885,203,805	1,885,203,805	1,797,575,295	
Parent, Subsidiaries and Affiliates	24.	Totals	7,243,083,433	7,243,083,433	2,337,096,882	
	25.	Total Common Stocks	9,128,287,238	9,128,287,238	4,134,672,177	
	26.	Total Stocks	9,652,982,057	9,659,116,008	4,664,699,015	
	27.	Total Bonds and Stocks	84,372,279,178	89,346,600,220	78,630,922,328	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	82,239,405	2,111,164,406	2,180,766,091	815,030,456	2,205,957,074	7,395,157,432	9.7	6,553,471,282	9.2	7,395,157,432	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	82,239,405	2,111,164,406	2,180,766,091	815,030,456	2,205,957,074	7,395,157,432	9.7	6,553,471,282	9.2	7,395,157,432	
2. All Other Governments											
2.1 NAIC 1		8,299,979	90,972,227	38,226,185	10,703,993	148,202,383	0.2	163,453,373	0.2	111,991,302	36,211,081
2.2 NAIC 2		8,241,128	114,795,202	23,110,162	57,952,820	204,099,313	0.3	37,822,412	0.1	75,894,226	128,205,087
2.3 NAIC 3	2,277,894	6,042,591	39,149,541	8,223,689	27,221,912	82,915,627	0.1	4,399,951	0.0	12,566,042	70,349,585
2.4 NAIC 4	5,128,554	6,448,293	43,296,551	8,233,467	1,625,099	64,731,964	0.1	4,733,256	0.0	14,209,544	50,522,420
2.5 NAIC 5		10,000,000	6,091,307	11,492,823		27,584,130	0.0				27,584,130
2.6 NAIC 6		711,686	4,322,628			5,034,313	0.0	1,296,710	0.0		5,034,313
2.7 Totals	7,406,447	39,743,676	298,627,456	89,286,326	97,503,824	532,567,729	0.7	211,705,702	0.3	214,661,114	317,906,615
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	40,025,843	84,076,517	309,830,509	612,335,319	688,102,451	1,734,370,638	2.3	1,655,167,895	2.3	1,734,370,638	
3.2 NAIC 2								21,603,679	0.0		
3.3 NAIC 3		958,148	410,489	4,270,252	5,519,279	11,158,168	0.0			11,158,168	
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	40,025,843	85,034,665	310,240,998	616,605,570	693,621,730	1,745,528,806	2.3	1,676,771,574	2.4	1,745,528,806	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	15,004,480	20,755,114	37,406,563	269,463,706	125,746,646	468,376,509	0.6	209,256,963	0.3	468,376,509	
4.2 NAIC 2	33,996	165,123	267,111	10,295,894		10,762,124	0.0	8,553,850	0.0	10,762,124	
4.3 NAIC 3	110,000	495,000	805,000	590,000		2,000,000	0.0			2,000,000	
4.4 NAIC 4											
4.5 NAIC 5				5,000,000		5,000,000	0.0			5,000,000	
4.6 NAIC 6								9,417,570	0.0		
4.7 Totals	15,148,476	21,415,237	38,478,674	285,349,601	125,746,646	486,138,633	0.6	227,228,383	0.3	486,138,633	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	278,651,507	444,399,231	1,350,700,735	1,568,850,053	697,447,466	4,340,048,992	5.7	4,255,427,246	6.0	4,336,474,665	3,574,328
5.2 NAIC 2	1,098,580	18,216,667	31,438,830	58,800,583	57,833,257	167,387,917	0.2	153,281,716	0.2	141,478,556	25,909,361
5.3 NAIC 3	225,000	1,340,000	1,542,725	2,004,985	22,739,781	27,852,490	0.0	20,838,651	0.0	27,852,490	
5.4 NAIC 4	579,853	1,774,451	4,473,111	2,444,188		9,271,604	0.0	17,519,223	0.0	8,706,604	565,000
5.5 NAIC 5	485,000	2,265,000	660,000	689,562		4,099,562	0.0			4,099,562	
5.6 NAIC 6	94,900	802,987	1,802,024	446,868	7	3,146,785	0.0	3,057,595	0.0	3,146,785	
5.7 Totals	281,134,840	468,798,336	1,390,617,425	1,633,236,240	778,020,510	4,551,807,350	6.0	4,450,124,431	6.3	4,521,758,661	30,048,689

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,777,115,778	8,651,818,251	9,070,167,418	2,942,606,771	4,109,664,712	26,551,372,930	34.8	23,452,283,497	33.1	11,576,766,255	14,974,606,675
6.2 NAIC 2	2,154,256,601	5,566,588,793	10,414,134,981	2,548,301,389	3,230,450,085	23,913,731,849	31.3	24,469,933,886	34.5	9,381,081,725	14,532,650,124
6.3 NAIC 3	479,921,709	982,061,550	863,681,681	207,962,935	129,750,148	2,663,378,023	3.5	2,076,634,415	2.9	645,585,134	2,017,792,889
6.4 NAIC 4	124,764,922	804,323,744	842,428,483	80,942,846	3,730,149	1,856,190,144	2.4	1,673,465,800	2.4	347,364,054	1,508,826,090
6.5 NAIC 5	51,950,687	413,304,015	214,347,772	17,322,114	10,549,622	707,474,210	0.9	476,739,254	0.7	67,399,418	640,074,792
6.6 NAIC 6	1,975,558	164,421,730	57,019,969	51,598,607	11,051,262	286,067,126	0.4	106,531,216	0.2	56,445,736	229,621,390
6.7 Totals	4,589,985,255	16,582,518,083	21,461,780,304	5,848,734,662	7,495,195,978	55,978,214,282	73.4	52,255,588,068	73.7	22,074,642,322	33,903,571,960
7. Hybrid Securities											
7.1 NAIC 1		576,331			34,802,613	35,378,944	0.0	25,503,946	0.0	25,357,944	10,021,000
7.2 NAIC 2		391,137	1,121,299	5,615,151	1,897,238	9,024,825	0.0	33,077,380	0.0	7,529,337	1,495,488
7.3 NAIC 3					35,109,155	35,109,155	0.0	10,065,989	0.0	27,502,794	7,606,361
7.4 NAIC 4				398,881		398,881	0.0	400,439	0.0	398,881	
7.5 NAIC 5											
7.6 NAIC 6					1,151,748	1,151,748	0.0	1,224,559	0.0	1,151,748	
7.7 Totals		967,468	1,121,299	6,014,031	72,960,753	81,063,552	0.1	70,272,313	0.1	61,940,703	19,122,849
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	2,364,328,978	297,370,213	498,786,424			3,160,485,615	4.1	2,662,542,260	3.8		3,160,485,615
8.2 NAIC 2	759,583,597	998,207,744	325,000,000			2,082,791,341	2.7	2,406,334,618	3.4		2,082,791,341
8.3 NAIC 3		7,903,228	489,919			8,393,147	0.0	32,883,438	0.0		8,393,147
8.4 NAIC 4		5,794,793				5,794,793	0.0	13,846,734	0.0		5,794,793
8.5 NAIC 5	161,444	7,766,016	62,974,692			70,902,152	0.1	48,399,754	0.1		70,902,152
8.6 NAIC 6	8,144,390	46,764,153	52,355,667	38,115,107	52,008,684	197,388,001	0.3	260,697,159	0.4		197,388,001
8.7 Totals	3,132,218,409	1,363,806,147	939,606,702	38,115,107	52,008,684	5,525,755,049	7.2	5,424,703,963	7.7		5,525,755,049

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,557,365,991	11,618,460,041	13,538,629,966	6,246,512,491	7,872,424,955	43,833,393,444	57.5	XXX	XXX	25,648,494,746	18,184,898,699
9.2 NAIC 2	(d) 2,914,972,774	6,591,810,592	10,886,757,424	2,646,123,180	3,348,133,400	26,387,797,369	34.6	XXX	XXX	9,616,745,968	16,771,051,401
9.3 NAIC 3	(d) 482,534,603	998,800,517	906,079,355	223,051,861	220,340,274	2,830,806,610	3.7	XXX	XXX	726,664,628	2,104,141,981
9.4 NAIC 4	(d) 130,473,329	818,341,281	890,198,145	92,019,382	5,355,248	1,936,387,385	2.5	XXX	XXX	370,679,082	1,565,708,303
9.5 NAIC 5	(d) 52,597,131	433,335,031	284,073,771	34,504,498	10,549,622	(c) 815,060,053	1.1	XXX	XXX	76,498,980	738,561,074
9.6 NAIC 6	(d) 10,214,848	212,700,555	115,500,287	90,160,582	64,211,700	(c) 492,787,973	0.6	XXX	XXX	60,744,269	432,043,704
9.7 Totals	8,148,158,675	20,673,448,018	26,621,238,949	9,332,371,994	11,521,015,199	(b) 76,296,232,834	100.0	XXX	XXX	36,499,827,672	39,796,405,162
9.8 Line 9.7 as a % of Col. 6	10.7	27.1	34.9	12.2	15.1	100.0	XXX	XXX	XXX	47.8	52.2
10. Total Bonds Prior Year											
10.1 NAIC 1	1,842,677,840	12,064,173,298	12,565,594,826	5,966,589,532	6,538,070,966	XXX	XXX	38,977,106,462	55.0	24,053,493,800	14,923,612,662
10.2 NAIC 2	5,111,902,491	6,623,696,477	9,419,701,177	2,822,046,744	3,153,260,652	XXX	XXX	27,130,607,541	38.3	9,933,768,159	17,196,839,382
10.3 NAIC 3	369,868,230	825,227,835	689,902,648	140,596,965	119,226,766	XXX	XXX	2,144,822,444	3.0	715,993,190	1,428,829,254
10.4 NAIC 4	79,420,693	811,663,700	748,105,089	61,538,565	9,237,405	XXX	XXX	1,709,965,452	2.4	391,012,754	1,318,952,698
10.5 NAIC 5	28,798,838	331,322,092	142,894,295	22,031,801	91,982	XXX	XXX	(c) 525,139,008	0.7	95,710,901	429,428,107
10.6 NAIC 6	55,452,106	70,774,321	106,911,718	26,797,550	122,289,114	XXX	XXX	(c) 382,224,809	0.5	60,758,719	321,466,090
10.7 Totals	7,488,120,198	20,726,857,723	23,673,109,753	9,039,601,157	9,942,176,885	XXX	XXX	(b) 70,869,865,716	100.0	35,250,737,523	35,619,128,193
10.8 Line 10.7 as a % of Col. 8	10.6	29.2	33.4	12.8	14.0	XXX	XXX	100.0	XXX	49.7	50.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	1,493,117,809	6,476,325,902	6,536,864,322	4,122,160,960	7,020,025,753	25,648,494,746	33.6	24,053,493,800	33.9	25,648,494,746	XXX
11.2 NAIC 2	318,058,915	2,299,526,483	3,810,960,725	681,256,129	2,506,943,716	9,616,745,968	12.6	9,933,768,159	14.0	9,616,745,968	XXX
11.3 NAIC 3	36,180,095	231,187,259	263,725,613	77,418,671	118,152,991	726,664,629	1.0	715,993,190	1.0	726,664,629	XXX
11.4 NAIC 4	20,802,119	119,215,884	193,950,543	36,710,536		370,679,082	0.5	391,012,754	0.6	370,679,082	XXX
11.5 NAIC 5	557,101	49,067,182	17,233,290	9,641,407		76,498,980	0.1	95,710,901	0.1	76,498,980	XXX
11.6 NAIC 6	164,840	50,606,505	7,870,670	446,868	1,655,385	60,744,268	0.1	60,758,719	0.1	60,744,268	XXX
11.7 Totals	1,868,880,879	9,225,929,215	10,830,605,163	4,927,634,571	9,646,777,845	36,499,827,673	47.8	35,250,737,523	49.7	36,499,827,673	XXX
11.8 Line 11.7 as a % of Col. 6	5.1	25.3	29.7	13.5	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	2.4	12.1	14.2	6.5	12.6	47.8	XXX	XXX	XXX	47.8	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	3,064,248,182	5,142,134,139	7,001,765,644	2,124,351,531	852,399,202	18,184,898,698	23.8	14,923,612,662	21.1	XXX	18,184,898,698
12.2 NAIC 2	2,596,913,859	4,292,284,109	7,075,796,699	1,964,867,051	841,189,684	16,771,051,401	22.0	17,196,839,382	24.3	XXX	16,771,051,401
12.3 NAIC 3	446,354,508	767,613,258	642,353,742	145,633,190	102,187,283	2,104,141,981	2.8	1,428,829,254	2.0	XXX	2,104,141,981
12.4 NAIC 4	109,671,210	699,125,397	696,247,602	55,308,846	5,355,248	1,565,708,303	2.1	1,318,952,698	1.9	XXX	1,565,708,303
12.5 NAIC 5	52,040,030	384,267,849	266,840,481	24,863,091	10,549,622	738,561,073	1.0	429,428,107	0.6	XXX	738,561,073
12.6 NAIC 6	10,050,008	162,094,050	107,629,617	89,713,714	62,556,315	432,043,705	0.6	321,466,090	0.5	XXX	432,043,705
12.7 Totals	6,279,277,796	11,447,518,803	15,790,633,786	4,404,737,423	1,874,237,354	39,796,405,161	52.2	35,619,128,193	50.3	XXX	39,796,405,161
12.8 Line 12.7 as a % of Col. 6	15.8	28.8	39.7	11.1	4.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	8.2	15.0	20.7	5.8	2.5	52.2	XXX	XXX	XXX	XXX	52.2

(a) Includes $ 14,377,997,155 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,027,987,537 current year, $ 1,566,931,828 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 372,488,082 current year, $ 257,684,799 prior year of bonds with 5* designations and $ 437,596,024 , current year $ 300,730,756 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 189,000,539 ; NAIC 2 $ 1,112,945,100 ; NAIC 3 $ 274,990,073 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	39,772,372	2,000,655,099	2,114,620,569	767,338,048	2,201,049,210	7,123,435,298	9.3	6,251,089,598	8.8	7,123,435,298	
1.2 Residential Mortgage-Backed Securities	39,714,906	98,477,621	48,504,608	21,357,595	4,907,864	212,962,595	0.3	250,689,814	0.4	212,962,595	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	2,752,126	12,031,686	17,640,914	26,334,813		58,759,539	0.1	51,691,872	0.1	58,759,539	
1.5 Totals	82,239,405	2,111,164,406	2,180,766,091	815,030,456	2,205,957,074	7,395,157,432	9.7	6,553,471,284	9.2	7,395,157,432	
2. All Other Governments											
2.1 Issuer Obligations	7,406,447	39,743,676	298,627,456	89,286,326	97,503,824	532,567,729	0.7	211,705,703	0.3	214,661,114	317,906,615
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	7,406,447	39,743,676	298,627,456	89,286,326	97,503,824	532,567,729	0.7	211,705,703	0.3	214,661,114	317,906,615
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	40,025,843	85,034,665	310,240,998	616,605,570	693,621,730	1,745,528,806	2.3	1,676,771,575	2.4	1,745,528,806	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	40,025,843	85,034,665	310,240,998	616,605,570	693,621,730	1,745,528,806	2.3	1,676,771,575	2.4	1,745,528,806	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	15,148,476	21,415,237	38,478,674	285,349,601	125,746,646	486,138,634	0.6	227,228,384	0.3	486,138,634	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	15,148,476	21,415,237	38,478,674	285,349,601	125,746,646	486,138,634	0.6	227,228,384	0.3	486,138,634	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	88,077,922	45,045,771	1,201,047,797	1,539,142,345	773,723,550	3,647,037,384	4.8	3,408,272,513	4.8	3,620,563,023	26,474,361
5.2 Residential Mortgage-Backed Securities	192,982,396	423,395,104	185,956,089	94,093,895	4,296,960	900,724,443	1.2	1,029,676,190	1.5	897,150,116	3,574,328
5.3 Commercial Mortgage-Backed Securities	74,522	357,461	3,613,539			4,045,523	0.0	4,688,799	0.0	4,045,523	
5.4 Other Loan-Backed and Structured Securities								7,486,932	0.0		
5.5 Totals	281,134,840	468,798,336	1,390,617,425	1,633,236,240	778,020,510	4,551,807,350	6.0	4,450,124,434	6.3	4,521,758,661	30,048,689
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	3,407,898,720	11,246,468,151	15,893,633,326	5,273,741,412	7,292,736,677	43,114,478,286	56.5	41,369,311,941	58.4	17,617,105,568	25,497,372,718
6.2 Residential Mortgage-Backed Securities	225,562,146	614,685,227	244,169,801	121,014,278	40,130,870	1,245,562,322	1.6	1,584,978,540	2.2	1,014,333,544	231,228,778
6.3 Commercial Mortgage-Backed Securities	491,272,570	1,015,197,660	1,213,271,970	12,341,856		2,732,084,056	3.6	3,028,353,456	4.3	2,062,095,850	669,988,206
6.4 Other Loan-Backed and Structured Securities	465,251,819	3,706,167,044	4,110,705,208	441,637,116	162,328,432	8,886,089,619	11.6	6,272,944,123	8.9	1,381,107,361	7,504,982,258
6.5 Totals	4,589,985,255	16,582,518,082	21,461,780,305	5,848,734,662	7,495,195,979	55,978,214,283	73.4	52,255,588,060	73.7	22,074,642,323	33,903,571,960
7. Hybrid Securities											
7.1 Issuer Obligations		967,468	1,121,299	6,014,031	72,960,753	81,063,552	0.1	70,272,313	0.1	61,940,703	19,122,849
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals		967,468	1,121,299	6,014,031	72,960,753	81,063,552	0.1	70,272,313	0.1	61,940,703	19,122,849
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	3,087,634,880	986,120,774	691,111,758			4,764,867,412	6.2	4,381,815,032	6.2		4,764,867,412
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities	1,950,138	7,882,960	12,436,126			22,269,224	0.0	23,608,388	0.0		22,269,224
8.4 Other Loan-Backed and Structured Securities	42,633,390	369,802,414	236,058,818	38,115,107	52,008,684	738,618,413	1.0	1,019,280,543	1.4		738,618,413
8.5 Totals	3,132,218,408	1,363,806,148	939,606,702	38,115,107	52,008,684	5,525,755,049	7.2	5,424,703,963	7.7		5,525,755,049

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	6,685,964,661	14,425,450,841	20,548,881,876	8,577,477,334	11,257,342,389	61,495,117,101	80.6	XXX	XXX	30,869,373,146	30,625,743,955
9.2 Residential Mortgage-Backed Securities	458,259,448	1,136,557,952	478,630,498	236,465,768	49,335,694	2,359,249,360	3.1	XXX	XXX	2,124,446,255	234,803,106
9.3 Commercial Mortgage-Backed Securities	493,297,230	1,023,438,081	1,229,321,635	12,341,856		2,758,398,803	3.6	XXX	XXX	2,066,141,373	692,257,430
9.4 Other Loan-Backed and Structured Securities	510,637,335	4,088,001,144	4,364,404,940	506,087,036	214,337,116	9,683,467,571	12.7	XXX	XXX	1,439,866,900	8,243,600,671
9.5 Totals	8,148,158,674	20,673,448,018	26,621,238,950	9,332,371,994	11,521,015,200	76,296,232,835	100.0	XXX	XXX	36,499,827,673	39,796,405,161
9.6 Line 9.5 as a % of Col. 6	10.7	27.1	34.9	12.2	15.1	100.0	XXX	XXX	XXX	47.8	52.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations	6,000,240,626	14,300,036,622	19,555,906,903	8,139,989,240	9,600,293,668	XXX	XXX	57,596,467,059	81.3	29,635,024,412	27,961,442,647
10.2 Residential Mortgage-Backed Securities	462,054,993	1,420,117,374	605,305,949	317,126,383	60,739,845	XXX	XXX	2,865,344,544	4.0	2,635,873,625	229,470,919
10.3 Commercial Mortgage-Backed Securities	383,103,958	1,559,455,898	1,101,778,646	12,312,141		XXX	XXX	3,056,650,643	4.3	2,388,108,050	668,542,593
10.4 Other Loan-Backed and Structured Securities	642,720,621	3,447,247,831	2,410,118,258	570,173,394	281,143,366	XXX	XXX	7,351,403,470	10.4	591,731,436	6,759,672,034
10.5 Totals	7,488,120,198	20,726,857,725	23,673,109,756	9,039,601,158	9,942,176,879	XXX	XXX	70,869,865,716	100.0	35,250,737,523	35,619,128,193
10.6 Line 10.5 as a % of Col. 8	10.6	29.2	33.4	12.8	14.0	XXX	XXX	100.0	XXX	49.7	50.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	849,513,380	6,737,054,931	9,173,422,942	4,567,385,749	9,541,996,144	30,869,373,146	40.5	29,635,024,412	41.8	30,869,373,146	XXX
11.2 Residential Mortgage-Backed Securities	410,113,764	1,018,775,956	432,879,642	220,535,481	42,141,412	2,124,446,255	2.8	2,635,873,625	3.7	2,124,446,255	XXX
11.3 Commercial Mortgage-Backed Securities	480,210,201	967,914,911	618,016,260			2,066,141,372	2.7	2,388,108,050	3.4	2,066,141,372	XXX
11.4 Other Loan-Backed and Structured Securities	129,043,534	502,183,417	606,286,319	139,713,340	62,640,289	1,439,866,899	1.9	591,731,436	0.8	1,439,866,899	XXX
11.5 Totals	1,868,880,879	9,225,929,215	10,830,605,163	4,927,634,570	9,646,777,845	36,499,827,672	47.8	35,250,737,523	49.7	36,499,827,672	XXX
11.6 Line 11.5 as a % of Col. 6	5.1	25.3	29.7	13.5	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	2.4	12.1	14.2	6.5	12.6	47.8	XXX	XXX	XXX	47.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	5,836,451,281	7,688,395,910	11,375,458,934	4,010,091,585	1,715,346,245	30,625,743,955	40.1	27,961,442,647	39.5	XXX	30,625,743,955
12.2 Residential Mortgage-Backed Securities	48,145,684	117,781,996	45,750,856	15,930,287	7,194,282	234,803,105	0.3	229,470,919	0.3	XXX	234,803,105
12.3 Commercial Mortgage-Backed Securities	13,087,029	55,523,170	611,305,375	12,341,856		692,257,431	0.9	668,542,593	0.9	XXX	692,257,431
12.4 Other Loan-Backed and Structured Securities	381,593,801	3,585,817,727	3,758,118,621	366,373,696	151,696,827	8,243,600,672	10.8	6,759,672,034	9.5	XXX	8,243,600,672
12.5 Totals	6,279,277,795	11,447,518,803	15,790,633,787	4,404,737,424	1,874,237,355	39,796,405,163	52.2	35,619,128,193	50.3	XXX	39,796,405,163
12.6 Line 12.5 as a % of Col. 6	15.8	28.8	39.7	11.1	4.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	8.2	15.0	20.7	5.8	2.5	52.2	XXX	XXX	XXX	XXX	52.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	422,802,547	422,802,547			
2.	Cost of short-term investments acquired	1,702,836,377	1,702,836,377			
3.	Accrual of discount	2,009,802	2,009,802			
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals	19,006	19,006			
6.	Deduct consideration received on disposals	1,756,203,914	1,756,203,914			
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)	371,463,818	371,463,818			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	371,463,818	371,463,818			

(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)		1,698,469,770
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	302,316,166	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	74,703,941	377,020,107
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,361,417,623	
	3.2 Section 2, Column 19	(132,552,068)	1,228,865,555
4.	Total gain (loss) on termination recognized, Section 2, Column 22		103,124,530
5.	Considerations received/(paid) on terminations, Section 2, Column 15		297,044,025
6.	Amortization:		
	6.1 Section 1, Column 19	(979,817)	
	6.2 Section 2, Column 21	(2,591,350)	(3,571,167)
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)		3,106,864,771
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		3,106,864,771

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	38,195,977			
	3.14 Section 1, Column 18, prior year	(51,171,458)	89,367,435	89,367,435	
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 19, current year to date minus	38,195,977			
	3.24 Section 1, Column 19, prior year	(51,171,458)	89,367,435	89,367,435	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		200,618,483		
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)	251,789,941	251,789,941		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(51,171,458)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				51,171,458
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 (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
755111 E#4	Raytheon Company	1	8,350,000	1,538,550	1,583,001	03/22/2010	06/20/2015	Swap/CDS Long	38,550	38,550	K3752#-AB-4	Copenhagen Airports A/S/Senior Note Series B	2	1,500,000	1,544,451	
755111 E#4	Raytheon Company	1	8,450,000	9,053,753	03/22/2010	06/20/2015	Swap/CDS Long			N4345#-AC-1	Iberdrola International B.V./Gtd Senior Note Series C	2	8,450,000	9,053,753		
666807 C#7	Northrup Grumman Corporation	2	8,350,000	2,039,008	2,113,058	03/22/2010	06/20/2015	Swap/CDS Long	39,008	39,008	980745-B*-3	Woodward Governor Company/Senior Note Series C	2	2,000,000	2,074,050	
666807 C#7	Northrup Grumman Corporation	2	7,600,000	8,218,625	03/22/2010	06/20/2015	Swap/CDS Long			Q3629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	7,600,000	8,218,625		
666807 D*0	Northrup Grumman Corporation	2	8,500,000	2,039,709	2,113,759	03/22/2010	06/20/2015	Swap/CDS Long	39,709	39,709	980745-B*-3	Woodward Governor Company/Senior Note Series C	2	2,000,000	2,074,050	
666807 D*0	Northrup Grumman Corporation	2	7,600,000	8,218,625	03/22/2010	06/20/2015	Swap/CDS Long			Q3629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	7,600,000	8,218,625		
666807 D*0	Northrup Grumman Corporation	2	252,693	265,512	03/22/2010	06/20/2015	Swap/CDS Long			942749-A#-9	Watts Water Technologies, Inc. Senior Note	2	252,693	265,512		
755111 E86	Raytheon Company	1	8,500,000	2,039,703	2,212,159	03/22/2010	06/20/2015	Swap/CDS Long	39,703	39,703	11283#-AD-3	Brookfield Power New York Financing LP/Note Series 4	1	2,000,000	2,172,456	
755111 E86	Raytheon Company	1	7,475,000	8,056,428	03/22/2010	06/20/2015	Swap/CDS Long			G9298#-AN-1	Urenco Ltd./Gtd Senior Note Series B	2	7,475,000	8,056,428		
009158 G*1	Air Products	1	8,500,000	1,038,666	1,158,132	03/22/2010	06/20/2015	Swap/CDS Long	38,666	38,666	10222*-AA-9	Bowater Saluda Note Holdings LLC/Senior Secured Note	1	1,000,000	1,119,466	
009158 G*1	Air Products	1	7,475,000	8,056,428	03/22/2010	06/20/2015	Swap/CDS Long			G9298#-AN-1	Urenco Ltd./Gtd Senior Note Series B	2	7,475,000	8,056,428		
009158 G*1	Air Products	1	1,600,000	1,730,237	03/22/2010	06/20/2015	Swap/CDS Long			Q3629#-AD-5	ETSA Utilities Finance Pty Ltd./Gtd Senior Secured Note Ser B	1	1,600,000	1,730,237		
755111 E*8	Raytheon Company	1	8,350,000	1,539,002	1,583,453	03/22/2010	06/20/2015	Swap/CDS Long	39,002	39,002	K3752#-AB-4	Copenhagen Airports A/S/Senior Note Series B	2	1,500,000	1,544,451	
755111 E*8	Raytheon Company	1	8,450,000	9,053,753	03/22/2010	06/20/2015	Swap/CDS Long			N4345#-AC-1	Iberdrola International B.V./Gtd Senior Note Series C	2	8,450,000	9,053,753		
418056 B85	Hasbro, Inc.	2	4,300,000	4,918,994	5,355,844	03/22/2010	06/20/2015	Swap/CDS Long	18,994	18,994	89838#-AB-3	Dartmouth College/Senior Secured Note	1	4,900,000	5,336,850	
57629* AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2	50,000,000	39,000,000	38,276,844	10/01/2012	10/01/2042	Swap/Vanilla		(1,096,269)	223611-A*-5	Cowboys Stadium LP Senior Secured Note	2	39,000,000	39,373,113	
57629* AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2	12,800,000	12,795,955	10/01/2012	10/01/2042	Swap/Vanilla			955306-A@-4	West Pharmaceutical Services Senior Note Series B	2	12,800,000	12,795,955		
57629* AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	2	4,000,000	3,936,256	10/01/2012	10/01/2042	Swap/Vanilla			27965#-AD-4	Edens & Avant Investments LP Gtd Senior Note Series A Tr D	2	4,000,000	3,936,256		
57629* AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3	50,000,000	36,881,871	39,994,715	10/01/2012	10/01/2042	Swap/Vanilla		(1,157,620)	923G0F-11-0	Al Maqsed Development Co.	6	36,881,871	41,152,335	
57629* AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3	14,906,757	15,060,260	10/01/2012	10/01/2042	Swap/Vanilla			05615M-AC-1	BABSON CLO LTD	1	14,906,757	15,060,260		
57629* AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	3	3,655,714	3,631,729	10/01/2012	10/01/2042	Swap/Vanilla			12543K-AE-4	CHS/Community Health System	3	3,655,714	3,631,729		
57629* AC 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	264,000,000	17,888,112	9,757,261	11/29/2012	11/29/2042	Swap/Vanilla		(7,077,179)	87244D-AC-8	Wind River CLO Ltd Series 2013-1A Class A2	1	17,888,112	16,834,440	
57629* AC 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	18,158,039	17,536,057	11/29/2012	11/29/2042	Swap/Vanilla			87244D-AA-2	Wind River CLO Ltd Series 2013-1A Class A1	1	18,158,039	17,536,057		
57629* AC 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	4,582,975	4,383,121	11/29/2012	11/29/2042	Swap/Vanilla			09625Y-AG-6	Bluemountain CLO Ltd Series 2012-1A Class C	1	4,582,975	4,383,121		
57629* AC 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	182,165,526	181,573,332	11/29/2012	11/29/2042	Swap/Vanilla			85815X-AA-1	Steele Creek CLO LTD	1	182,165,526	181,573,332		
57629* AC 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	45,681,797	45,396,649	11/29/2012	11/29/2042	Swap/Vanilla			14955A-AA-1	Cavalry CLO Ltd Series	1	45,681,797	45,396,649		
57629* AE 1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	103,140,518	110,268,898	12/27/2012	12/27/2042	Swap/Vanilla		1,106,011	803066-AA-7	Sapphire Valley CDO Ltd Series 2006-1A Class A	1	103,140,518	109,162,887	
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	43,800,000	44,682,105	12/27/2012	12/27/2042	Swap/Vanilla		1,106,011	00900A-AA-6	Aimco Series 2014-AA Class A	1	43,800,000	43,576,094	
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	5,169,789	5,227,066	12/27/2012	12/27/2042	Swap/Vanilla			00889V-AC-1	AIMCO CDO	1	5,169,789	5,227,066		
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	11,739,690	10,896,409	12/27/2012	12/27/2042	Swap/Vanilla			14309D-AC-4	Carlyle High Yield PartnersSeries 2007-10A Class A2B	1	11,739,690	10,896,409		
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	10,500,000	10,397,867	12/27/2012	12/27/2042	Swap/Vanilla			74982G-AE-1	Race Point VII CLO Ltd.Series 2012-7A Class B	1	10,500,000	10,397,867		

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		28,267,025	27,712,209	12/27/2012	12/27/2042	Swap/Vanilla			26250U-AC-9	Dryden Senior Loan Fund Series 2013-26A Class A	1	28,267,025	27,712,209
57629* AD 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,400,000	5,178,649	12/27/2012	12/27/2042	Swap/Vanilla			67590B-AE-0	Octagon INV Partners XVI LTD	1	5,400,000	5,178,649
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	49,999,375	51,726,937	12/28/2012	12/28/2042	Swap/Vanilla		1,317,698	49638T-AC-7	Kingsland LTD Series 2006-3A Class A1	1	49,999,375	50,409,239
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,673,937	6,671,672	12/28/2012	12/28/2042	Swap/Vanilla			743520-AA-6	Prospect Park CDo Ltd Series 2006-1A Class A	1	6,673,937	6,671,672
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,296,652	11,622,600	12/28/2012	12/28/2042	Swap/Vanilla			38136B-AG-7	Goldentree Loan Opportunities Series 2007-3A Class A1BJ	1	11,296,652	11,622,600
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,422,187	15,113,637	12/28/2012	12/28/2042	Swap/Vanilla			55817U-AB-6	Madison Park Funding Ltd Series 2007-4A Class A1B	1	14,422,187	15,113,637
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,335,388	8,279,450	12/28/2012	12/28/2042	Swap/Vanilla			26828C-AC-2	ECP CLO Ltd Series 2012-4A Class A2	1	8,335,388	8,279,450
57629* AF 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,450,519	9,576,081	12/28/2012	12/28/2042	Swap/Vanilla			87155M-AC-5	Symphony CLO LTD	1	9,450,519	9,576,081
57629* AH 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	32,236,944	32,770,156	12/28/2012	12/28/2042	Swap/Vanilla		1,317,698	67104L-AA-5	OHA Loan Funding Ltd.Series 2013-2A Class A	1	32,236,944	31,452,458
57629* AH 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,150,000	8,771,876	12/28/2012	12/28/2042	Swap/Vanilla			38137D-AC-1	Goldentree Loan Opp VII LtdSeries 2013-7A Class B	1	9,150,000	8,771,876
57629* AH 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		42,257,263	41,626,284	12/28/2012	12/28/2042	Swap/Vanilla			92329X-AA-6	Venture CDO Limited Series 2014-16A Class A1L	1	42,257,263	41,626,284
57629* AH 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,900,000	17,072,215	12/28/2012	12/28/2042	Swap/Vanilla			89852T-AC-2	Tryon Park CLO, LTD.	1	17,900,000	17,072,215
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	34,261,875	36,005,813	12/28/2012	12/28/2042	Swap/Vanilla		1,317,698	67085X-AB-0	Oha Park Avenue CLO Ltd Series 2007-1A Class A1B	1	34,261,875	34,688,115
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,400,000	5,227,707	12/28/2012	12/28/2042	Swap/Vanilla			38137D-AG-2	GOLDENTREE LOAN OPPORTUNITIES	1	5,400,000	5,227,707
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,325,000	9,268,807	12/28/2012	12/28/2042	Swap/Vanilla			14310U-AC-3	CARLYLE GLOBAL MARKET STR	1	9,325,000	9,268,807
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,100,000	9,681,204	12/28/2012	12/28/2042	Swap/Vanilla			09626Y-AC-4	Bluemountain CLO Ltd Series 2013-2A Class B1	1	10,100,000	9,681,204
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,763,467	6,435,653	12/28/2012	12/28/2042	Swap/Vanilla			74982L-AE-0	Race Point CLO Ltd. Series 2013-8A Class B	1	6,763,467	6,435,653
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,600,000	13,566,136	12/28/2012	12/28/2042	Swap/Vanilla			33882W-AA-1	Flatiron CLO LTD Series 2011-1A Class A	1	13,600,000	13,566,136
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,226,632	12,445,218	12/28/2012	12/28/2042	Swap/Vanilla			29108Q-AC-6	Emerson Park CLO, Ltd. Series 2013-1A Class B1	1	13,226,632	12,445,218
57629* AG 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,439,677	10,293,546	12/28/2012	12/28/2042	Swap/Vanilla			67091H-AC-5	O H A Loan Funding LTD.	1	10,439,677	10,293,546
57629* AJ 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	15,103,233	15,533,584	12/28/2012	12/28/2042	Swap/Vanilla		658,849	67089B-AN-8	OHA Intrepid Lev Loan Fund Series 2011-1AR Class CR	1	15,103,233	14,874,735
57629* AJ 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,200,000	14,199,929	12/28/2012	12/28/2042	Swap/Vanilla			854432-AA-9	STANIFORD STREET CLO, LTD	1	14,200,000	14,199,929
57629* AJ 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,654,962	7,429,286	12/28/2012	12/28/2042	Swap/Vanilla			803066-AG-4	Sapphire Valley CDO Ltd Series 2006-1A Class D	2	6,654,962	7,429,286
57629* AJ 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,791,778	19,601,539	12/28/2012	12/28/2042	Swap/Vanilla			09625J-AA-2	BlueMountain CLO Ltd Series 2013-3A Class A	1	19,791,778	19,601,539
57629* AK 7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	42,997,733	43,883,965	12/28/2012	12/28/2042	Swap/Vanilla		658,849	131248-AC-0	Callidus Debt Partners CDO Fnd Series 6A Class A1T	1	42,997,733	43,225,116
57629* AK 7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,032,196	8,039,979	12/28/2012	12/28/2042	Swap/Vanilla			67089B-AB-4	OHA Intrepdid Lev Loan Fund Series 2011-1A Class B	1	8,032,196	8,039,979
57629* AK 7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,832,338	7,447,044	12/28/2012	12/28/2042	Swap/Vanilla			15135D-AC-1	Cent CDO Ltd Series 2007-14A Class B	1	6,832,338	7,447,044
57629* AL 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	11,684,429	11,710,704	12/28/2012	12/28/2042	Swap/Vanilla		658,849	14310D-AG-2	Carlyle Global Market Strategy Series 2013-2A Class C1	1	11,684,429	11,051,855
57629* AL 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,485,883	22,551,894	12/28/2012	12/28/2042	Swap/Vanilla			00164B-AC-1	A L M Loan Funding Series 2013-7R2A Class A2	1	23,485,883	22,551,894
57629* AL 5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,625,000	17,257,395	12/28/2012	12/28/2042	Swap/Vanilla			55952Y-AC-1	Magnetite VIII CLO LTD	1	17,625,000	17,257,395
57629* AM 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	20,539,268	21,273,417	12/28/2012	12/28/2042	Swap/Vanilla		658,849	278287-AA-5	Eaton Vance CDO Ltd Series 2006-8A Class A	1	20,539,268	20,614,568

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629* AM 3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		30,840,965	31,163,087	12/28/2012	12/28/2042	Swap/Vanilla			38136G-AB-7	Goldentree Loan Opportunities Series 2007-4A Class A1B	1	30,840,965	31,163,087
57629* AN 1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	17,453,564	17,779,823	12/31/2012	12/31/2042	Swap/Vanilla		181,881	75157E-AA-0	Rampart CLO Ltd Series 2007-1A Class A	1	17,453,564	17,597,942
57629* AN 1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,407,297	16,501,419	12/31/2012	12/31/2042	Swap/Vanilla			00163E-AC-6	ALM Loan Funding Series 2012-6A Class A2	1	16,407,297	16,501,419
57629* AN 1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,750,553	14,593,075	12/31/2012	12/31/2042	Swap/Vanilla			46186G-AC-7	Inwood Park CDO Ltd Series 2006-1A Class A1B	1	14,750,553	14,593,075
57629* AN 1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,301,862	14,999,895	12/31/2012	12/31/2042	Swap/Vanilla			09625Y-AD-3	Bluemountain CLO Ltd Series 2012-1A Class B	1	15,301,862	14,999,895
57629* AP 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	28,956,124	29,961,726	12/31/2012	12/31/2042	Swap/Vanilla		181,881	74981M-AC-3	Race Point CLO Series 2007-4A Class A1B	1	28,956,124	29,779,845
57629* AP 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,079,520	14,140,083	12/31/2012	12/31/2042	Swap/Vanilla			43164Q-AA-2	Hillmark Funding Series 2006-1A Class A1	1	14,079,520	14,140,083
57629* AP 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,366,132	3,379,610	12/31/2012	12/31/2042	Swap/Vanilla			13124T-AC-4	Callidus Debt Partners Fnd Ltd Series 5A Class A1B	1	3,366,132	3,379,610
57629* AP 6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,625,531	5,540,806	12/31/2012	12/31/2042	Swap/Vanilla			00248P-AE-6	A Voce CLO, LTD.	1	5,625,531	5,540,806
57629* AQ 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	36,750,755	36,620,492	12/31/2012	12/31/2042	Swap/Vanilla		181,881	803066-AC-3	Sapphire Valley CDO Ltd Series 2006-1A Class B	1	36,750,755	36,438,611
57629* AQ 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,632,684	6,486,526	12/31/2012	12/31/2042	Swap/Vanilla			67104L-AC-1	OHA Loan Funding Ltd. Series 2013-2A Class C	1	6,632,684	6,486,526
57629* AQ 4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,767,729	11,522,453	12/31/2012	12/31/2042	Swap/Vanilla			143082-AB-1	Carlyle Global Mkt Strategies Series 2011-1A Class B	1	11,767,729	11,522,453
57629* AR 2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	33,799,914	31,866,287	12/31/2012	12/31/2042	Swap/Vanilla		181,881	67706H-AG-3	OHA Loan Funding Ltd Series 2013-1A Class C	1	33,799,914	31,684,406
57629* AR 2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,647,949	5,448,868	12/31/2012	12/31/2042	Swap/Vanilla			39808F-AC-2	Greywolf CLO Ltd Series 2014-1A Class A2	1	5,647,949	5,448,868
57629* AR 2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		25,379,421	25,016,795	12/31/2012	12/31/2042	Swap/Vanilla			BCC0XF-V8-9	ST PAUL'S CLO I B.V.	1	25,379,421	25,016,795
57629* AS 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	16,379,138	16,708,301	12/31/2012	12/31/2042	Swap/Vanilla		181,881	15134D-AA-6	Cent CDO XI Limited Series 2006-11A Class A1	1	16,379,138	16,526,420
57629* AS 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,851,939	12,799,007	12/31/2012	12/31/2042	Swap/Vanilla			806713-AC-7	Schiller Park CLO LTD Series 2007-1A Class A2	1	12,851,939	12,799,007
57629* AS 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,060,896	8,772,345	12/31/2012	12/31/2042	Swap/Vanilla			46616K-AE-4	Jfin CLO Ltd Series 2013-1A Class B	1	9,060,896	8,772,345
57629* AS 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,566,839	10,904,658	12/31/2012	12/31/2042	Swap/Vanilla			03764D-AD-3	Apidos CDO Series 2013-12A Class C	1	11,566,839	10,904,658
57629* AS 0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,600,000	10,210,641	12/31/2012	12/31/2042	Swap/Vanilla			006897-AE-2	Adirondack Park CLO Ltd. Series 2013-1A Class B	1	10,600,000	10,210,641
57629* AT 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	15,834,273	16,077,673	12/31/2012	12/31/2042	Swap/Vanilla		181,881	14309B-AJ-3	Carlyle High Yield Partners Series 2006-9A Class A2	1	15,834,273	15,895,792
57629* AT 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,713,138	9,812,038	12/31/2012	12/31/2042	Swap/Vanilla			14308P-AA-2	Carlyle High Yield Partners Series 2006-8A Class A1	1	9,713,138	9,812,038
57629* AT 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,600,403	4,236,638	12/31/2012	12/31/2042	Swap/Vanilla			15136R-AJ-4	Cent CLO LP Series 2013-18A Class C1	1	4,600,403	4,236,638
57629* AT 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,664,638	6,567,660	12/31/2012	12/31/2042	Swap/Vanilla			74982G-AC-5	Race Point CLO, Limited Series 2012-7A Class A	1	6,664,638	6,567,660
57629* AT 8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,250,000	16,890,234	12/31/2012	12/31/2042	Swap/Vanilla			27830D-AC-4	Eaton Vance CDO LTD.	1	17,250,000	16,890,234
57629* AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	28,118,773	28,060,707	04/09/2013	04/09/2043	Swap/Vanilla		937,836	04014J-AA-2	Ares XXVI CLO Ltd. Series 2013-26A Class A	1	28,118,773	27,122,871
57629* AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,243,505	17,833,235	04/09/2013	04/09/2043	Swap/Vanilla			20779M-AC-2	Connecticut Valley Str CDO III Series 2006-3A Class A2	1	17,243,505	17,833,235
57629* AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,837,882	3,121,862	04/09/2013	04/09/2043	Swap/Vanilla			26249M-AD-7	Dryden Leveraged Loan CDO Series 2006-11A Class A3	1	2,837,882	3,121,862
57629* AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,720,252	11,509,026	04/09/2013	04/09/2043	Swap/Vanilla			14954M-AC-0	Cavalry CLO Ltd Series 2013-3A Class B	1	11,720,252	11,509,026
57629* AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	20,400,000	20,306,540	04/09/2013	04/09/2043	Swap/Vanilla		1,023,093	04941G-AC-2	Atlas Senior Loan Fund III Ltd Series 2013-1A Class B	1	20,400,000	19,283,447
57629* AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,150,000	8,771,876	04/09/2013	04/09/2043	Swap/Vanilla			38137D-AC-1	Goldentree Loan Opp VII Ltd Series 2013-7A Class B	1	9,150,000	8,771,876

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629* AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,759,069	3,595,144	04/09/2013	04/09/2043	Swap/Vanilla			09625Y-AG-6	Bluemountain CLO Ltd Series 2012-1A Class C	1	3,759,069	3,595,144
57629* AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,000,000	22,181,223	04/09/2013	04/09/2043	Swap/Vanilla			09626U-AC-2	Bluemountain CLO Ltd Series 2013-1A Class A2A	1	23,000,000	22,181,223
57629* AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,245,165	10,850,521	04/09/2013	04/09/2043	Swap/Vanilla			36319V-AB-7	Galaxy CLO LtdSeries 2012-12A Class B	1	11,245,165	10,850,521
57629* AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	17,319,527	18,261,252	04/09/2013	04/09/2043	Swap/Vanilla		898,470	38136B-AE-2	Goldentree Loan Opportunities Series 2007-3A Class A1BS	1	17,319,527	17,362,782
57629* AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,342,937	10,971,265	04/09/2013	04/09/2043	Swap/Vanilla			50184V-AG-9	LCM Ltd Partnership Series 14A Class C	1	11,342,937	10,971,265
57629* AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,100,000	16,729,665	04/09/2013	04/09/2043	Swap/Vanilla			55818P-AC-4	Madison Park Funding LTD	1	17,100,000	16,729,665
57629* AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,463,588	11,300,362	04/09/2013	04/09/2043	Swap/Vanilla			14309J-AC-1	Carlyle Global Market Strategies CLO 2012-1 LTD	1	11,463,588	11,300,362
57629* AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	18,283,306	19,203,385	04/09/2013	04/09/2043	Swap/Vanilla		898,470	27829K-AE-7	Eaton Vance CDO Ltd Series 2007-10A Class B2	1	18,283,306	18,304,915
57629* AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		44,668,792	44,746,560	04/09/2013	04/09/2043	Swap/Vanilla			44983M-AA-6	ING Investment Management Series 2007-5A Class A1A	1	44,668,792	44,746,560
57629* AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	21,771,959	22,914,615	04/09/2013	04/09/2043	Swap/Vanilla		928,934	87155M-AA-9	Symphony CLO Ltd Series 2007-5A Class A1	1	21,771,959	21,985,681
57629* AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		31,378,609	31,471,253	04/09/2013	04/09/2043	Swap/Vanilla			05616X-AC-6	Babson CLO Ltd 2007-I Series 2007-1A Class A2A	1	31,378,609	31,471,253
57629* AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,763,430	9,930,590	04/09/2013	04/09/2043	Swap/Vanilla			056169-AA-3	Babson Mid-Market CLO 2007-II Series 2007-2A Class A1	1	9,763,430	9,930,590
57629* AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,842,703	19,562,849	04/09/2013	04/09/2043	Swap/Vanilla			05617G-AB-4	Babson CLO Ltd. 2011-1 Series 2011-1A Class A2	1	19,842,703	19,562,849
57629* AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,750,764	16,378,906	04/09/2013	04/09/2043	Swap/Vanilla			54303P-AB-1	Longfellow Place CLO LTDSeries 2013-1A Class B	1	16,750,764	16,378,906
57629* BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	36,929,981	37,374,202	04/09/2013	04/09/2043	Swap/Vanilla		1,013,382	04941G-AA-6	Atlas Senior Loan Fund III Ltd Series 2013-1A Class A	1	36,929,981	36,360,820
57629* BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,942,569	24,483,285	04/09/2013	04/09/2043	Swap/Vanilla			14310G-AA-8	Carlyle Global Market Strategies CLO 2013-3 LTD	1	24,942,569	24,483,285
57629* BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	55,800,000	56,166,278	04/09/2013	04/09/2043	Swap/Vanilla		853,803	54303P-AA-3	Longfellow Place CLO LTD Series 2013-1A Class A	1	55,800,000	55,312,475
57629* AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	55,800,000	56,166,278	04/09/2013	04/09/2043	Swap/Vanilla		853,803	54303P-AA-3	Longfellow Place CLO LTD Series 2013-1A Class A	1	55,800,000	55,312,475
92553P A*3	Viacom, Inc. Senior Note	2	20,000,000	23,988,899	27,404,178	12/20/2013	03/20/2019	Swap/CDS Long	488,899	488,899	03915#-AB-2	Fletcher Building Intl LP/Gtd Senior Note Series B	2	23,500,000	26,915,279
57629* BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	110,608,495	121,242,983	03/05/2014	03/05/2034	Swap/Vanilla		12,525,033	872455-AA-8	TICP CLO LTD Series 2014-1A Class A1	1	110,608,495	108,717,950
57629* BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	100,688,219	111,721,309	03/05/2014	03/05/2034	Swap/Vanilla		12,556,409	854432-AA-9	Staniford Street CLO, Ltd Series 2014-1A Class A	1	100,688,219	99,164,900
57629* BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,110,363	4,811,125	03/05/2014	03/05/2034	Swap/Vanilla			40537X-AE-5	Halcyon Loan Advisors FND LTD	1	5,110,363	4,811,125
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	162,586,457	179,051,238	05/19/2014	05/19/2044	Swap/Vanilla		18,751,162	09627L-AA-5	Bluemountain CLO Ltd Series 2014-1A Class A	1	162,586,457	160,300,076
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	84,384,051	94,319,976	05/19/2014	05/19/2034	Swap/Vanilla		11,069,034	43132R-AA-9	Hildene CLO Ltd Series 2013-1A Class A	1	84,384,051	83,250,942
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		40,281,602	37,826,989	05/19/2014	05/19/2034	Swap/Vanilla			49638W-AD-8	Kingsland Ltd Series 2013-6A Class B	1	40,281,602	37,826,989
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,036,763	12,628,135	05/19/2014	05/19/2034	Swap/Vanilla			26249E-AC-9	Dryden Senior Loan Fund Series 2014-31A Class B	1	13,036,763	12,628,135
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	156,000,000	174,709,724	05/19/2014	05/19/2044	Swap/Vanilla		19,061,972	05363U-AC-7	Avery Point CLO Ltd Series 2014-1A Class A	1	156,000,000	155,647,752
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	149,750,000	168,064,491	05/19/2014	05/19/2044	Swap/Vanilla		19,006,186	04941M-AA-3	Atlas Senior Loan Fund Ltd Series 2014-1A Class A	1	149,750,000	149,058,305
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,477,351	8,266,555	05/19/2014	05/19/2044	Swap/Vanilla			03765D-AE-0	Apidos CDO Series 2014-18A Class B	1	8,477,351	8,266,555
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	154,473,582	168,769,129	05/19/2014	05/19/2044	Swap/Vanilla		18,623,650	49638W-AB-2	Kingsland Ltd Series 2013-6A Class A1	1	154,473,582	150,145,479
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	143,403,089	160,262,004	05/19/2014	05/19/2044	Swap/Vanilla		18,623,650	49638Y-AA-0	Kingsland Ltd Series 2014-7A Class A	1	143,403,089	141,638,354

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,178,950	17,949,044	05/19/2014	05/19/2044	Swap/Vanilla			36320D-AC-2	Galaxy CLO Ltd Series 2014-17A Class B	1	18,178,950	17,949,044
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	40,442,237	58,198,166	05/19/2014	05/19/2044	Swap/Vanilla		18,687,406	36248M-AA-5	GT Loan Financing Ltd. Series 2013-1A Class A	1	40,442,237	39,510,760
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		77,000,000	76,283,515	05/19/2014	05/19/2044	Swap/Vanilla			46617N-AA-5	JFIN CLO Ltd Series 2014-II Ltd Senior Note Class A-1 144A	1	77,000,000	76,283,515
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		35,908,662	34,958,626	05/19/2014	05/19/2044	Swap/Vanilla			50184V-AC-8	LCM LTD Partnership	1	35,908,662	34,958,626
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	121,153,139	138,405,378	05/19/2014	05/19/2044	Swap/Vanilla		18,703,345	126612-AA-8	CVP Cascade Clo Ltd Series 2013-CLO1 Class A1	1	121,153,139	119,702,033
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		32,605,788	32,200,881	05/19/2014	05/19/2044	Swap/Vanilla			38137L-AA-7	Goldentree Loan Opportunities Series 2014-8A Class A	1	32,605,788	32,200,881
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	135,000,000	110,865,121	126,728,699	05/19/2014	05/19/2044	Swap/Vanilla		17,277,709	48274L-AA-9	KVK CLO LTD Series 2014-1A Class A1	1	110,865,121	109,450,990
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		33,113,146	32,294,166	05/19/2014	05/19/2044	Swap/Vanilla			48274L-AC-5	KVK CLO LTD Series 2014-1A Class B	1	33,113,146	32,294,166
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	85,000,000	93,780,101	101,422,986	05/09/2014	05/09/2034	Swap/Vanilla		8,993,689	67108L-AA-1	Ozlm Ltd Series 2014-6A Class A1	1	93,780,101	92,429,297
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	67,087,568	74,398,849	06/05/2014	06/05/2044	Swap/Vanilla		8,773,777	48274H-AA-8	KVK Clo Ltd Series 2013-2A Class A	1	67,087,568	65,625,072
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	129,340,953	143,251,312	07/22/2014	07/22/2044	Swap/Vanilla		14,946,902	126611-AA-0	CVP CASCADE CLO LTD	1	129,340,953	128,304,410
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	19,898,608	34,699,377	07/22/2014	07/22/2044	Swap/Vanilla		14,960,237	126611-AA-0	CVP CASCADE CLO LTD	1	19,898,608	19,739,140
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		42,947,260	43,298,901	07/22/2014	07/22/2044	Swap/Vanilla			17178N-AC-3	COMMERCIAL INDUSTRIAL FINANCE	1	42,947,260	43,298,901
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		38,750,609	38,252,644	07/22/2014	07/22/2044	Swap/Vanilla			87159F-AA-0	SYMPHONY CLO LTD	1	38,750,609	38,252,644
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		27,188,426	26,714,367	07/22/2014	07/22/2044	Swap/Vanilla			14954W-AA-4	CAVALRY CLO I LTD	1	27,188,426	26,714,367
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	38,277,030	52,996,697	07/22/2014	07/22/2044	Swap/Vanilla		14,960,237	87247C-AA-1	TICP CLO LTD	1	38,277,030	38,036,460
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		26,857,496	26,380,323	07/22/2014	07/22/2044	Swap/Vanilla			67590B-AA-8	OCTAGON INV PRARTNERS XVI LTD	1	26,857,496	26,380,323
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		25,000,000	24,499,400	07/22/2014	07/22/2044	Swap/Vanilla			05363U-AE-3	AVERY POINT CLO LTD.	1	25,000,000	24,499,400
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		25,099,521	24,359,225	07/22/2014	07/22/2044	Swap/Vanilla			09627L-AC-1	BLUEMOUNTAIN CLO LTD.	1	25,099,521	24,359,225
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,197,398	9,558,020	07/22/2014	07/22/2044	Swap/Vanilla			55818K-AG-6	MADISON PARK FUNDING LTD	1	10,197,398	9,558,020
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	24,895,775	39,466,006	07/22/2014	07/22/2044	Swap/Vanilla		14,906,900	828428-AA-0	SILVERMORE CLO LTD.	1	24,895,775	24,559,106
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,374,950	23,377,006	07/22/2014	07/22/2044	Swap/Vanilla			03764D-AB-7	APIDOS CDO I	1	24,374,950	23,377,006
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,176,462	23,336,608	07/22/2014	07/22/2044	Swap/Vanilla			49638W-AE-6	KINGSLAND LTD	1	24,176,462	23,336,608
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,024,400	22,716,919	07/22/2014	07/22/2044	Swap/Vanilla			67104L-AB-3	OHA LOAN FUNDING LTD	1	24,024,400	22,716,919
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,182,092	23,057,002	07/22/2014	07/22/2044	Swap/Vanilla			09627R-AA-2	BLUEMOUNTAIN CLO LTD.	1	23,182,092	23,057,002
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	14,728,950	07/22/2014	07/22/2044	Swap/Vanilla			05363U-AJ-2	AVERY POINT CLO LTD.	1	15,000,000	14,728,950
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	23,193,101	37,919,878	07/22/2014	07/22/2044	Swap/Vanilla		14,920,234	67590R-AC-9	OCTAGON LOAN FUNDING, LTD.	1	23,193,101	22,999,644
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,219,537	22,780,381	07/22/2014	07/22/2044	Swap/Vanilla			38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES VII, LIMITED	1	23,219,537	22,780,381
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,717,481	21,964,387	07/22/2014	07/22/2044	Swap/Vanilla			67108F-AA-4	OZLM FUNDING LTD	1	22,717,481	21,964,387
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,400,000	21,332,909	07/22/2014	07/22/2044	Swap/Vanilla			053635-AC-2	AVERY POINT II CLO, LIMITED	1	22,400,000	21,332,909
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,120,427	21,421,354	07/22/2014	07/22/2044	Swap/Vanilla			50183J-AB-8	LCM LTD PARTNERSHIP	1	22,120,427	21,421,354

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,023,683	19,601,000	07/22/2014	07/22/2044	Swap/Vanilla			43132R-AC-5	HILDENE CLO LTD	1	20,023,683	19,601,000
57629*BX8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	22,000,000	24,741,302	08/18/2014	08/18/2044	Swap/Vanilla		3,191,774	72349B-AC-8	PINNACLE PARK CLO, LTD.	1	22,000,000	21,549,528
57629*BX8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,313,620	12,674,674	08/18/2014	08/18/2044	Swap/Vanilla			87155F-AL-0	SYMPHONY CLO LTD	1	12,313,620	12,674,674
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	19,836,980	24,266,022	08/27/2014	08/27/2044	Swap/Vanilla		4,931,562	26249G-AB-6	DRYDEN XXIV SENIOR LOAN FUND	1	19,836,980	19,334,460
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,687,078	19,195,420	08/27/2014	08/27/2044	Swap/Vanilla			872455-AE-0	TICP CLO LTD	1	19,687,078	19,195,420
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,000,000	12,895,571	08/27/2014	08/27/2044	Swap/Vanilla			50183U-AH-0	LCM LTD PARTNERSHIP	1	13,000,000	12,895,571
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	19,247,011	23,600,792	08/27/2014	08/27/2044	Swap/Vanilla		4,952,946	38137L-AJ-8	GOLDENTREE LOAN OPPORTUNITIES	1	19,247,011	18,647,846
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,240,047	18,657,090	08/27/2014	08/27/2044	Swap/Vanilla			67108L-AC-7	OZLM LTD	1	19,240,047	18,657,090
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,900,000	18,801,153	08/27/2014	08/27/2044	Swap/Vanilla			74982N-AB-2	RACE POINT CLO, LIMITED	1	18,900,000	18,801,153
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	18,650,000	23,162,685	08/27/2014	08/27/2044	Swap/Vanilla		4,899,486	05363X-AE-7	AVERY POINT CLO LTD.	1	18,650,000	18,263,199
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,561,710	18,129,188	08/27/2014	08/27/2044	Swap/Vanilla			03765D-AC-4	APIDOS CDO	1	18,561,710	18,129,188
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,500,000	18,014,616	08/27/2014	08/27/2044	Swap/Vanilla			04941M-AB-1	ATLAS SENIOR LOAN FUND, LTD.	1	18,500,000	18,014,616
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	18,500,000	22,975,137	08/27/2014	08/27/2044	Swap/Vanilla		4,862,064	67106J-AE-0	OAK HILL CREDIT PARTNERS LTD	1	18,500,000	18,113,073
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,510,855	17,949,533	08/27/2014	08/27/2044	Swap/Vanilla			49638Y-AC-6	KINGSLAND LTD	1	18,510,855	17,949,533
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,144,953	18,038,485	08/27/2014	08/27/2044	Swap/Vanilla			04015B-AC-4	ARES IIR CLO LTD.	1	18,144,953	18,038,485
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	18,091,553	20,730,314	09/04/2014	09/04/2044	Swap/Vanilla		2,831,761	09626Q-AC-1	BLUEMOUNTAIN CLO LTD.	1	18,091,553	17,898,553
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,611,174	16,027,974	09/04/2014	09/04/2044	Swap/Vanilla			14954T-AC-7	CAVALRY CLO I LTD	1	16,611,174	16,027,974
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	68,970,445	83,996,690	09/08/2014	09/08/2044	Swap/Vanilla		14,659,240	675919-AA-2	OCTAGON INV PARTNERS XI LTD	1	68,970,445	69,337,450
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		60,471,884	59,700,540	09/08/2014	09/08/2044	Swap/Vanilla			48274L-AA-9	KVK CLO LTD	1	60,471,884	59,700,540
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		51,902,519	52,313,128	09/08/2014	09/08/2044	Swap/Vanilla			40536Y-AC-8	HALCYON LOAN INVESTORS CLO LTD	1	51,902,519	52,313,128
57629*CF6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	18,195,414	21,594,604	09/17/2014	09/17/2044	Swap/Vanilla		4,069,822	532621-AC-3	LIMEROCK CLO	1	18,195,414	17,524,782
57629*CF6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,000,000	17,902,530	09/17/2014	09/17/2044	Swap/Vanilla			14310K-AC-5	CARLYLE GLOBAL MARKET STRATEG	1	18,000,000	17,902,530
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	9,545,970	13,436,927	10/06/2014	10/06/2034	Swap/Vanilla		3,532,010	73689A-AC-6	Portola CLO Ltd	1	9,545,970	9,904,917
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,922,848	8,843,107	10/06/2014	10/06/2034	Swap/Vanilla			36320D-AE-8	Galaxy CLO Ltd	1	8,922,848	8,843,107
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,225,154	12,963,853	10/06/2014	10/06/2034	Swap/Vanilla			05616V-AC-0	Babson CLO Ltd 2006-II	1	10,225,154	12,963,853
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,300,000	9,105,174	10/06/2014	10/06/2034	Swap/Vanilla			55818R-AJ-5	Madison Park Funding Ltd	1	9,300,000	9,105,174
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,300,935	8,936,524	10/06/2014	10/06/2034	Swap/Vanilla			05617W-AC-7	Babson CLO Ltd. 2013-I	1	9,300,935	8,936,524
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,282,465	8,735,888	10/06/2014	10/06/2034	Swap/Vanilla			04941G-AE-8	Atlas Senior Loan Fund, Ltd.	1	9,282,465	8,735,888

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	16,921,502	25,370,454	10/06/2014	10/06/2044	Swap/Vanilla		9,141,654	05617Y-AC-3	Babson CLO Ltd. 2013-II	1	16,921,502	16,228,800
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,512,762	20,339,353	10/06/2014	10/06/2044	Swap/Vanilla			05618M-AE-4	BABSON CLO LTD	1	20,512,762	20,339,353
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,289,864	9,893,235	10/06/2014	10/06/2044	Swap/Vanilla			46186G-AG-8	INWOOD PARK CDO LTD	1	9,289,864	9,893,235
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,191,157	9,047,434	10/06/2014	10/06/2044	Swap/Vanilla			09627R-AE-4	BLUEMOUNTAIN CLO LTD	1	9,191,157	9,047,434
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,300,000	5,218,714	10/06/2014	10/06/2044	Swap/Vanilla			67572N-AW-6	OCTAGON INVESTMENT PARTNERS	1	5,300,000	5,218,714
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,083,916	12,747,353	10/06/2014	10/06/2044	Swap/Vanilla			05618D-AC-8	Babson CLO Ltd	1	13,083,916	12,747,353
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,746,080	11,559,671	10/06/2014	10/06/2044	Swap/Vanilla			00248P-AC-0	A Voce CLO, Ltd.	1	11,746,080	11,559,671
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,470,452	11,292,412	10/06/2014	10/06/2044	Swap/Vanilla			93677P-AB-7	Wasatch CLO Ltd	1	11,470,452	11,292,412
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,500,000	11,192,272	10/06/2014	10/06/2044	Swap/Vanilla			87159Q-AJ-7	Symphony CLO Ltd	1	11,500,000	11,192,272
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	175,000,000	60,000,000	71,506,831	10/10/2014	10/10/2044	Swap/Vanilla		13,146,991	G7332#-AD-5	PRPF ENGINE LEASING LTD	1	60,000,000	58,359,840
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		26,219,511	25,452,000	10/10/2014	10/10/2044	Swap/Vanilla			629394-AA-5	NTC CAPITAL I	2	26,219,511	25,452,000
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,448,883	20,318,180	10/10/2014	10/10/2044	Swap/Vanilla			230000-AB-7	CULLEN/FROST CAPITAL TRUST	2	20,448,883	20,318,180
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		59,420,988	59,738,640	10/10/2014	10/10/2044	Swap/Vanilla			63534P-AF-4	NATIONAL CITY BANK, CLEVELAND	1	59,420,988	59,738,640
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,021,648	14,112,548	10/10/2014	10/10/2044	Swap/Vanilla			979EXZ-II-6	Basketball Funding, LLC	2	15,021,648	14,112,548
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,761,983	1,739,128	10/10/2014	10/10/2044	Swap/Vanilla			09627L-AJ-6	BlueMountain CLO Ltd.	2	1,761,983	1,739,128
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,355,858	4,344,672	10/10/2014	10/10/2044	Swap/Vanilla			09627V-AG-0	BlueMountain CLO Ltd.	2	4,355,858	4,344,672
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,039,824	2,999,549	10/10/2014	10/10/2044	Swap/Vanilla			05617Y-AG-4	Babson CLO Ltd. 2013-II	2	3,039,824	2,999,549
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,523,774	6,476,039	10/10/2014	10/10/2044	Swap/Vanilla			09625J-AF-1	BlueMountain CLO Ltd.	2	6,523,774	6,476,039
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	135,000,000	137,803,351	150,368,290	09/22/2014	12/20/2019	Swap/CDX Long	1,657,420	1,657,420	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	136,145,931	148,710,870
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	175,000,000	178,633,973	194,921,857	09/22/2014	12/20/2019	Swap/CDX Long	2,148,507	2,148,507	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	176,485,466	192,773,350
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	135,000,000	137,803,351	150,368,290	09/22/2014	12/20/2019	Swap/CDX Long	1,657,420	1,657,420	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	136,145,931	148,710,870

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	55,000,000	56,142,106	61,261,155	09/22/2014	12/20/2019	Swap/CDX Long	675,245	675,245	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	55,466,861	60,585,910	
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	70,000,000	71,595,243	78,110,397	09/22/2014	12/20/2019	Swap/CDX Long	1,001,057	1,001,057	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	70,594,186	77,109,340	
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	165,000,000	184,126,111	219,804,472	09/22/2014	12/20/2019	Swap/CDX Long	2,359,634	2,359,634	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	181,766,477	217,444,838	
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	225,000,000	251,081,061	299,733,371	09/22/2014	12/20/2019	Swap/CDX Long	3,217,683	3,217,683	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	247,863,378	296,515,688	
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDX1235/CDX.NA.IG.23)	1	165,000,000	184,126,111	219,804,472	09/22/2014	12/20/2019	Swap/CDX Long	2,359,634	2,359,634	76116F-AG-2	US Treasury 0% DUE 2/15/2021	1	181,766,477	217,444,838	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	13,243,713	22,362,447	11/04/2014	11/04/2044	Swap/Vanilla		9,362,551	86482B-AC-5	SUGAR CREEK CLO LTD	1	13,243,713	12,999,896	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,102,350	12,801,906	11/04/2014	11/04/2044	Swap/Vanilla			12627U-AB-7	COA SUMMIT CLO LTD.	1	13,102,350	12,801,906	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,083,638	12,764,627	11/04/2014	11/04/2044	Swap/Vanilla			154781-AC-2	CENTRAL PARK CLO LTD	1	13,083,638	12,764,627	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,897,607	12,748,697	11/04/2014	11/04/2044	Swap/Vanilla			14844Q-AF-0	CASTLE GARDEN FUNDING	1	12,897,607	12,748,697	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,697,273	12,524,677	11/04/2014	11/04/2044	Swap/Vanilla			69688X-AC-5	PALMER SQUARE CLO LTD	1	12,697,273	12,524,677	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,500,000	11,964,163	11/04/2014	11/04/2044	Swap/Vanilla			26251B-AC-0	DRYDEN XXIV SENIOR LOAN F	1	12,500,000	11,964,163	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,500,000	12,093,750	11/04/2014	11/04/2044	Swap/Vanilla			20779M-AE-8	CONNECTICUT VALLEY STR CD	2	12,500,000	12,093,750	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,366,126	12,042,938	11/04/2014	11/04/2044	Swap/Vanilla			291086-AB-2	EMERSON PLACE CLO LTD	1	11,366,126	12,042,938	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,125,000	12,006,854	11/04/2014	11/04/2044	Swap/Vanilla			14309Q-AU-5	CARLYLE GLOBAL MARKET STR	1	12,125,000	12,006,854	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,013,986	11,872,133	11/04/2014	11/04/2044	Swap/Vanilla			33842R-AB-9	FLAGSHIP CLO	1	11,013,986	11,872,133	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,172,520	6,126,259	11/04/2014	11/04/2044	Swap/Vanilla			673898-AC-6	OAKTREE CLO LTD	1	6,172,520	6,126,259	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	13,859,296	22,869,161	11/04/2014	11/04/2044	Swap/Vanilla		9,389,386	09627D-AC-9	BLUEMOUNTAIN CLO LTD.	1	13,859,296	13,479,775	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,870,684	13,651,204	11/04/2014	11/04/2044	Swap/Vanilla			55818R-AG-1	MADISON PARK FUNDING LTD	1	13,870,684	13,651,204	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,839,785	13,734,173	11/04/2014	11/04/2044	Swap/Vanilla			14955A-AC-7	CAVALRY CLO I LTD	1	13,839,785	13,734,173	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,929,676	13,306,774	11/04/2014	11/04/2044	Swap/Vanilla			27830B-AC-8	EATON VANCE CDO LTD.	1	13,929,676	13,306,774	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,442,511	13,512,218	11/04/2014	11/04/2044	Swap/Vanilla			38136B-AJ-1	GOLDENTREE LOAN OPPORTUNI	1	13,442,511	13,512,218	

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,469,685	13,284,849	11/04/2014	11/04/2044	Swap/Vanilla			88390A-AF-7	WIND RIVER CLO LTD	1	13,469,685	13,284,849	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,600,000	13,046,086	11/04/2014	11/04/2044	Swap/Vanilla			03764Q-AC-6	APIDOS CDO I	1	13,600,000	13,046,086	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,430,861	12,990,938	11/04/2014	11/04/2044	Swap/Vanilla			00191L-AC-6	ARES IIR CLO LTD.	1	13,430,861	12,990,938	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,394,362	12,879,920	11/04/2014	11/04/2044	Swap/Vanilla			64129X-AG-4	NEUBERGER BERMAN CLO LTD	1	13,394,362	12,879,920	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,489,482	10,401,695	11/04/2014	11/04/2044	Swap/Vanilla			05873L-AC-0	BALLYROCK CLO 2013-1 LTD	1	10,489,482	10,401,695	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	12,652,840	22,113,601	11/04/2014	11/04/2044	Swap/Vanilla		9,604,065	67105V-AE-4	OAK HILL CREDIT PARTNERS	1	12,652,840	12,509,536	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,674,856	13,799,012	11/04/2014	11/04/2044	Swap/Vanilla			50184V-AE-4	LCM LTD PARTNERSHIP	1	14,674,856	13,799,012	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,550,000	14,227,383	11/04/2014	11/04/2044	Swap/Vanilla			33883B-AB-4	FLATIRON CLO LTD	1	14,550,000	14,227,383	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,550,000	14,198,036	11/04/2014	11/04/2044	Swap/Vanilla			09073V-AC-8	BIRCHWOOD PARK CLO, LTD.	1	14,550,000	14,198,036	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,481,759	14,228,737	11/04/2014	11/04/2044	Swap/Vanilla			38136B-AC-6	GOLDENTREE LOAN OPPORTUNI	1	13,481,759	14,228,737	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,969,320	13,942,625	11/04/2014	11/04/2044	Swap/Vanilla			020056-AC-1	ALM LOAN FUNDING V	1	13,969,320	13,942,625	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,202,165	13,158,767	11/04/2014	11/04/2044	Swap/Vanilla			398080-AC-5	GREYWOLF CLO LTD	1	13,202,165	13,158,767	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,663,383	13,551,020	11/04/2014	11/04/2044	Swap/Vanilla			04941R-AC-8	ATLAS SENIOR LOAN FUND, L	1	13,663,383	13,551,020	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,679,532	13,639,037	11/04/2014	11/04/2044	Swap/Vanilla			09627R-AC-8	BLUEMOUNTAIN CLO LTD.	1	13,679,532	13,639,037	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,220,100	7,178,871	11/04/2014	11/04/2044	Swap/Vanilla			398080-AE-1	GREYWOLF CLO LTD	1	7,220,100	7,178,871	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	15,000,000	24,628,755	11/04/2014	11/04/2044	Swap/Vanilla		9,630,900	87155P-AC-8	SYMPHONY CLO LTD	1	15,000,000	14,997,855	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,001,095	11/04/2014	11/04/2044	Swap/Vanilla			74982D-AQ-1	RACE POINT CLO, INCORPORA	1	15,000,000	15,001,095	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,611,457	14,434,032	11/04/2014	11/04/2044	Swap/Vanilla			00900A-AB-4	AIMCO CDO	1	14,611,457	14,434,032	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,847,005	14,514,254	11/04/2014	11/04/2044	Swap/Vanilla			854432-AB-7	STANIFORD STREET CLO, LTD	1	14,847,005	14,514,254	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,802,613	14,675,606	11/04/2014	11/04/2044	Swap/Vanilla			50183X-AE-1	LCM LTD PARTNERSHIP	1	14,802,613	14,675,606	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,985,909	14,060,311	11/04/2014	11/04/2044	Swap/Vanilla			803066-AE-9	SAPPHIRE VALLEY CDO LTD	1	12,985,909	14,060,311	

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,918,108	11,929,980	11/04/2014	11/04/2044	Swap/Vanilla			26249W-AB-1	DRYDEN LEVERAGED LOAN CDO	1	11,918,108	11,929,980
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,433,483	14,160,190	11/04/2014	11/04/2044	Swap/Vanilla			92912V-AC-9	VOYA CLO LTD	1	14,433,483	14,160,190
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,610,175	14,050,777	11/04/2014	11/04/2044	Swap/Vanilla			67104C-AB-3	OAK HILL CREDIT PARTNERS	1	14,610,175	14,050,777
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	18,109,257	27,246,549	11/04/2014	11/04/2044	Swap/Vanilla		9,711,405	40538C-AG-5	HALCYON LOAN ADVISORS FUN	1	18,109,257	17,535,144
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,600,000	15,821,510	11/04/2014	11/04/2044	Swap/Vanilla			05874P-AC-0	BALLYROCK LTD	1	16,600,000	15,821,510
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,588,096	15,965,895	11/04/2014	11/04/2044	Swap/Vanilla			04014W-AC-9	ARES IIR CLO LTD.	1	16,588,096	15,965,895
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,362,918	15,614,352	11/04/2014	11/04/2044	Swap/Vanilla			14309B-AL-8	CARLYLE HIGH YIELD PARTNE	1	15,362,918	15,614,352
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,805,906	14,417,175	11/04/2014	11/04/2044	Swap/Vanilla			46617E-AC-1	JFIN CLO LTD	1	14,805,906	14,417,175
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,806,769	14,513,730	11/04/2014	11/04/2044	Swap/Vanilla			87247C-AC-7	TICP CLO LTD	1	14,806,769	14,513,730
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,229,343	14,408,625	11/04/2014	11/04/2044	Swap/Vanilla			87159F-AB-8	SYMPHONY CLO LTD	1	15,229,343	14,408,625
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,529,033	11,544,011	11/04/2014	11/04/2044	Swap/Vanilla			87154E-AC-4	SYMPHONY CLO LTD	1	11,529,033	11,544,011
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,975,000	13,835,795	11/04/2014	11/04/2044	Swap/Vanilla			26250C-AU-9	DRYDEN XXIII SENIOR LOAN	1	13,975,000	13,835,795
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	24,841,506	34,602,148	11/04/2014	11/04/2044	Swap/Vanilla		9,872,414	87154E-AB-6	SYMPHONY CLO LTD	1	24,841,506	24,729,734
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,210,001	22,844,796	11/04/2014	11/04/2044	Swap/Vanilla			532621-AA-7	LIMEROCK CLO	1	23,210,001	22,844,796
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,182,058	20,746,635	11/04/2014	11/04/2044	Swap/Vanilla			40538C-AC-4	HALCYON LOAN ADVISORS FUN	1	21,182,058	20,746,635
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,825,176	14,948,520	11/04/2014	11/04/2044	Swap/Vanilla			74981T-AA-2	RACE POINT CLO	1	14,825,176	14,948,520
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,113,479	17,840,916	11/04/2014	11/04/2044	Swap/Vanilla			053633-AB-9	AVERY POINT CLO LTD.	1	18,113,479	17,840,916
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,177,424	11,205,340	11/04/2014	11/04/2044	Swap/Vanilla			38136B-AE-2	GOLDENTREE LOAN OPPORTUNITIES	1	11,177,424	11,205,340
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,803,058	13,622,840	11/04/2014	11/04/2044	Swap/Vanilla			38123H-AC-8	GOLDENTREE LOAN OPPORTUNITIES	1	13,803,058	13,622,840
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	36,575,933	46,559,644	11/04/2014	11/04/2044	Swap/Vanilla		9,845,580	43132V-AA-0	HILDENE CLO LTD	1	36,575,933	36,714,064
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		32,869,559	33,038,985	11/04/2014	11/04/2044	Swap/Vanilla			66859G-AA-5	NORTHWOODS CAPITAL, LIMIT	1	32,869,559	33,038,985

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		30,009,406	29,592,574	11/04/2014	11/04/2044	Swap/Vanilla			64129X-AC-3	NEUBERGER BERMAN CLO LTD	1	30,009,406	29,592,574	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,027,104	21,767,877	11/04/2014	11/04/2044	Swap/Vanilla			50181G-AC-4	LCM LTD PARTNERSHIP	1	22,027,104	21,767,877	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,210,170	9,171,499	11/04/2014	11/04/2044	Swap/Vanilla			50184N-AD-4	LCM LTD PARTNERSHIP	1	9,210,170	9,171,499	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	65,000,000	74,786,409	11/04/2014	11/04/2044	Swap/Vanilla		9,899,249	41165G-AA-7	HARBOURVIEW CLO VII LTD	1	65,000,000	64,887,160	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,437,558	4,403,023	11/04/2014	11/04/2044	Swap/Vanilla			09627L-AG-2	BLUEMOUNTAIN CLO LTD	1	4,437,558	4,403,023	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,234,433	22,134,043	11/04/2014	11/04/2044	Swap/Vanilla			92914R-AA-0	VOYA CLO LTD	1	22,234,433	22,134,043	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,907,544	21,926,763	11/04/2014	11/04/2044	Swap/Vanilla			67706T-AA-0	OHA LOAN FUNDING LTD	1	21,907,544	21,926,763	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,650,339	6,627,108	11/04/2014	11/04/2044	Swap/Vanilla			64128Q-AE-5	NEUBERGER BERMAN CLO LTD	1	6,650,339	6,627,108	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,099,632	9,069,447	11/04/2014	11/04/2044	Swap/Vanilla			26249K-AC-5	DRYDEN SENIOR LOAN FUND	1	9,099,632	9,069,447	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2	150,000,000	23,564,652	22,986,971	12/16/2014	12/16/2044	Swap/Vanilla		1,216,854	979JXH-II-5	AUTOSTRADA WIELKOPOLSKA II S.A.	6	23,564,652	21,770,117	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		11,641,064	10,562,241	12/16/2014	12/16/2044	Swap/Vanilla			979JZF-II-7	WOMENS COLLEGE PARTNERSHI	6	11,641,064	10,562,241	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		9,806,337	9,026,603	12/16/2014	12/16/2044	Swap/Vanilla			923G0P-II-8	AUTOPISTAS METROPOLITANAS DE PUERTO RICO	2	9,806,337	9,026,603	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		11,450,164	10,574,602	12/16/2014	12/16/2044	Swap/Vanilla			49636R-AL-3	Kingsland Ltd	1	11,450,164	10,574,602	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		11,344,532	10,675,332	12/16/2014	12/16/2044	Swap/Vanilla			26249B-AC-5	Dryden Senior Loan Fund	1	11,344,532	10,675,332	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		11,307,809	10,702,978	12/16/2014	12/16/2044	Swap/Vanilla			05874P-AE-6	Ballyrock CLO 2013-1 Ltd.	1	11,307,809	10,702,978	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		9,160,524	9,113,751	12/16/2014	12/16/2044	Swap/Vanilla			92912V-AG-0	VOYA CLO LTD	1	9,160,524	9,113,751	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		10,950,000	10,389,502	12/16/2014	12/16/2044	Swap/Vanilla			67590B-AC-4	Octagon Investment Partners XVI, Ltd.	1	10,950,000	10,389,502	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		10,967,795	10,804,002	12/16/2014	12/16/2044	Swap/Vanilla			05617L-AB-3	Babson CLO Ltd. 2012-I	1	10,967,795	10,804,002	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		10,879,177	10,786,742	12/16/2014	12/16/2044	Swap/Vanilla			46617N-AC-1	JFIN CLO Ltd	1	10,879,177	10,786,742	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		10,776,301	10,800,745	12/16/2014	12/16/2044	Swap/Vanilla			46616A-AJ-5	JFIN CLO Ltd	1	10,776,301	10,800,745	
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		10,581,103	10,228,722	12/16/2014	12/16/2044	Swap/Vanilla			50181G-AE-0	LCM Ltd Partnership	1	10,581,103	10,228,722	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		9,700,000	7,864,760	12/16/2014	12/16/2044	Swap/Vanilla			52470U-AG-0	Legg Mason Real Estate CDO I, Ltd.	2	9,700,000	7,864,760
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	178,249,010	165,369,370	12/16/2014	12/16/2044	Swap/Vanilla		894,013	77277L-GG-1	Rockall CLO BV	1	178,249,010	164,475,357
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	250,000,000	39,933,709	43,877,303	12/16/2014	12/16/2044	Swap/Vanilla		2,189,511	979JXG-II-5	CONNECT PLUS M25 LTD	2	39,933,709	41,687,792
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		27,622,693	31,482,361	12/16/2014	12/16/2044	Swap/Vanilla			923RLU-II-8	AL WATHBA VEOLIA BESIX WASTE	6	27,622,693	31,482,361
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,000,000	13,999,272	12/16/2014	12/16/2044	Swap/Vanilla			15136G-AQ-2	CENT CLO 18 LIMITED	1	14,000,000	13,999,272
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		34,361,958	34,163,109	12/16/2014	12/16/2044	Swap/Vanilla			87247U-AC-7	TICP CLO Ltd	1	34,361,958	34,163,109
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,235,496	19,232,438	12/16/2014	12/16/2044	Swap/Vanilla			67400L-AC-2	OAKTREE EIF II LTD	1	19,235,496	19,232,438
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,387,500	12,384,938	12/16/2014	12/16/2044	Swap/Vanilla			09627V-AC-9	BLUEMOUNTAIN CLO LTD	1	12,387,500	12,384,938
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,939,750	21,885,264	12/16/2014	12/16/2044	Swap/Vanilla			09627V-AA-3	BLUEMOUNTAIN CLO LTD	1	21,939,750	21,885,264
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,590,000	11,484,531	12/16/2014	12/16/2044	Swap/Vanilla			55818V-AC-1	MADISON PARK FUNDING LTD	1	11,590,000	11,484,531
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,344,932	18,210,424	12/16/2014	12/16/2044	Swap/Vanilla			04964W-AC-9	ATRIUM CDO CORP	1	18,344,932	18,210,424
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,093,625	20,064,670	12/16/2014	12/16/2044	Swap/Vanilla			04964W-AA-3	ATRIUM XI	1	20,093,625	20,064,670
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,154,912	12,154,912	12/16/2014	12/16/2044	Swap/Vanilla			88432D-AC-8	WIND RIVER CLO LTD	1	12,154,912	12,154,912
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,225,909	12,007,942	12/16/2014	12/16/2044	Swap/Vanilla			05618L-AB-2	BABSON CLO LTD 2013-I	1	12,225,909	12,007,942
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,879,759	11,778,222	12/16/2014	12/16/2044	Swap/Vanilla			82817R-AB-7	SILVER SPRING CLO LTD	1	11,879,759	11,778,222
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	250,000,000	366,258,725	373,566,968	12/16/2014	12/16/2044	Swap/Vanilla		1,167,179	57542Z-AO-7	MASSMUTUAL ASSET FINANCE	1	366,258,725	372,399,789
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	200,000,000	128,401,860	124,467,281	12/16/2014	12/16/2044	Swap/Vanilla		503,288	77277L-B8-9	ROCKALL CLO BV	1	128,401,860	123,963,993
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,106,814	23,878,272	12/16/2014	12/16/2044	Swap/Vanilla			65531W-AA-8	NOMAD CLO, LTD	1	24,106,814	23,878,272
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,349,288	23,124,854	12/16/2014	12/16/2044	Swap/Vanilla			09625J-AA-2	BLUEMOUNTAIN CLO LTD	1	23,349,288	23,124,854
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		26,187,110	26,252,512	12/16/2014	12/16/2044	Swap/Vanilla			38136B-AE-2	GOLDENTREE LOAN OPPORTUNITIES	1	26,187,110	26,252,512
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,225,000	23,109,177	12/16/2014	12/16/2044	Swap/Vanilla			14310U-AA-7	CARLYLE GLOBAL MARKET STR	1	23,225,000	23,109,177

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,345,146	17,077,824	12/16/2014	12/16/2044	Swap/Vanilla			04941G-AA-6	ATLAS SENIOR LOAN FUND, LTD	1	17,345,146	17,077,824
Filed with the SVO and awaiting RSAT.	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,301,938	17,125,576	12/16/2014	12/16/2044	Swap/Vanilla			095560-AC-2	BLUE HILL CLO, LTD	1	17,301,938	17,125,576
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDXI231/CDX.NA.IG.23)	1	200,000,000	199,148,067	217,762,792	09/22/2014	12/20/2024	Swap/CDX Long	(2,549,608)	(2,549,608)	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	201,697,675	220,312,400
Filed with the SVO and awaiting RSAT.	Credit Default Indicies - CDXI231/CDX.NA.IG.23)	1	100,000,000	99,574,033	108,881,396	09/22/2014	12/20/2024	Swap/CDX Long	(1,274,804)	(1,274,804)	912828-PX-2	US Treasury 3.625% DUE 2/15/2021	1	100,848,837	110,156,200
9999999 - Totals				9,111,443,519	9,675,785,544	XXX	XXX	XXX	11,994,719	450,816,477	XXX	XXX	XXX	9,099,448,800	9,224,969,067

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	44	3,054,860,101	46	3,328,850,000	54	5,208,850,000	66	6,023,850,000	44	3,054,860,101
2. Add: Opened or Acquired Transactions	7	975,000,000	16	2,430,000,000	13	1,065,000,000	25	3,755,000,000	61	8,225,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	5	701,010,101	8	550,000,000	1	250,000,000	5	1,425,000,000	19	2,926,010,101
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	46	3,328,850,000	54	5,208,850,000	66	6,023,850,000	86	8,353,850,000	86	8,353,850,000

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,106,864,771	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		3,106,864,771
4.	Part D, Section 1, Column 5	8,530,592,049	
5.	Part D, Section 1, Column 6	(5,423,727,278)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,550,568,839	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		3,550,568,839
10.	Part D, Section 1, Column 8	8,981,636,374	
11.	Part D, Section 1, Column 9	(5,431,067,535)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,670,887,940	
14.	Part B, Section 1, Column 20	66,861,200	
15.	Part D, Section 1, Column 11	3,737,749,140	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,251,475,473	3,251,475,473	
2. Cost of cash equivalents acquired	59,424,798,565	59,424,798,565	
3. Accrual of discount	6,435,990	6,435,990	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	21,642	21,642	
6. Deduct consideration received on disposals	61,477,259,776	61,477,259,776	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,205,471,894	1,205,471,894	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	1,205,471,894	1,205,471,894	

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