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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
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 MA

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 Sean G. McCallen (Name), 413-744-3193 (Area Code) (Telephone Number)
smccallen@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
Appointed Actuary: Douglas Wright Taylor

OTHER

Elizabeth Ward Chicares, Executive Vice President, Chief Financial Officer and Chief Actuary
Michael Robert Fanning, Executive Vice President
Melvin Timothy Corbett, Executive Vice President and Chief Investment Officer
Mark Douglas Roellig #, Executive Vice President and Chief Technology and Administrative Officer
Adnan Omar Ahmed, Executive Vice President
Geoffrey James Craddock #, Chief Risk Officer

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Karen Hall Bechtel	Mark Thomas Bertolini
Kathleen Ann Corbet - Lead Director	James Henry DeGraffenreidt, Jr.	Robert Alan Essner
Isabella Davidov Goren	Jeffrey Marc Leiden	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)	90,434,764,618		90,434,764,618	83,820,817,695
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	767,807,089		767,807,089	464,925,273
	2.2 Common stocks	15,635,265,539		15,635,265,539	15,363,384,808
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	22,579,846,619		22,579,846,619	20,961,091,565
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	143,857,098		143,857,098	158,135,975
	4.2 Properties held for the production of income (less $ 543,596,581 encumbrances)	608,115,213		608,115,213	737,451,103
	4.3 Properties held for sale (less $ 67,500,000 encumbrances)	105,028,985		105,028,985	81,092,879
5.	Cash ($ 218,304,101 , Schedule E - Part 1), cash equivalents ($ 2,852,941,262 , Schedule E - Part 2) and short-term investments ($ 508,320,258 , Schedule DA)	3,579,565,622		3,579,565,622	3,725,936,280
6.	Contract loans (including $ premium notes)	13,327,846,743	858,338	13,326,988,405	12,461,290,555
7.	Derivatives (Schedule DB)	8,857,280,579		8,857,280,579	9,763,460,825
8.	Other invested assets (Schedule BA)	7,722,717,021	44,931,819	7,677,785,202	7,186,889,062
9.	Receivables for securities	204,853,007		204,853,007	161,585,825
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)	163,966,948,133	45,790,157	163,921,157,976	154,886,061,845
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	2,204,571,966	6,019,916	2,198,552,050	1,911,666,108
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	166,527,008	2,457,645	164,069,363	141,093,092
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	696,945,925		696,945,925	642,564,314
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	36,203,805	5,540,359	30,663,446	41,664,064
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	28,337,150		28,337,150	(8,316,304)
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	544,063,897		544,063,897	44,148,885
18.2	Net deferred tax asset	761,056,248		761,056,248	1,606,052,936
19.	Guaranty funds receivable or on deposit	27,196,340		27,196,340	26,092,893
20.	Electronic data processing equipment and software	207,489,045	195,983,291	11,505,754	9,280,689
21.	Furniture and equipment, including health care delivery assets ($)	44,729,805	44,729,805		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	59,367,747		59,367,747	68,885,410
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	3,663,991,364	1,205,966,697	2,458,024,667	2,097,275,811
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	172,407,428,433	1,506,487,870	170,900,940,563	161,466,469,743
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	69,162,281,558		69,162,281,558	62,203,995,882
28.	Total (Lines 26 and 27)	241,569,709,991	1,506,487,870	240,063,222,121	223,670,465,625
	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.	Corporate owned life insurance	2,104,402,544		2,104,402,544	1,980,550,440
2502.	Fully refundable deposits, prepayments and miscellaneous assets	368,107,223	85,546,127	282,561,096	45,213,945
2503.	Employee insurance plan advances	39,491,804	32,787	39,459,017	40,091,324
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,151,989,793	1,120,387,783	31,602,010	31,420,102
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,663,991,364	1,205,966,697	2,458,024,667	2,097,275,811

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 112,904,106,756 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 129,042,172 Modco Reserve)	112,904,106,756	109,391,085,184
2.	Aggregate reserve for accident and health contracts (including $ 101,757,627 Modco Reserve)	2,859,824,790	2,794,862,457
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	13,014,264,844	11,574,147,866
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	450,718,022	340,468,688
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	24,903,999	22,534,817
5.	Policyholders' dividends $ 10,007,757 and coupons $ due and unpaid (Exhibit 4, Line 10)	10,007,757	10,022,581
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	1,591,383,608	1,599,171,763
	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 $ 10,775,828 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	30,097,576	29,443,441
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	7,673,131	9,612,909
	9.3 Other amounts payable on reinsurance, including $ 10,892,809 assumed and $ 8,258,700 ceded	19,151,509	34,416,893
	9.4 Interest maintenance reserve (IMR, Line 6)		4,863,663
10.	Commissions to agents due or accrued-life and annuity contracts $ 25,242,126 accident and health $ 281,570 and deposit-type contract funds $ 244,341	25,768,037	33,289,525
11.	Commissions and expense allowances payable on reinsurance assumed	4,937,613	5,176,675
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,074,342,178	1,120,711,796
13.	Transfers to Separate Accounts due or accrued (net) (including $ (166,560,495) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(228,875,358)	(188,589,116)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	67,425,911	60,440,244
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	162,598,176	147,178,617
17.	Amounts withheld or retained by company as agent or trustee	34,781,798	31,994,760
18.	Amounts held for agents' account, including $ agents' credit balances	335,418,514	301,711,951
19.	Remittances and items not allocated	368,913,864	(382,509,320)
20.	Net adjustment in assets and liabilities due to foreign exchange rates		1,892
21.	Liability for benefits for employees and agents if not included above	187,472,254	183,613,798
22.	Borrowed money $ 249,867,743 and interest thereon $	249,867,743	249,940,070
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,207,069,587	3,178,008,369
	24.02 Reinsurance in unauthorized and certified ($) companies	204,479	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	(7,053,829)	36,595,902
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,001,137,453	
	24.08 Derivatives	5,979,259,357	6,014,042,701
	24.09 Payable for securities	78,913,791	168,191,017
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	8,741,413,480	9,281,690,021
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	155,195,727,040	146,052,119,164
27.	From Separate Accounts Statement	69,162,278,428	62,194,856,505
28.	Total liabilities (Lines 26 and 27)	224,358,005,468	208,246,975,669
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	2,267,627,287	2,231,930,599
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)	13,434,339,366	13,188,309,357
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 $ 3,133 in Separate Accounts Statement)	15,705,216,653	15,423,489,956
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	15,705,216,653	15,423,489,956
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	240,063,222,121	223,670,465,625
	DETAILS OF WRITE-INS		
2501.	Repurchase agreements	4,212,561,002	4,735,731,002
2502.	Derivative collateral	2,660,944,773	2,839,407,087
2503.	Derivative accrued interest	1,781,371,416	1,626,497,813
2598.	Summary of remaining write-ins for Line 25 from overflow page	86,536,289	80,054,119
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	8,741,413,480	9,281,690,021
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)	17,461,646,567	21,408,422,772
2.	Considerations for supplementary contracts with life contingencies	24,676,699	23,549,023
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	6,427,963,678	6,198,498,167
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	112,616,566	135,288,595
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,003,477	3,135
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	129,971,697	398,451,052
7.	Reserve adjustments on reinsurance ceded	3,722,987	82,715,440
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	374,855,328	355,790,536
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	916,084,043	446,735,033
9.	Total (Lines 1 to 8.3)	25,452,541,042	29,049,453,753
10.	Death benefits	1,851,615,205	1,691,839,821
11.	Matured endowments (excluding guaranteed annual pure endowments)	22,525,034	22,098,524
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,000,522,288	1,716,610,953
13.	Disability benefits and benefits under accident and health contracts	369,700,752	364,195,418
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	15,411,684,915	14,003,404,091
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	334,690,683	313,262,892
18.	Payments on supplementary contracts with life contingencies	12,620,137	11,491,950
19.	Increase in aggregate reserves for life and accident and health contracts	3,620,913,739	9,611,871,345
20.	Totals (Lines 10 to 19)	23,624,272,753	27,734,774,994
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	918,614,536	835,574,160
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	90,237,538	102,861,238
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	2,598,943,259	2,242,669,265
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	244,513,863	237,373,881
25.	Increase in loading on deferred and uncollected premiums	(2,756,358)	43,039,144
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,880,987,974)	(2,224,883,854)
27.	Aggregate write-ins for deductions	(863,948,960)	(1,355,695,597)
28.	Totals (Lines 20 to 27)	23,728,888,657	27,615,713,231
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,723,652,385	1,433,740,522
30.	Dividends to policyholders	1,569,130,529	1,565,630,560
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	154,521,856	(131,890,038)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(319,605,799)	(326,418,900)
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)	474,127,655	194,528,862
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (164,326,256) (excluding taxes of $ (11,236,937) transferred to the IMR)	(422,051,259)	(208,411,773)
35.	Net income (Line 33 plus Line 34)	52,076,396	(13,882,911)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	15,423,489,956	14,982,532,137
37.	Net income (Line 35)	52,076,396	(13,882,911)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (619,925,213)	367,766,370	1,104,826,359
39.	Change in net unrealized foreign exchange capital gain (loss)	720,964,144	(440,578,518)
40.	Change in net deferred income tax	(1,084,216,547)	247,381,944
41.	Change in nonadmitted assets	124,348,002	(326,288,254)
42.	Change in liability for reinsurance in unauthorized and certified companies	(204,479)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		(700,000)
44.	Change in asset valuation reserve	(29,061,218)	(360,870,009)
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	10,139,720	137,379
47.	Other changes in surplus in Separate Accounts Statement	(10,139,720)	22,620
48.	Change in surplus notes	35,696,688	293,417
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	94,357,341	230,615,792
54.	Net change in capital and surplus for the year (Lines 37 through 53)	281,726,697	440,957,819
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	15,705,216,653	15,423,489,956
	DETAILS OF WRITE-INS		
08.301.	Management and administrative fees	620,758,034	212,191,043
08.302.	Revenue sharing	140,801,634	151,195,772
08.303.	Change in corporate owned life insurance	138,163,589	58,457,767
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	16,360,786	24,890,451
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	916,084,043	446,735,033
2701.	Change in reserves due to reinsurance agreement	(886,570,313)	(1,509,796,199)
2702.	Reinsurance ceded adjustment	(17,890,200)	189,419,444
2703.	Market value adjustment transfer	(15,508,211)	(64,542,484)
2798.	Summary of remaining write-ins for Line 27 from overflow page	56,019,764	29,223,642
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(863,948,960)	(1,355,695,597)
5301.	Change in minimum pension liability	60,544,574	6,268,945
5302.	Other changes in surplus	51,702,967	34,927,403
5303.	Reinsurance ceded adjustment	(17,890,200)	189,419,444
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	94,357,341	230,615,792

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	20,924,687,105	20,433,595,404
2.	Net investment income	6,542,348,803	6,393,738,365
3.	Miscellaneous income	1,269,034,050	1,251,485,821
4.	Total (Lines 1 through 3)	28,736,069,958	28,078,819,590
5.	Benefit and loss related payments	19,718,437,173	17,832,334,133
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,510,470,791)	(2,282,031,154)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,636,613,112	1,844,829,215
8.	Dividends paid to policyholders	1,576,933,507	1,697,939,764
9.	Federal and foreign income taxes paid (recovered) net of $ (197,084,823) tax on capital gains (losses)	2,936,449	(352,810,012)
10.	Total (Lines 5 through 9)	20,424,449,450	18,740,261,946
11.	Net cash from operations (Line 4 minus Line 10)	8,311,620,508	9,338,557,644
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	19,836,499,683	14,659,729,714
	12.2 Stocks	861,618,650	651,548,869
	12.3 Mortgage loans	3,063,570,079	3,846,629,207
	12.4 Real estate	225,545,341	59,477,126
	12.5 Other invested assets	1,971,529,593	907,794,485
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	34,823,446	(38,360,762)
	12.7 Miscellaneous proceeds	(253,407,031)	460,436,688
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	25,740,179,761	20,547,255,327
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	24,909,025,693	21,393,094,405
	13.2 Stocks	1,114,586,074	1,877,459,425
	13.3 Mortgage loans	4,543,378,623	3,504,567,522
	13.4 Real estate	267,252,878	200,908,436
	13.5 Other invested assets	1,850,706,935	1,568,129,204
	13.6 Miscellaneous applications	687,627,366	511,793,079
	13.7 Total investments acquired (Lines 13.1 to 13.6)	33,372,577,569	29,055,952,071
14.	Net increase (decrease) in contract loans and premium notes	867,421,224	647,665,084
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(8,499,819,032)	(9,156,361,828)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	35,696,688	293,417
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(188,056)	(26,916,744)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,359,595,314	755,330,761
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(1,353,276,080)	(233,612,080)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	41,827,866	495,095,354
	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)	(146,370,658)	677,291,170
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,725,936,280	3,048,645,110
	19.2 End of year (Line 18 plus Line 19.1)	3,579,565,622	3,725,936,280

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

20.0001. Premium ceded under new reinsurance agreement	4,001,682,588	
20.0002. Funds held under coinsurance	4,001,571,695	
20.0003. Bond conversions and refinancing	795,770,615	419,261,516
20.0004. Partnerships and LLCs contributed to Insurance Road LLC	743,411,455	
20.0005. Premium recognized for a group annuity contract	489,864,212	905,045,062
20.0006. Bonds received as consideration for a group annuity contract	489,864,212	905,045,062
20.0007. Partnerships and LLCs contributed to MassMutual Asset Finance LLC	350,249,750	
20.0008. Stock conversions	330,787,631	22,066,669
20.0009. Change in market value of COLI	139,443,155	58,874,190
20.0010. Transfer of real estate to partnerships and LLCs	138,468,488	
20.0011. Transfer of affiliated common stock	102,800,714	
20.0012. Bond distributions from partnerships and LLCs	94,448,349	79,797,836
20.0013. Stock to bond	73,953,110	

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

20.0014. Transfer of mortgage loan to other than invested assets	19,836,861	98,392,208
20.0015. Dividend reinvestment	8,689,847	28,860,653
20.0016. Net investment income payment in-kind bonds	3,011,624	3,999,576
20.0017. Stock distributions from partnerships and LLCs	2,405,798	105,936,231
20.0018. Acquisition of affiliated common stock for bonds and mortgage loans		3,286,679,337
20.0019. Partnerships and LLCs contributed to MMHLLC		682,102,736
20.0020. Bonds converted from long-term to short-term		88,838,415
20.0021. Bank loan rollovers		4,591,260
20.0022. Interest capitalization for long-term debt		1,844,174

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	17,461,646,567		6,175,140,904	2,227,106,684			(2,616,624,487)	11,064,787,203	63,374		611,172,889	
2.	Considerations for supplementary contracts with life contingencies	24,676,699				24,676,699							
3.	Net investment income	6,427,963,678		2,833,735,114	642,594,670	63,099,190		1,172,377,250	1,518,349,130	688,939		197,119,385	
4.	Amortization of Interest Maintenance Reserve (IMR)	112,616,566		61,346,411	5,386,232	702,548		17,287,892	26,774,636	(10,657)		1,129,504	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,003,477							1,003,477				
6.	Commissions and expense allowances on reinsurance ceded	129,971,697		107,800,477				6,126		30,790		22,134,304	
7.	Reserve adjustments on reinsurance ceded	3,722,987		(33,812,569)				14,383,351				23,152,205	
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	374,855,328		43,523,108	207,231,619			22,633,157	101,467,445				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	916,084,043		449,453,873	47,787,700	1,594,350		20,154,498	391,987,117	9,821		5,096,684	
9.	Totals (Lines 1 to 8.3)	25,452,541,042		9,637,187,317	3,130,106,905	90,072,787		(1,369,782,214)	13,104,369,008	782,267		859,804,971	
10.	Death benefits	1,851,615,205		1,619,247,950				232,367,255					
11.	Matured endowments (excluding guaranteed annual pure endowments)	22,525,034		22,525,034									
12.	Annuity benefits	2,000,522,288			794,908,587				1,205,613,701				
13.	Disability benefits and benefits under accident and health contracts	369,700,752		26,526,747				176,988		3,195		342,993,822	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	15,411,684,915		1,166,781,875	1,734,787,455			41,472,143	12,468,639,378			4,064	
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	334,690,683		28,027,665	12,162,084	17,463,875		1,943,410	275,085,641	662		7,346	
18.	Payments on supplementary contracts with life contingencies	12,620,137				12,620,137							
19.	Increase in aggregate reserves for life and accident and health contracts	3,620,913,739		3,842,206,597	616,907,421	15,175,693		(1,960,886,282)	1,042,547,977			64,962,333	
20.	Totals (Lines 10 to 19)	23,624,272,753		6,705,315,868	3,158,765,547	45,259,705		(1,684,926,486)	14,991,886,697	3,857		407,967,565	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	918,614,536		578,476,274	98,734,980			66,576,844	91,780,444	66,818		82,979,176	
22.	Commissions and expense allowances on reinsurance assumed	90,237,538		13,821,692				5,875,935	70,539,911				
23.	General insurance expenses	2,598,943,259		1,378,331,785	181,277,839	18,547,882		65,818,303	769,407,504	33,490		185,526,456	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	244,513,863		166,663,317	8,774,845	451,615		29,912,179	20,928,497	7,572		17,775,838	
25.	Increase in loading on deferred and uncollected premiums	(2,756,358)		(2,795,758)				(460)				39,860	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,880,987,974)		(87,455,250)	(641,202,786)			(7,086,258)	(2,145,243,680)				
27.	Aggregate write-ins for deductions	(863,948,960)		31,626,114	1,403,776	32,983		640,121	(898,454,393)	192		802,247	
28.	Totals (Lines 20 to 27)	23,728,888,657		8,783,984,042	2,807,754,201	64,292,185		(1,523,189,822)	12,900,844,980	111,929		695,091,142	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,723,652,385		853,203,275	322,352,704	25,780,602		153,407,608	203,524,028	670,338		164,713,829	
30.	Dividends to policyholders	1,569,130,529		1,541,691,916	2,055,328	69,014		29,647	(3,527)			25,288,151	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	154,521,856		(688,488,641)	320,297,376	25,711,588		153,377,961	203,527,555	670,338		139,425,678	
32.	Federal income taxes incurred (excluding tax on capital gains)	(319,605,800)		(493,442,142)	90,536,382	(5,022,205)		36,994,749	(174,262)	(92,223)		51,593,901	
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)	474,127,656		(195,046,499)	229,760,994	30,733,793		116,383,212	203,701,817	762,561		87,831,777	
	DETAILS OF WRITE-INS												
08.301.	Management and administrative fees	620,758,034		373,549,384	40,600			(2,607,977)	248,837,949			938,078	
08.302.	Revenue sharing	140,801,634		1,594,304	21,548,627			255,838	117,402,865				
08.303.	Change in corporate owned life insurance	138,163,589		71,139,498	26,179,079	1,136,167		21,004,397	14,960,884			3,743,564	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	16,360,786		3,170,687	19,394	458,183		1,502,240	10,785,419	9,821		415,042	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	916,084,043		449,453,873	47,787,700	1,594,350		20,154,498	391,987,117	9,821		5,096,684	
2701.	Change in reserves due to reinsurance agreement	(886,570,314)							(886,570,314)				
2702.	Reinsurance ceded adjustment	(17,890,200)		(17,890,200)									
2703.	Market value adjustment transfer	(15,508,211)							(15,508,211)				
2798.	Summary of remaining write-ins for Line 27 from overflow page	56,019,765		49,516,314	1,403,776	32,983		640,121	3,624,132	192		802,247	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(863,948,960)		31,626,114	1,403,776	32,983		640,121	(898,454,393)	192		802,247	

(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	109,391,085,184		53,726,370,883	13,378,914,692	112,050,685		18,452,559,099	23,721,189,824
2. Tabular net premiums or considerations	21,027,877,356		6,337,441,277	2,227,106,684	24,676,699		1,373,865,492	11,064,787,204
3. Present value of disability claims incurred	(450,732)		(450,732)		XXX			
4. Tabular interest	4,704,657,571		2,457,574,111	471,385,684	5,698,222		970,386,538	799,613,016
5. Tabular less actual reserve released	(80,247,760)		(790,446)	(76,878,223)	(2,579,091)			
6. Increase in reserve on account of change in valuation basis								
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	(4,133,739,370)		219,103,399	(118,637,978)			(4,000,936,391)	(233,268,400)
8. Totals (Lines 1 to 7)	130,909,182,249		62,739,248,492	15,881,890,859	139,846,515		16,795,874,738	35,352,321,644
9. Tabular cost	2,826,657,964		2,688,775,018	16,699	XXX		137,866,247	
10. Reserves released by death	1,345,618,031		1,140,910,325	XXX	XXX		204,707,706	XXX
11. Reserves released by other terminations (net)	15,696,858,086		1,420,810,680	1,741,695,247			65,712,781	12,468,639,378
12. Annuity, supplementary contract and disability payments involving life contingencies	2,038,998,135		26,526,748	794,060,562	12,620,136		176,988	1,205,613,701
13. Net transfers to or (from) Separate Accounts	(3,903,056,723)		(121,371,243)	(649,707,155)			(100,164,331)	(3,031,813,994)
14. Total Deductions (Lines 9 to 13)	18,005,075,493		5,155,651,528	1,886,065,353	12,620,136		308,299,391	10,642,439,085
15. Reserve December 31, current year	112,904,106,756		57,583,596,964	13,995,825,506	127,226,379		16,487,575,347	24,709,882,559

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 231,239,712	312,469,930
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 3,175,303,242	3,189,480,958
1.3	Bonds of affiliates	(a) 199,436,520	209,685,035
2.1	Preferred stocks (unaffiliated)	(b) 16,569,424	16,809,946
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	46,615,525	38,366,912
2.21	Common stocks of affiliates	423,826,318	436,046,493
3.	Mortgage loans	(c) 915,543,098	928,268,987
4.	Real estate	(d) 166,345,019	158,612,886
5	Contract loans	809,894,386	796,557,254
6	Cash, cash equivalents and short-term investments	(e) 42,994,169	42,994,169
7	Derivative instruments	(f) 431,738,900	304,552,814
8.	Other invested assets	706,011,932	658,170,798
9.	Aggregate write-ins for investment income	(4,904,076)	2,175,586
10.	Total gross investment income	7,160,614,169	7,094,191,768
11.	Investment expenses		(g) 317,248,278
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 26,751,125
13.	Interest expense		(h) 220,706,999
14.	Depreciation on real estate and other invested assets		(i) 101,521,690
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		666,228,092
17.	Net investment income (Line 10 minus Line 16)		6,427,963,676
	DETAILS OF WRITE-INS		
0901.	Miscellaneous	(4,904,076)	2,175,586
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)	(4,904,076)	2,175,586
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 $ 272,189,271 accrual of discount less $ 157,747,912 amortization of premium and less $ 46,822,337 paid for accrued interest on purchases.

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

(c) Includes $ 2,522,733 accrual of discount less $ 2,909,861 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 103,264 for company's occupancy of its own buildings; and excludes $ 23,072,688 interest on encumbrances.

(e) Includes $ 39,795,214 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 $ 136,549,583 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 101,521,690 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	(3,199,105)		(3,199,105)	(9,322,816)	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	51,902,266	(120,452,684)	(68,550,418)	7,090,728	814,542,544
1.3	Bonds of affiliates	457,922	(31,169,502)	(30,711,580)	(1,757,355)	73,427,424
2.1	Preferred stocks (unaffiliated)	257,643	(6,177,088)	(5,919,445)	(457,925)	10,375,200
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	80,162,791	(61,762,549)	18,400,242	144,508,654	12,933,824
2.21	Common stocks of affiliates				202,095,942	
3.	Mortgage loans		(26,570,127)	(26,570,127)	2,250,000	154,806,148
4.	Real estate	83,790,128	(15,690,573)	68,099,555		
5.	Contract loans	(188,492)		(188,492)		
6.	Cash, cash equivalents and short-term investments	86,885	34,736,561	34,823,446		
7.	Derivative instruments	(235,402,401)	(78,394,307)	(313,796,708)	(1,053,045,224)	(2,113,041)
8.	Other invested assets	(27,513,897)	(59,848,949)	(87,362,846)	503,019,634	102,490,723
9.	Aggregate write-ins for capital gains (losses)		(170,226,426)	(170,226,426)	(46,540,479)	(14,256,037)
10.	Total capital gains (losses)	(49,646,260)	(535,555,644)	(585,201,904)	(252,158,841)	1,152,206,785
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)		101,240,374	101,240,374	(46,540,479)	(14,256,037)
0902.	Loss on Surplus Note Tender		(271,466,800)	(271,466,800)		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(170,226,426)	(170,226,426)	(46,540,479)	(14,256,037)

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	2,440,500		2,016,014							424,486	
2.	Deferred and accrued	148,422,370		148,647,522					(3,562)		(221,590)	
3.	Deferred , accrued and uncollected:											
	3.1 Direct	153,113,966		150,663,536							2,450,430	
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	2,251,096							3,562		2,247,534	
	3.4 Net (Line 1 + Line 2)	150,862,870		150,663,536					(3,562)		202,896	
4.	Advance											
5.	Line 3.4 - Line 4	150,862,870		150,663,536					(3,562)		202,896	
6.	Collected during year:											
	6.1 Direct	3,704,296,566		690,047,754	762,458,619		13,791,473	2,182,324,499	95,253		55,578,968	
	6.2 Reinsurance assumed	1,226,662,501						1,226,662,501				
	6.3 Reinsurance ceded	58,408,715		54,428,014			1,671,293		28,352		2,281,056	
	6.4 Net	4,872,550,352		635,619,740	762,458,619		12,120,180	3,408,987,000	66,901		53,297,912	
7.	Line 5 + Line 6.4	5,023,413,222		786,283,276	762,458,619		12,120,180	3,408,987,000	63,339		53,500,808	
8.	Prior year (uncollected + deferred and accrued - advance)	136,791,290		136,469,229							322,061	
9.	First year premiums and considerations:											
	9.1 Direct	3,718,190,716		704,242,060	762,458,619		13,791,473	2,182,324,499	95,253		55,278,812	
	9.2 Reinsurance assumed	1,226,662,501						1,226,662,501				
	9.3 Reinsurance ceded	58,231,285		54,428,014			1,671,293		31,914		2,100,064	
	9.4 Net (Line 7 - Line 8)	4,886,621,932		649,814,046	762,458,619		12,120,180	3,408,987,000	63,339		53,178,748	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	6,532,833,688		1,849,790,006	1,121,578,829		1,323,899,894	2,212,340,078			25,224,881	
	10.2 Reinsurance assumed	75,811						75,811				
	10.3 Reinsurance ceded											
	10.4 Net	6,532,909,499		1,849,790,006	1,121,578,829		1,323,899,894	2,212,415,889			25,224,881	
	RENEWAL											
11.	Uncollected	162,773,714		152,156,587			2,147,057				8,470,070	
12.	Deferred and accrued	593,206,364		600,703,985			282,549	1,607,167			(9,387,337)	
13.	Deferred, accrued and uncollected:											
	13.1 Direct	887,162,130		883,271,796			(4,981,253)				8,871,587	
	13.2 Reinsurance assumed	13,966,016		12,588,610			(229,761)	1,607,167				
	13.3 Reinsurance ceded	145,148,068		142,999,833			(7,640,619)				9,788,854	
	13.4 Net (Line 11 + Line 12)	755,980,078		752,860,573			2,429,605	1,607,167			(917,267)	
14.	Advance	30,097,576		19,321,748							10,775,828	
15.	Line 13.4 - Line 14	725,882,502		733,538,825			2,429,605	1,607,167			(11,693,095)	
16.	Collected during year:											
	16.1 Direct	10,737,556,865		4,277,105,437	343,049,190		102,580,451	5,365,357,599	133,591		649,330,597	
	16.2 Reinsurance assumed	127,052,508		50,473,178	26,305		133,476	76,419,549				
	16.3 Reinsurance ceded	4,857,200,208		682,967,485			4,057,318,796		133,556		116,780,371	
	16.4 Net	6,007,409,165		3,644,611,130	343,075,495		(3,954,604,869)	5,441,777,148	35		532,550,226	
17.	Line 15 + Line 16.4	6,733,291,667		4,378,149,955	343,075,495		(3,952,175,264)	5,443,384,315	35		520,857,131	
18.	Prior year (uncollected + deferred and accrued - advance)	664,736,897		676,172,878	5,768		470,380				(11,912,129)	
19.	Renewal premiums and considerations:											
	19.1 Direct	10,822,313,881		4,359,885,353	343,049,190		104,859,646	5,365,357,599	133,591		649,028,502	
	19.2 Reinsurance assumed	129,709,685		50,419,912	20,536		1,242,521	78,026,716				
	19.3 Reinsurance ceded	4,883,468,798		708,328,189			4,058,747,811		133,556		116,259,242	
	19.4 Net (Line 17 - Line 18)	6,068,554,768		3,701,977,076	343,069,726		(3,952,645,644)	5,443,384,315	35		532,769,260	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	21,073,338,285		6,913,917,419	2,227,086,638		1,442,551,013	9,760,022,176	228,844		729,532,195	
	20.2 Reinsurance assumed	1,356,447,997		50,419,912	20,536		1,242,521	1,304,765,028				
	20.3 Reinsurance ceded	4,941,700,083		762,756,203			4,060,419,104		165,470		118,359,306	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	17,488,086,199		6,201,581,128	2,227,107,174		(2,616,625,570)	11,064,787,204	63,374		611,172,889	

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	127,463,157		127,144,284	6,627		40				312,206	
22.	All other	1,305,034,784		1,302,287,150	2,727,167		20,467					
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	51,156,599		48,955,164			2,664		30,562		2,168,209	
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	51,156,599		48,955,164			2,664		30,562		2,168,209	
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	78,815,099		58,845,313			3,462		229		19,966,095	
	25.2 Reinsurance assumed	90,097,527		13,681,681			5,875,935	70,539,911				
	25.3 Net ceded less assumed	(11,282,428)		45,163,632			(5,872,473)	(70,539,911)	229		19,966,095	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	129,971,698		107,800,477			6,126		30,791		22,134,304	
	26.2 Reinsurance assumed (Page 6, Line 22)	90,097,527		13,681,681			5,875,935	70,539,911				
	26.3 Net ceded less assumed	39,874,171		94,118,796			(5,869,809)	(70,539,911)	30,791		22,134,304	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	380,478,950		295,240,140	34,921,321		9,121,618	14,189,185	66,818		26,939,868	
28.	Single	78,734,215		10,192,461	33,933,297		27,817,287	5,625,000			1,166,170	
29.	Renewal	459,401,371		273,043,673	29,880,362		29,637,939	71,966,259			54,873,138	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	918,614,536		578,476,274	98,734,980		66,576,844	91,780,444	66,818		82,979,176	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	125,144,636		8,564,095		1,677,447	135,386,178
2.	Salaries and wages	1,019,640,434	2,539,564	67,238,081		13,667,331	1,103,085,410
3.11	Contributions for benefit plans for employees	235,998,552	2,519	16,147,707		3,163,341	255,312,119
3.12	Contributions for benefit plans for agents	86,812,428		5,940,885		1,163,640	93,916,953
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	8,832,788		604,459		118,395	9,555,642
3.32	Other agent welfare						
4.1	Legal fees and expenses	3,550,853	1,080,060			47,596	4,678,509
4.2	Medical examination fees	20,325,868		1,390,972		272,449	21,989,289
4.3	Inspection report fees						
4.4	Fees of public accountants and consulting actuaries	2,821,140		193,061		37,815	3,052,016
4.5	Expense of investigation and settlement of policy claims	3,563,489	2,695,330			47,765	6,306,584
5.1	Traveling expenses	26,311,236		1,800,572		352,678	28,464,486
5.2	Advertising	62,009,407		4,243,526		831,178	67,084,111
5.3	Postage, express, telegraph and telephone	44,656,407		3,055,998		598,578	48,310,983
5.4	Printing and stationery	24,295,406		1,662,622		325,657	26,283,685
5.5	Cost or depreciation of furniture and equipment	26,962,541		1,845,143		361,408	29,169,092
5.6	Rental of equipment	66,862,250		4,575,623		896,226	72,334,099
5.7	Cost or depreciation of EDP equipment and software	293,013,105		20,051,936		3,927,568	316,992,609
6.1	Books and periodicals	5,037,272		344,719		67,520	5,449,511
6.2	Bureau and association fees	5,685,927		389,108		76,215	6,151,250
6.3	Insurance, except on real estate	14,129,569		966,937		189,394	15,285,900
6.4	Miscellaneous losses	21,183,163		1,449,640		283,941	22,916,744
6.5	Collection and bank service charges	6,929,082		474,182		92,878	7,496,142
6.6	Sundry general expenses	5,564,146		380,774		74,582	6,019,502
6.7	Group service and administration fees	242,882,592		13,332,795		3,255,615	259,471,002
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	298,925,316		20,456,529		4,006,816	323,388,661
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings	19,599,082		1,341,235		262,707	21,203,024
9.1	Real estate expenses					46,059,344	46,059,344
9.2	Investment expenses not included elsewhere					246,244,487	246,244,487
9.3	Aggregate write-ins for expenses	(257,353,378)		2,791,877		(10,854,293)	(265,415,794)
10.	General expenses incurred	2,413,383,311	6,317,473	179,242,476		317,248,278	(a) 2,916,191,538
11.	General expenses unpaid December 31, prior year	1,029,422,185	3,181,757	72,146,662		15,961,192	1,120,711,796
12.	General expenses unpaid December 31, current year	993,866,518	2,313,710	64,850,750		13,311,199	1,074,342,178
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)	2,448,938,978	7,185,520	186,538,388		319,898,271	2,962,561,156
	DETAILS OF WRITE-INS						
09.301.	Management Services Income	(298,150,264)				(11,401,137)	(309,551,401)
09.302.	Miscellaneous	40,796,886		2,791,877		546,844	44,135,607
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)	(257,353,378)		2,791,877		(10,854,293)	(265,415,794)

(a) Includes management fees of $ 214,847,011 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes				25,585,841	25,585,841
2.	State insurance department licenses and fees	3,411,685	336,248			3,747,933
3.	State taxes on premiums	109,286,276	11,073,124			120,359,400
4.	Other state taxes, including $ for employee benefits	27,481,641	1,486,513			28,968,154
5.	U.S. Social Security taxes	83,563,685	4,593,116		1,165,284	89,322,085
6.	All other taxes	2,987,168	294,408			3,281,576
7.	Taxes, licenses and fees incurred	226,730,455	17,783,409		26,751,125	271,264,989
8.	Taxes, licenses and fees unpaid December 31, prior year	49,403,699	4,676,944		6,359,601	60,440,244
9.	Taxes, licenses and fees unpaid December 31, current year	56,356,734	4,419,889		6,649,288	67,425,911
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	219,777,420	18,040,464		26,461,438	264,279,322

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	127,150,950	312,205
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	1,302,307,617	
4.	Applied to provide paid-up annuities	2,727,167	
5.	Total Lines 1 through 4	1,432,185,734	312,205
6.	Paid in cash	61,595,134	25,782,575
7.	Left on deposit	29,726,791	
8.	Aggregate write-ins for dividend or refund options	27,331,068	
9.	Total Lines 5 through 8	1,550,838,727	26,094,780
10.	Amount due and unpaid	9,958,932	48,825
11.	Provision for dividends or refunds payable in the following calendar year	1,551,893,048	21,785,617
12.	Terminal dividends	17,704,943	
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	1,579,556,923	21,834,442
16.	Total from prior year	1,586,553,273	22,641,071
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,543,842,377	25,288,151
	DETAILS OF WRITE-INS		
0801.	Applied to reduce policy indebtedness	27,331,068	
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)	27,331,068	

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	40,781,920		40,781,920		
0100002. AE 4.00% NLP CRF	1,301,023		1,301,023		
0100003. AM 2.50%	23,104				23,104
0100004. 41 CSO 2.50%	1,171,617				1,171,617
0100005. 41 CSO 2.50% NLP	130,029,186		130,029,186		
0100006. 41 CSO 4.00% NLP	929,199		929,199		
0100007. 41 CSO 2.50% NLP CRF	605,065,031		605,065,031		
0100008. 41 CSO 2.75% NLP CRF	211,210		211,210		
0100009. 41 CSO 4.00% NLP CRF	734,091		734,091		
0100010. 58 CET 2.50% NLP	295,889		295,889		
0100011. 58 CET 3.00% NLP	72,195		72,195		
0100012. 58 CET 3.50% NLP	122,955		122,955		
0100013. 58 CET 4.00% NLP	10,922,918		10,922,918		
0100014. 58 CET 4.50% NLP	688,351		688,351		
0100015. 58 CET 3.50%/20/2.50% NLP	164,781		164,781		
0100016. 58 CSO 2.75%	28,103				28,103
0100017. 58 CSO 3.00%	100,935				100,935
0100018. 58 CSO 3.50%	485,694				485,694
0100019. 58 CSO 4.00%	1,396,828				1,396,828
0100020. 58 CSO 3.50% CRVM	251,559,592		251,559,592		
0100021. 58 CSO 4.00% CRVM	1,606,267,529		1,606,267,529		
0100022. 58 CSO 4.50% CRVM	3,908,661,302		3,908,661,302		
0100023. 58 CSO 4.00% MOD CRVM	7,342,988		7,342,988		
0100024. 58 CSO 2.50% NLP	1,626,959,740		1,626,959,740		
0100025. 58 CSO 3.00% NLP	689,118,194		689,118,194		
0100026. 58 CSO 3.50% NLP	381,938,332		381,938,332		
0100027. 58 CSO 4.00% NLP	291,567,546		291,567,546		
0100028. 58 CSO 4.50% NLP	15,267,185		15,267,185		
0100029. 58 CSO 3.50%/20/2.50% NLP	1,120,873,176		1,120,873,176		
0100030. 58 CSO 2.75% NLP CRF	26,889,485		26,889,485		
0100031. 58 CSO 4.50% MOD CRVM	1,295,060,185		1,295,060,185		
0100032. 58 CSO 6.00% CRVM	9,342,510		9,342,510		
0100033. 70 INTCO GRP DIS 3.50%	7,576,106				7,576,106
0100034. 80 CET 4.00% NLP	1,140,956		1,140,956		
0100035. 80 CET 4.50% NLP	2,547,369		2,547,369		
0100036. 80 CET 5.00% NLP	965,224		965,224		
0100037. 80 CET 5.50% NLP	2,011,239		2,011,239		
0100038. 80 CET 6.00% NLP	44,249		44,249		
0100039. 80 CSO 3.00%	4,756,103,989		9,771,703		4,746,332,286
0100040. 80 CSO 4.00%	6,479,555,920				6,479,555,920
0100041. 80 CSO 4.50%	4,471,246				4,471,246
0100042. 80 CSO 5.50%	59,806				59,806
0100043. 80 CSO 6.00%	156,116				156,116
0100044. 80 CSO 4.00% CALIFORNIA	1,092,484,851				1,092,484,851
0100045. 80 CSO 4.50% CALIFORNIA	141,571,657				141,571,657
0100046. 80 CSO 3.50% CRVM	4,391		4,391		
0100047. 80 CSO 4.00% CRVM	3,768,488,000		3,768,488,000		
0100048. 80 CSO 4.50% CRVM	11,651,726,958		11,651,726,958		
0100049. 80 CSO 5.00% CRVM	5,761,310,508		5,761,310,508		
0100050. 80 CSO 5.50% CRVM	7,844,490,413		7,844,490,413		
0100051. 80 CSO 6.00% CRVM	677,432,922		677,432,922		
0100052. 80 CSO 4.25% CRVM CRF	66,820		66,820		
0100053. 80 CSO 4.50% CRVM CRF	20,200,414		20,200,414		
0100054. 80 CSO 5.00% CRVM CRF	502,557,321		502,557,321		
0100055. 80 CSO 5.50% CRVM CRF	35,536		35,536		
0100056. 80 CSO 5.50% MOD CRF	145,710,698		145,710,698		
0100057. 80 CSO 4.00% NLP	327,072		327,072		
0100058. 80 CSO 4.50% NLP	166,623,739		166,623,739		
0100059. 80 CSO 5.00% NLP	6,656,276		6,656,276		
0100060. 80 CSO 5.50% NLP	769,605		769,605		
0100061. 80 CSO 6.00% NLP	21,060		21,060		
0100062. 80 CSO 4.50% NLP CRF	78,748,504		78,748,504		
0100063. 80 CSO 5.00% NLP CRF	1,094,904		1,094,904		
0100064. 80 CSO 5.50% NLP CRF	2,846,456		2,846,456		
0100065. T CSO 58 4.50%	45,935				45,935
0100066. T CSO 58 6.00%	2,269,858				2,269,858
0100067. 2001 CSO 3.50%	5,556,084,256				5,556,084,256
0100068. 2001 CSO 4.00%	2,503,349,481				2,503,349,481
0100069. 2001 CSO 3.50% CRVM	6,068,416,751		6,068,416,751		
0100070. 2001 CSO 4.00% CRVM	9,606,105,368		9,606,105,368		
0100071. 2001 CSO 4.50% CRVM	135,784,956		135,784,956		
0100072. 2001 CSO 3.50% NLP	446,309,602		446,309,602		
0100073. 2001 CSO 4.00% NLP	216,762,029		216,762,029		
0199997. Totals (Gross)	79,678,301,355		59,141,137,556		20,537,163,799
0199998. Reinsurance ceded	7,112,793,516		3,061,055,946		4,051,737,570
0199999. Life Insurance: Totals (Net)	72,565,507,839		56,080,081,610		16,485,426,229
0200001. 37 SA 2.50%	186,085	XXX	186,085	XXX	
0200002. 37 SA 3.00%	530	XXX	530	XXX	
0200003. 37 SA 3.50%	44,997	XXX	44,997	XXX	
0200004. a-1949 2.75%	14,176	XXX	14,176	XXX	
0200005. a-1949 3.00%	91,348	XXX	91,348	XXX	
0200006. a-1949 3.50%	423,832	XXX	423,832	XXX	
0200007. 51 GA 50-01 3.00%	12,332	XXX		XXX	12,332
0200008. 51 GA 51-00 3.25%	4,875	XXX		XXX	4,875
0200009. 51 GAM 3.50%	5,836,212	XXX	5,836,212	XXX	
0200010. 51 IAM 4.00%	125,821	XXX		XXX	125,821
0200011. 71 GAM 3.50%	14,619,311	XXX	14,338,614	XXX	280,697
0200012. 71 GAM 4.00%	2,086,936	XXX	2,086,936	XXX	
0200013. 71 IAM 3.50%	28,862	XXX	28,862	XXX	
0200014. 71 IAM 6.00%	248,940	XXX	151,306	XXX	97,634
0200015. 71 IAM 6.50%	166,711	XXX		XXX	166,711
0200016. 71 IAM 6.75%	1,226,081	XXX		XXX	1,226,081

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200017. 71 IAM 7.50%	1,648,385	XXX	1,648,385	XXX	
0200018. 71 IAM 9.50%	228,470	XXX		XXX	228,470
0200019. 71 IAM 11.25%	1,943,856	XXX	1,943,856	XXX	
0200020. 83a 6.25%	3,716,026	XXX	3,716,026	XXX	
0200021. 83a 6.50%	2,623,105	XXX	2,623,105	XXX	
0200022. 83a 6.75%	5,689,597	XXX	5,689,597	XXX	
0200023. 83a 7.00%	1,543,129	XXX	1,543,129	XXX	
0200024. 83a 7.25%	3,057,828	XXX	3,057,828	XXX	
0200025. 83a 7.75%	2,229,808	XXX	2,229,808	XXX	
0200026. 83a 8.00%	2,463,854	XXX	2,463,854	XXX	
0200027. 83a 8.25%	7,050,539	XXX	7,050,539	XXX	
0200028. 83a 8.75%	3,538,361	XXX	3,538,361	XXX	
0200029. 83a 9.25%	811,883	XXX	811,883	XXX	
0200030. 83a 11.00%	788,172	XXX	788,172	XXX	
0200031. 83a CIF/No-FIG	300,515	XXX	300,515	XXX	
0200032. 83a IY/FIG	36,834,974	XXX	36,834,974	XXX	
0200033. 83 GAM 2.50%	80,340	XXX		XXX	80,340
0200034. 83 GAM 2.63%	22,191	XXX		XXX	22,191
0200035. 83 GAM 3.25%	637,989	XXX		XXX	637,989
0200036. 83 GAM 3.50%	1,365,820	XXX		XXX	1,365,820
0200037. 83 GAM 4.75%	115,920	XXX		XXX	115,920
0200038. 83 GAM 5.00%	221,404	XXX		XXX	221,404
0200039. 83 GAM 5.25%	1,013,534	XXX		XXX	1,013,534
0200040. 83 GAM 5.50%	665,517	XXX		XXX	665,517
0200041. 83 GAM 5.75%	226,793	XXX		XXX	226,793
0200042. 83 GAM 6.00%	32,737,086	XXX		XXX	32,737,086
0200043. 83 GAM 6.25%	37,716,190	XXX		XXX	37,716,190
0200044. 83 GAM 6.50%	34,533,017	XXX		XXX	34,533,017
0200045. 83 GAM 6.75%	19,216,454	XXX		XXX	19,216,454
0200046. 83 GAM 7.00%	24,345,401	XXX		XXX	24,345,401
0200047. 83 GAM 7.25%	25,774,102	XXX		XXX	25,774,102
0200048. 83 GAM 7.50%	187,923,231	XXX		XXX	187,923,231
0200049. 83 GAM 7.75%	22,249,811	XXX		XXX	22,249,811
0200050. 83 GAM 8.00%	45,646,140	XXX		XXX	45,646,140
0200051. 83 GAM 8.25%	25,524,205	XXX		XXX	25,524,205
0200052. 83 GAM 8.50%	6,528,307	XXX		XXX	6,528,307
0200053. 83 GAM 8.75%	47,935,393	XXX		XXX	47,935,393
0200054. 83 GAM 9.00%	3,519	XXX		XXX	3,519
0200055. 83 GAM 9.25%	19,991,809	XXX		XXX	19,991,809
0200056. 83 GAM 9.50%	54,425,822	XXX		XXX	54,425,822
0200057. 83 GAM 9.75%	33,931,424	XXX		XXX	33,931,424
0200058. 83 GAM 10.50%	16,198,666	XXX		XXX	16,198,666
0200059. 83 GAM 10.75%	9,472,228	XXX		XXX	9,472,228
0200060. 83 GAM 11.00%	20,714,553	XXX		XXX	20,714,553
0200061. 83 GAM 11.25%	16,585,429	XXX		XXX	16,585,429
0200062. 83 IAM 4.25%	1,002,846	XXX	1,002,846	XXX	
0200063. 83 IAM 4.50%	272,647	XXX	272,647	XXX	
0200064. 83 IAM 4.75%	1,884,652	XXX	1,884,652	XXX	
0200065. 83 IAM 5.00%	18,609,010	XXX	6,383,643	XXX	12,225,367
0200066. 83 IAM 5.25%	435,923,655	XXX	430,336,227	XXX	5,587,429
0200067. 83 IAM 5.50%	216,788,021	XXX	216,788,021	XXX	
0200068. 83 IAM 5.75%	5,102,494	XXX		XXX	5,102,494
0200069. 83 IAM 6.00%	103,561,342	XXX	103,561,342	XXX	
0200070. 83 IAM 6.50%	126,969,420	XXX	116,069,236	XXX	10,900,184
0200071. 83 IAM 6.75%	86,872,908	XXX	81,968,564	XXX	4,904,344
0200072. 83 IAM 7.00%	20,823,673	XXX	6,708,184	XXX	14,115,488
0200073. 83 IAM 7.25%	9,069,525	XXX		XXX	9,069,525
0200074. 83 IAM 7.75%	8,176,287	XXX		XXX	8,176,287
0200075. 83 IAM 8.00%	1,788,152	XXX		XXX	1,788,152
0200076. 83 IAM 8.25%	12,801,077	XXX		XXX	12,801,077
0200077. 83 IAM 8.75%	6,368,893	XXX		XXX	6,368,893
0200078. 83 IAM 9.50%	2,107,691	XXX		XXX	2,107,691
0200079. 1994 GAR 3.50%	2,289,397	XXX		XXX	2,289,397
0200080. 1994 GAR 3.75%	2,251,696,717	XXX		XXX	2,251,696,717
0200081. 1994 GAR 4.00%	4,703,567,863	XXX		XXX	4,703,567,863
0200082. 1994 GAR 4.25%	367,230,051	XXX		XXX	367,230,051
0200083. 1994 GAR 4.50%	391,231,081	XXX		XXX	391,231,081
0200084. 1994 GAR 4.75%	43,736,118	XXX		XXX	43,736,118
0200085. 1994 GAR 5.00%	244,541,056	XXX		XXX	244,541,056
0200086. 1994 GAR 5.25%	92,014,868	XXX		XXX	92,014,868
0200087. 1994 GAR 5.50%	401,122,909	XXX		XXX	401,122,909
0200088. 1994 GAR 5.75%	34,878,049	XXX		XXX	34,878,049
0200089. 1994 GAR 6.00%	181,986,113	XXX		XXX	181,986,113
0200090. 1994 GAR 6.25%	3,988,584	XXX		XXX	3,988,584
0200091. 1994 GAR 6.50%	7,031,899	XXX		XXX	7,031,899
0200092. 1994 GAR 6.75%	9,690,374	XXX		XXX	9,690,374
0200093. 1994 MGDB Table IY / FIG	1,150,127,159	XXX	1,150,127,159	XXX	
0200094. 1994 MGDB Table IY / NO FIG	93,214,930	XXX	93,214,930	XXX	
0200095. 1995 GAR 7.00%	32,883,100	XXX		XXX	32,883,100
0200096. a-2000 3.50%	11,144,860	XXX	11,144,860	XXX	
0200097. a-2000 3.75%	284,022,471	XXX	281,556,346	XXX	2,466,125
0200098. a-2000 4.00%	768,146,966	XXX	762,341,871	XXX	5,805,096
0200099. a-2000 4.25%	577,484,225	XXX	573,624,558	XXX	3,859,667
0200100. a-2000 4.50%	840,070,014	XXX	837,167,721	XXX	2,902,292
0200101. a-2000 5.00%	263,306,125	XXX	259,303,759	XXX	4,002,366
0200102. a-2000 5.25%	323,542,679	XXX	300,321,886	XXX	23,220,794
0200103. a-2000 5.50%	137,542,460	XXX	112,909,288	XXX	24,633,172
0200104. a-2000 6.00%	228,687,967	XXX	199,723,126	XXX	28,964,840
0200105. a-2000 6.25%	5,427,437	XXX	4,563,214	XXX	864,223
0200106. a-2000 6.50%	50,428,555	XXX	29,580,026	XXX	20,848,529
0200107. a-2000 6.75%	22,287,077	XXX	8,431,235	XXX	13,855,842
0200108. a-2000 7.00%	7,447,034	XXX	7,061,011	XXX	386,023

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200109. a-2012 3.50%	6,771,745	XXX	6,771,745	XXX	
0200110. a-2012 3.75%	1,076,328,385	XXX	1,050,817,489	XXX	25,510,896
0200111. a-2012 4.00%	1,856,897,385	XXX	1,856,897,385	XXX	
0200112. a-2000 CIF / NO FIG	328,441	XXX	328,441	XXX	
0200113. a-2012 CIF / NO FIG	176,821	XXX	176,821	XXX	
0200114. a-2000 IY / FIG	2,661,850,674	XXX	2,661,850,674	XXX	
0200115. a-2012 IY / FIG	374,386,978	XXX	374,386,978	XXX	
0200116. a-2000 IY / No FIG	1,145,840,795	XXX	1,145,840,795	XXX	
0200117. a-2012 IY / No FIG	576,338,237	XXX	576,338,237	XXX	
0200118. RA 2.50%	238,244	XXX	238,244	XXX	
0200119. RA 2.75%	11,347,336	XXX	11,347,336	XXX	
0200120. RA 3.00%	49,906	XXX	49,906	XXX	
0200121. RA 3.50%	28,301,305	XXX	28,301,305	XXX	
0200122. RA 4.00%	76,511,838	XXX	76,511,838	XXX	
0200123. Rx FUNDS AT VARIOUS INT RATES '47-72 Var	1,840,055	XXX		XXX	1,840,055
0200124. Other - Fund Balance Reserves	15,001,351,841	XXX		XXX	15,001,351,841
0299997. Totals (Gross)	38,192,838,263	XXX	13,483,346,475	XXX	24,709,491,787
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	38,192,838,263	XXX	13,483,346,475	XXX	24,709,491,787
0300001. 37 SA 3.50%	164,687		164,687		
0300002. 71 IAM 3.50%	58,352		58,352		
0300003. 71 IAM 6.00%	457,067		457,067		
0300004. 71 IAM 7.50%	1,657,368		1,657,368		
0300005. 71 IAM 11.25%	276,992		276,992		
0300006. 83a 6.25%	792,530		792,530		
0300007. 83a 6.50%	797,538		797,538		
0300008. 83a 6.75%	1,017,865		1,017,865		
0300009. 83a 7.00%	640,098		640,098		
0300010. 83a 7.25%	459,984		459,984		
0300011. 83a 7.75%	743,696		743,696		
0300012. 83a 8.00%	282,088		282,088		
0300013. 83a 8.25%	1,457,891		1,457,891		
0300014. 83a 8.75%	940,149		940,149		
0300015. 83a 9.25%	276,235		276,235		
0300016. 83a 11.00%	330,946		330,946		
0300017. 83 GAM 9.50%	370				370
0300018. a-1949 3.50%	206,795		206,795		
0300019. a-2000 4.00%	13,381,915		13,381,915		
0300020. a-2000 4.25%	11,409,251		11,409,251		
0300021. a-2000 4.50%	12,070,602		12,070,602		
0300022. a-2000 5.00%	9,295,089		9,295,089		
0300023. a-2000 5.25%	5,705,964		5,705,964		
0300024. a-2000 5.50%	4,795,168		4,795,168		
0300025. a-2000 6.00%	1,766,468		1,766,468		
0300026. a-2000 6.25%	729,307		729,307		
0300027. a-2000 6.50%	1,234,829		1,234,829		
0300028. a-2000 6.75%	723,008		723,008		
0300029. a-2000 7.00%	838,207		838,207		
0300030. a-2012 3.75%	20,797,239		20,797,239		
0300031. a-2012 4.00%	33,919,049		33,919,049		
0300032. 51 GA 3.00%	349,904				349,904
0399997. Totals (Gross)	127,576,653		127,226,379		350,274
0399998. Reinsurance ceded	349,904				349,904
0399999. SCWLC: Totals (Net)	127,226,749		127,226,379		370
0400001. 59 ADB 3.00%	561,968		474,979		86,989
0400002. 59 ADB + 58 CSO 2.50%	81,687		81,687		
0400003. 59 ADB + 58 CSO 3.50%	465,789		465,789		
0400004. 59 ADB + 58 CSO 4.50%	448,392		448,392		
0400005. 59 ADB + 58 CSO 5.50%	90		90		
0400006. 59 ADB + 58 CSO 6.00%	19		19		
0400007. 59 ADB + 80 CSO 4.00%	2		2		
0400008. 59 ADB + 80 CSO 4.50%	1,416,323		1,416,323		
0400009. 59 ADB + 80 CSO 5.00%	6		6		
0400010. 59 ADB + 80 CSO 5.50%	71		71		
0400011. 59 ADB + 80 CSO 6.00%	74		74		
0400012. 110% INTERCO DI + AE 3.00%	132		132		
0400013. 110% INTERCO DI + 41 CSO 2.50%	4,995		4,995		
0400014. 59 ADB + 2001 CSO 4.50%	16,711		16,711		
0499997. Totals (Gross)	2,996,259		2,909,270		86,989
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	2,996,259		2,909,270		86,989
0500001. 35-39 INTERCO + 46-49 2.50%	41		41		
0500002. 35-39 INTERCO + 58 CSO 2.50%	66,012		66,012		
0500003. 35-39 INTERCO + 58 CSO 3.50%	3,229,815		3,229,815		
0500004. 35-39 INTERCO + 58 CSO 4.00%	873		873		
0500005. 35-39 INTERCO + 58 CSO 4.50%	168		168		
0500006. 35-39 INTERCO + 80 CSO 4.50%	39,460,969		39,460,969		
0500007. 120% 52 INTERCO DISA 2.50%	22,037		22,037		
0500008. 120% 52 INTERCO DISA 3.00%	44,104		44,104		
0500009. 120% 52 INTERCO DISA 3.50%	4,153,286		4,153,286		
0500010. 120% 52 INTERCO DISA 4.00%	159,786		159,786		
0500011. 120% 52 INTERCO DISA 4.50%	51,457		51,457		
0500012. 120% 52 INTERCO DISA 5.00%	168		168		
0500013. 120% 52 INTERCO DISA 5.50%	2,957		2,957		
0500014. 120% 52 INTERCO DISA 6.00%	1,430		1,430		
0500015. 1958 CSO Benefit 5 2.50%	6,315				6,315
0500016. 1985 NHHS 80 CSO 4.50%	11,712,032		11,712,032		
0500017. 1985 CIDA 4.00%	218,967				218,967
0500018. 35-39 INTERCO + 2001 CSO 3.50%	145,668		145,668		
0500019. 35-39 INTERCO + 2001 CSO 4.00%	48,733,345		48,733,345		
0500020. 35-39 INTERCO DISA + 58 CSO 4.50%	21,563		21,563		
0500021. MOD 52 DISAB TABLE BEN 5 4.00%	1,656				1,656

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599997. Totals (Gross)	108,032,649		107,805,711		226,938
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	108,032,649		107,805,711		226,938
0600001. 35-39 INTERCO DISA + 58 CSO 2.50%	112,231		112,231		
0600002. MOD 52 DISAB TABLE BEN 5 4.00%	536,556				536,556
0600003. 1985 CIDA 4.00%	1,298,637				1,298,637
0600004. 1985 NHHS 80 CSO 4.00%	1,679,400		1,679,400		
0600005. 70 INTERCO DISA	204,479				204,479
0600006. 52 DISAB TABLE BEN 5 3.50%	2,735,910		2,735,910		
0600007. 52 DISAB TABLE BEN 5 4.00%	113,701,889		113,701,889		
0600008. 52 DISAB TABLE BEN 5 4.50%	100,263,929		100,263,929		
0600009. 52 DISAB TABLE BEN 5 5.00%	10,393,299		10,393,299		
0600010. 52 DISAB TABLE BEN 5 5.50%	23,542,105		23,542,105		
0600011. 52 DISAB TABLE BEN 5 6.00%	788,232		788,232		
0699997. Totals (Gross)	255,256,667		253,216,995		2,039,672
0699998. Reinsurance ceded	204,479				204,479
0699999. Disability-Disabled Lives: Totals (Net)	255,052,188		253,216,995		1,835,193
0700001. AG43 Reserve	207,345,032		207,345,032		
0700002. Apportionable	9,031,695		9,031,695		
0700003. Asset Adequacy Reserve	305,000,000		305,000,000		
0700004. Cash Flow Testing	225,438,566		225,438,566		
0700005. GMDB	37,559				37,559
0700006. Minimum Death Benefit	496,510,583		496,510,583		
0700007. Policy Loans	330,265		330,265		
0700008. Premium Deficiency	406,374,257		406,374,257		
0700009. Term Conversions	23,053,836		23,053,836		
0700010. Term Cost Reserve	32		32		
0700011. VACARVM - direct	352,842				352,842
0799997. Totals (Gross)	1,673,474,667		1,673,084,266		390,401
0799998. Reinsurance ceded	21,021,859		21,021,859		
0799999. Miscellaneous Reserves: Totals (Net)	1,652,452,808		1,652,062,407		390,401
9999999. Totals (Net) - Page 3, Line 1	112,904,106,756		71,706,648,848		41,197,457,908

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 ..... $ 3,922,254,503

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: ..... $

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $

9.2 State the amount of reserves established for this business: ..... $

9.3 Identify where the reserves are reported in the blank:

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

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

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
				Credit Accident and Health		5	6	7	8	9
		Total	Group Accident and Health	(Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	81,487,807				43,754,018	37,216,398	517,391		
2.	Additional contract reserves (a)	2,231,385,225				529,318,249	1,702,037,864	29,112		
3.	Additional actuarial reserves-Asset/Liability analysis	270,000,000					270,000,000			
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	2,582,873,033				573,072,267	2,009,254,262	546,503		
8.	Reinsurance ceded	1,575,465,166					1,575,465,166			
9.	Totals (Net)	1,007,407,867				573,072,267	433,789,096	546,503		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	2,040,811,554	1,016,844			1,862,900,322	174,774,935	2,119,453		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	2,040,811,554	1,016,844			1,862,900,322	174,774,935	2,119,453		
15.	Reinsurance ceded	188,394,631	1,016,844			29,758,571	157,619,216			
16.	Totals (Net)	1,852,416,923				1,833,141,751	17,155,719	2,119,453		
17.	TOTAL (Net)	2,859,824,790				2,406,214,018	450,944,815	2,665,956		
18.	TABULAR FUND INTEREST	116,917,476				101,361,136	15,444,037	112,303		
	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	8,462,209,565	6,642,153,717	193,025,988	615,526,154	531,588,125	479,915,581
2. Deposits received during the year	5,297,436,256	2,178,651,020		193,998,443	29,728,017	2,895,058,776
3. Investment earnings credited to the account	190,772,842	140,094,177	11,254,542	17,463,875	15,536,188	6,424,060
4. Other net change in reserves	18,373,827	18,405,622			(3,547)	(28,248)
5. Fees and other charges assessed	250,900					250,900
6. Surrender charges						
7. Net surrender or withdrawal payments	1,842,167,333	932,381,657	19,919,145	177,529,952	55,303,605	657,032,974
8. Other net transfers to or (from) Separate Accounts	1,903,779,839					1,903,779,839
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	10,222,594,418	8,046,922,879	184,361,385	649,458,520	521,545,178	820,306,456
10. Reinsurance balance at the beginning of the year	3,111,938,301					3,111,938,301
11. Net change in reinsurance assumed	(320,267,875)					(320,267,875)
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)	2,791,670,426					2,791,670,426
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	13,014,264,844	8,046,922,879	184,361,385	649,458,520	521,545,178	3,611,976,882

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	15,519,327			499,336				1,022,821			13,997,170
	1.2 Reinsurance assumed	1,545,353							1,545,353			
	1.3 Reinsurance ceded	3,545,683										3,545,683
	1.4 Net	13,518,997			499,336				2,568,174			10,451,487
2. In course of settlement:												
2.1 Resisted	2.11 Direct	2,850,000		2,850,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	1,575,000		1,575,000								
	2.14 Net	1,275,000		(b) 1,275,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	501,948,590		420,827,538	305,790			70,739,234				10,076,028
	2.22 Reinsurance assumed	33,671,547		20,997,786				12,673,761				
	2.23 Reinsurance ceded	109,580,573		100,622,525				8,952,274				5,774
	2.24 Net	426,039,564		(b) 341,202,799	(b) 305,790		(b)	(b) 74,460,721		(b)	(b)	(b) 10,070,254
3. Incurred but unreported:												
	3.1 Direct	52,574,427		35,413,162				11,726,700		70,000		5,364,565
	3.2 Reinsurance assumed	1,962,040		1,962,040								
	3.3 Reinsurance ceded	19,748,007		12,526,100				6,169,600		70,000		982,307
	3.4 Net	34,788,460		(b) 24,849,102	(b)		(b)	(b) 5,557,100		(b)	(b)	(b) 4,382,258
4. TOTALS	4.1 Direct	572,892,344		459,090,700	805,126			82,465,934	1,022,821	70,000		29,437,763
	4.2 Reinsurance assumed	37,178,940		22,959,826				12,673,761	1,545,353			
	4.3 Reinsurance ceded	134,449,263		114,723,625				15,121,874		70,000		4,533,764
	4.4 Net	475,622,021	(a)	(a) 367,326,901	805,126			(a) 80,017,821	2,568,174			24,903,999

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 898,632 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 $ 6,579,439 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	4,557,197,448		2,009,624,651	794,510,892	12,620,136		238,702,256	1,120,319,780	318,337		381,101,396
1.2 Reinsurance assumed	224,341,273		128,975,451	199,975			6,809,578	88,356,269			
1.3 Reinsurance ceded	637,940,496		544,342,810				52,821,747		315,142		40,460,797
1.4 Net	(d) 4,143,598,225		1,594,257,292	794,710,867	12,620,136		192,690,087	1,208,676,049	3,195		340,640,599
2. Liability December 31, current year from Part 1:											
2.1 Direct	572,892,344		459,090,700	805,126			82,465,934	1,022,821	70,000		29,437,763
2.2 Reinsurance assumed	37,178,940		22,959,826				12,673,761	1,545,353			
2.3 Reinsurance ceded	134,449,263		114,723,625				15,121,874		70,000		4,533,764
2.4 Net	475,622,021		367,326,901	805,126			80,017,821	2,568,174			24,903,999
3. Amounts recoverable from reinsurers December 31, current year	36,203,805		33,912,315				2,230,046				61,444
4. Liability December 31, prior year:											
4.1 Direct	426,294,366		347,601,905	607,406			50,554,099	936,938	50,000		26,544,018
4.2 Reinsurance assumed	45,461,043		40,069,964				5,391,079				
4.3 Reinsurance ceded	108,751,905		90,710,228				13,982,476		50,000		4,009,201
4.4 Net	363,003,504		296,961,641	607,406			41,962,702	936,938			22,534,817
5. Amounts recoverable from reinsurers December 31, prior year	41,664,063		37,589,495				4,029,084				45,484
6. Incurred Benefits											
6.1 Direct	4,703,795,426		2,121,113,446	794,708,612	12,620,136		270,614,091	1,120,405,663	338,337		383,995,141
6.2 Reinsurance assumed	216,059,170		111,865,313	199,975			14,092,260	89,901,622			
6.3 Reinsurance ceded	658,177,596		564,679,027				52,162,107		335,142		41,001,320
6.4 Net	4,261,677,000		1,668,299,732	794,908,587	12,620,136		232,544,244	1,210,307,285	3,195		342,993,821

(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 $ 22,370,513 in Line 1.1, $ 22,370,513 in Line 1.4.
$ 22,525,034 in Line 6.1, and $ 22,525,034 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 $ 39,325,526 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	858,338	520,912	(337,426)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	44,931,819	46,223,980	1,292,161
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)	45,790,157	46,744,892	954,735
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	6,019,916	5,059,678	(960,238)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	2,457,645	3,926,072	1,468,427
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	5,540,359		(5,540,359)
	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		44,391,726	44,391,726
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	195,983,291	359,047,909	163,064,618
21.	Furniture and equipment, including health care delivery assets	44,729,805	32,900,406	(11,829,399)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates		12,459,835	12,459,835
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	1,205,966,697	1,126,211,030	(79,755,667)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,506,487,870	1,630,741,548	124,253,678
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,506,487,870	1,630,741,548	124,253,678
	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	598,719,300	624,498,480	25,779,180
2502.	Cash advances to agents	272,620,016	243,580,128	(29,039,888)
2503.	Disallowed interest maintenance reserve	110,848,566		(110,848,566)
2598.	Summary of remaining write-ins for Line 25 from overflow page	223,778,815	258,132,422	34,353,607
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,205,966,697	1,126,211,030	(79,755,667)

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of Massachusetts Mutual Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) 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).

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Commonwealth of Massachusetts is shown below:

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 52,076,396	$ (13,882,911)
(2) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(3) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 52,076,396	$ (13,882,911)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 15,705,216,653	$ 15,423,489,956
(6) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(7) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 15,705,216,653	$ 15,423,489,956

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.

(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.

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 third-party organizations are used. If values from 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.

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 $275,369,731 as of December 31, 2017 and $244,273,768 as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

(4) Preferred stocks in good standing, those that are rated Categories 1 through 3 by the Securities Valuation Office (SVO) of the NAIC, are generally valued at amortized cost. Preferred stocks not in good standing, those that are rated Categories 4 through 6 by the 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 third-party organizations are used. If values provided by 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.

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 $687,948,730 as of December 31, 2017 and $303,825,175 as of December 31, 2016.

(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 (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. 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 comprised commercial mortgage loans and residential mortgage loans. The Company holds commercial mortgage loans for which it is the primary lender or a participant or co-lender in a mortgage loan agreement and mezzanine loans that are subordinate to senior secured first liens. The Company's loan agreements with the senior lender contain negotiated provisions that are designed to maximize the Company's 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 loan-backed and structured securities, 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.

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), MassMutual International LLC (MMI) 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, 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 $2,703,014,763 as of December 31, 2017 and $2,675,250,656 as of December 31, 2016. 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 affiliated common stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of $9,397,855 as of December 31, 2017 and $23,261,702 as of December 31, 2016.

(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.

NOTES TO FINANCIAL STATEMENTS

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

(9) Interest rate swaps and credit default 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. These quotations 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 quoted market values are not reliable or available, the value is based on an internal valuation process using market observable inputs that other market participants would use. Changes in the fair value of these instruments other than interest rate swaps and credit default 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. Long-term care unpaid claim liabilities are projected using policy specific daily benefit amounts and aggregate utilization factors. 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 year incurred.

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

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

(14) The book values of investments are 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 bonds. OTTI is evaluated 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; (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; and (j) 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.

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 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.

Bonds - corporate

For corporate securities, if it is determined that a decline in the fair value of a bond is other than temporary, OTTI is recognized 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.

Bonds - loan-backed and structured securities

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 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.

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

The Company has a review process for determining if CDOs are at risk for OTTI. For the senior, mezzanine and junior debt tranches, cash flows are modeled using multiple 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 CDO. 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 multiple scenarios are assigned an expectation weight according to current market and economic conditions and fed into a final scenario. OTTI is recorded if this final 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 final 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 of the scenarios because of limitations on the data needed for all scenarios. The cash flows for these CDOs, including foreign currency denominated CDOs, are projected using a customized scenario management believes is reasonable for the applicable collateral pool.

NOTES TO FINANCIAL STATEMENTS

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.

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 in value.

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 available 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 recorded on a loan-by-loan basis 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 also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation 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 estimated loss on the loan, the valuation allowance is adjusted accordingly. 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 estimated 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 is recorded when the property's estimated future net operating 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 values of limited partnership interests are generally based on the Company's share of the net asset value (NAV) as provided in the financial statements of the investees. In certain circumstances, management may adjust the NAV by a premium or discount when it has sufficient evidence to support applying such adjustments.

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 for future benefits of ten or more years and compares the results to its current book value. Impairments are recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment.

d. Going concern:
There is not substantial doubt regarding the Company's ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

a. For the year ended December 31, 2017, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Common stocks - subsidiaries and affiliates	$ -	$ (25,144,082)	$ (25,144,082)
Partnerships and limited liability companies	-	(26,477,867)	(26,477,867)
Deferred income taxes	21,600,000	21,600,000	21,600,000
Other than invested assets	4,115,825	4,115,825	4,115,825
Policyholders' reserves	23,575,262	23,575,262	(23,575,262)
General expenses due or accrued	(3,835,198)	(3,835,198)	3,835,198
Other Liabilities	246,229	246,229	(246,229)
Total	$ 45,702,118	$ (5,919,831)	

Of the $5,919,831 decrease to surplus for prior years' errors, $45,702,118 was recorded as prior period adjustments, $50,144,082 was recorded as a change in net unrealized capital gains (losses) and $1,477,867 was recorded as a change in nonadmitted assets, net of tax in the Statutory Statements of Changes in Surplus.

For the year ended December 31, 2016, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Policyholders' reserves	$ 49,110,164	$ 49,110,164	$ (49,110,164)
Partnerships and limited liability companies	-	4,646,968	4,646,968
Federal income tax receivable	(11,955,610)	(11,955,610)	(11,955,610)
Fees and other income	(2,472,150)	(2,472,150)	(2,472,150)
Total	$ 34,682,404	$ 39,329,372	

Of the $39,329,372 increase to surplus for prior years' errors, $34,682,404 was recorded as prior period adjustments and $4,646,968 was recorded as a change in net unrealized capital gains (losses), net of tax in the Statutory Statements of Changes in Surplus.

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

b. Adoption of new accounting standards

In April 2016, the NAIC adopted modifications to SSAP (Statements of Standard Accounting Practice) No. 41R, *Surplus Notes*, which were effective January 1, 2017. These modifications required that the surplus notes with a designation equivalent to NAIC 3 through 6 be reported at the lesser of amortized cost or fair value. Prior to 2017, these surplus notes are reported at amortized cost. The modifications also incorporate guidance to clarify when surplus notes shall be nonadmitted, an unrealized loss should be recognized, and an OTTI assessment should be performed. These modifications did not have an impact on the Company's financial statements.

In June 2016, the NAIC adopted modifications to SSAP No. 26R, *Bonds, Excluding Loan-backed and Structured Securities*, and SSAP No. 43R, *Loan-backed and Structured Securities*, which were effective January 1, 2017 and should be prospectively applied. These modifications clarified that the amount of prepayment penalties or acceleration fees reported as investment income should equal the total proceeds received less the par value of the investment; and any difference between the carrying value and the par value at the time of disposal will be reported as realized capital gains and losses. These modifications also added specific disclosures related to securities sold, redeemed or otherwise disposed of as a result of a callable feature. These modifications did not have a significant impact on the Company's financial statements.

In June 2016, the NAIC adopted substantive revisions to SSAP No. 51R, *Life Contracts*, to incorporate references to the Valuation Manual (VM) and to facilitate the implementation of principles-based reserving (PBR), which were effective on January 1, 2017. The adoption of PBR only applies to new life insurance policies issued after January 1, 2017, however the Company plans to adopt these revisions to SSAP No. 51 using the 3-year phased in approach by no later than January 1, 2020. The Company currently uses formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under PBR, the Company will be required to hold the higher of (a) the reserve using prescribed factors and (b) the PBR reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. The Company is currently assessing the impact of these modifications on the Company's financial statements.

In August 2016, the NAIC adopted modifications to SSAP No. 51R, *Life Contracts*, which were effective January 1, 2017. These modifications clarified that annual assumption changes from reserving methods used in PBR would not qualify as a change in valuation basis. Changes in valuation basis are recorded directly to surplus instead of through income. These modifications were made to accommodate PBR which became effective January 1, 2017. These modifications are not expected to have an impact on the Company's financial statements.

In December 2016, the NAIC adopted modifications to SSAP No. 35R, *Guaranty Fund and Other Assessments,* which became effective March 16, 2017. The modification allows insurers to consider expected renewals of short-term health contracts in determining the assets recognized from accrued guaranty fund liability assessments from insolvencies of entities that write long-term care. Also, in August 2017, the NAIC made an additional modification to SSAP No. 35R to require discounting guaranty fund assessments and the related recoverable tax credit in excess of one year to payment or recovery at the whole life discount rate in effect as of the reporting date. The Company has adopted these modifications, which did not have a significant impact on its financial statements.

NOTES TO FINANCIAL STATEMENTS

In April 2017, the NAIC adopted modifications to SSAP No. 26R, *Bonds*, which is effective December 31, 2017. These modifications are part of an ongoing investment classification project. These modifications (a) provide a definition of a security, (b) update the description of bonds included in scope of the guidance, (c) require fair value accounting for certain SVO identified investments, such as bond exchange traded funds, unless a systematic value has been elected, and (d) clarify the scope of the standard to specifically include bank loans acquired through organization, participation, syndication or assignment. The adoption of these modifications did not have an impact on the Company's financial statements in 2017.

In June 2017, the NAIC adopted modifications to SSAP No. 30, *Unaffiliated Common Stock*, SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies*, and SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* as they relate to ASU 2016-07, *Simplifying the Transition to the Equity Method of Accounting* which were effective January 1, 2017. These modifications included the definition of control and provided guidance as to when an investment qualified (or no longer qualifies) for the equity method of accounting. These modifications further specified that when the level of investment in a subsidiary, controlled or affiliated (SCA) entity fell below the level of control, defined as the possession, directly or indirectly, of the power to direct or cause the direction of the management and policies of the investee in SSAP No. 97, the reporting entity should discontinue the use of the equity method of accounting. When an entity becomes qualified to use the equity method of accounting, the entity should add the cost of acquiring the additional interest in the investee to the current basis of the previously held interest and apply the equity method of accounting, prospectively. The Company has adopted these modifications.

In June 2017, the NAIC adopted modifications to SSAP No. 37, *Mortgage Loans*, which became effective June 8, 2017. These modifications clarify that a reporting entity providing a mortgage loan as a "participant in a mortgage loan agreement", should consider the mortgage loan in the scope of SSAP No. 37. Specifically, in addition to mortgage loans directly originated, a mortgage loan also includes mortgages acquired through assignment, syndication or participation. These modifications also clarify the impairment assessment and incorporate new disclosures for these types of mortgage loans to identify mortgage loans in which the insurer is a participant or co-lender. These modifications did not have a financial impact on the Company. The Company has added the additional disclosures to the Company's financial statements.

Note 3 – Business Combinations and Goodwill

a. On July 1, 2016, the Company acquired the Premier Client Group (PCG). The advisor force includes more than 40 local sales and advisory operations and approximately 4,000 advisors across the country, which expands the Company's existing MM Financial Advisors to more than 9,200 financial professionals. The purchase of MSI Financial Services Inc. was accounted for under the statutory purchase method, classified as investments in common stocks – subsidiaries and affiliates at a cost of $126,045,875 and resulted in the recognition of statutory goodwill of $38,245,161. The Company also paid $161,413,931 of cash to acquire the remaining MPCG assets of $250,979,276 and liabilities of $89,565,345, which includes the $40,700,000 of the liabilities as disclosed in *Note 12, "Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans"*. The remaining PCG assets include $207,686,645 of assets that are nonadmitted. The Company recorded $3,824,516 of goodwill amortization in 2017. In March 2017, MassMutual contributed MSIFS to MMHLLC at carrying value of $114,824,704 million, which excluded the remaining unamortized statutory goodwill of $34,420,645 million. The remaining unamortized statutory goodwill was transferred from MassMutual's carrying value of MSIFS to its carrying value of MMHLLC. MSIFS was subsequently merged with MMHLLC's other broker dealer, MML Investor Services LLC.

b-d. No change

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 2017 were:
Commercial mortgage loans 9.8% and 3.3% and residential mortgage loans 4.6% and 3.6%. The Company did not originate any new mezzanine real estate loans.

The maximum and minimum lending rates for new mortgage loans during 2016 were:
Commercial mortgage loans 6.0% and 3.2%, residential mortgage loans 4.4% and 4.1% and mezzanine real estate loans, both the maximum and the minimum, 9.6%.

(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 81.6% as of December 31, 2017 and 2016. The maximum percentage of any one mezzanine loan to the estimated value of secured collateral at the time the loan was originated was 61.3% as of December 31, 2017 and 2016.

(3) As of December 31, 2017 and 2016, the Company did not have any taxes, assessments and amounts advanced and not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2017							
1. Recorded investment (all)							
(a) Current	$ -	$ 1,799,245,795	$ 4,084,783	$ -	$ 20,728,890,909	$ 47,625,132	$ 22,579,846,619
(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. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 671,043,949	$ -	$ 671,043,949
b. 2016							
1. Recorded investment (all)							
(a) Current	$ -	$ 1,762,761,616	$ 5,142,195	$ -	$ 19,122,298,811	$ 70,888,944	$ 20,961,091,566
(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. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 623,453,308	$ -	$ 623,453,308

NOTES TO FINANCIAL STATEMENTS

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. 2017							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	-	-	-	-	-	-	-
3. Total (1+2)	-	-	-	-	-	-	-
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	-	-	-	-	-	-	-
b. 2016							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ 16,195,271	$ -	$ 16,195,271
2. No allowance for credit losses	-	-	-	-	6,161,988	-	6,161,988
3. Total (1+2)	-	-	-	-	22,357,259	-	22,357,259
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	-	-	-	-	-	-	-

(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:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. 2017							
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. 2016							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 26,682,166	$ -	$ 26,682,166
2. Interest income recognized	-	-	-	-	1,409,227	-	1,409,227
3. Recorded investment on nonaccrual status	-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	1,468,765	-	1,468,765

	Years Ended December 31, 2017	2016
(7) Allowance for credit losses:		
a. Balance at beginning of period	$ 2,250,000	$ -
b. Additions charged to operations	-	7,193,244
c. Direct write-downs charged against the allowances	-	(4,943,244)
d. Recoveries of amounts previously charged off	(2,250,000)	-
e. Balance at end of period	$ -	$ 2,250,000

(8) As of December 31, 2017, the Company did not have any mortgage loans derecognized as a result of foreclosure.

(9) 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 (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. 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.

NOTES TO FINANCIAL STATEMENTS

b. Debt restructuring:
As of December 31, 2017 and 2016, the Company did not have any restructured debt.

c. Reverse mortgages:
As of December 31, 2017 and 2016, 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 OTTI classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
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	42,292,770	-	429,458	41,863,312
c. Total first quarter	$ 42,292,770	$ -	$ 429,458	$ 41,863,312
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	40,538,551	-	729,596	39,808,955
f. Total second quarter	$ 40,538,551	$ -	$ 729,596	$ 39,808,955
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	4,436,542	-	3,559,600	876,942
i. Total third quarter	$ 4,436,542	$ -	$ 3,559,600	$ 876,942
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	3,949,513	-	1,990,753	1,958,760
l. Total fourth quarter	$ 3,949,513	$ -	$ 1,990,753	$ 1,958,760
m. Annual aggregate total		$ -	$ 6,709,407	

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

NOTES TO FINANCIAL STATEMENTS

(3) The following is 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.

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
17307GH76	$ 274,893.76	$ 44,730.49	$ (230,163.27)	$ 44,730.49	$ 152,776.75	March 31, 2017
22541QJR4	11,175.33	53.52	(11,121.81)	53.52	6,865.92	March 31, 2017
32051DCK6	182,177.17	160,728.11	(21,449.06)	160,728.11	179,180.14	March 31, 2017
45660LYW3	504,390.54	471,422.84	(32,967.70)	471,422.84	457,164.86	March 31, 2017
55274SAM3	225,789.88	209,839.17	(15,950.71)	209,839.17	218,832.17	March 31, 2017
86358RA23	1,326,199.14	1,253,635.93	(72,563.21)	1,253,635.93	1,289,098.83	March 31, 2017
86359ACG6	6,287.32	48.80	(6,238.52)	48.80	2.41	March 31, 2017
77277LAF4	22,537,014.10	22,514,590.18	(22,423.92)	22,514,590.18	31,699,906.98	March 31, 2017
77277LAH0	1,136,181.78	1,135,087.94	(1,093.84)	1,135,087.94	2,662,526.10	March 31, 2017
77277LAJ6	16,088,661.07	16,073,174.85	(15,486.22)	16,073,174.85	19,947,746.34	March 31, 2017
76110H4M8	4,413.15	2,326.35	(2,086.80)	2,326.35	4,073.27	June 30, 2017
86358RLG0	3,484.71	2,669.64	(815.07)	2,669.64	30,170.77	June 30, 2017
86359ACG6	16,323.86	2.02	(16,321.84)	2.02	2.49	June 30, 2017
88157QAL2	774,182.08	675,598.95	(98,583.13)	675,598.95	1,947,675.43	June 30, 2017
89789KAC9	17,294.14	8,919.66	(8,374.48)	8,919.66	356,046.75	June 30, 2017
77277LAF4	22,514,590.18	22,167,493.44	(347,096.74)	22,167,493.44	34,318,674.16	June 30, 2017
77277LAH0	1,135,087.94	1,118,158.56	(16,929.38)	1,118,158.56	2,738,435.22	June 30, 2017
77277LAJ6	16,073,174.85	15,833,786.94	(239,387.91)	15,833,786.94	21,595,653.49	June 30, 2017
22541NMA4	42,273.18	41,434.09	(839.09)	41,434.09	41,095.03	September 30, 2017
22541NMB2	11,868.56	11,634.10	(234.46)	11,634.10	11,534.82	September 30, 2017
22541SSD1	12,232.04	19.50	(12,212.54)	19.50	5,978.48	September 30, 2017
52108MDP5	3,497,947.00	-	(3,497,947.00)	-	1,925,412.53	September 30, 2017
55274SAM3	167,196.18	153,990.63	(13,205.55)	153,990.63	179,428.50	September 30, 2017
76110W4J2	1,131.15	229.03	(902.12)	229.03	555.83	September 30, 2017
88157QAL2	686,944.68	660,920.66	(26,024.02)	660,920.66	2,125,942.76	September 30, 2017
89789KAC9	16,949.10	8,714.37	(8,234.73)	8,714.37	357,735.19	September 30, 2017
03927RAA2	2,886,562.89	1,464,907.06	(1,421,655.83)	1,464,907.06	1,481,241.11	December 31, 2017
03927RAB0	910,639.01	363,542.69	(547,096.32)	363,542.69	362,175.51	December 31, 2017
07386HCP4	7,994.89	1,386.05	(6,608.84)	1,386.05	2,673.29	December 31, 2017
12669GMS7	25,100.71	21,923.44	(3,177.27)	21,923.44	21,921.13	December 31, 2017
22541QQR6	21,202.35	12,504.34	(8,698.01)	12,504.34	16,105.52	December 31, 2017
2254W0NK7	97,695.32	94,495.11	(3,200.21)	94,495.11	139,833.41	December 31, 2017
86359ACG6	317.79	-	(317.79)	-	1.74	December 31, 2017
Totals	$ 91,217,375.85	$ 84,507,968.46	$ (6,709,407.39)	$ 84,507,968.46	$ 124,276,466.93	

(4) As of December 31, 2017, 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:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ (17,832,879)
   2. 12 months or longer $ (48,488,232)

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 1,503,772,389
   2. 12 months or longer $ 1,652,884,961

(5) No additional information.

e. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

(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 Company's assets for repurchase agreements approximates the fair value.

NOTES TO FINANCIAL STATEMENTS

Per NAIC instructions, information about the fourth quarter (year-end 2017) balances are included below, without retrospective application of the quarterly detail.

(2) Type of Repo Trades Used

		1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a.	Bilateral (YES/NO)				YES
b.	Tri-Party (YES/NO)				NO

(3) Original (Flow) & Residual Maturity

		FIRST QUARTER				SECOND QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a.	Open – No Maturity	$	$	$	$	$	$	$	$
b.	Overnight								
c.	2 Days to 1 Week								
d.	> 1 Week to 1 Month								
e.	> 1 Month to 3 Months								
f.	> 3 Months to 1 Year								
g.	> 1 Year								

		THIRD QUARTER				FOURTH QUARTER			
		9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a.	Open – No Maturity	$	$	$	$	$ -	$ -	$ -	$ -
b.	Overnight					-	-	-	-
c.	2 Days to 1 Week					-	-	-	-
d.	> 1 Week to 1 Month					-	-	-	-
e.	> 1 Month to 3 Months					95,051,250	1,631,170,963	667,574,857	95,051,250
f.	> 3 Months to 1 Year					2,609,876,517	4,118,552,568	3,558,604,876	4,108,773,155
g.	> 1 Year					-	-	-	-

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default for the year ended December 31, 2017.

(5) Securities "Sold" Under Repo – Secured Borrowing

		FIRST QUARTER				SECOND QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX		XXX	XXX	XXX	
c.	Fair Value								

		THIRD QUARTER				FOURTH QUARTER			
		9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$ 4,203,824,405
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX		XXX	XXX	XXX	-
c.	Fair Value					$ 4,203,824,405	$ 4,246,243,228	$ 4,226,179,733	4,203,824,405

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a.	Bonds - BACV	$	$ 4,203,824,405	$	$	$	$	$	$
b.	Bonds - FV		4,203,824,405						
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred Stock - BACV								
f.	Preferred Stock - FV								
g.	Common Stock								
h.	Mortgage Loans - BACV								
i.	Mortgage Loans - FV								
j.	Real Estate - BACV								
k	Real Estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other Invested Assets - BACV								
o.	Other Invested Assets - FV								
p.	Total Assets - BACV	$	4,203,824,405	$	$	$	$	$	$
q.	Total Assets - FV	$	4,203,824,405	$	$	$	$	$	$

p=a+c+e+g+h+j+l+n
q=b+d+f+g+i+k+m+o

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)								

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. Cash	$	$	$	$	$ -	$ 7,586,203	$ 1,896,551	$ 7,586,203
b. Securities (FV)					4,212,546,085	4,254,518,341	4,233,932,952	4,212,546,085

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ 7,586,203	$	$	$	$	$	$	$
b. Bonds - FV		4,212,546,085						
c. LB & SS - FV								
d. Preferred Stock - FV								
e. Common Stock								
f. Mortgage Loans - FV								
g. Real Estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total Collateral Assets - FV (Sum of a through i)	$ 7,586,203	$ 4,212,546,085	$	$	$	$	$	$

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continous	$ -
b. 30 Days or Less	1,119,322,663
c. 31 to 90 Days	3,093,223,422
d. > 90 Days	-

(10) The company did not have any repurchase agreements where cash collateral received was reinvested for the year ended December 31, 2017.

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. Cash (Collateral – All)	$	$	$	$	$	$	$	$
b. Securities Collateral (FV)								

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. Cash (Collateral – All)	$	$	$	$	$ -	$ 7,586,203	$ 1,896,551	$ 7,586,203
b. Securities Collateral (FV)					4,212,546,085	4,254,518,341	4,233,932,952	4,212,546,085

NOTES TO FINANCIAL STATEMENTS

f. Real estate:

(1) There were no impairments on real estate for the years ended December 31, 2017 and 2016. 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 2017, two apartment properties, one hotel and one office property were transferred to held for sale and sold in 2017, with proceeds of $224,912,764 and a gain of $83,106,177. Two other properties were transferred to held for sale during 2017, but have not yet sold, with held for sale reserve loss of $15,690,573. Additionally, six single family residences were acquired and classified as held for sale under an employee relocation program for a total of eight properties. Of these residences, six were sold for a net loss of $434,264. As of December 31, 2017, the Company held two single family residences classified as held for sale.

In 2016, one office property and one industrial property were transferred to held for sale and sold in 2016, with proceeds of $56,675,851 and a gain of $15,530,118. Additionally, seven single family residences were acquired and classified as held for sale under an employee relocation program for a total of 11 properties. Of these residences, nine were sold for a net loss of $677,320. As of December 31, 2016, the Company held two single family residences classified as held for sale.

(3) The Company did not experience changes to a plan of sale in 2017 or 2016.

(4) The Company did not engage in retail land sales in 2017 or 2016.

(5) The Company did not hold real estate investments with participating mortgage loan features in 2017 or 2016.

g. Low income housing tax credit properties:

(1) LIHTC investments currently have unexpired tax credits which range from one to thirteen years and have an initial 15-year holding period requirement.

(2) There are no LIHTC investments subject to regulatory review for the years ended December 31, 2017 or 2016.

(3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2017 or 2016.

(4) LIHTC investments had a carrying value of $329,502,387 as of December 31, 2017 and $325,163,157 as of December 31, 2016.

(5) The Company recognized tax benefits from LIHTC investments of $48,965,852 in 2017 and $41,158,452 in 2016.

(6) 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 1.8% for future benefits of two years to 2.4% for future benefits of ten or more years, and compares the result to current carrying value. OTTI for LIHTC investments for the years ended December 31, 2017 and 2016 were as follows:

	Years Ended December 31,	
	2017	2016
Alliant Tax Credit Fund XXIV A LP	$ 101,379	$
Citi Guaranteed Tax Credit Fund	25,388	
Countryside Corporate Tax Credit V	6,604	29,492
Countryside Corporate Tax Credits X LP	272,337	
MassMutual-Guilford Fund A LP	110,158	
NHT XX Tax Credit Fund LP	469,299	
Raymond James XXIII LP	770,819	
Raymond James XXVII LP	121,124	
Total	$ 1,877,108	$ 29,492

(7) There were no write-downs or reclassifications made during the years ended December 31, 2017 or 2016 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 (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	4,212,546,085	-	-	-	4,212,546,085	4,735,615,498	(523,069,413)
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	915,016,316	-	-	-	915,016,316	512,860,645	402,155,671
i. FHLB capital stock	73,700,000	-	-	-	73,700,000	74,500,000	(800,000)
j. On deposit with states	8,804,085	-	-	-	8,804,085	8,582,961	221,124
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,570,016,757	-	-	-	1,570,016,757	1,224,686,104	345,330,653
m. Pledged as collateral not captured in other categories	1,470,328,064	-	-	-	1,470,328,064	1,137,685,573	332,642,491
n. Other restricted assets							
o. Total Restricted Assets	$ 8,250,411,307	$ -	$ -	$ -	$ 8,250,411,307	$ 7,693,930,781	$ 556,480,526

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

(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)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7			
	1	2	3	4	5				9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted Total Total Admitted Assets
Derivatives	$ 1,277,680,324	$ -	$ -	$ -	$ 1,277,680,324	$ 700,176,223	$ 577,504,101	$ 1,277,680,324	0.529%	0.532%
Futures	155,901,291	-	-	-	155,901,291	227,689,647	(71,788,356)	155,901,291	0.065%	0.065%
MBS Forwards	3,361,399	-	-	-	3,361,399	50,427,765	(47,066,366)	3,361,399	0.001%	0.001%
Repurchase Margin	33,385,050	-	-	-	33,385,050	159,391,938	(126,006,888)	33,385,050	0.014%	0.014%
Total (c)	$ 1,470,328,064	$ -	$ -	$ -	$ 1,470,328,064	$ 1,137,685,573	$ 332,642,491	$ 1,470,328,064	0.609%	0.612%

(a)Subset of column 1

(b)Subset of column 3

(c)Total Line for Column 1 through 7 should equal 5H(1) in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1) Columns 9 through 11 respectively

(d)Column 5 divided by Asset Page, Column 1, Line 28

(e)Column 9 divided by Asset Page, Column 3, Line 28

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7			
	1	2	3	4	5				9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted Total Total Admitted Assets
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	% -	% -
	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
*Total (c)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	% -	% -

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1) in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively

(d) Column 5 divided by Asset Page, Column 1, Line 28

(e) Column 9 divided by Asset Page, Column 3, Line 28

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
a. Cash	$ 2,660,944,773	$ 2,660,944,773	1.543 %	1.557 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	-	-	- %	- %
i. Other	-	-	- %	- %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,660,944,773	$ 2,660,944,773	1.543%	1.557%

* Column 1 divided by Asset Page, Line 26 (Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities*
k. Recognized Obligation to Return Collateral Asset	$ -	- %

* Column 1 divided by Liability Page, Line 26 (Column 1)

NOTES TO FINANCIAL STATEMENTS

i. Working capital finance investments: The Company did not invest in working capital finance investments.

j. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting.

k. 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 the London Interbank Offered Rate (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, 2017:

CUSIP Identification	Actual Cost	Fair Value	Book / Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
3137G0EQ8	$ 836,289	$ 837,227	$ 836,289	YES
3137G0HQ5	1,058,318	1,060,396	1,058,318	YES
391164AF7	8,467,560	8,283,764	8,234,722	NO
P7794GAH5	1,262,834	1,268,626	1,270,727	NO
912810FR4	4,944,283	6,292,872	5,593,897	NO
912810PS1	1,874,118	2,718,974	2,310,670	NO
912810RF7	67,974,258	85,528,045	80,374,392	NO
059514AC3	9,327,385	10,243,850	9,347,705	NO
M8S175AA6	937,950	937,950	951,189	NO
Total	$ 96,682,995	$ 117,171,704	$ 109,977,908	XXX

l.5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	26	33	231,812,447	295,630,424	231,193,912	298,894,001
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	3	2	14,600,149	12,642,000	17,316,290	13,678,407
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	29	35	$246,412,596	$308,272,424	$248,510,202	$312,572,408

AC - Amortized Cost FV - Fair Value

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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, 2017 and 2016.

b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized $53,462,250 in 2017 and $90,541,358 in 2016 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 $6,019,916 for the year ended December 31, 2017 and $5,059,678 for the year ended December 31, 2016.

Note 8 – Derivative Instruments

a. The Company's principal derivative exposures to market risk are interest rate risk, which includes inflation and credit risk. Interest rate risk pertains to the change in fair value of the derivative instruments as a result of changes in market interest rates. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. The Company regularly monitors counterparty credit ratings, derivative positions, valuations and the value of collateral posted to ensure counterparties are credit-worthy and the concentration of exposure is minimized, and monitors its derivative credit exposure as part of its overall risk management program.

The Company enters derivative transactions through bilateral derivative agreements with counterparties, or through over the counter cleared derivatives with a counterparty and the use of a clearinghouse. To minimize credit risk for bilateral transactions, the Company and its counterparties generally enter into master netting agreements based on agreed upon requirements that outline the framework for how collateral is to be posted in the amount owed under each transaction, subject to certain minimums. For over the counter 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 risk of the clearinghouse. Certain interest rate swaps and credit default swaps are considered cleared transactions. These cleared transactions require initial and daily variation margin collateral postings. These agreements allow for contracts in a positive position, in which amounts are due to the Company, to be offset by contracts in a negative position. This right of offset, combined with collateral obtained from counterparties, reduces the Company's credit 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 when they are economically more attractive than the actual instrument or when similar instruments are unavailable. Synthetic investments are created either to hedge and reduce the Company's credit and foreign currency exposure or to create an investment in a particular asset. The Company held synthetic investments with a notional amount of $13,137,050,000 as of December 31, 2017 and $12,083,100,000 as of December 31, 2016. These notional amounts included replicated asset transaction values of, $11,517,000,000 as of December 31, 2017 and $10,739,000,000 as of December 31, 2016, as defined under statutory accounting practices as the result of pairing of a long derivative contract with cash instruments.

The Company's derivative strategy employs a variety of derivative financial instruments, including: interest rate, currency, equity, bond, and credit default swaps; options; 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 practices, the Company intentionally has not applied hedge accounting.

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 $224,265,850 and a net unrealized gain on the mark-to-market of open contracts of $202,387,476 was recorded for the year ended December 31, 2017. A net realized loss on closed contracts of $1,605,158 and a net unrealized loss on the mark-to-market of open contracts of $65,149,983 was recorded for the year ended December 31, 2016.

The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities.

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 $22,914,345 and a net unrealized gain on mark-to-market of open contracts of $280,238 was recorded for the year ended December 31, 2017. A net realized gain on closed contracts of $15,806,217 and a net unrealized gain on mark-to-market of open contracts of $2,060,258 was recorded for the year ended December 31, 2016.

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 consists 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.

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 rate 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 MBS 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 interest rates and currency rates.

Net collateral pledged by the counterparties was $2,493,143,655 as of December 31, 2017 and $3,273,523,594 as of December 31, 2016. In the event of default the full market value exposure at risk in a net gain position, net of offsets and collateral, was $114,506,479 as of December 31, 2017 and $249,929,781 as of December 31, 2016. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was $594,786,805 as of December 31, 2017 and $747,018,816 as of December 31, 2016.

The Company had the right to rehypothecate or repledge securities totaling $634,765,413 of the $2,493,143,655 as of December 31, 2017 and $998,383,504 of the $3,273,523,594 as of December 31, 2016 of net collateral pledged by counterparties. There were no securities rehypothecated to other counterparties as of December 31, 2017 or December 31, 2016.

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, 2017 or 2016, 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.

NOTES TO FINANCIAL STATEMENTS

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, 2017		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 2,479,300,505	$ 153,751,078	$ 2,633,051,583
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	2,479,300,505	153,751,078	2,633,051,583
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	2,479,300,505	153,751,078	2,633,051,583
(f)	Total gross DTLs	1,637,479,646	234,515,688	1,871,995,334
(g)	Net admitted DTA(L)	$ 841,820,859	$ (80,764,610)	$ 761,056,249

		December 31, 2016		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 3,252,456,885	$ 617,273,519	$ 3,869,730,404
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	3,252,456,885	617,273,519	3,869,730,404
(d)	DTAs nonadmitted	44,391,726	-	44,391,726
(e)	Subtotal net admitted DTA	3,208,065,159	617,273,519	3,825,338,678
(f)	Total gross DTLs	1,669,579,186	549,706,556	2,219,285,742
(g)	Net admitted DTA(L)	$ 1,538,485,973	$ 67,566,963	$ 1,606,052,936

		Change		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ (773,156,380)	$ (463,522,441)	$ (1,236,678,821)
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	(773,156,380)	(463,522,441)	(1,236,678,821)
(d)	DTAs nonadmitted	(44,391,726)	-	(44,391,726)
(e)	Subtotal net admitted DTA	(728,764,654)	(463,522,441)	(1,192,287,095)
(f)	Total gross DTLs	32,099,540	315,190,868	347,290,408
(g)	Net admitted DTA(L)	$ (696,665,114)	$ (148,331,573)	$ (844,996,687)

NOTES TO FINANCIAL STATEMENTS

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

		December 31, 2017		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 66,688,831	$ 66,688,831
(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)	879,750,446	-	879,750,446
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	879,750,446	-	879,750,446
	2. Adjusted gross DTAs allowed per limitation threshold	2,202,035,327	-	2,202,035,327
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,599,550,059	87,062,247	1,686,612,306
(d)	DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 2,479,300,505	$ 153,751,078	$ 2,633,051,583

		December 31, 2016		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 486,402,862	$ 130,693,513	$ 617,096,375
(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)	988,956,561	-	988,956,561
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	988,956,561	-	988,956,561
	2. Adjusted gross DTAs allowed per limitation threshold	2,071,223,450	-	2,071,223,450
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,732,705,736	486,580,006	2,219,285,742
(d)	DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 3,208,065,159	$ 617,273,519	$ 3,825,338,678

		Change		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (486,402,862)	$ (64,004,682)	$ (550,407,544)
(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)	(109,206,115)	-	(109,206,115)
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	(109,206,115)	-	(109,206,115)
	2. Adjusted gross DTAs allowed per limitation threshold	130,811,877	-	130,811,877
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(133,155,677)	(399,517,759)	(532,673,436)
(d)	DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ (728,763,937)	$ (463,523,158)	$ (1,192,287,095)

NOTES TO FINANCIAL STATEMENTS

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

		December 31, 2017	December 31, 2016
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	867%	869%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 14,680,235,514	$ 13,808,156,331

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, 2017 Ordinary	December 31, 2017 Capital
(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)	$ 2,479,300,505	$ 153,751,078
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)	$ 841,820,859	$ (80,764,610)
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	57%	0%

		December 31, 2016 Ordinary	December 31, 2016 Capital
(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)	$ 3,252,456,885	$ 617,273,519
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)	$ 1,538,485,973	$ 67,566,963
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	67%	100%

		Change Ordinary	Change Capital
(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)	$ (773,156,380)	$ (463,522,441)
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)	$ (696,664,399)	$ (148,331,573)
4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	-10%	-100%

(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.

NOTES TO FINANCIAL STATEMENTS

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

1.

		Years Ended December 31, 2017	2016	Change
(a)	Federal	$ (321,144,524)	$ (332,886,947)	$ 11,742,423
(b)	Foreign	1,538,726	6,468,047	(4,929,321)
(c)	Subtotal	(319,605,798)	(326,418,900)	6,813,102
(d)	Federal income tax on net capital gains	(175,563,193)	(39,600,188)	(135,963,005)
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ (495,168,991)	$ (366,019,088)	$ (129,149,903)

NOTES TO FINANCIAL STATEMENTS

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

		2017	December 31, 2016	Change
2.	Deferred Tax Assets:			
	(a) Ordinary			
	(1) Discounting of unpaid losses	$ -	$ -	$ -
	(2) Unearned premium reserve	-	-	-
	(3) Policyholder reserves	1,058,721,405	980,349,885	78,371,520
	(4) Investments	153,734,718	183,219,354	(29,484,636)
	(5) Deferred acquisition costs	459,451,812	699,674,434	(240,222,622)
	(6) Policyholder dividends accrual	188,885,218	341,777,565	(152,892,347)
	(7) Fixed assets	-	-	-
	(8) Compensation and benefits accrual	-	-	-
	(9) Pension accrual	190,877,290	290,907,069	(100,029,779)
	(10) Receivables - nonadmitted	-	-	-
	(11) Net operating loss carry-forward	-	-	-
	(12) Tax credit carry-forward	-	-	-
	(13) Other	427,630,062	756,528,578	(328,898,516)
	(14) Subtotal	2,479,300,505	3,252,456,885	(773,156,380)
	(b) Statutory valuation allowance adjustment	-	-	-
	(c) Nonadmitted	-	44,391,726	(44,391,726)
	(d) Admitted ordinary DTAs (2a14 - 2b - 2c)	2,479,300,505	3,208,065,159	(728,764,654)
	(e) Capital			
	(1) Investments	153,751,078	617,273,519	(463,522,441)
	(2) Net capital loss carry-forward	-	-	-
	(3) Real estate	-	-	-
	(4) Other	-	-	-
	(5) Subtotal	153,751,078	617,273,519	(463,522,441)
	(f) Statutory valuation allowance adjustment	-	-	-
	(g) Nonadmitted	-	-	-
	(h) Admitted capital DTAs (2e5 - 2f - 2g)	153,751,078	617,273,519	(463,522,441)
	(i) Admitted DTAs (2d + 2h)	2,633,051,583	3,825,338,678	(1,192,287,095)
3.	Deferred Tax Liabilities:			
	(a) Ordinary			
	(1) Investments	544,329,926	779,996,954	(235,667,028)
	(2) Fixed Assets	51,845,165	165,321,991	(113,476,826)
	(3) Deferred and uncollected premium	212,114,371	318,530,014	(106,415,643)
	(4) Policyholder reserves	528,914,368	73,896,758	455,017,610
	(5) Other	300,275,816	331,833,469	(31,557,653)
	(6) Subtotal	1,637,479,646	1,669,579,186	(32,099,540)
	(b) Capital			
	(1) Investments	234,515,688	549,706,556	(315,190,868)
	(2) Real estate	-	-	-
	(3) Other	-	-	-
	(4) Subtotal	234,515,688	549,706,556	(315,190,868)
	(c) Total DTLs (3a6 + 3b4)	1,871,995,334	2,219,285,742	(347,290,408)
4.	Net DTA(L) (2i - 3c)	$ 761,056,249	$ 1,606,052,936	$ (844,996,687)

NOTES TO FINANCIAL STATEMENTS

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

		Years Ended December 31, 2017	2016
(1)	Net DTA(L)	$ (889,389,131)	$ 351,913,594
	Less: Items not recorded in the change in net deferred income taxes:	-	-
(2)	Tax-effect of unrealized gains/(losses)	(188,008,155)	(58,309,334)
(3)	Tax-effect of changes from acquisitions/transfers	(6,819,261)	(46,222,316)
(4)	Change in net deferred income taxes	$ (1,084,216,547)	$ 247,381,944

D. The components of federal and foreign income tax on operating items are recorded on the Summary of Operations and Capital and Surplus Account and are 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, 2017	2016
(1)	Provision computed at statutory rate	$ (150,738,016)	$ (183,525,832)
(2)	Nonadmitted assets	66,781,695	(98,663,785)
(3)	Foreign governmental income taxes	1,538,726	6,468,048
(4)	Expense items	6,438,356	16,200,988
(5)	Investment items	(249,584,754)	(321,933,088)
(6)	Tax credits	(50,549,116)	(47,671,614)
(7)	Change in reserve valuation basis	15,033,449	26,198,935
(8)	Corporate rate reduction	918,972,692	-
(9)	Other	31,154,525	10,474,684
	Total statutory income tax expense (benefit)	$ 589,047,556	$ (613,401,032)
(10)	Federal and foreign income tax benefit	$ (495,168,991)	$ (366,019,088)
(11)	Change in net deferred income taxes	1,084,216,547	(247,381,944)
	Total statutory income tax expense (benefit)	$ 589,047,556	$ (613,401,032)

E. (1) As of December 31, 2017, 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) The Company paid federal income taxes of $2,936,449 in 2017 and received refunds of federal income taxes of $352,810,012 in 2016.

(3) As of December 31, 2017 and 2016, the Company did not recognize any protective deposits 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 generally required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns that 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 SAP for liabilities, contingencies and impairments of assets.

(2) On December 22, 2017, the president signed into law H.R. 1/Public Law 115-97, commonly known as the Tax Cuts and Jobs Act (the “Act”). The Act contains several key provisions that have significant financial statement effects. These provisions required the remeasurement of deferred tax assets and liabilities, imposed a tax liability for mandatory deemed repatriation of previously untaxed foreign earnings, changed the method for computing deductions for life insurance reserves, introduced new taxes on foreign subsidiaries, and modified the provision for expensing of certain capital costs.

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(3) The Act required the remeasurement of deferred taxes, as it reduces the corporate tax rate to 21 percent, effective January 1, 2018. Accordingly, the Company remeasured its net admitted deferred taxes as of the enactment date and recognized a decrease in surplus of $507,370,832 in 2017. Of the $507,370,832 net decrease, $918,972,692 was reflected in the change in other deferred income taxes, $27,970,266 was reflected in the change in net unrealized foreign exchange capital gains (losses), offset by increases of $439,572,126 reflected in the change in net unrealized capital gains (losses).

(4) Under the Act, a company is required to establish a liability for taxes due on mandatory deemed repatriation of previously untaxed foreign earnings. A company is deemed to have repatriated foreign earnings accumulated and deferred under prior tax law. Companies can no longer indefinitely defer the tax on those accumulated earnings, but may elect to pay the deemed repatriation tax over eight years. Mandatory deemed repatriation for a controlled foreign corporation (“CFC”) with the same year end as the US taxpayer creates a current tax liability. The Company has recorded a provisional tax benefit of $3,048,981 in the statements of operations. Provisional amounts have not been provided for specified foreign corporation investments under the Act for which a reasonable estimate of the tax effects could not be determined. The Company is in the process of obtaining the information needed to complete the calculation of the deemed repatriation tax liability. The Company will update the provisional amounts as it obtains additional information throughout the measurement period, but no later than December 2018.

NOTES TO FINANCIAL STATEMENTS

(5) The Act revised the computation of life insurance tax reserves to be the greater of the net surrender value of a contract and 92.81 percent of statutory reserves. The revised reserve computation is effective for taxable years beginning after December 31, 2017. A transition rule requires life insurers to spread the difference between the prior year end reserves computed on the old basis and those computed on the new basis over eight years as either income or a deduction. The Company has recorded an estimated provision for this change by recognizing a net $487,137,000 increase in its deferred tax asset, offset by a corresponding increase in its deferred tax liability that will reverse over the eight year transition period. The Company is in the process of modifying its tax reserve systems to incorporate the new method. The Company will update the provisional amount when it completes its system modifications during the measurement period, but no later than December 2018.

(6) The Act introduces a new tax on global intangible low-taxed income (GILTI). Generally, a CFC may incur a GILTI tax if its income exceeds a prescribed return on its business property. Recently issued accounting guidance does not require companies to recognize deferred taxes on the potential future impact of the GILTI provision. In accordance with this guidance, the Company's policy will be to recognize the tax impact in the period in which it is incurred.

(7) The Act introduces full expensing as the principal capital cost recovery regime, increasing the current first-year "bonus" depreciation deduction from 50 percent to 100 percent on a temporary basis of the cost of qualified plant and equipment acquired and placed in service after September 27, 2017 and before January 1, 2023. This expensing regime goes further than current law bonus depreciation by applying to both new and used property. The 100 percent bonus depreciation rule applies through 2022, then phases down 20 percent annually through 2026. For qualified property acquired before September 27, 2017, the applicable bonus percentage is 50 percent if placed in service before January 1, 2018, 40 percent if placed in service in 2018, 30 percent if placed in service in 2019, and 0 percent thereafter. The Company recorded a provisional current tax benefit of $22,047,150 for qualified property acquired and placed in service after September 27, 2017, offset by a corresponding deferred tax liability that will reverse over the useful life of the qualified property. The Company will update the provisional amount when it completes its analysis during the measurement period, but no later than December 2018.

(8) The Internal Revenue Service (IRS) has completed its examination of the tax returns filed for years 2013 and prior. The IRS commenced its exam of years 2014-2015 in September 2017. The adjustments resulting from the examinations are not expected to materially affect the position or liquidity of the Company.

(9) With respect to the admitted DTAs calculation, effective January 1, 2018, the Act eliminates the ability to carryback net operating losses, therefore the amount of adjusted gross DTA admitted based on recoverable federal taxes is limited only to capital DTAs.

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 2016, MMAF borrowed $1,780,833,876 and repaid $1,890,000,000 under the MMAF facility. During 2016, Jefferies Finance LLC borrowed $2,378,612,987 and repaid $2,176,922,987 under the Jefferies Finance LLC facility. Refer to Note 14 "Liabilities, Contingencies and Assessments" for additional information regarding the credit facilities. See also Schedule Y for subsidiaries and controlled affiliates (SCAs) activity.

On October 1, 2016, the Company purchased MMI from MMHLLC for $3,904,116,608, which represented MMHLLC's carrying value of MMI. The Company purchased MMI with cash and invested assets with a carrying value of $3,787,525,884, net of deferred tax, and deferred an $116,590,724 gain on the transfer of these assets, as this transaction was considered a related party transaction. This purchase was part of the Company's execution of its' operating strategy and segregated its foreign insurance subsidiaries from its asset manager subsidiaries.

d. The Company reported $59,367,747 as amounts due from subsidiaries and affiliates as of December 31, 2017 and $68,885,409 as of December 31, 2016. The Company reported ($7,053,829) as amounts due to subsidiaries and affiliates as of December 31, 2017 and $36,595,902 as of December 31, 2016. Terms generally require settlement of these amounts within 30 to 90 days.

e. The Company has reinsurance agreements with its subsidiary, C.M. Life, and its indirect subsidiary, MML Bay State, including stop-loss, modified 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.

The net amounts due to C.M. Life and MML Bay State were $39,122,261 as of December 31, 2017 and $65,644,552 as of December 31, 2016. 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, 2017	2016
Premium assumed	$ 52,442,947	$ 53,073,290
Modco adjustments, included in fees and other income	14,383,351	9,330,809
Expense allowances on reinsurance assumed, included in fees and other expense	(19,697,627)	(20,674,723)
Policyholders' benefits	(133,761,931)	(108,599,305)
Experience refunds (paid) received	929,698	(241,615)

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 $77,214,806 in 2017 and $60,208,564 in 2016. Fees from MML Bay State accounted for $8,645,579 in 2017 and $8,874,070 in 2016.

The Company has agreements with its subsidiaries and affiliates, including OppenheimerFunds, Inc. (OFI), Barings LLC (Barings), 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.

The Company has agreements with its subsidiaries, MM Copper Hill LLC, Insurance Road LLC, Barings, Barings Real Estate Advisers, LLC (BREA), MML Investment Advisers LLC, MSI Financial Services, Inc. and OFI, which provide investment advisory services to the Company.

In November 2017, MassMutual contributed certain receivables of $314,988,153 million to CHLLC, a wholly-owned subsidiary. The contribution was recorded at book value with no gain or loss recognized on the transaction. In December 2017, CHLLC paid a return of capital to the Company of $304,859,082 million.

NOTES TO FINANCIAL STATEMENTS

In June 2017, MassMutual contributed certain intellectual property, with no carrying value, in an affiliated transaction with IRLLC, a wholly-owned subsidiary of MassMutual and therefore no gain or loss was recognized on the transaction.

In June 2017, MassMutual became party to an agreement with MassMutual Intellectual Property LLC (MMIP) effective June 30, 2017 that gave MassMutual the right to use certain intellectual property in the operation of its business. In 2017, MassMutual paid a fee of $26,460,000 for these rights.

In 2017, MassMutual contributed its ownership in certain partnerships and LLCs with a carrying value of approximately $743,087,927 million to IRLLC in an affiliated transaction and therefore no gain or loss was recognized on the transaction.

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

	Years Ended December 31, 2017	2016
Fee income:		
Management and service contracts and cost-sharing arrangements	$ 340,796,568	$ 309,725,308
Investment advisory income	22,893,450	23,037,219
Recordkeeping and other services	23,153,753	21,269,421
Fee expenses:		
Investment advisory services	247,972,956	302,748,057
Royalty and licensing fees	26,460,000	-

The Company's indirectly wholly owned subsidiaries, Barings and BREA, invest a portion of their nonqualified compensation plan in guaranteed interest contracts with the Company. For the year ended December 31, 2017, the Company credited interest on deposits of $2,023,093 to the Barings contract and $1,010,750 to the BREA contract. For the year ended December 31, 2016, the Company credited interest on deposits of $3,546,076 to the Barings contract and $1,678,046 to the BREA contract.

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 $275,000 in 2017 and $289,147 2016 related to these exchange programs. The Company recorded surrender benefits of $6,566,063 in 2017 and $29,633 in 2016 related to these exchange programs. C.M. Life recorded premium income of $6,566,063 in 2017 and $29,633 in 2016, related to these exchange programs. C.M. Life recorded surrender benefits of $275,000 in 2017 and $289,147 in 2016, 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, 2017 or 2016.

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

g. Subsidiaries of MMHLLC and MMI are involved in litigation and investigations arising in the ordinary course of their business, which seek compensatory damages, 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 Statutory Statements of Changes in Surplus for a particular period depending upon, among other factors, the size of the loss and the level of the Company's changes in surplus for the period.

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, 2017, the Company did not have an investment in SCAs exceeding 10% of admitted assets.

j. In 2017, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized $6,346,276 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 2016, the Company recognized $33,551 in impairment write-downs on its investments in affiliated bonds. The Company recognized $36,808,081 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 2017 and 2016, 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 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.

NOTES TO FINANCIAL STATEMENTS

m. The following presents certain information for the Company's noninsurance SCA investments:

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities):

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
None	-	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
MassMutual Holding LLC (57543#-11-8)	100.0	$ 9,115,667,747	$ 9,115,667,747	$ -
Cornerstone Global REIT Corp (21926@105)	92.3	172,758	172,758	-
Total SSAP No. 97 8b(ii) Entities	XXXXXX	$ 9,115,840,505	$ 9,115,840,505	$ -
c. SSAP No. 97 8b(iii) Entities				
The MassMutual Trust Co, FSB (57631@10)	100.0	21,990,048	21,990,048	-
MML Management Corporation (55338@-10-5)	100.0	956,429,851.0	956,429,851.0	-
Total SSAP No. 97 8b(iii) Entities	-	$ 978,419,899	$ 978,419,899	$ -
d. SSAP No. 97 8b(iv) Entities				
None	-	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	-	$ 10,094,260,404	$ 10,094,260,404	$ -
f. Aggregate Total (a+e)	XXXXXX	$ 10,094,260,404	$ 10,094,260,404	$ -

(2) NAIC Filing Response :

SCA Entity (Should be same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
b. SSAP No. 97 8b(ii) Entities						
MassMutual Holding LLC (57543#-11-8)	S2	6/29/2017	$ 8,869,815,826	Y	N	I
Cornerstone Global REIT Corp (21926@105)	S2	6/22/2017	189,550	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	$ 8,870,005,376	XXXXXX	XXXXXX	XXXXXX
c. SSAP No. 97 8b(iii) Entities						
The MassMutual Trust Co, FSB (57631@10)	S2	6/27/2017	19,244,808	Y	N	I
Total SSAP No. 97 8b(ii) Entities	N/A	N/A	$ 19,244,808	N/A	N/A	N/A
d. SSAP No. 97 8b(iv) Entities						
None	N/A	N/A	$ -	N/A	N/A	N/A
e. Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	XXXXXX	XXXXXX	$ 8,889,250,184	XXXXXX	XXXXXX	XXXXXX
f. Aggregate Total (a+e)	XXXXXX	XXXXXX	$ 8,889,250,184	XXXXXX	XXXXXX	XXXXXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

The U.S. GAAP equity value of MMHLLC is $10,546,431,728 and is $3,101,978,383 for MMI as of December 31, 2017, which are higher than the statutory carrying values, presented as gross values, in the preceding table, as portions of the equity value are nonadmitted under statutory accounting principles. The current fair value of MMHLLC remains significantly greater than its statutory carrying value. The current fair value of MMI remain greater than its statutory carrying value.

Note 11 – Debt

a. The Company had commercial paper outstanding with a carrying value and face amount of $249,867,743 as of December 31, 2017 and $249,940,986 as of December 31, 2016. The commercial paper issued in 2017 had interest rates ranging from 0.60% to 1.25% 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 was $2,626,570 for the year ended December 31, 2017 and $1,205,523 for the year ended December 31, 2016.

The Company has a $1,000,000,000 five year credit facility, with a syndicate of lenders that can be used for general corporate purposes and to support commercial paper borrowings. The facility has an upsize option for an additional $500,000,000. The terms

NOTES TO FINANCIAL STATEMENTS

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, 2017 and 2016, the Company was in compliance with all covenants under the credit facility. For the years ended December 31, 2017 and 2016, there were no draws on the credit facilities. Credit facility fees were less than $1,000,000 for the years ended December 31, 2017 and 2016.

The Company held debt issued by MMHLLC that amounted to $1,769,461,398 as of December 31, 2017 and $1,769,461,399 as of December 31, 2016. The Company recorded interest income on MMHLLC debt of $64,620,627 in 2017 and $75,815,268 in 2016.

The Company did not have any capital notes as of December 31, 2017 or 2016.

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 $2,000,000,000. The Company's unused capacity was $946,430,621 as of December 31, 2017.

(2) FHLB Boston capital stock

a. Aggregate totals:

		December 31, 2017		
		1 Total 2+3	2 General Account	3 Separate Account
1.	Current Year:			
	(a) Membership stock - Class A	$ -	$ -	$ -
	(b) Membership stock - Class B	25,000,000	25,000,000	-
	(c) Activity Stock	48,700,000	48,700,000	-
	(d) Excess Stock	-	-	-
	(e) Aggregate Total	$ 73,700,000	$ 73,700,000	$ -
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,000,000,000	$ 2,000,000,000	$ -
2.	Prior Year-end:			
	(a) Membership stock - Class A	$ -	$ -	$ -
	(b) Membership stock - Class B	25,000,000	25,000,000	-
	(c) Activity Stock	49,500,000	49,500,000	-
	(d) Excess Stock	-	-	-
	(e) Aggregate Total	$ 74,500,000	$ 74,500,000	$ -
	(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,000,000,000	$ 2,000,000,000	$ -

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption:

		Years Ended December 31, 2017						
		1	2	Eligible for Redemption				
				3	4	5	6	
	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	
1.	Class A	$ -	$ -	$ -	$ -	$ -	$ -	
2.	Class B	25,000,000	25,000,000	-	-	-	-	

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of December 31, 2017:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 1,550,269,200	$ 1,166,181,238	$ 1,053,569,379

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 1,550,269,200	$ 1,166,181,238	$ 1,053,569,379

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	$ 1,224,828,748	$ 1,126,084,091	$ 1,103,883,829

b. Maximum amount pledged for the year ended December 31, 2017:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 1,680,502,867	$ 1,260,781,053	$ 1,107,520,273

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 1,680,502,867	$ 1,260,781,053	$ 1,107,520,273

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	$ 1,234,077,139	$ 1,126,695,711	$ 1,107,803,111

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

December 31, 2017

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,053,569,379	1,053,569,379	-	1,053,569,379
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,053,569,379	$ 1,053,569,379	$ -	$ 1,053,569,379

2. Prior Year-end:

December 31, 2016

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,103,883,829	1,103,883,829	-	1,103,883,829
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,103,883,829	$ 1,103,883,829	$ -	$ 1,103,883,829

b. Maximum Amount:

Years Ended December 31, 2017

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ -	$ -	$ -
2. Funding	1,107,520,273	1,107,520,273	-
3. Other	-	-	-
4. Aggregate	$ 1,107,520,273	$ 1,107,520,273	$ -

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. The Company contributed $88,000,000 in 2017 and $66,000,000 in 2016 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 December 31 measurement date (The Measurement Date). A spot yield curve is developed from this data that 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 $100,483,161 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.

NOTES TO FINANCIAL STATEMENTS

A summary of assets, obligations and assumptions of the pension benefits, postretirement benefits, and special or contractual termination benefits per SSAP No. 11 are as follows using a December 31 measurement date:

		December 31,			
		2017	2016	2017	2016
		Overfunded		Underfunded	
(1)	Change in benefit obligation:				
a.	Pension Benefits				
1.	Benefit obligation, beginning of year	$ -	$ -	$ 2,785,261,912	$ 2,675,141,521
2.	Service cost	-	-	125,949,069	100,249,462
3.	Interest cost	-	-	112,277,481	113,086,607
4.	Contributions by plan participants	-	-	-	-
5.	Actuarial (gains) losses	-	-	158,463,691	22,724,468
6.	Foreign currency exchange rates	-	-	-	-
7.	Benefits paid	-	-	(145,826,672)	(125,940,146)
8.	Plan amendments	-	-	-	-
9.	Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
10.	Benefit obligation, end of year	$ -	$ -	$ 3,036,125,481	$ 2,785,261,912

		December 31,			
		2017	2016	2017	2016
		Overfunded		Underfunded	
b.	Postretirement Benefits				
1.	Benefit obligation, beginning of year	$ -	$ -	$ 340,107,025	$ 305,316,000
2.	Service cost	-	-	12,043,906	11,080,265
3.	Interest cost	-	-	12,516,839	11,963,716
4.	Contributions by plan participants	-	-	547,348	1,140,435
5.	Actuarial (gains) losses	-	-	4,088,132	(14,523,041)
6.	Foreign currency exchange rates	-	-	-	-
7.	Benefits paid	-	-	(15,402,252)	(15,570,350)
8.	Plan amendments	-	-	-	40,700,000
9.	Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
10.	Benefit obligation, end of year	$ -	$ -	$ 353,900,998	$ 340,107,025

		December 31,			
		2017	2016	2017	2016
		Overfunded		Underfunded	
c.	Special or contractual benefits per SSAP #11				
1.	Benefit obligation, beginning of year	$ -	$ -	$ -	$ -
2.	Service cost	-	-	-	-
3.	Interest cost	-	-	-	-
4.	Contributions by plan participants	-	-	-	-
5.	Actuarial (gains) losses	-	-	-	-
6.	Foreign currency exchange rates	-	-	-	-
7.	Benefits paid	-	-	-	-
8.	Plan amendments	-	-	-	-
9.	Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
10.	Benefit obligation, end of year	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

		December 31,					
		2017	2016	2017	2016	2017	2016
		Pension Benefits		Postretirement		Special or Contractual Benefits Per SSAP No 11	
(2)	Change in plan assets:						
	a. Fair value of plan assets, beginning of year	$ 2,180,274,356	$ 2,073,799,390	$ 4,386,770	$ 4,897,000	$ -	$ -
	b. Actual return on plan assets	330,848,237	142,579,333	44,163	27,086	-	-
	c. Foreign currency exchange rates changes	-	-	-	-	-	-
	d. Contributions by reporting entity	120,048,813	89,835,779	14,541,088	13,892,599	-	-
	e. Contributions by plan participants	-	-	547,348	1,140,435	-	-
	f. Benefits paid	(145,826,672)	(125,940,146)	(15,402,252)	(15,570,350)	-	-
	g. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-	-	-
	h. Fair value of plan assets, end of year	$ 2,485,344,734	$ 2,180,274,356	$ 4,117,117	$ 4,386,770	$ -	$ -

		December 31,			
		2017	2016	2017	2016
		Pension Benefits		Other Postretirement Benefits	
(3)	Funded status				
	a. Components:				
	1. Prepaid benefit costs	$ 598,719,300	$ 624,498,480	$ -	$ -
	2. Overfunded plan assets	-	-	-	-
	3. Accrued benefit costs	245,084,637	231,797,412	370,486,456	364,652,607
	4. Liability for pension benefits	302,462,527	363,007,101	(20,702,575)	(28,932,352)
	b. Assets and liabilities recognized				
	1. Assets (nonadmitted)	$ 598,719,300	$ 624,498,480	$ -	$ -
	2. Liabilities recognized	547,547,164	594,804,513	349,783,881	335,720,255
	c. Unrecognized liabilities	$ 3,233,583	$ 10,183,043	$ 349,783,881	$ 335,720,255

		Years Ended December 31,					
		2017	2016	2017	2016	2017	2016
		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No 11	
(4)	Components of net periodic benefit cost						
	a. Service cost	$ 125,949,069	$ 100,249,462	$ 12,043,906	$ 11,080,265	$ -	$ 1,086,027
	b. Interest cost	112,277,481	113,086,607	12,516,839	11,963,716	-	1,834,290
	c. Expected return on plan assets	(147,429,501)	(144,892,511)	(86,603)	(101,910)	-	-
	d. Transition asset or obligation	-	-	-	-	-	-
	e. Gains and losses	65,195,485	70,325,405	1,539,093	2,987,802	-	288,235
	f. Prior service cost or (credit)	3,122,684	3,122,684	(5,519,500)	(5,519,500)	-	-
	settlement or curtailment	-	-	-	-	-	-
	h. Total net periodic benefit cost	$ 159,115,218	$ 141,891,647	$ 20,493,735	$ 20,410,373	$ -	$ 3,208,552

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

		December 31,			
		2017	2016	2017	2016
		Pension Benefits		Postretirement Benefits	
	a. Items not yet recognized as a component of net periodic cost in prior year	$ 997,688,624	$ 1,046,099,067	$ (28,912,352)	$ (14,593,000)
	b. Net transition asset or obligation recognized	-	-	-	-
	c. Net prior service cost or credit arising during the period	-	-	-	-
	d. Net prior service cost or credit recognized	(3,122,684)	(3,122,684)	5,519,500	5,519,500
	e. Net gain and loss arising during the period	(24,955,045)	25,037,646	4,249,370	(16,851,050)
	f. Net gain and loss recognized	(65,195,485)	(70,325,405)	(1,539,093)	(2,987,802)
	g. Items not yet recognized as a component of net periodic cost in current year	$ 904,415,410	$ 997,688,624	$ (20,682,575)	$ (28,912,352)

NOTES TO FINANCIAL STATEMENTS

(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,			
	2018	2017	2018	2017
	Pension Benefits		Postretirement Benefits	
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	3,122,684	3,122,684	(5,519,500)	(5,519,500)
c. Net recognized gains and losses	54,841,450	65,195,487	2,268,542	1,780,092

(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,			
	2017	2016	2017	2016
	Pension Benefits		Postretirement Benefits	
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	3,122,684	6,245,368	(46,505,000)	(52,024,500)
c. Net recognized gains and losses	901,292,726	991,443,256	25,802,425	23,092,148

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

	December 31,			
	2017	2016	2017	2016
	Pension Benefits		Other Postretirement Benefits	
Weighted-average assumptions used to determine net periodic benefit cost as of December 31:				
a. Weighted-average discount rate	4.10 %	4.30 %	3.85 %	3.95 %
b. Expected long-term rate of return on plan assets	6.75 %	7.00 %	3.00 %	3.00 %
c. Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
Weighted-average assumptions used to determine projected benefit obligation as of December 31:				
d. Weighted-average discount rate	3.60 %	4.10 %	3.40 %	3.85 %
e. Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,935,812,500 as of December 31, 2017 and $2,714,777,876 as of December 31, 2016.

(10) The Company sponsors multiple employee benefit plans, providing retirement, life, health and other benefits to employees, certain employees of unconsolidated subsidiaries, agents, general agents and retirees who meet plan eligibility requirements.

MMHLLC has the obligation to pay the Company's other postretirement benefits. 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 (losses) and expected return on plan assets, whereas service cost and prior service cost are recorded by the Company.

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. For employees who retire after 2009, except certain employees who were close to retirement in 2010, the Company's cost is limited to a retiree health reimbursement account "RHRA" which accumulates during an employee's career and can be drawn down by the retiree to purchase coverage outside of the Company or for other health care costs. Retired employees with an RHRA also may choose to purchase coverage through the private retiree exchange.

For other current and future retired employees, and current and future retired agents, the Company provides access to postretirement health care plans through a private retiree exchange. The Company's cost is limited to the fixed annual subsidy provided to retirees through a Health Reimbursement Account each year that the retiree can use to purchase coverage on the exchange or for other health care costs.

Company-paid basic life insurance is provided to retirees who retired before 2010 and certain employees who retire after 2009 but were close to retirement in 2010. Supplemental life insurance is available to certain retirees on a retiree-pay-all basis.

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.

NOTES TO FINANCIAL STATEMENTS

(11) Assumed health care cost trend rates do not 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 2017.

		One Percentage Point Increase	One Percentage Point Decrease
a.	Effect on total service and interest cost components	$ -	$ -
b.	Effect on other postretirement benefit obligations	-	-

(12) The expected future pension and other postretirement benefit payments, which reflect expected future service, are as follows:

	Year(s)	Amount
a.	2018	$ 114,897,401
b.	2019	121,220,196
c.	2020	127,118,647
d.	2021	133,283,868
e.	2022	138,250,693
f.	2023 through 2027	771,442,550

(13) The Company intends to fund $125,938,295 in 2018 to meet its expected current obligations under its qualified and non-qualified pension and other postretirement benefit plans.

(14) The Company's qualified pension plan assets managed by the Company and its indirectly wholly owned subsidiaries are as follows:

	December 31, 2017	2016
General Investment Account	$ 240,842,977	$ 233,734,609
Separate investment accounts:		
Barings Long Duration Bond Fund	262,896,089	227,532,680
Alternative Investment Separate Account	134,454,036	220,978,128
Oppenheimer International Growth Fund	147,046,742	115,879,351
Oppenheimer Large Core Fund	115,370,560	98,285,938
MM Select Large Cap Value Fund	60,586,543	50,390,695
MM Premier Strategic Emerging Markets Fund	52,528,924	39,179,478
MM Select Blue Chip Growth Fund	51,232,840	48,139,774
Oppenheimer Small Capitalization Core Fund	50,009,635	49,758,614
MM Select Growth Opportunities Fund	47,767,386	36,257,577
MM Select Small Cap Value Fund	29,785,883	27,227,398
MM Select Small Cap Growth Fund	29,103,457	23,309,621
Oppenheimer Real Estate Fund	-	22,441,337
	$ 1,221,625,072	$ 1,193,115,200

The approximate amount of annual benefits to be paid to plan participants covered by a group annuity contract issued by the employer or related parties is $76,959,106 for 2018.

(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.

NOTES TO FINANCIAL STATEMENTS

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

	December 31,			
	2017	2016	2017	2016
	Overfunded		Underfunded	
Pension:				
a. Accumulated benefit obligation	$ -	$ -	$ 2,935,812,500	$ 2,714,777,876
b. Less: Assets	-	-	2,485,344,734	2,180,274,356
c. Accumulated benefit obligation funded status	$ -	$ -	$ 450,467,766	$ 534,503,520

	December 31,			
	2017	2016	2017	2016
	Overfunded		Underfunded	
Postretirement:				
a. Accumulated benefit obligation	$ -	$ -	$ 353,900,998	$ 340,107,025
b. Less: Assets	-	-	4,117,117	4,386,770
c. Accumulated benefit obligation funded status	$ -	$ -	$ 349,783,881	$ 335,720,255

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

	December 31,			
	2017	2016	2017	2016
	Overfunded		Underfunded	
Pension:				
a. Projected benefit obligation	$ -	$ -	$ 3,036,125,481	$ 2,785,261,912
b. Less: fair value of plan assets	-	-	2,485,344,734	2,180,274,356
c. Projected benefit obligation funded status	$ -	$ -	$ 550,780,747	$ 604,987,556

	December 31,			
	2017	2016	2017	2016
	Overfunded		Underfunded	
Postretirement:				
a. Projected benefit obligation	$ -	$ -	$ 353,900,998	$ 340,107,025
b. Less: fair value of plan assets	-	-	4,117,117	4,386,770
c. Projected benefit obligation funded status	$ -	$ -	$ 349,783,881	$ 335,720,255

The qualified pension plan was underfunded by $145,388,815 as of December 31, 2017 and by $245,712,776 as of December 31, 2016. The nonqualified pension plans are not funded and have total projected benefit obligations of $406,391,932 as of December 31, 2017 and $359,274,780 as of December 31, 2016.

(21) As of December 31, 2017, the unamortized balance of the transition liability upon adoption of SSAP 102 was $3,233,583. This transition liability is being amortized through 2021. This SSAP primarily adopts U.S. GAAP accounting guidance for pensions by requiring entities to measure the pension liability at the projected benefit obligation and to recognize the funded status of the defined benefit pension plan on the statement of financial position. The projected benefit obligation includes amounts for both vested and non-vested participants and makes assumptions for future compensation increases.

On July 1, 2016, the Company agreed to provide certain service credits under the MassMutual Retired Agents' Welfare Benefits Plan for prior Premier Client Group (PCG) service. This resulted in an increase to the accumulated projected benefit obligation of $40,700,000 recognized at the time of the acquisition. The expense attributable to prior service periods is recorded as amortization of the nonadmitted assets acquired rather than through the amortization of prior service cost. See *Note 3. "Business Combinations and Goodwill"* for further information on the acquisition of PCG.

The Society of Actuaries released updated mortality improvement scales in October 2017 (MP 2017) and 2016 (MP 2016). The Company adopted the new mortality tables and other key plan assumptions as part of its fourth quarter 2017 and 2016 remeasurements. As a result of these changes in projection scales, the Company's aggregate projected benefit obligation decreased by approximately $19,812,588 as of December 31, 2017 and $37,393,060 as of December 31, 2016.

b. The target range allocations for the qualified pension plan assets are 13% to 23% domestic equity securities, 25% to 45% long duration bond securities, 5% to 15% GIA and aggregate bond assets, 13% to 23% international equity securities and 10% to 30% 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 assets invested in the GIA through the unallocated group annuity contract earn a fixed interest. These assets comprised approximately 10% of the plan assets as of December 31, 2017 and 11% as of December 31, 2016.

c. Fair value of plan assets

The assets of the qualified pension plan are invested in a Massachusetts Mutual Life Insurance Company group annuity contract and the following separate investment account options as well as certain private equity funds, hedge funds, private real estate funds and an all cap U.S. equity index exchange traded fund held in the MassMutual Pension Plan Trust (Pension Trust Assets). The group annuity contract invests in the General Investment Account (GIA) of the Company and separate investment accounts. The separate investment accounts are managed by the Company, the Company's indirectly wholly owned asset manager, subsidiaries, as well as unaffiliated asset managers.

NOTES TO FINANCIAL STATEMENTS

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 majority of the assets of the qualified pension plan are invested in the following separate investment account options as well as certain private equity funds, hedge funds, private real estate funds and an all cap U.S. equity index exchange traded fund held in the MassMutual Pension Plan Trust (Pension Trust Assets):

Barings Long Duration Bond Fund is a separate investment account advised by Barings 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 Bloomberg Barclays U.S. Long Government/Credit Bond index.

Oppenheimer International Growth Fund is a separate investment account investing in a mutual fund sub-advised by OFI Institutional Asset Management (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.

Alternative Investment Separate Account is a separate investment account advised by Barings. Barings' strategy includes investing in private equity funds, hedge funds, a private real estate fund and an all cap U.S. equity index exchange traded fund.

Goldman Sachs Asset Management Long Duration Bond Fund is a separate investment 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 Bloomberg Barclays U.S. Long Government/Credit Bond index.

Pacific Investment Management Company Long Duration Bond Fund is a separate investment 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 and government securities and cash. The specific performance objective is to outperform the total return of the Bloomberg Barclays U.S. Long Government/Credit Bond index.

Oakmark International Collective Fund is a separate investment 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.

MassMutual Pension Plan Trust is a trust account with a strategy of investing in alternative investments as directed by the Company. These investments include private equity, hedge funds, and private real estate, with allocations temporarily awaiting investment held in an all cap U.S. equity index exchange traded fund.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2017			
	Level 1	Level 2	Level 3	Total
Investments in the qualified pension plan:				
Separate investment accounts:				
Common stocks:				
U.S. large capitalization	$ 83,075,230	$ 243,457,675	$ 1,808	$ 326,534,713
U.S. small capitalization value	34,808,152	58,889,340	-	93,697,492
U.S. mid capitalization	28,334,502	-	-	28,334,502
International large capitalization	7,236,866	147,046,742	-	154,283,608
International small/mid capitalization	8,301,137	-	-	8,301,137
Total common stocks	161,755,887	449,393,757	1,808	611,151,452
Debt instruments:				
Corporate and other bonds	-	367,123,093	-	367,123,093
Long-term bond mutual fund	110,771,218	-	-	110,771,218
Short-term bond mutual funds	14,189,929	-	-	14,189,929
Total debt instruments	124,961,147	367,123,093	-	492,084,240
Registered investment companies:				
U.S. large capitalization	16,712,589	-	-	16,712,589
Emerging markets	-	85,830,102	-	85,830,102
Total registered investment companies	16,712,589	85,830,102	-	102,542,691
Limited partnerships				
Private equity/venture capital	-	-	42,629,859	42,629,859
Total limited partnerships	-	-	42,629,859	42,629,859
Other:				
Government securities	-	302,528,932	-	302,528,932
Collective investment trust	-	209,256,520	-	209,256,520
Real estate	-	-	53,279,819	53,279,819
Emerging markets	-	52,528,924	-	52,528,924
Other	1,326,823	41,348,048	19,286,230	61,961,101
Total other	1,326,823	605,662,424	72,566,049	679,555,296
Total separate investment accounts	304,756,446	1,508,009,376	115,197,716	1,927,963,538
Pension trust assets:				
Common stocks:				
U.S. large capitalization	125,304,120	-	-	125,304,120
Collective investment trust	-	43,837,941	-	43,837,941
Limited partnerships:				
Other	-	-	108,350,961	108,350,961
Other	-	1,353,643	37,691,554	39,045,197
Total pension trust assets	125,304,120	45,191,584	146,042,515	316,538,219
Total General Investment Account option	-	-	240,842,977	240,842,977
Total	$ 430,060,566	$ 1,553,200,960	$ 502,083,208	$ 2,485,344,734

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	December 31, 2016			
	Level 1	Level 2	Level 3	Total
Investments in the qualified pension plan:				
Separate investment accounts:				
Common stocks:				
U.S. large capitalization	$ 78,015,898	$ 204,083,788	$ 1,808	$ 282,101,494
U.S. small capitalization value	32,046,543	50,537,019	-	82,583,562
U.S. mid capitalization	23,849,966	-	-	23,849,966
International small/mid capitalization	5,931,402	-	-	5,931,402
International large capitalization value	5,118,494	115,879,351	-	120,997,845
Total common stocks	$ 144,962,303	$ 370,500,158	1,808	$ 515,464,269
Debt Instruments:				
Corporate and other bonds	-	314,697,359	-	314,697,359
Long-term bond mutual fund	96,864,811	-	-	96,864,811
Short-term bond mutual funds	13,387,944	-	-	13,387,944
Total debt instruments	$ 110,252,755	$ 314,697,359	$ -	$ 424,950,114
Registered investment companies:				
U.S. large capitalization	62,964,567	-	-	62,964,567
Emerging markets	64,269,202	-	-	64,269,202
Total registered investment companies	$ 127,233,769	$ -	$ -	$ 127,233,769
Limited partnerships:				
International small/mid capitalization	-	-	168,292,680	168,292,680
Multi-strategy hedge funds	-	-	42,509,991	42,509,991
Private equity/venture capital	-	-	25,170,300	25,170,300
Total limited partnerships	$ -	$ -	$ 235,972,971	$ 235,972,971
Other:				
Government securities	-	277,801,783	-	277,801,783
Other	(1,691,397)	88,065,417	37,433,698	123,807,718
Real Estate	-	-	50,738,974	50,738,974
Total other	$ (1,691,397)	$ 365,867,200	$ 88,172,672	$ 452,348,475
Total separate investment accounts	$ 380,757,430	$ 1,051,064,717	$ 324,147,451	$ 1,755,969,598
Pension trust assets:				
Common stocks:				
U.S. large capitalization	83,886,558	-	-	83,886,558
Limited partnerships:				
Other	-	-	39,377,047	39,377,047
Real estate	-	-	41,392,757	41,392,757
Other	-	768,037	25,145,750	25,913,787
Total pension trust assets	83,886,558	768,037	105,915,554	190,570,149
Total general investment account	-	-	233,734,609	233,734,609
Total	$ 464,643,988	$ 1,051,832,754	$ 663,797,614	$ 2,180,274,356

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

	Beginning Balance 01/01/2017	Transfers In & Out of Level 3	Return Assets Still Held	Return Assets Sold	Purchase	Issuances	Sales	Settlements	Ending Balance 12/31/2017
Separate investment accounts:									
Real estate	$ 50,738,974	$ -	$ 2,540,845	$ -	$ -	$ -	$ -	$ -	$ 53,279,819
Other	37,435,506	-	(3,147,468)	4,775,207	-	-	(19,775,207)	-	19,288,038
Limited partnerships:									
International small/mid cap	168,292,680	(168,292,680)	-	-	-	-	-	-	
Private equity/ventrure capital	42,509,991	-	2,291,242	1,516,365	824,571	-	(4,512,310)	-	42,629,85
Multi-strategy hedge fund	25,170,300	-	(5,170,300)	6,189,026	-	-	(26,189,026)	-	
General investment account	233,734,608	-	-	3,393,608	120,049,473	-	(116,334,712)	-	240,842,97
Pension trust assets:									
Limited partnerships:									
Other	39,377,047	-	-	27,542	68,676,737	-	(1,392,613)	-	108,350,96
Other	25,145,750	-	-	-	36,000,000	-	(25,000,000)	-	37,691,55
Real estate	41,392,757	(41,392,757)	-	-	-	-	-	-	
Total pension assets	$ 663,797,613	$ (209,685,437)	$ (277,630)	$ 15,901,748	$ 225,550,781	$ -	$ (193,203,868)	$ -	$ 502,083,20

	Beginning Balance 01/01/2016	Transfers In & Out of Level 3	Return Assets Still Held	Return Assets Sold	Purchase	Issuances	Sales	Settlements	Ending Balance 12/31/2016
Separate investment accounts:									
Limited partnerships:									
International small/mid cap	$ 155,411,709	$ -	$ 12,880,971	$ -	$ -	$ -	$ -	$ -	$ 168,292,680
Multi-strategy hedge fund	39,071,026	-	(99,411)	708,394	4,840,413	-	(2,010,431)	-	42,509,991
Private equity/venture capital	24,544,460	-	625,840	-	-	-	-	-	25,170,300
Other	37,360,044	-	75,462	-	-	-	-	-	37,435,506
General investment account	196,906,145	-	-	9,994,808	131,024,039	-	(104,190,383)	-	233,734,609
Other	-	-	387,442	-	41,004,920	-	(432,843)	-	39,377,047
Other	-	-	145,750	-	25,000,000	-	-	-	25,145,750
Real estate	-	-	1,392,757	-	40,000,000	-	-	-	41,392,757
Total pension assets	$ 499,395,632	$ -	$ 20,045,537	$ 10,703,202	$ 241,869,372	$ -	$ (106,633,657)	$ -	$ 663,797,614

(3) Fair Value Measurements

The Company's fair value hierarchy is defined in Note 20 "Fair Value Measurements."

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

Separate Investment Accounts: There are two methods of determining unit value for the separate investment accounts. The portfolio method is used when the separate investment account invests in a portfolio of securities or two or more underlying mutual funds, bank collective trust funds or other investment vehicles (each an "Underlying fund"). Under this method, the unit value of a separate investment account is determined by dividing the market value of such separate investment account on any valuation date by the total number of units in the separate investment account. The net investment factor method ("NIF") is used when the separate investment account invests in shares or units of a single underlying fund. Under this method, the unit value of a separate investment account is determined by taking the unit value for the prior valuation day and multiplying it by the net investment factor for the current valuation day. Under both of these methods the separate investment accounts are therefore classified as Level 2. As of December 31, 2017, the Plan had no specific plans or intentions to sell investments at amounts other than NAV. These investments can be redeemed on a daily basis and have no lockups or funding commitments.

Corporate debt instruments: Valued using the closing price reported on the active market on which the individual securities are traded. If Level 1 valuations are not available, the fair value is determined using models such as matrix pricing and therefore, is classified as Level 2, which uses quoted market prices of debt securities with similar characteristics.

PIMCO bond funds: Valued using the closing price reported on the active market on which the individual securities are traded and therefore classified as Level 1.

Government securities: Marked to market daily based on values provided by third-party vendors or market makers to the extent available or based on model prices. Valuations furnished by a pricing service take into account factors such as institutional-size trading in similar securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics, and other market data and are therefore classified as Level 2.

Common stocks: Valued using the closing price reported on the active market on which the individual securities are traded and therefore classified as Level 1.

Collective investment trust: Valued using the NAV per unit. The net asset value per unit of the Funds is calculated on each business day by dividing the total value of assets, less liabilities, by the number of units outstanding. Unit issuances and redemptions are based on the net asset value determined at the end of the current day and therefore classified as Level 2.

NOTES TO FINANCIAL STATEMENTS

Limited partnerships: The Plan utilizes the practical expedient to calculate fair value of its investments based on the Plan's pro rata interest in net assets of each underlying partnership. All valuations utilize financial information supplied by the partnership, including income, expenses, gains and losses. The underlying investments of the partnership are accounted for at fair value as described in the partnership's audited financial statements. The multi-strategy hedge fund can be redeemed semi-annually with 95 days notice. The remaining funds can be redeemed periodically with notice that generally ranges from 45 to 90 days. There are no lockups or funding commitments. These limited partnership investments are classified as Level 3.

Registered investment companies: There are two methods of determining the unit value for the registered investment companies. For the registered investment company that is valued at an unaffiliated company the investment is valued using the closing price reported on the active market on which the funds are traded and is therefore classified as Level 1. For the registered investment company that is valued in-house on the unival system the NIF method is used which takes the unit value for the prior valuation day and multiplies it by the NIF for the current valuation day and is therefore classified as Level 2.

Other: Valued using the closing price reported on the active market on which the individual securities are traded. If Level 1 valuations are not available, the fair value is determined using models such as matrix pricing and therefore, is classified as Level 2, which uses quoted market prices with similar characteristics. Investments included in this category include short term investments, real estate investment trusts, asset backed securities, mortgage backed securities, swaps, derivatives, futures and options. Investments in multi-strategy hedge fund and real estate are based on the Plan's pro rata interest in the net assets of the partnership and have a redemption period and are reported in the Level 3 column. The multi-strategy hedge fund is comprised of two funds, one of which has a quarterly redemption period and the other with a monthly redemption period. They both require 45 days notice. The real estate fund does not have a specific redemption period, but is dependent upon the liquidation of underlying assets. None of the funds have a lock up period or funding commitment.

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

General Investment Account option: Liquidation value based on an actuarial formula as defined under the terms of the contract.

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 the Company's financial condition. The investment portfolio contains a diversified blend of equity and fixed-income investments. Alternative assets such as private equity funds, hedge funds, private real estate funds, equity index exchange traded funds and bond index exchange traded funds 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 $2,873,561,595 as of December 31, 2017 and $2,452,976,419 as of December 31, 2016. 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 included in general insurance expenses were $56,325,820 for the year ended December 31, 2017 and $46,282,428 for the year ended December 31, 2016.

The Company also maintains a defined contribution plan for agents, which was frozen in 2001. The net assets available for these benefits were $181,944,285 as of December 31, 2017 and $174,225,396 as of December 31, 2016.

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 $51,695,461 as of December 31, 2017 and $50,970,558 as of December 31, 2016.

The Company accrues postemployment benefits for the health benefits of agents who qualify for long-term disability and are not retired. The net accumulated liability for these benefits was $5,090,138 as of December 31, 2017 and $5,939,532 as of December 31, 2016.

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 share-based compensation awards. These awards include Phantom Stock Appreciation Rights (PSARs) and Phantom Restricted Stock (PRS). These awards do not grant an equity or ownership interest in the Company.

PSARs provide the participant with the opportunity to share in the value created in the total enterprise. The PSAR value is the appreciation in the phantom stock price between the grant price and the share price at the time of exercise. Awards can only be settled in cash. PSARs typically 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 share price) over the award period. Awards can only be settled in cash. PRS typically 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 or accrued. The compensation expense for an

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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.

At the time of death or disability, awards contain vesting conditions, whereby employees' unvested awards immediately vest on an accelerated basis with a one-year exercise period for PSARs, full accelerated vesting and settlement for PRS awards granted 2016 and after. For PRS awards granted prior to 2016, awards vest on a pro-rata basis with immediate settlement.

At the time of retirement, for awards granted beginning in 2016, both PRS and PSAR vest according to the original grant terms. For awards granted prior to 2016, unvested awards immediately vest on an accelerated basis with a two-year exercise period for PSARs, and a pro-rata basis with immediate settlement for PRS.

The phantom share price is determined as the greater of the share price calculated using management basis core operating income or the share price calculated using management basis equity. This phantom share price is calculated and communicated to all participants quarterly and is used in calculating the liability of the Company based on intrinsic value.

A summary of the weighted average grant price of PSARs and PRS shares granted, the intrinsic value of PSARs 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,	
	2017	2016
Weighted average grant date fair value:		
PSAR granted during the year	$ 79.47	$ 86.80
PRS granted during the year	80.09	86.67
Intrinsic value:		
PSAR options exercised	4,793,634	5,219,678
PRS liabilities paid	19,801,772	25,931,314
Fair value of shares vested during the year	35,563,102	26,622,333

A summary of PSARs and PRS shares is as follows:

	PSARs			PRS		
		Weighted Average			Weighted Average	
	Number of Share Units	Price	Remaining Contract Terms (In Years)	Number of Share Units	Price	Remaining Contract Terms (In Years)
Outstanding as of December 31, 2015	2,561,973	$ 85.88	3.3	1,087,839	$ 80.89	2.7
Granted	1,175,236	86.80		399,704	86.67	
Exercised	(445,332)	77.79		(301,428)	69.54	
Forfeited	(298,183)	86.68		(104,506)	83.88	
Outstanding as of December 31, 2016	2,993,694	87.35	3.2	1,081,609	85.33	2.9
Granted	1,250,709	79.47		428,263	80.09	
Exercised	(512,056)	78.54		(246,004)	75.22	
Forfeited	(107,453)	90.33		(60,087)	87.19	
Outstanding as of December 31, 2017	3,624,894	85.78	3.1	1,203,781	85.46	3.0
Exercisable as of December 31, 2017	712,806	$ 81.44	1.3	436	$ -	1.4

The PSARs compensation expense was $23,092,580 for the year ended December 31, 2017 and a benefit of $3,500,446 for the year ended December 31, 2016. The PSAR accrued compensation liability was $19,842,536 for the year ended December 31, 2017 and $1,740,851 for the year ended December 31, 2016. The unrecognized compensation expense related to nonvested PSARs awards was $15,753,113 for the year ended December 31, 2017 and $186,273 for the year ended December 31, 2016. The weighted average period over which the expense is expected to be recognized is 3.1 years. 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.

The PRS compensation expense was $32,564,084 for the year ended December 31, 2017 and $18,387,919 for the year ended December 31, 2016. The PRS accrued compensation liability was $55,255,641 for the year ended December 31, 2017 and $43,524,072 for the year ended December 31, 2016. Unrecognized compensation expense related to nonvested PRS awards was $53,097,729 for the year ended December 31, 2017 and $38,909,619 for the year ended December 31, 2016. The weighted average period over which the expense is expected to be recognized is 3.0 years. 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 recorded dividends, recorded in net investment income, from MMHLLC of $424,470,199 through the year ended December 31, 2017 and $429,741,301 through the year ended December 31, 2016.

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

NOTES TO FINANCIAL STATEMENTS

(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 $1,591,383,608 total apportionment from its surplus funds for policyholder dividends for the period beginning January 1, 2018 and ending December 31, 2018, it will pay or cause to be applied during 2018, in all events, annual dividends for participating individual life and annuity policies issued after December 31, 1983, in an amount of not less than $1,050,000,000. 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 $8,637,673,433 as of December 31, 2017 and $7,502,311,677 as of December 31, 2016.

(11) The Company executed a tender offer in March 2017 for $440,000,000 par value of surplus notes maturing in 2039. The Company paid $711,000,000 of cash to settle the tender offer which resulted in a pre-tax loss of $271,000,000. This loss is included in net realized gains (losses) within the Statutory Statements of Operations and is net of a tax benefit of $95,000,000.

Issue Date	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest and/or Principal Approved and Paid Current Year	Unapproved Interest and/or Principal	Total Interest and/or Principal Paid	Date of Maturity
11/15/1993	7.625%	$ 250,000,000	$ 250,000,000	$ 19,062,500	$ 2,382,813	$ 457,500,000	11/15/2023
03/01/1994	7.500%	100,000,000	100,000,000	7,500,000	2,500,000	176,250,000	03/01/2024
05/12/2003	5.625%	250,000,000	249,386,666	14,062,500	1,757,813	204,023,438	05/15/2033
06/01/2009	8.875%	310,000,000	307,082,268	39,769,881	2,292,708	538,988,611	06/01/2039
01/17/2012	5.375%	400,000,000	398,912,200	21,500,000	1,791,667	126,252,778	12/01/2041
04/15/2015	4.500%	500,000,000	491,373,999	22,500,000	4,687,500	56,250,000	04/15/2065
04/20/2017	4.500%	475,000,000	470,764,136	12,154,722	5,818,750	12,154,722	04/01/2077
Total		$ 2,285,000,000	$ 2,267,519,269	$ 136,549,603	$ 21,231,251	$ 1,571,419,549	

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: $62,500,000 in 2021, $87,500,000 in 2022, $150,000,000 in 2023 and $50,000,000 in 2024. There are no sinking fund requirements for the notes issued in 2003, 2009, 2012 or 2015. 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 notes 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. Scheduled interest on the note issued in 2015 is payable on April 15 and October 15 of each year to holders of record on the preceding April 1 and October 1, respectively. Interest expense is not recorded until approval for payment is received from the Division. As of December 31, 2017, the unapproved interest was $21,231,250. Through December 31, 2017, the Company paid cumulative interest of $1,571,419,549 on surplus notes. Interest of $136,549,603 was approved and paid during the year ended December 31, 2017. Interest of $151,187,500 was approved and paid during the year ended year ended December 31, 2016.

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. The Company had approximately $123,400,000 of these unsecured funding commitments to its subsidiaries as of December 31, 2017 and $300,000,000 as of December 31, 2016. The unsecured commitments are included in private placements in the table below. As of December 31, 2017 and 2016, 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. The Company had approximately $152,053,320 of outstanding letter of credit arrangements and $143,672,847 as of December 31, 2016 of outstanding letter of credit arrangements. As of December 31, 2017 and 2016, the Company did not have a funding request attributable to these letter of credit arrangements.

The Company approved financing of $4,228,875,000 as of December 31, 2017 and December 31, 2016, 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 were $3,176,975,517 as of December 31, 2017 and $3,286,141,641 as of December 31, 2016. Interest expense for these borrowings was $72,903,536 in 2017 and $62,499,534 in 2016. The unfunded amount of the facility, totaling $1,051,899,483 as of December 31, 2017, is included in private placements in the table below. The interest of this facility adjusts monthly based on the 30-day LIBOR.

The Company approved financing of $225,000,000 as of December 31, 2017 and December 31, 2016, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. During 2017, MassMutual borrowed $2,378,612,987 and repaid $2,176,922,987 under this facility. There were no outstanding borrowings under the facility as of December 31, 2017 and all outstanding interest has been paid. The total unfunded amount of the facility was $225,000,000 as of December 31, 2017. The interest of this facility is calculated based on a full pass through of interest accrued on the underlying loans purchased.

NOTES TO FINANCIAL STATEMENTS

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, 2017, the Company had the following commitments:

	2018	2019	2020	2021	2022	Thereafter	Total
Private placements	$ 844,677,391	$ 623,200	$ 1,320,862,458	$ 32,014,912	$ 53,410,526	$ 210,005,728	$ 2,461,594,215
Mortgage loans	348,770,773	312,078,095	907,331,846	18,544,444	11,551,402	185,244,109	1,783,520,669
Real estate	-	15,730,896	204,000,000	-	-	-	219,730,896
Partnerships and LLC	481,169,603	438,879,356	291,765,507	213,472,695	349,965,567	911,061,520	2,686,314,248
LIHTCs (including equity contributions)	17,077,820	100,765,656	262,125,089	199,957,310	-	30,773,483	610,699,358
Total	$ 1,691,695,587	$ 868,077,203	$ 2,986,084,900	$ 463,989,361	$ 414,927,495	$ 1,337,084,840	$ 7,761,859,386

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, 2017 and 2016, 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, 2017 and 2016, the Company had no outstanding obligations attributable to these commitments and guarantees.

NOTES TO FINANCIAL STATEMENTS

The following details contingent guarantees that are made on behalf of the Company's subsidiaries and affiliates as of December 31, 2016:

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	Ultimate financial statement impact if action under the guarantee is required	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.	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 (BREA and Barings), 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 $205,695,895 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, MassMutual Asia Limited and Oppenheimer Acquisition Corp.).	-	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.	-
The Company issued a construction loan for a real estate development project. The land on which the property is to be built is subject to a ground lease. In conjunction with issuing this construction loan, the Company has also issued a completion guarantee to the land owner that pays only in the event the project is not completed. The project is expected to be completed by June 2019.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize an expense.	$350,000,000	-
The Company guarantees the capital contributions required to be made by a variable annuity separate account contract holder in the event the contract holder fails to payoff a subscription line utilized to deploy capital for the separate account.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize an expense.	$45,000,000 with the right to increase the line to $220,000,000.	-
Total	-	-	$600,695,895	-

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(3)

Year Ended December 31, 2017	
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees:	$ 600,695,895
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	$ 205,695,895
2. Joint venture	-
3. Dividends to stockholders	-
4. Expense	395,000,000
5. Other	-
6. Total	$ 600,695,895

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

c. Gain contingencies:
No material gain contingencies were realized subsequent to December 31, 2017 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2017.

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

f. All other contingencies:
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters below could have a material adverse effect on the consolidated results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed. The Company is not able to provide a reasonable estimate of the aggregate range of any reasonably possible losses related to these matters.

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 Barings. Total rental expense on net operating leases, recorded in general insurance expenses, was $159,787,850 for the year ended December 31, 2017 and $129,989,845 for the year ended December 31, 2016. Net operating leases are net of sublease receipts of $10,313,014 for the year ended December 31, 2017 and $7,558,103 for the year ended December 31, 2016.

(2) At December 31, 2016, the minimum aggregate rental commitments are as follows:

	Years Ended December 31,	Gross	Affiliated Subleases	Net
1.	2018	$ 155,023,763	$ 8,863,174	$ 146,160,589
2.	2019	124,411,091	9,059,808	115,351,283
3.	2020	110,309,485	8,872,475	101,437,010
4.	2021	72,348,886	7,151,127	65,197,759
5.	2022	36,767,322	3,890,150	32,877,172
6.	Total	$ 498,860,547	$ 37,836,734	$ 461,023,813

(3) The Company has entered into sale-leaseback transactions with unrelated parties to sell and leaseback certain fixed assets with book value of $120,066,906, $110,003,096 and $99,796,951 which resulted in no gain or loss. The leases have five year terms which expire in 2018, 2020 and 2021 with annual lease payments of $24,013,381, $22,000,619 and $19,959,390. At the end of the leases, 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.

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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:

		December 31,			
		2017	2016	2017	2016
		Assets		Liabilities	
a.	Swaps	$ 84,388,372,188	$ 84,148,747,430	$ 99,946,877,040	$ 90,453,376,375
b.	Futures	3,287,586,850	3,196,354,350	-	-
c.	Options	10,562,674,200	6,676,876,900	420,086,000	5,306,000
d.	Total	$ 98,238,633,238	$ 94,021,978,680	$ 100,366,963,040	$ 90,458,682,375

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

(2) See Note 8 "Derivative Instruments" for a discussion of the credit and market risk of derivative financial instruments, and the cash requirements and accounting policies related to those instruments.

(3) See Note 8 "Derivative Instruments" for a discussion of the amount of accounting losses the Company would incur if any party to the financial instrument failed completely to perform according to terms of the contract and the collateral due proved to be of no value to the Company.

(4) See Note 8 "Derivative Instruments" for a discussion of the Company's policy of requiring collateral to support financial instruments subject to credit risk, information about the Company's access to that collateral and the nature and description of the collateral supporting those financial instruments.

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

a. During 2017 and 2016, 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, 2017 or 2016.

(2) The Company did not have any servicing assets or liabilities in 2017 or 2016.

(3) The Company did not have any servicing assets or liabilities in 2017 or 2016.

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2017 or 2016.

(5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2017 or 2016.

(6) The Company did not have any transfers of receivables with recourse in 2017 or 2016.

(7) See Note 5e1 "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 year ended December 31, 2017 or 2016, 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 $133,556 in 2017 and $160,081 in 2016.

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 the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and

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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 maintains 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.

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 Bloomberg Barclays Global-Aggregate Total Return 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, 2017			
	Level 1	Level 2	Level 3	Total
Financial assets:				
Bonds:				
Special revenue	-	5,949,787	-	5,949,787
Industrial and miscellaneous	-	10,743,493	55,266,237	66,009,730
Parent, subsidiaries and affiliates	-	17,535,946	60,662,659	78,198,605
Preferred stocks	2,635,664	-	1,510,480	4,146,144
Common stock - subsidiaries and affiliates	344,139,041	-	109,665,674	453,804,715
Common stock - unaffiliated	901,122,199	-	310,576,050	1,211,698,249
Derivatives:				
Interest rate swaps	-	7,684,332,071	-	7,684,332,071
Options	-	744,440,948	-	744,440,948
Currency swaps	-	385,416,622	1,255,252	386,671,874
Forward contracts	-	13,178,525	-	13,178,525
Credit default swaps	-	481,454	-	481,454
Separate account assets	46,005,788,808	22,446,976,398	709,516,352	69,162,281,558
Total financial assets carried at fair value	$ 47,253,685,712	$ 31,309,055,244	$ 1,248,452,704	$ 79,811,193,660
Financial liabilities:				
Derivatives:				
Interest rate swaps	$ -	$ 5,314,810,301	$ 193,806	$ 5,315,004,107
Options	-	6,319,708	-	6,319,708
Currency swaps	-	560,167,926	8,432,028	568,599,954
Forward contracts	-	88,671,592	-	88,671,592
Credit default swaps	-	251,192	-	251,192
Total financial liabilities carried at fair value	$ -	$ 5,970,220,719	$ 8,625,834	$ 5,978,846,553

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes and the level of market activity may result in a reclassification of certain financial assets or liabilities between fair value hierarchy classifications. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. For the period ended December 31, 2017, $298,342,115 of unaffiliated common stock were transferred from Level 2 to Level 1.

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	December 31, 2016			
	Level 1	Level 2	Level 3	Total
Financial assets:				
Bonds:				
States, territories and possessions	$ -	$ 7,543,820	$ -	$ 7,543,820
Special revenue	-	1,229,483	-	1,229,483
Industrial and miscellaneous	-	3,305,960	56,833,539	60,139,499
Parent, subsidiaries and affiliates	-	57,519,736	51,963,109	109,482,845
Preferred stocks	-	-	2,734,341	2,734,341
Common stock - subsidiaries and affiliates	486,881,832	23,261,703	63,196,191	573,339,726
Common stock - unaffiliated	581,611,509	349,552,279	188,576,330	1,119,740,118
Derivatives:				
Interest rate swaps	-	8,084,068,385	-	8,084,068,385
Options	-	653,128,451	-	653,128,451
Currency swaps	-	936,681,635	-	936,681,635
Forward contracts	-	51,760,755	-	51,760,755
Credit default swaps	-	3,816,266	-	3,816,266
Separate account assets	39,641,341,033	21,824,706,549	737,948,300	62,203,995,882
Total financial assets carried at fair value	$ 40,709,834,374	$ 31,996,575,022	$ 1,101,251,810	$ 73,807,661,206
Financial liabilities:				
Derivatives:				
Interest rate swaps	$ -	$ 5,915,235,253	$ -	$ 5,915,235,253
Options	-	5,791,830	-	5,791,830
Currency swaps	-	36,740,542	-	36,740,542
Forward contracts	-	55,486,004	-	55,486,004
Credit default swaps	-	789,072	-	789,072
Total financial liabilities carried at fair value	$ -	$ 6,014,042,701	$ -	$ 6,014,042,701

For the year ended December 31, 2016, there were no significant transfers between Level 1 and Level 2.

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

	Balance as of 01/01/2017	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2017
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 56,833,539	$ 12,571,531	$ (8,096,010)	$ 684,574	$ (2,546,245)	$ 14,384	$ 67,649	$ -	$ (4,263,185)	$ 55,266,237
Parent, subsidiaries and affiliates	51,963,109	-	-	-	8,699,550	-	-	-	-	60,662,659
Preferred stock	2,734,341	-	(1,798,373)	-	(57,988)	632,500	-	-	-	1,510,480
Common stock - subsidiaries and affiliates	63,196,191	-	(956,129)	9,563	13,230,098	-	45,517,058	(318,912)	(11,012,195)	109,665,674
Common stock - unaffiliated	188,576,330	76,437,829	(5,838,443)	(5,959,511)	29,469,544	38,162,139	288,144	(7,700,000)	(2,859,982)	310,576,050
Derivatives:										
Currency swaps	-	6,109,957	-	(4,854,705)	-	-	-	-	-	1,255,252
Separate account assets	737,948,300	-	(5,069,821)	55,437,401	-	72,084,571	-	(149,919,175)	(964,924)	709,516,352
Total financial assets	$ 1,101,251,810	$ 95,119,317	$ (21,758,776)	$ 45,317,322	$ 48,794,959	$ 110,893,594	$ 45,872,851	$ (157,938,087)	$ (19,100,286)	$ 1,248,452,704
Financial liabilities:										
Derivatives:										
Interest rate swaps	$ -	$ -	$ -	$ 193,806	$ -	$ -	$ -	$ -	$ -	$ 193,806
Currency swaps	-	3,884,788	-	4,547,240	-	-	-	-	-	8,432,028
Total financial liabilities	$ -	$ 3,884,788	$ -	$ 4,741,046	$ -	$ -	$ -	$ -	$ -	$ 8,625,834

[1]Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis. The common stock unaffiliated assets were transferred from Level 2 to Level 3 due to a change in the observability of pricing inputs.

NOTES TO FINANCIAL STATEMENTS

	Balance as of 01/01/2016	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2016
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 21,822,270	$ 62,018,704	$ (400,000)	$ (11,937,984)	$ (13,183,256)	$ 408,913	$ 4,057,059	$ (61)	$ (5,952,106)	$ 56,833,539
Parent, subsidiaries, and affiliates	44,987,196	8,962,866	-	564,823	6,975,913	1,953,045	10,982,187	(2,523,873)	(19,939,048)	51,963,109
Preferred Stock	2,433,928	-	(1,565,363)	-	(92,373)	1,958,149	-	-	-	2,734,341
Common stock - subsidiaries and affiliates	39,651,503	15,896,989	-	18,529	7,478,296	-	369,403	(18,529)	(200,000)	63,196,191
Common stock - unaffiliated	179,143,468	4,578,828	-	(490,006)	(4,892,076)	12,022,672	791,170	(1,726,973)	(850,753)	188,576,330
Separate account assets	725,326,815	5,096,000	-	21,359,610	-	149,191,756	-	(152,961,206)	(10,064,675)	737,948,300
Total financial assets	$ 1,013,365,180	$ 96,553,387	$ (1,965,363)	$ 9,514,972	$ (3,713,496)	$ 165,534,535	$ 16,199,819	$ (157,230,642)	$ (37,006,582)	$ 1,101,251,810

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

(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 ratings, 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 issuances 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 on 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 and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

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

(5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.

b. The Company provides additional fair value information in Note 21. "Other Items".

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2017					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial assets:						
Bonds:						
U. S. government and agencies	$ 7,697,358,100	$ 7,148,646,302	$ -	$ 7,696,140,916	$ 1,217,184	$ -
All other governments	1,269,456,629	1,180,636,469	-	1,199,532,954	69,923,675	-
States, territories and possessions	650,787,369	595,739,067	-	650,787,369	-	-
Political subdivisions	576,491,812	531,896,852	-	576,491,812	-	-
Special revenue	6,517,741,346	5,813,925,043	-	6,507,057,309	10,684,037	-
Industrial and miscellaneous	71,341,958,072	68,140,550,670	-	41,332,593,290	30,009,364,782	-
Parent, subsidiaries and affiliates	7,133,043,119	7,023,370,215	-	1,074,523,550	6,058,519,569	-
Preferred stocks	786,017,714	767,807,089	35,764,970	-	750,252,744	-
Common stocks - subsidiaries and affiliates[1]	453,804,715	453,804,715	344,139,041	-	109,665,674	-
Common stocks - unaffiliated	1,211,698,249	1,211,698,249	901,122,199	-	310,576,050	-
Mortgage loans - commercial	21,300,839,874	20,776,516,041	-	-	21,300,839,874	-
Mortgage loans - residential	1,760,314,846	1,803,330,578	-	-	1,760,314,846	-
Cash, cash equivalents and short-term investments	3,579,565,622	3,579,565,622	218,304,101	3,361,261,521	-	-
Derivatives:						
Interest rate swaps	8,269,196,317	7,684,332,071	-	8,269,196,317	-	-
Options	744,440,948	744,440,948	-	744,440,948	-	-
Currency swaps	386,671,874	386,671,874	-	385,416,622	1,255,252	-
Forward contracts	22,365,809	13,178,525	-	22,365,809	-	-
Credit default swaps	35,727,718	28,657,161	-	35,727,718	-	-
Separate account assets	69,162,281,558	69,162,281,558	46,005,788,808	22,446,976,398	709,516,352	-
Financial liabilities:						
Repurchase agreements	4,203,824,405	4,203,824,405	-	4,203,824,405	-	-
Commercial paper	249,867,743	249,867,743	-	249,867,743	-	-
Guaranteed interest contracts	8,549,379,509	8,834,233,416	-	-	8,549,379,509	-
Group annuity contracts and other deposits	18,505,272,005	18,132,442,262	-	-	18,505,272,005	-
Individual annuity contracts	8,009,431,860	6,570,314,507	-	-	8,009,431,860	-
Supplementary contracts	1,167,981,644	1,166,805,456	-	-	1,167,981,644	-
Derivatives:						
Interest rate swaps	5,373,255,255	5,315,004,107	-	5,373,061,449	193,806	-
Options	6,319,708	6,319,708	-	6,319,708	-	-
Currency swaps	568,599,954	568,599,954	-	560,167,926	8,432,028	-
Forward contracts	88,806,435	88,671,592	-	88,806,435	-	-
Credit default swaps	414,480	663,996	-	414,480	-	-

[1] *Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of $13,969,762,575.*

NOTES TO FINANCIAL STATEMENTS

	December 31, 2016					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial assets:						
Bonds:						
U. S. government and agencies	$ 7,327,249,403	$ 6,819,359,058	$ -	$ 7,323,337,358	$ 3,912,045	$ -
All other governments	934,303,664	923,699,348	-	863,291,001	71,012,663	-
States, territories and possessions	723,249,478	676,412,175	-	723,249,478	-	-
Political subdivisions	514,142,376	482,667,254	-	514,142,376	-	-
Special revenue	6,166,004,840	5,604,643,065	-	6,133,478,774	32,526,066	-
Industrial and miscellaneous	64,477,981,544	62,806,781,196	-	39,230,699,303	25,247,282,241	-
Parent, subsidiaries and affiliates	6,604,482,057	6,508,255,599	-	615,097,030	5,989,385,027	-
Preferred stocks	481,903,752	464,925,273	503,400	30,605,241	450,795,111	-
Common stock - subsidiaries and affiliates[1]	573,339,726	573,339,726	486,881,832	23,261,703	63,196,191	-
Common stock - unaffiliated	1,119,740,118	1,119,740,118	581,611,509	349,552,279	188,576,330	-
Mortgage loans - commercial	19,660,034,378	19,193,187,754	-	-	19,660,034,378	-
Mortgage loans - residential	1,728,006,318	1,767,903,811	-	-	1,728,006,318	-
Cash, cash equivalents and short-term investments	3,725,936,280	3,725,936,280	(95,241,558)	3,821,177,838	-	-
Derivatives:						
Interest rate swaps	8,633,029,641	8,084,068,386	-	8,633,029,641	-	-
Options	653,128,451	653,128,451	-	653,128,451	-	-
Currency swaps	936,681,635	936,681,635	-	936,681,635	-	-
Forward contracts	51,760,755	51,760,756	-	51,760,755	-	-
Credit default swaps	39,763,838	37,821,597	-	39,763,838	-	-
Separate account assets	62,203,995,882	62,203,995,882	39,641,341,033	21,824,706,549	737,948,300	-
Financial liabilities:						
Repurchase agreements	4,729,192,054	4,729,192,054	-	4,729,192,054	-	-
Commercial paper	249,940,069	249,940,069	-	249,940,069	-	-
Guaranteed investment contracts	7,028,012,044	7,090,435,309	-	-	7,028,012,044	
Group annuity contracts and other deposits	19,661,467,866	19,096,549,135	-	-	19,661,467,866	-
Individual annuity contracts	8,272,459,416	6,714,580,201	-	-	8,272,459,416	-
Supplementary contracts	1,153,297,345	1,152,123,682	-	-	1,153,297,345	-
Derivatives:						
Interest rate swaps	5,960,272,303	5,915,235,253	-	5,960,272,303	-	-
Options	5,791,830	5,791,830	-	5,791,830	-	-
Currency swaps	36,740,542	36,740,542	-	36,740,542	-	-
Forward contracts	55,486,004	55,486,004	-	55,486,004	-	-
Credit default swaps	789,072	789,072	-	789,072	-	-

[1] *Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of $13,670,304,964.*

d. As of December 31, 2017 and December 31, 2016, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

a. There were no unusual or infrequent items requiring disclosure.

b. There were no troubled debt restructurings that occurred during the period for which the financial statements are presented.

c. Other disclosures:
The Company had assets on deposit with government authorities or trustees, as required by law, in the amount of $8,804,085 as of December 31, 2017 and $8,582,961 as of December 31, 2016.

The Company holds corporate-owned life insurance (COLI) issued by unaffiliated third party insurers to cover the life of certain qualified senior employees. The primary purpose of the program is to offset future employee benefit expenses. The Company pays all premiums and is the beneficiary of these policies. The Company had recorded cash surrender values of these polices of $2,104,402,544 as of December 31, 2017 and $1,980,550,440 as of December 31, 2016.

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk.

Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, morbidity, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. For participating whole life products, the Company's dividends to policyholders primarily reflect the difference between actual investment, mortality, expense and persistency experience and the experience embedded in the whole life premiums and guaranteed elements. The Company also reinsures certain life insurance and other long-term care insurance policies to mitigate the impact of its underwriting risk.

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Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety 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. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

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 amortization or prepayment speeds that are slower than those 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, 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.

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 and liabilities through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company’s insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread quality, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company’s business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company’s business through their effects on general levels of economic activity, employment and customer behavior.

Significant volatility in the financial markets, and government actions taken in response, may exacerbate some of the risks the Company faces. The Company holds investments in energy and certain other commodity sectors, which have experienced similar overall market volatility and declines. With the continued weaker economic outlook in these sectors, there may be an increase in reported default rates or potential downgrades to the ratings of companies exposed to these sectors. In addition, concerns over the solvency of certain countries and sovereignties and the entities that have significant exposure to their debt have created market volatility. This volatility may continue to affect the performance of various asset classes until there is an ultimate resolution of the sovereign debt related concerns.

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 CMBS, RMBS and leveraged loan sectors are sensitive to evolving conditions that can impair the cash flows realized by investors and is subject to uncertainty. Management’s judgment regarding OTTI and estimated fair value depends upon the evolving investment sector and economic conditions. 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.

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 continuously monitors its investments and assesses their liquidity and financial viability; however, the existence of the factors described above, as well as other market factors, could negatively impact the market value of the Company's investments. If the Company sells its investments prior to maturity or market recovery, these investments may yield a return that is less than the Company otherwise would have been able to realize.

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 investment 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.

NOTES TO FINANCIAL STATEMENTS

The risks are that such fluctuations could result in assets that are insufficient over time to cover the level of projected benefit obligations. In addition, increases in inflation and members living longer could increase the pension and postretirement obligations. Management determines the level of this risk using reports prepared by independent actuaries and takes action, where appropriate, in terms of setting investment strategy and determining contribution levels. 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.

Political Uncertainties

Political events, such as the ongoing volatility with respect to the European Union, may trigger or exacerbate the risk factors described above. Whether those underlying risk factors are driven by politics or not, the Company's dynamic approach to managing risks enables us to utilize the mitigating actions described above to attempt to reduce the potential impact of each underlying risk factor on the Company.

d. The Company did not receive any business interruption recoveries in 2017.

e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2017.

f. Subprime mortgage related risk exposure:
As of December 31, 2017 and 2016, the Company did not have any direct exposure through investments in subprime mortgage loans.

(1) Direct exposure through other investments

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

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

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

Residential mortgage loan pools are 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, 2017 and 2016, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

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

(3) 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:

	December 31, 2017			Year Ended December 31, 2017
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 269,619,940	$ 298,759,915	$ 362,060,389	$ 48,142
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	19,891,348	21,721,100	25,686,913	14,692
f. Other assets	-	-	-	-
g. Total	$ 289,511,288	$ 320,481,015	$ 387,747,302	$ 62,834

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Subprime:	December 31, 2017 Actual Cost	Carrying Value	Fair Value	Year Ended December 31, 2017 OTTI
a. Residential mortgage-backed securities	$ 228,384,664	$ 267,563,817	$ 325,294,977	$ 142,171
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	10,044,155	11,127,614	12,488,772	10,969
f. Other assets	-	-	-	-
g. Total	$ 238,428,819	$ 278,691,431	$ 337,783,749	$ 153,140

*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, 2016 Actual Cost	Carrying Value	Fair Value	Year Ended December 31, 2016 OTTI
a. Residential mortgage-backed securities	$ 475,024,785	$ 346,806,874	$ 421,952,463	$ 386,991
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	35,352,414	25,011,780	30,215,621	3,072
f. Other assets	-	-	-	-
g. Total	$ 510,377,199	$ 371,818,654	$ 452,168,084	$ 390,063

Subprime:	December 31, 2016 Actual Cost	Carrying Value	Fair Value	Year Ended December 31, 2016 OTTI
a. Residential mortgage-backed securities	$ 426,575,800	$ 339,118,699	$ 402,752,703	$ 42,634
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	2,739,686	-	215,700	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	20,888,528	15,726,076	17,137,869	11,949
f. Other assets	-	-	-	-
g. Total	$ 450,204,015	$ 354,844,775	$ 420,106,272	$ 54,583

*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.

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 stop payment fee, a $10 insufficient funds fee and a $2 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, 2017 Number	Balance	2016 Number	Balance
Account aging categories:				
a. Up to and including 12 months	112	$ 14,248,567	101	$ 12,950,226
b. 13 to 24 months	60	3,939,870	100	13,445,447
c. 25 to 36 months	78	7,094,759	106	7,752,032
d. 37 to 48 months	82	5,145,934	79	4,525,927
e. 49 to 60 months	63	3,072,703	67	5,112,275
f. Over 60 months	801	25,990,752	874	25,773,239
g. Total	1,196	$ 59,492,586	1,327	$ 69,559,146

NOTES TO FINANCIAL STATEMENTS

(3)

	Individual		Group	
	Number	Balance	Number	Balance
a. Retained asset accounts as of January 1, 2017	1,327	$ 69,559,146	-	$ -
b. Retained asset accounts issued	165	42,089,378		
c. Investment earnings credited to retained asset accounts	N/A	255,221	N/A	-
d. Fees and other charges assessed to retained asset accounts	N/A	(324)	N/A	-
e. Retained asset accounts transferred to state unclaimed property funds	(70)	(12,514)	-	-
f. Retained asset accounts closed/withdrawn	(226)	(52,398,321)	-	-
g. Retained asset accounts as of December 31, 2017	1,196	$ 59,492,586	-	$ -

h. Insurance-linked securities:
The Company has not received any proceeds as the issuer, ceding insurer or counterparty of insurance-linked securities.

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through February 16, 2018, the date the financial statements were available to be issued.

On January 11, 2018, MassMutual issued a $500,000,000 funding agreement with a 2.95% fixed rate and a 7-year maturity.

No additional events have occurred subsequent to the date of the statement of financial position and before the date of evaluation that would require disclosure.

Note 23 – Reinsurance

a. Ceded Reinsurance Report:
Section 1 - General Interrogatories:

(1) The Company and its officers and directors do not own any portion of a nonaffiliated reinsurer.

(2) The Company did not reinsure any policies with a company chartered in a country other than the U.S., excluding U.S. branches of these companies, which was owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A:

(1) There are no reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.

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

Section 3 - Ceded Reinsurance Report - Part B:

(1) If all reinsurance agreements were terminated by either party as of December 31, 2017, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be $3,395,813,576, assuming no return of the assets (excluding assets in trust) backing these reserves from the reinsurer to the Company.

(2) Effective December 31, 2017, the Company entered into a reinsurance agreement with a third-party, authorized reinsurer to reinsure certain inforce universal life policies. The agreement is structured as a combination of 90% coinsurance funds withheld on certain universal life policies and 40% yearly renewable term on certain other universal life policies. The Company maintains responsibility for servicing the policies and managing the assets. Under the terms of the agreement, at December 31, 2017, the Company ceded policyholder reserves of $4,000,939,904 and recorded a liability for funds held under coinsurance of $4,000,939,904 on the Statutory Statement of Financial Position and ceded premium of $4,000,939,904 and reduced changes in policyholder reserves of $4,000,939,904 in the Statutory Statements of Operations.

Effective December 31, 2016, the Company entered into a series of reinsurance agreements with an authorized third-party to reinsure approximately 100% of certain of the Company's inforce universal life, variable life, and 20-year term life policies. Under the terms of the agreements, the Company gave $85,037,929 of consideration to the reinsurer. The universal life and term life policies are reinsured on a coinsurance basis, and the variable life policies on a Modco basis. Under the terms of the agreements, the Company will maintain responsibility for servicing the policies. The Company ceded premium of $473,441,312 and policyholders' reserves of $410,608,040 in the change in policyholders' reserves in the Statutory Statement of Operations and recorded a $191,721,929 increase in the Statutory Statements of Changes in Surplus in conjunction with these agreements.

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.

e. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

f. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

NOTES TO FINANCIAL STATEMENTS

g. Ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX captive framework.

(1) Ceding reinsurers in which a risk-based capital shortfall exists per the risk-based capital XXX/AXXX captive reinsurance consolidated exhibit:

a. Captives with risk-based capital shortfall

Cession ID	NAIC Company Code	ID Number	Name of Captive Insurer	Amount of risk-based capital shortfall
			None	$ -
			None	$ -
			None	$ -
Total				-

b. Effect of risk-based capital shortfall on total adjusted capital (TAC)

1. Total adjusted capital (TAC) (Five-Year Historical Line 30)	$ -
2. Risk-based capital shortfall (Sum of g(1)a1 Column 5)	$ -
3. Total adjusted capital (TAC) before risk-based capital shortfall (g(1)b1 + g(1)b2))	$ -

(2) Captive reinsurers for which a non-zero primary security shortfall is shown on the risk-based capital XXX/AXXX reinsurance primary security shortfall by cession exhibit:

Cession ID	NAIC Company Code	ID Number	Name of Captive Insurer	Amount of primary security shortfall
			None	$ -
			None	$ -
			None	$ -
Total				-

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 2017 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which 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 56% of the Company's policyholders' reserves and liabilities for deposit-type contracts as of December 31, 2017.

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 $1,569,130,528 for 2017 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.

(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 $31,951,641,699 of insurance in force as of December 31, 2017, 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 $450,079,304 as of December 31, 2017 and are reported in Exhibit 5.

NOTES TO FINANCIAL STATEMENTS

(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:

			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 Type Liabilities by Withdrawal Characteristics

The withdrawal characteristics of the Company’s annuity actuarial reserves and deposit-type contracts as of December 31, 2017 are illustrated below:

	General Account	Separate Account w/ Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 13,959,643,400	$ -	$ -	$ 13,959,643,400	12 %
(2) At book value less current surrender charge of 5% or more	1,402,098,650	-	-	1,402,098,650	1
(3) At fair value	-	17,767,630,309	46,986,519,427	64,754,149,736	56
(4) Total with market value adjustment or at fair value (total of 1 through 3)	15,361,742,050	17,767,630,309	46,986,519,427	80,115,891,786	69
(5) At book value without adjustment (minimal or no charge or adjustment)	10,738,813,459	531,997,478	-	11,270,810,937	10
B. Not subject to discretionary withdrawal provision	25,233,774,347	-	-	25,233,774,347	21
C. Total (gross)	51,334,329,856	18,299,627,787	46,986,519,427	116,620,477,070	100 %
D. Reinsurance ceded	-	-	-	-	
E. Total (net)* (C)-(D)	$ 51,334,329,856	$ 18,299,627,787	$ 46,986,519,427	$ 116,620,477,070	

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

F.	Amount
Life and Accident and Health Annual Statement:	
(1) Exhibit 5, annuities section, total (net)	$ 38,192,838,263
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	127,226,749
(3) Exhibit 7, deposit-type contracts Column 1, Line 14	13,014,264,844
(4) Subtotal	51,334,329,856
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	59,466,029,419
(6) Exhibit 3, Line 0399999, Column 2	-
(7) Policyholders dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	5,820,117,795
(11) Subtotal	65,286,147,214
(12) Combined total	$ 116,620,477,070

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

a. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2017, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	150,455,487	47,173,705
(3)	Ordinary renewal	751,178,946	797,737,248
(4)	Credit life	-	-
(5)	Group life	9,534,767	9,505,705
(6)	Group annuity	-	-
(7)	Totals	$ 911,169,200	$ 854,416,658

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

a. Separate account activity:

(1) Separate accounts and sub-accounts are segregated funds administered and invested by the Company, the performance of which primarily benefits the policyholders/contract holders with an interest in the separate accounts. Group and individual variable annuity, variable life and other insurance policyholders/contract holders select from among the separate accounts and sub-accounts made available by the Company. The separate accounts and sub-accounts are offered as investment options under certain insurance contracts or policies. 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, supplemental accounts 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 miscellaneous income.

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

	State Statute Reference / Commissioner Approval / Guidance
Product/Transaction:	
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.

The Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of $68,950,434,861 as of December 31, 2017 and $61,988,716,747 as of December 31, 2016. 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, 2017 are attributed to the following:

	Separate Account Assets	
	Legally Insulated	Not Legally Insulated*
Product/Transaction:		
Nonguaranteed Retirement Services Separate Accounts	$ 35,042,678,538	$ 3,133
Separate Account Guaranteed Interest Contract	18,361,135,607	188,736,407
Individual Variable Annuity	12,135,542,314	-
Stable Value Bank-Owned Life Insurance	1,547,505,303	-
Individual Variable Universal Life	1,105,208,773	-
Capital Preservation	532,475,893	20,280,122
Corporate-Owned Life Insurance	94,550,241	-
Group Variable Universal Life	69,494,016	-
Individual Immediate Variable Annuity	61,294,397	-
Cornerstone Hotel Income Equity Fund	814,914	-
Supplemental Account	-	2,827,035
Total	$ 68,950,699,996	$ 211,846,697

* Exclusive of seed money and unsettled fees and expenses, there are 21 contracts totaling $209,016,529 that are included as non-insulated. Total separate account assets of the Company are $69,162,546,693 at December 31, 2017. These 21 non-insulated contracts represent 0.30% of the Company's separate account balance at December 31, 2017. Given the immateriality of the balances, we are disclosing the existence of these 21 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.

To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

2017	$ 91,538,349
2016	88,772,303
2015	89,035,421
2014	84,791,816
2013	69,485,096

NOTES TO FINANCIAL STATEMENTS

For the year ended December 31, 2017, the general account of the Company had paid $7,568,186 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2016, 2015, 2014, and 2013 was $4,619,165, $2,543,318, $2,099,135 and $2,287,116, 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:	
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: 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.

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2017 is as follows:

	Indexed	Nonindexed Guarantee Less than/ Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended December 31, 2017	$ -	$ -	$ -	$ 8,099,412,503	$ 8,099,412,503
Reserves at December 31, 2017:					
(2) For accounts with assets at:					
a. Fair value	$ -	$ 18,299,627,787	$ -	$ 49,736,195,755	$ 68,035,823,541
b. Amortized cost	-	-	-		-
c. Total Reserves*	$ -	$ 18,299,627,787	$ -	$ 49,736,195,755	$ 68,035,823,541
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
1. With market value adjustment	-	-	-	-	-
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	17,767,630,309	-	49,736,195,755	67,503,826,064
4. At book value, without market value adjustment and with current surrender charge of less than 5%	-	531,997,478	-	-	531,997,478
5. Subtotal	$ -	$ 18,299,627,787	$ -	$ 49,736,195,755	$ 68,035,823,541
b. Not subject to discretionary withdrawal	-	-	-	-	-
c. Total	$ -	$ 18,299,627,787	$ -	$ 49,736,195,755	$ 68,035,823,541
(4) Reserves for Assets Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

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

NOTES TO FINANCIAL STATEMENTS

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

			December 31, 2017
(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)	$ 8,099,412,503
	(b)	Transfers from separate accounts (Page 4, Line 10)	(9,077,775,274)
	(c)	Net transfers to (from) separate accounts (a) - (b)	(978,362,771)
(2)		Reconciling adjustments:	
	(a)	Net withdrawals on deposit-type liabilities	(1,902,625,203)
(3)		Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
		(1c) + (2) = (Page 4, Line 26)	$ (2,880,987,974)

Note 35 – Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses was $27,482,600 as of December 31, 2017 and $28,744,275 as of December 31, 2016. The Company incurred $305,809,495 and paid $346,946,068 of claim and claim adjustment expenses in the current year, of which $335,071,567 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 $3,928,211. There is no salvage and subrogation associated with the Company's disability and long-term care businesses.

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 [ ] No [X]

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

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. 12/31/2014

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/30/2016

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
Baring International Investment Limited	London, UK				YES
Barings Securities, LLC	Boston, MA				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
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, LLP, 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 18A 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?

Douglas W Taylor, FSA, MAAA, Vice President and Appointed 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 221

12.13 Total book/adjusted carrying value ..... $ 5,412,919,131

12.2 If, yes provide explanation:

The Company held investments in debt and equity securities in 145 parcels, which own or hold real estate indirectly. The statement value at December 31, 2017 of debt and equity was $3,869,155,630 and $12,724,266, respectively. The Company also held 76 investments in LP and LLC entities that own real estate. These investments had a statement value of $1,531,039,235 as of December 31, 2017.

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 revision to the Code includes incorporating the new MassMutual logo and brand; clarity in how following the Code helps employees avoid unwanted business risk; heightens risk awareness and enhances ethical decision-making; and identifies multiple resources for raising concerns.

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
121140399	Silicon Valley Bank	Business obligation not fullfilled	1,229,790
121140399	Silicon Valley Bank	Business obligation not fullfilled	117,857
121140399	Silicon Valley Bank	Business obligation not fullfilled	303,678
121140399	Silicon Valley Bank	Business obligation not fullfilled	695,082
013308784	National Penn Bank, Exton PA	Business obligation not fullfilled	100,000
122240492	Boston Private Bank and Trust Company	Business obligation not fullfilled	128,214
021201383	Valley National Bank	Business obligation not fullfilled	70,000

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 [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
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	$ 4,212,546,085
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	$ 915,016,316
25.27	FHLB Capital Stock	$ 73,700,000
25.28	On deposit with states	$ 8,804,085
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 1,470,328,064
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,570,016,757
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractrual agreements	Various	915,016,316

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. $ 425,375,049

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 Morgan Chase Bank N.A.	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

GENERAL INTERROGATORIES

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Apollo Aviation Group Capital Markets LLC	U
OFI Institutional Asset Management, Inc.	A
Barings LLC	A
Franklin Advisers, Inc.	U
Tortoise Capital Advisors, L.L.C.	U
PIMCO- Pacific Investment Management Company LLC	U
Earnest Partners LLC	U
KA Fund Advisors LLC	U
IFM Investors Pty Ltd	U
Ashmore Investment Management Limited	U
Jefferies Finance LLC	A
20 Gates Management, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
168456	Apollo Aviation Group Capital Markets LLC		SEC	NO
110363	OFI Institutional Asset Management, Inc.		SEC	DS
106006	Barings LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
104517	Franklin Advisers, Inc.		SEC	NO
123711	Tortoise Capital Advisors, L.L.C.		SEC	NO
104559	PIMCO- Pacific Investment Management Company LLC		SEC	NO
107926	Earnest Partners LLC		SEC	NO
141037	KA Fund Advisors LLC		SEC	NO
162754	IFM Investors Pty Ltd		SEC	NO
185402	Ashmore Investment Management Limited	R6ZXK5P01NP6HXSY1S07	SEC	NO
162264	Jefferies Finance LLC		SEC	DS
155480	20 Gates Management, LLC		SEC	NO

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
464287-65-5	ISHARES RUSSELL 2000 ETF	182,952
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND	3,663,582
55312G-63-0	MML Series Investment Fund II	115,353
55312G-64-8	MML Series Investment Fund II	23,061,364
55312G-65-5	MML Series Investment Fund II	140,711
55312G-66-3	MML Series Investment Fund II	28,160,249
55312G-71-3	MML Series Investment Fund II	25,506,852
57630A-15-4	MASSMUTUAL RETIRESMARTSM 2055 FUND	862,426
57630E-22-2	MASSMUTUAL RETIRESMARTSM 2055 FUND	113,381
68385C-50-1	OPPENHEIMER GLOBAL REAL ESTATE FUND	22,993,616
57629E-49-8	MASSMUTUAL PREMIER VALUE FUND	118,509
57630C-65-5	MASSMUTUAL PREMIER VALUE FUND	131,277
57630C-66-3	MASSMUTUAL PREMIER VALUE FUND	132,053
57630E-58-6	MASSMUTUAL SELECT SMALL COMPANY VALUE FUND	78,342
57630E-69-3	MASSMUTUAL SELECT MID CAP VALUE FUND	93,267
57630E-72-7	MASSMUTUAL SELECT LARGE CAP VALUE FUND	99,597
57630G-81-3	MASSMUTUAL RETIRESMART 2060 FUND	114,873
57630G-82-1	MASSMUTUAL RETIRESMART 2060 FUND	115,309
57630G-83-9	MASSMUTUAL RETIRESMART 2060 FUND	115,196
57630G-84-7	MASSMUTUAL RETIRESMART 2060 FUND	115,227
57630G-85-4	MASSMUTUAL RETIRESMART 2060 FUND	115,340
57630G-86-2	MASSMUTUAL RETIRESMART 2060 FUND	115,455
57630G-87-0	MASSMUTUAL RETIRESMART 2060 FUND	10,853,881
G069E@-10-1	Barings Global Investment Funds plc	9,397,855
G0756X-MM-5	Babson Capital Global Umbrella Fund PLC	98,258,528
G0R5PL-85-1	Barings Global Investment Funds plc	72,557,716
G67585-68-0	OPPENHEIMERFUNDS ICAV - OPPENHEIMER DEVELOPING MARKETS EQUITY UCITS FUND	127,757,192
29.2999 - Total		424,970,104

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
ISHARES RUSSELL 2000 ETF	NEKTAR THERAPEUTICS	178,024,783	12/29/2017
ENERGY SELECT SECTOR SPDR FUND	EXXON MOBILE CORP	4,155,914,775	12/29/2017
MML Series Investment Fund II	PAYPAL HOLDINGS INC	1,465,038	12/29/2017
MML Series Investment Fund II	PAYPAL HOLDINGS INC	1,465,038	12/29/2017
MML Series Investment Fund II	PNC FINANCIAL SERVICES GROUP	1,454,443	12/29/2017
MML Series Investment Fund II	PNC FINANCIAL SERVICES GROUP	1,454,443	12/29/2017
MML Series Investment Fund II	VANGUARD TOTAL STOCK MARKET	9,401,625	12/29/2017
MASSMUTUAL RETIRESMARTSM 2055 FUND	MASSMUTUAL SELECT SMALL CAP	3,507,960	12/29/2017
MASSMUTUAL RETIRESMARTSM 2055 FUND	MASSMUTUAL SELECT SMALL CAP	3,507,960	12/29/2017
OPPENHEIMER GLOBAL REAL ESTATE FUND	PROLOGIS INC	1,998,004	12/29/2017
MASSMUTUAL PREMIER VALUE FUND	BANK OF AMERICA CORP	2,304,036	12/29/2017
MASSMUTUAL PREMIER VALUE FUND	BANK OF AMERICA CORP	2,304,036	12/29/2017
MASSMUTUAL PREMIER VALUE FUND	BANK OF AMERICA CORP	2,304,036	12/29/2017
MASSMUTUAL SELECT SMALL COMPANY VALUE FUND	FNB CORP	2,960,313	12/29/2017
MASSMUTUAL SELECT MID CAP VALUE FUND	JOHNSON CONTROLS INTERNATION	1,768,228	12/29/2017
MASSMUTUAL SELECT LARGE CAP VALUE FUND	JP MORGAN CHASE	7,780,741	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
MASSMUTUAL RETIRESMART 2060 FUND	MASSMUTUAL SELECT SMALL CAP	1,018,926	12/29/2017
Barings Global Investment Funds plc	MAXEDA	2,800,000	12/29/2017
Babson Capital Global Umbrella Fund PLC	VEDANTA RESOURCES PLC	3,342,750	12/29/2017
Barings Global Investment Funds plc	COVERIS	5,294,730	12/29/2017
OPPENHEIMERFUNDS ICAV - OPPENHEIMER DEVELOPING MARKETS EQUITY UCITS FUND	TAIWAN SEMICONDUCTER	21,684,429	12/29/2017

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	93,796,026,139	98,548,097,969	4,752,071,830
30.2 Preferred stocks	767,807,089	786,017,716	18,210,627
30.3 Totals	94,563,833,228	99,334,115,685	4,770,282,457

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 Investment Analysis Office been followed? Yes [ ] No [X]

32.2 If no, list exceptions:

At 12/31/2017, 58 issues for 45 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 $393,571,229 or 0.37% of all assets.

GENERAL INTERROGATORIES

33. By self-designating 5*GI securities, the reporting entity is certifying the following elements of each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? ..... Yes [X] No [ ]

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 5,643,743

34.2 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 (ACLI)	1,557,760
US Chamber of Commerce	1,509,080

35.1 Amount of payments for legal expenses, if any? ..... $ 3,790,954

35.2 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
Sutherland Asbill & Brennan LLP	1,170,755
Ropes & Gray	979,468

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,084,352

36.2 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 [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 69,278

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. $ 48,673

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 69,278
1.62 Total incurred claims $ 48,673
1.63 Number of covered lives 217

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	66,935	
2.2	Premium Denominator	17,461,646,567	21,408,422,772
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	106,391,806	102,393,835
2.5	Reserve Denominator	114,317,100,759	110,519,352,240
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? $ 166,560,495

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)"? 0

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 $ 0
4.22 Received $ 71,212,249

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

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

5.21 Page 3, Line 1 $ 0
5.22 Page 4, Line 1 $ 0

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. 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:

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

9.2 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)

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

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

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

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

GENERAL INTERROGATORIES

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

11.2 If the answer to 11.1 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

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

12.1 Direct Premium Written	$	5,458,607,143
12.2 Total Incurred Claims	$	2,006,543,348
12.3 Number of Covered Lives		1,637,680

*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.
$000 omitted for amounts of life insurance

		1 2017	2 2016	3 2015	4 2014	5 2013
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	278,784,267	256,056,164	237,304,751	222,715,389	210,785,773
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	286,269,389	253,041,259	231,263,192	213,592,180	197,311,951
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	64,964,787	60,320,208	55,273,484	51,810,319	48,602,456
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	630,018,443	569,417,631	523,841,427	488,117,888	456,700,180
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated		XXX	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	32,750,498	28,150,352	24,506,721	22,507,671	18,950,805
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	48,258,016	34,383,023	29,662,683	28,083,518	25,875,429
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	6,352,081	5,979,182	5,035,633	4,444,460	4,029,423
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	87,360,595	68,512,557	59,205,037	55,035,649	48,855,657
	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)	6,201,581,128	5,310,388,997	5,277,080,473	4,859,801,424	4,391,291,155
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,227,107,174	2,428,308,628	2,236,745,879	2,511,819,475	3,312,423,007
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(2,616,625,570)	1,428,629,720	1,356,040,660	1,182,721,337	1,054,797,579
17.2	Group annuities (Line 20.4, Col. 7)	11,064,787,204	11,655,352,698	12,094,590,573	9,278,793,497	11,124,116,908
18.1	A & H-group (Line 20.4, Col. 8)	63,374				
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	611,172,889	586,947,018	565,759,442	543,909,490	524,477,159
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	17,488,086,199	21,409,627,061	21,530,217,027	18,377,045,223	20,407,105,808
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	170,900,940,563	161,466,469,743	149,973,161,492	136,804,647,038	124,384,789,092
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	155,195,727,040	146,052,119,164	134,999,742,976	122,583,280,790	111,869,642,792
23.	Aggregate life reserves (Page 3, Line 1)	112,904,106,756	109,391,085,184	99,942,257,473	90,679,671,843	83,604,977,107
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		XXX	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	2,859,824,790	2,794,862,457	2,683,981,025	2,610,834,429	2,548,833,307
25.	Deposit-type contract funds (Page 3, Line 3)	13,014,264,844	11,574,147,866	10,491,117,975	9,044,956,553	9,408,618,610
26.	Asset valuation reserve (Page 3, Line 24.01)	3,207,069,587	3,178,008,369	2,817,138,360	2,620,278,026	2,194,546,171
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	15,705,216,653	15,423,489,956	14,982,532,137	14,231,326,051	12,524,446,904
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	8,311,620,508	9,338,557,644	7,800,197,774	6,998,820,442	7,563,694,666
	Risk-Based Capital Analysis					
30.	Total adjusted capital	17,427,690,776	17,276,323,340	17,340,787,408	16,353,434,004	14,531,382,160
31.	Authorized control level risk - based capital	1,934,732,292	1,882,163,260	1,732,441,607	1,646,252,886	1,601,245,537
	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)	55.2	54.1	55.3	56.2	55.8
33.	Stocks (Lines 2.1 and 2.2)	10.0	10.2	6.7	7.3	6.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.8	13.5	15.3	14.5	13.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.6	0.6	0.6	0.7
36.	Cash, cash equivalents and short-term investments (Line 5)	2.2	2.4	2.1	1.4	3.5
37.	Contract loans (Line 6)	8.1	8.0	8.2	8.4	8.8
38.	Derivatives (Page 2, Line 7)	5.4	6.3	6.4	6.4	5.1
39.	Other invested assets (Line 8)	4.7	4.6	5.2	5.2	6.0
40.	Receivables for securities (Line 9)	0.1	0.1	0.0	0.0	0.0
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 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	7,024,093,120	6,508,255,596	6,176,512,151	5,525,755,051	5,424,703,960
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	14,002,443,719	13,670,494,513	7,503,525,833	7,243,083,433	6,073,875,718
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	4,536,580,572	3,484,857,931	4,213,299,770	4,192,597,007	4,410,978,298
50.	Total of above Lines 44 to 49	25,563,117,411	23,663,608,040	17,893,337,754	16,961,435,491	15,909,557,976
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)	1,506,487,870	1,630,741,548	1,304,547,618	1,288,654,690	1,191,202,220
53.	Total admitted assets (Page 2, Line 28, Col. 3)	240,063,222,121	223,670,465,625	210,358,711,235	197,189,089,372	182,776,470,724
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	6,427,963,676	6,198,498,168	6,246,441,543	6,140,050,815	5,281,824,824
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(422,051,259)	(208,411,773)	58,635,533	166,082,947	(476,328,506)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	367,766,370	1,104,826,359	194,731,062	2,021,875,603	(210,583,599)
57.	Total of above Lines 54, 55 and 56	6,373,678,787	7,094,912,754	6,499,808,138	8,328,009,365	4,594,912,719
	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)	19,313,047,113	17,460,110,130	15,643,535,253	15,902,284,606	17,734,702,304
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	342,997,017	338,035,628	338,979,632	329,147,017	326,008,563
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	3,842,206,597	3,271,691,628	3,197,567,991	3,016,850,274	2,465,774,105
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	64,962,333	110,881,432	73,146,596	62,001,122	58,077,855
62.	Dividends to policyholders (Line 30, Col. 1)	1,569,130,529	1,565,630,560	1,727,593,543	1,553,324,172	1,474,794,280
	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	17.7	12.0	10.7	12.9	12.9
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	4.1	4.1	4.0	4.2	4.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	67.7	77.6	74.0	73.5	74.7
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.0	1.2	1.3	1.6	1.7
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	42.4	41.0	40.9	42.8	45.4
	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)	1,994,460,505	2,023,132,666	2,013,155,304	1,992,051,459	1,989,698,871
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,918,454,996	1,900,378,992	1,900,423,384	1,897,074,726	1,888,659,078
	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)	(195,046,499)	(452,874,059)	(273,993,807)	(8,277,135)	(121,956,755)
74.	Ordinary - individual annuities (Col. 4)	229,760,994	105,282,875	32,895,738	(24,879,662)	368,015,232
75.	Ordinary-supplementary contracts (Col. 5)	30,733,793	41,806,527	44,096,574	33,453,815	23,782,043
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	116,383,212	117,350,263	66,510,596	175,484,510	87,550,371
78.	Group annuities (Col. 8)	203,701,817	339,521,949	415,593,989	203,257,125	(225,582,784)
79.	A & H-group (Col. 9)	762,561	800,122	833,228	406,735	338,953
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	87,831,777	42,641,185	67,608,742	77,596,369	58,568,733
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	474,127,656	194,528,862	353,545,060	457,041,757	190,715,793

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Massachusetts Mutual Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2017

NAIC Group Code 0435 — NAIC Company Code 65935

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,487,476,711		1,440,094,828		6,927,571,539
2. Annuity considerations	2,224,359,470		2,655,674,272		4,880,033,742
3. Deposit-type contract funds	299,518	XXX	5,073,410,292	XXX	5,073,709,810
4. Other considerations			7,104,347,905		7,104,347,905
5. Totals (Sum of Lines 1 to 4)	7,712,135,699		16,273,527,297		23,985,662,996
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	118,571,426				118,571,426
6.2 Applied to pay renewal premiums	350,909,743				350,909,743
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,302,405,374				1,302,405,374
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,771,886,543				1,771,886,543
Annuities:					
7.1 Paid in cash or left on deposit	18,905		277		19,182
7.2 Applied to provide paid-up annuities	2,727,166				2,727,166
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,746,071		277		2,746,348
8. Grand Totals (Lines 6.5 plus 7.4)	1,774,632,614		277		1,774,632,891
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,960,193,042		238,525,265		2,198,718,307
10. Matured endowments	22,370,516				22,370,516
11. Annuity benefits	814,430,036		1,120,319,780		1,934,749,816
12. Surrender values and withdrawals for life contracts	2,929,092,149		10,262,116,451		13,191,208,600
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	27,060,524		176,990		27,237,514
15. Totals	5,753,146,267		11,621,138,483		17,374,284,750
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	3,132	312,249,572			83	38,827,399			3,215	351,076,971
17. Incurred during current year	31,008	2,121,052,046			500	270,614,091			31,508	2,391,666,137
Settled during current year:										
18.1 By payment in full	30,382	2,009,477,579			479	238,702,256			30,861	2,248,179,835
18.2 By payment on compromised claims	2	146,500							2	146,500
18.3 Totals paid	30,384	2,009,624,079			479	238,702,256			30,863	2,248,326,335
18.4 Reduction by compromise	(3)	(1,050,340)							(3)	(1,050,340)
18.5 Amount rejected	3	1,050,340							3	1,050,340
18.6 Total settlements	30,384	2,009,624,079			479	238,702,256			30,863	2,248,326,335
19. Unpaid Dec. 31, current year (16+17-18.6)	3,756	423,677,538			104	70,739,234			3,860	494,416,772
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,580,589	502,731,167,449		(a)	5,799	58,058,129,219			1,586,388	560,789,296,669
21. Issued during year	134,664	81,008,513,748			787	6,352,080,960			135,451	87,360,594,708
22. Other changes to in force (Net)	(74,053)	(24,686,957,722)			(135)	(1,700,452,286)			(74,188)	(26,387,410,008)
23. In force December 31 of current year	1,641,200	559,052,723,476		(a)	6,451	62,709,757,893			1,647,651	621,762,481,369

(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)	95,285	95,285		2,145	2,145
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)	475,735,456	486,950,554	25,534,621	345,615,871	295,165,182
25.2 Guaranteed renewable (b)	231,905,075	230,296,212		35,402,474	71,879,889
25.3 Non-renewable for stated reasons only (b)	10,540,034	10,790,198	560,159	399,243	564,673
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	718,180,565	728,036,964	26,094,780	381,417,588	367,609,744
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	718,275,850	728,132,249	26,094,780	381,419,733	367,611,889

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts 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	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			1,597,882	509,097,423			5,799	100,647	60,320,208	569,417,631
2.	Issued during year			134,664	81,008,514			787	25,098	6,352,081	87,360,595
3.	Reinsurance assumed										
4.	Revived during year			24	10,125				36	20,683	30,808
5.	Increased during year (net)			4	22,752			2	108	825,406	848,158
6.	Subtotals, Lines 2 to 5			134,692	81,041,391			789	25,242	7,198,170	88,239,561
7.	Additions by dividends during year	XXX		XXX	2,545,636	XXX		XXX	XXX		2,545,636
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			1,732,574	592,684,450			6,588	125,889	67,518,378	660,202,828
	Deductions during year:										
10.	Death			18,850	2,049,679			XXX	428	263,151	2,312,830
11.	Maturity			554	22,244			XXX			22,244
12.	Disability							XXX			
13.	Expiry			5,770	1,171,370						1,171,370
14.	Surrender			26,593	7,625,193			23	875	537,665	8,162,858
15.	Lapse			20,115	14,219,994			18	7,858	1,723,507	15,943,501
16.	Conversion			2,042	1,463,325			XXX	XXX	XXX	1,463,325
17.	Decreased (net)			157	713,665			96	4	22,218	735,883
18.	Reinsurance			828	365,324				12	7,050	372,374
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			74,909	27,630,794			137	9,177	2,553,591	30,184,385
21.	In force end of year (Line 9 minus Line 20)			1,657,665	565,053,656			6,451	116,712	64,964,787	630,018,443
22.	Reinsurance ceded end of year	XXX		XXX	406,237,327	XXX		XXX	XXX	23,844,170	430,081,497
23.	Line 21 minus Line 22	XXX		XXX	158,816,329	XXX	(a)	XXX	XXX	41,120,617	199,936,946
	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) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	24,100,561
25.	Other paid-up insurance			125,680	13,779,907
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other	54,954	45,031,734	373,675	261,370,866
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	1,764,850	XXX	12,642,997
31.	Totals (Lines 27 to 30)	54,954	46,796,584	373,675	274,013,864
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	1,461,432	XXX	11,716,597
33.	Totals, extended term insurance	XXX	XXX	4,938	538,927
34.	Totals, whole life and endowment	79,710	32,750,498	1,279,052	278,784,267
35.	Totals (Lines 31 to 34)	134,664	81,008,514	1,657,665	565,053,656

CLASSIFICATION OF AMOUNT OF INSURANCE 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	2,486,660	78,521,854	8,743,409	556,310,246
38.	Credit Life (Group and Individual)				
39.	Group	22,507	6,329,574	2,277,091	62,687,696
40.	Totals (Lines 36 to 39)	2,509,167	84,851,428	11,020,500	618,997,942

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	1,963,285
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	1,561,471

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

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium			657,832	216,270,925			18,194	4,833,858
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	657,832	(a) 216,270,925		(a)	18,194	(a) 4,833,858

(a) See the Annual Audited Financial Reports 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	4,599	8,703	2	
2.	Issued during year	390	1,120		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	4,989	9,823	2	
	Deductions during year:				
6.	Decreased (net)	304	1,090	1	
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	304	1,090	1	
9.	In force end of year	4,685	8,733	1	
10.	Amount on deposit	177,903,955	(a) 649,458,520	370	(a)
11.	Income now payable	4,685	1,259		
12.	Amount of income payable	(a) 19,368,085	(a) 13,866,976	(a) 142	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	38,004	198,455	15,022	2,213,280
2.	Issued during year	4,732	8,259	535	282,287
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	42,736	206,714	15,557	2,495,567
	Deductions during year:				
6.	Decreased (net)	1,401	14,145	1,295	163,604
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,401	14,145	1,295	163,604
9.	In force end of year	41,335	192,569	14,262	2,331,963
	Income now payable:				
10.	Amount of income payable	(a) 585,529,955	XXX	XXX	(a) 805,742,922
	Deferred fully paid:				
11.	Account balance	XXX	(a) 4,100,913,274	XXX	(a) 9,391,977,437
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 16,289,757,940	XXX	(a) 68,544,080,902

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					342,196	715,387,996
2.	Issued during year	675	223,621			21,812	47,139,889
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	675	XXX		XXX	364,008	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	147	XXX		XXX	22,451	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	147	XXX		XXX	22,451	XXX
10.	In force end of year	528	(a) 168,252		(a)	341,557	(a) 731,567,493

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	43,921	97,185
2.	Issued during year	1,840	358
3.	Reinsurance assumed		
4.	Increased during year (net)	427	1,212
5.	Totals (Lines 1 to 4)	46,188	98,755
	Deductions During Year:		
6.	Decreased (net)	1,503	6,620
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	1,503	6,620
9.	In force end of year	44,685	92,135
10.	Amount of account balance	(a) 3,611,976,882	(a) 521,545,178

(a) See the Annual Audited Financial Reports 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	4,863,663
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,175,612 transferred into the reserve net of taxes of $ (11,236,937)	12,412,549
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(15,508,212)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,768,000
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	112,616,566
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(110,848,566)

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.	2017	56,002,044	57,093,367	(478,845)	112,616,566
2.	2018	32,555,143	(9,517,891)	(974,331)	22,062,921
3.	2019	13,211,282	(3,284,952)	(1,021,989)	8,904,341
4.	2020	1,016,062	(3,258,581)	(1,069,080)	(3,311,599)
5.	2021	(8,726,690)	(3,205,082)	(1,101,796)	(13,033,568)
6.	2022	(15,282,677)	(3,268,954)	(1,150,020)	(19,701,651)
7.	2023	(15,806,604)	(2,873,824)	(1,188,613)	(19,869,041)
8.	2024	(14,663,488)	(2,268,170)	(1,219,839)	(18,151,497)
9.	2025	(12,280,116)	(1,565,719)	(1,249,933)	(15,095,768)
10.	2026	(9,763,039)	(819,649)	(1,279,459)	(11,862,147)
11.	2027	(6,769,518)	(103,748)	(1,322,794)	(8,196,060)
12.	2028	(3,552,241)	179,786	(1,210,271)	(4,582,726)
13.	2029	(1,760,572)	272,666	(971,205)	(2,459,111)
14.	2030	433,332	240,717	(702,256)	(28,207)
15.	2031	1,480,865	221,161	(418,365)	1,283,661
16.	2032	2,058,379	303,788	(149,416)	2,212,751
17.	2033	1,579,769	210,635		1,790,404
18.	2034	2,275,723	222,612		2,498,335
19.	2035	3,849,146	218,277		4,067,423
20.	2036	5,413,641	163,073		5,576,714
21.	2037	5,132,290	173,313		5,305,603
22.	2038	2,191,897	(213,655)		1,978,242
23.	2039	(629,087)	(832,385)		(1,461,472)
24.	2040	(6,498,297)	(1,534,804)		(8,033,101)
25.	2041	(6,790,475)	(2,315,504)		(9,105,979)
26.	2042	(7,954,096)	(2,968,791)		(10,922,887)
27.	2043	(5,209,909)	(3,121,596)		(8,331,505)
28.	2044	(3,686,612)	(2,484,534)		(6,171,146)
29.	2045	(2,327,006)	(1,783,767)		(4,110,773)
30.	2046	(635,483)	(1,083,003)		(1,718,486)
31.	2047 and Later		(382,236)		(382,236)
32.	Total (Lines 1 to 31)	4,863,663	12,412,549	(15,508,212)	1,768,000

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	893,743,948	92,746,392	986,490,339	1,247,976,278	1,025,709,738	2,273,686,016	3,260,176,356
2.	Realized capital gains/(losses) net of taxes - General Account	(186,229,659)	(17,270,582)	(203,500,241)	11,960,157	(10,433,661)	1,526,496	(201,973,745)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(319,101,374)	124,074,357	(195,027,017)	269,522,549	475,816,094	745,338,643	550,311,626
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves	(4,291,653)	(799,829)	(5,091,482)	728,135	(47,762)	680,373	(4,411,109)
7.	Basic contribution	230,501,768	50,543,714	281,045,482	10,525,723	9,115,103	19,640,826	300,686,308
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	623,206,336	250,893,710	874,100,046	1,539,256,572	1,500,255,036	3,039,511,607	3,913,611,654
9.	Maximum reserve	1,067,738,178	215,167,307	1,282,905,485	1,270,596,759	1,053,927,369	2,324,524,128	3,607,429,613
10.	Reserve objective	750,926,946	165,400,168	916,327,115	1,255,502,503	1,041,806,603	2,297,309,106	3,213,636,221
11.	20% of (Line 10 - Line 8)	25,544,122	(17,098,708)	8,445,414	(56,750,814)	(91,689,687)	(148,440,500)	(139,995,087)
12.	Balance before transfers (Lines 8 + 11)	648,750,458	233,795,001	882,545,460	1,482,505,758	1,408,565,349	2,891,071,107	3,773,616,567
13.	Transfers	18,627,694	(18,627,694)					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero				(211,908,999)	(354,637,980)	(566,546,980)	(566,546,980)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	667,378,152	215,167,307	882,545,460	1,270,596,759	1,053,927,369	2,324,524,127	3,207,069,587

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	7,106,811,580	XXX	XXX	7,106,811,580	0.0000		0.0000		0.0000	
2.	1	Highest Quality	41,664,161,097	XXX	XXX	41,664,161,097	0.0004	16,665,664	0.0023	95,827,571	0.0030	124,992,483
3.	2	High Quality	33,218,636,115	XXX	XXX	33,218,636,115	0.0019	63,115,409	0.0058	192,668,089	0.0090	298,967,725
4.	3	Medium Quality	4,254,549,182	XXX	XXX	4,254,549,182	0.0093	39,567,307	0.0230	97,854,631	0.0340	144,654,672
5.	4	Low Quality	2,805,048,650	XXX	XXX	2,805,048,650	0.0213	59,747,536	0.0530	148,667,578	0.0750	210,378,649
6.	5	Lower Quality	998,790,973	XXX	XXX	998,790,973	0.0432	43,147,770	0.1100	109,867,007	0.1700	169,794,465
7.	6	In or Near Default	386,767,021	XXX	XXX	386,767,021	0.0000		0.2000	77,353,404	0.2000	77,353,404
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	90,434,764,618	XXX	XXX	90,434,764,618	XXX	222,243,687	XXX	722,238,281	XXX	1,026,141,399
		PREFERRED STOCK										
10.	1	Highest Quality	455,200,000	XXX	XXX	455,200,000	0.0004	182,080	0.0023	1,046,960	0.0030	1,365,600
11.	2	High Quality	140,991,800	XXX	XXX	140,991,800	0.0019	267,884	0.0058	817,752	0.0090	1,268,926
12.	3	Medium Quality	140,482,835	XXX	XXX	140,482,835	0.0093	1,306,490	0.0230	3,231,105	0.0340	4,776,416
13.	4	Low Quality	628,860	XXX	XXX	628,860	0.0213	13,395	0.0530	33,330	0.0750	47,165
14.	5	Lower Quality	15,840,658	XXX	XXX	15,840,658	0.0432	684,316	0.1100	1,742,472	0.1700	2,692,912
15.	6	In or Near Default	14,662,936	XXX	XXX	14,662,936	0.0000		0.2000	2,932,587	0.2000	2,932,587
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	767,807,089	XXX	XXX	767,807,089	XXX	2,454,166	XXX	9,804,207	XXX	13,083,606
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	127,264,153	XXX	XXX	127,264,153	0.0004	50,906	0.0023	292,708	0.0030	381,792
20.	2	High Quality	381,056,106	XXX	XXX	381,056,106	0.0019	724,007	0.0058	2,210,125	0.0090	3,429,505
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)	508,320,259	XXX	XXX	508,320,259	XXX	774,912	XXX	2,502,833	XXX	3,811,297
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	452,135,495	XXX	XXX	452,135,495	0.0004	180,854	0.0023	1,039,912	0.0030	1,356,406
28.	2	High Quality	134,992,893	XXX	XXX	134,992,893	0.0019	256,486	0.0058	782,959	0.0090	1,214,936
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	587,128,388	XXX	XXX	587,128,388	XXX	437,341	XXX	1,822,870	XXX	2,571,343
34.		Total (Lines 9 + 17 + 25 + 33)	92,298,020,354	XXX	XXX	92,298,020,354	XXX	225,910,106	XXX	736,368,191	XXX	1,045,607,645

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	1,681,950		XXX	1,681,950	0.0010	1,682	0.0050	8,410	0.0065	10,933
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
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	1,799,245,793		XXX	1,799,245,793	0.0003	539,774	0.0006	1,079,547	0.0010	1,799,246
41.		Residential Mortgages - All Other	4,084,783		XXX	4,084,783	0.0013	5,310	0.0030	12,254	0.0040	16,339
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9,919,358,222	(27,120,430)	XXX	9,892,237,792	0.0010	9,892,238	0.0050	49,461,189	0.0065	64,299,546
44.		Commercial Mortgages - All Other - CM2 - High Quality	10,096,983,202		XXX	10,096,983,202	0.0035	35,339,441	0.0100	100,969,832	0.0130	131,260,782
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	710,867,535		XXX	710,867,535	0.0060	4,265,205	0.0175	12,440,182	0.0225	15,994,520
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	47,625,132		XXX	47,625,132	0.0105	500,064	0.0300	1,428,754	0.0375	1,785,942
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)	22,579,846,617	(27,120,430)	XXX	22,552,726,187	XXX	50,543,714	XXX	165,400,168	XXX	215,167,307
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	22,579,846,617	(27,120,430)	XXX	22,552,726,187	XXX	50,543,714	XXX	165,400,168	XXX	215,167,307

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	887,189,911	XXX	XXX	887,189,911	0.0000		0.1631 (a)	144,700,674	0.1631 (a)	144,700,674
2.		Unaffiliated - Private	250,808,338	XXX	XXX	250,808,338	0.0000		0.1600	40,129,334	0.1600	40,129,334
3.		Federal Home Loan Bank	73,700,000	XXX	XXX	73,700,000	0.0000		0.0050	368,500	0.0080	589,600
4.		Affiliated - Life with AVR	1,573,159,890	XXX	XXX	1,573,159,890	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	386,794,179			386,794,179	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	1,884,241,782			1,884,241,782	XXX	753,697	XXX	4,333,756	XXX	5,652,725
7.		Fixed Income - High Quality	2,138,228,525			2,138,228,525	XXX	4,062,634	XXX	12,401,725	XXX	19,244,057
8.		Fixed Income - Medium Quality	510,660,074			510,660,074	XXX	4,749,139	XXX	11,745,182	XXX	17,362,443
9.		Fixed Income - Low Quality	31,528,441			31,528,441	XXX	671,556	XXX	1,671,007	XXX	2,364,633
10.		Fixed Income - Lower Quality	6,682,793			6,682,793	XXX	288,697	XXX	735,107	XXX	1,136,075
11.		Fixed Income - In/Near Default	53,370,824			53,370,824	XXX		XXX	10,674,165	XXX	10,674,165
12.		Unaffiliated Common Stock - Public					0.0000		0.1631 (a)		0.1631 (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)	7,516,035,740	XXX	XXX	7,516,035,740	0.0000		0.1300	977,084,646	0.1300	977,084,646
16.		Affiliated - All Other	322,865,042	XXX	XXX	322,865,042	0.0000		0.1600	51,658,407	0.1600	51,658,407
17.		Total Common Stock (Sum of Lines 1 through 16)	15,635,265,539			15,635,265,539	XXX	10,525,723	XXX	1,255,502,503	XXX	1,270,596,759
		REAL ESTATE										
18.		Home Office Property (General Account only)	143,857,098			143,857,098	0.0000		0.0750	10,789,282	0.0750	10,789,282
19.		Investment Properties	713,144,197		611,096,581	1,324,240,778	0.0000		0.0750	99,318,058	0.0750	99,318,058
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	857,001,295		611,096,581	1,468,097,876	XXX		XXX	110,107,341	XXX	110,107,341
		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	715,948,814	XXX	XXX	715,948,814	0.0019	1,360,303	0.0058	4,152,503	0.0090	6,443,539
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality	118,993	XXX	XXX	118,993	0.0213	2,535	0.0530	6,307	0.0750	8,924
27.	5	Lower Quality	111,329,557	XXX	XXX	111,329,557	0.0432	4,809,437	0.1100	12,246,251	0.1700	18,926,025
28.	6	In or Near Default	42,239,924	XXX	XXX	42,239,924	0.0000		0.2000	8,447,985	0.2000	8,447,985
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	869,637,288	XXX	XXX	869,637,288	XXX	6,172,274	XXX	24,853,046	XXX	33,826,473

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	236,067,132	XXX	XXX	236,067,132	0.0004	94,427	0.0023	542,954	0.0030	708,201
31.	2	High Quality	9,583,677	XXX	XXX	9,583,677	0.0019	18,209	0.0058	55,585	0.0090	86,253
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
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)	245,650,808	XXX	XXX	245,650,808	XXX	112,636	XXX	598,540	XXX	794,454
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	10,791,516		XXX	10,791,516	0.0010	10,792	0.0050	53,958	0.0065	70,145
39.		Mortgages - CM2 - High Quality	157,809,061		XXX	157,809,061	0.0035	552,332	0.0100	1,578,091	0.0130	2,051,518
40.		Mortgages - CM3 - Medium Quality	34,077,140		XXX	34,077,140	0.0060	204,463	0.0175	596,350	0.0225	766,736
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
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	8,021,647		XXX	8,021,647	0.0000		0.1700	1,363,680	0.1700	1,363,680
56.		Total Affiliated (Sum of Lines 38 through 55)	210,699,364		XXX	210,699,364	XXX	767,586	XXX	3,592,078	XXX	4,252,078
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			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other	318,342		XXX	318,342	0.0060	1,910	0.0175	5,571	0.0225	7,163
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)	318,342		XXX	318,342	XXX	1,910	XXX	5,571	XXX	7,163
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	211,017,706		XXX	211,017,706	XXX	769,496	XXX	3,597,649	XXX	4,259,241

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		0.1631 (a)		0.1631 (a)	
66.		Unaffiliated Private	2,202,438,452	XXX	XXX	2,202,438,452	0.0000		0.1600	352,390,152	0.1600	352,390,152
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	1,985,453,705	XXX	XXX	1,985,453,705	0.0000		0.1600	317,672,593	0.1600	317,672,593
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	4,187,892,157	XXX	XXX	4,187,892,157	XXX		XXX	670,062,745	XXX	670,062,745
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	1,531,139,236	27,120,430	965,462,227	2,523,721,893	0.0000		0.0750	189,279,142	0.0750	189,279,142
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)	1,531,139,236	27,120,430	965,462,227	2,523,721,893	XXX		XXX	189,279,142	XXX	189,279,142
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	2,527,991			2,527,991	0.0003	758	0.0006	1,517	0.0010	2,528
76.		Non-guaranteed Federal Low Income Housing Tax Credit	326,974,396			326,974,396	0.0063	2,059,939	0.0120	3,923,693	0.0190	6,212,514
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)	329,502,387			329,502,387	XXX	2,060,697	XXX	3,925,210	XXX	6,215,042
		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	302,945,620	XXX		302,945,620	0.0000		0.1300	39,382,931	0.1300	39,382,931
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)	302,945,620	XXX		302,945,620	XXX		XXX	39,382,931	XXX	39,382,931
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	7,677,785,202	27,120,430	965,462,227	8,670,367,859	XXX	9,115,103	XXX	931,699,262	XXX	943,820,028

(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
57629*AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	56,274,156	22,510	129,431	168,822
57629*AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1				
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1	51,863,500	20,745	119,286	155,591
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1				
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1				
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1				
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1				
57629*AB7	R		Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	264,718,170	105,887	608,852	794,155
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	116,521,057	46,608	267,998	349,563
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	104,666,686	41,867	240,733	314,000
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	102,805,416	41,122	236,452	308,416
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	102,465,681	40,986	235,671	307,397
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	104,430,356	41,772	240,190	313,291
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	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*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,126,387	20,051	115,291	150,379
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,145,000	20,858	119,934	156,435
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,776,616	21,111	121,386	158,330
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	51,451,760	20,581	118,339	154,355
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	51,057,962	20,423	117,433	153,174
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	52,960,000	21,184	121,808	158,880
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,638,201	20,255	116,468	151,915
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	54,545,903	21,818	125,456	163,638
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	56,419,888	22,568	129,766	169,260
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AS0	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*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	51,998,429	20,799	119,596	155,995
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*AT8	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	55,869,422	22,348	128,500	167,608
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*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*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	62,670,000	25,068	144,141	188,010
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	55,450,201	22,180	127,535	166,351
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*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	55,455,106	22,182	127,547	166,365
57629*AY7	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				
57629*AY7	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				
57629*AY7	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				
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	56,782,096	22,713	130,599	170,346
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	60,346,279	24,139	138,796	181,039
57629*BA8	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				
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	50,547,685	20,219	116,260	151,643
57629*BB6	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				
57629*BB6	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				
57629*AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,500,000	24,200	139,150	181,500
92553PA*3	R		Viacom, Inc. Senior Note	2	23,640,729	44,917	137,116	212,767
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	101,675,000	40,670	233,853	305,025
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	102,641,361	41,057	236,075	307,924

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*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BC4	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
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	152,139,156	60,856	349,920	456,417
57629*BE0	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				
57629*BE0	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				
57629*BE0	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				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	127,052,044	50,821	292,220	381,156
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*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*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	151,654,393	60,662	348,805	454,963
57629*BG5	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				
57629*BG5	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				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,062,230	60,025	345,143	450,187
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BH3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
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	151,964,871	60,786	349,519	455,895
57629*BJ9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BK6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	169,730,886	67,892	390,381	509,193
57629*BK6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
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	155,427,509	62,171	357,483	466,283
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*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	151,530,538	60,612	348,520	454,592
57629*BM2	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				
57629*BM2	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				
57629*BM2	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				
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	158,200,000	63,280	363,860	474,600
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	91,717,156	36,687	210,949	275,151

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*BP5	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				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	62,477,194	24,991	143,698	187,432
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BQ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	127,562,160	51,025	293,393	382,686
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*BR1	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	125,105,000	50,042	287,742	375,315
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*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*BT7	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*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*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	136,043,457	54,417	312,900	408,130
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*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*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	127,102,940	50,841	292,337	381,309
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*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	131,873,450	52,749	303,309	395,620
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*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				

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*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	30,287,641	12,115	69,662	90,863
57629*BX8	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				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	57,560,094	23,024	132,388	172,680
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*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*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	60,500,000	24,200	139,150	181,500
57629*CB5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,897,648	20,359	117,065	152,693
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*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*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	59,385,720	23,754	136,587	178,157
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	31,390,000	12,556	72,197	94,170
57629*CD1	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				
57629*CD1	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				
57629*CE9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	151,845,000	60,738	349,244	455,535
57629*CE9	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				
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	38,600,000	15,440	88,780	115,800
57629*CF6	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				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	58,486,323	23,395	134,519	175,459
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	101,135,736	40,454	232,612	303,407
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2	179,234,717	340,546	1,039,561	1,613,112
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				

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*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CJ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2				
57629*CK5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	50,000	287,500	375,000
57629*CK5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CL3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,551,748	50,221	288,769	376,655
57629*CL3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CL3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CM1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	126,000,000	50,400	289,800	378,000
57629*CM1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CM1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	135,287,702	54,115	311,162	405,863
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	127,329,837	50,932	292,859	381,990
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	126,089,283	50,436	290,005	378,268
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,270,760	50,108	288,123	375,812
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	127,235,000	50,894	292,641	381,705
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	152,026,447	60,811	349,661	456,079
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,248,522	60,099	345,572	450,746
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	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*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	253,042,136	101,217	581,997	759,126
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CU3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	328,073,426	131,229	754,569	984,220
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	200,695,000	80,278	461,599	602,085
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	133,855,850	53,542	307,868	401,568
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	132,678,267	53,071	305,160	398,035
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	138,214,745	55,286	317,894	414,644
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	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*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	147,783,297	59,113	339,902	443,350
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	647,667,192	1,230,568	3,756,470	5,829,005
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2				
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	619,323,547	1,176,715	3,592,077	5,573,912
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2				
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	491,208,715	933,297	2,849,011	4,420,878
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2				
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2				
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	129,795,496	246,611	752,814	1,168,159
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	64,891,440	123,294	376,370	584,023
Filed with the SVO and awaiting RSAT	R		Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	64,892,436	123,296	376,376	584,032
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,053,333	50,021	287,623	375,160
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	126,291,083	50,516	290,469	378,873
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	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*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,883,696	50,353	289,533	377,651
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,608,674	50,243	288,900	376,826
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,252,234	50,101	288,080	375,757
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	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*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,139,291	50,056	287,820	375,418
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,499,706	50,200	288,649	376,499
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	126,861,255	50,745	291,781	380,584
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	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*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1				
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	59,457,857	23,783	136,753	178,374
Filed with the SVO and awaiting RSAT	R		Sovereign Bond of Peru	2	10,893,564	20,698	63,183	98,042
Filed with the SVO and awaiting RSAT	R		Sovereign Bond of Mexico	2	15,371,047	29,205	89,152	138,339
Filed with the SVO and awaiting RSAT	R		Sovereign Bond of Panama	2	13,877,121	26,367	80,487	124,894
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	61,095,740	24,438	140,520	183,287
Filed with the SVO and awaiting RSAT	R		Sovereign Bond of India	3	16,517,189	153,610	379,895	561,584
Filed with the SVO and awaiting RSAT	R		Sovereign Bond of Columbia	1	15,437,353	6,175	35,506	46,312
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	54,887,117	21,955	126,240	164,661
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	50,895,327	20,358	117,059	152,686
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	75,844,017	30,338	174,441	227,532
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	90,813,231	36,325	208,870	272,440
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	50,895,327	20,358	117,059	152,686
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	50,895,327	20,358	117,059	152,686
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	25,946,637	10,379	59,677	77,840
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	25,946,637	10,379	59,677	77,840
Filed with the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	25,946,637	10,379	59,677	77,840
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1	258,515,747	103,406	594,586	775,547
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DMO	R		Evergreen Basket of Inverse Floating Rate Corporate 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* DM0	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DM0	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DM0	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DM0	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DM0	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	1				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	287,336,593	545,940	1,666,552	2,586,029
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DL2	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	252,831,720	480,380	1,466,424	2,275,485
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DP3	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	285,418,158	542,295	1,655,425	2,568,763
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
57629* DN8	R		Evergreen Basket of Inverse Floating Rate Corporate Bonds	2				
Filed wth the SVO and awaiting RSAT	R		Sovereign Bond of Russia	3	22,048,975	205,055	507,126	749,665
Filed wth the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1	107,016,224	42,806	246,137	321,049
Filed wth the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1				
Filed wth the SVO and awaiting RSAT	R		Inverse JPY Long Term Bond	1				
	CW	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	(18,000)	(103,500)	(135,000)
	CW	320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	11,274,156	(4,510)	(25,931)	(33,822)
	CW	87246M-AA-0	TICP CLO LTD-SERIES 2016-6A CLASS A	1	5,600,000	(2,240)	(12,880)	(16,800)
	CW	G7818N-ZZ-5	SASOL CHEMICALS (USA) LL TERM LOAN	2	21,890,576	(8,756)	(50,348)	(65,672)
	CW	77277L-A7-2	ROCKALL CLO BV Variable Funding Note- USD	1	5,496,474	(2,199)	(12,642)	(16,489)
	CW	83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	6,443,866	(2,578)	(14,821)	(19,332)
	CW	883310-AE-4	THAYER PARK CLO LTD.-THAYR 2017-1A B	1	5,470,000	(2,188)	(12,581)	(16,410)
	CW	67104C-AB-3	OAK HILL CREDIT PARTNERS-SERIES 2013 - 8A CLASS B	1	6,962,584	(2,785)	(16,014)	(20,888)
	CW	72403Z-NB-6	Pioneers Gate LLC 2017-3 AEF (Amur)	1	18,675,000	(7,470)	(42,953)	(56,025)
	CW	83149F-AD-6	SLMA 2006 6 NT CL B	1	6,502,357	(2,601)	(14,955)	(19,507)
	CW	67106J-AS-9	OHA CREDIT PARTNERS LTD-OAKC 2014-10A CR	1	7,000,000	(2,800)	(16,100)	(21,000)
	CW	375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	15,500,000	(6,200)	(35,650)	(46,500)
	CW	14310D-AY-3	CARLYLE GLOBAL MKT STRATEGIES CLO 2013-2 LTD MEZZ SECD DEF NT	1	13,500,000	(5,400)	(31,050)	(40,500)
	CW	67097Q-AC-9	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	(5,240)	(30,130)	(39,300)

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	57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	18,965,813	(7,586)	(43,621)	(56,897)
	CW	126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	1	154,000,000	(61,600)	(354,200)	(462,000)
	CW	94950G-AE-7	WELLFLEET CLO LTD-WELF 2017-1A B	1	6,200,000	(2,480)	(14,260)	(18,600)
	CW	01748R-AE-5	ALLEGRO CLO V LTD-SERIES 17-1A CLASS MEZ, FLT	1	5,525,000	(2,210)	(12,708)	(16,575)
	CW	03764Q-AU-6	APIDOS CLO-SERIES 13-15A CLASS B1R	1	5,750,000	(2,300)	(13,225)	(17,250)
	CW	939218-AU-7	WASHINGTON MILL CLO LTD-WAMI 2014-1A A1R	1	25,000,000	(10,000)	(57,500)	(75,000)
	CW	83609R-AE-1	SOUND POINT CLO LTD-SNDPT 2017-1A C	1	4,000,000	(1,600)	(9,200)	(12,000)
	CW	14315J-YY-9	Carlyle US CLO 2017-3 Ri Term Loan	1	22,800,000	(9,120)	(52,440)	(68,400)
	CW	056162-AC-4	BABSON CLO LTD-SERIES 15-IA CLASS B	1	4,112,451	(1,645)	(9,459)	(12,337)
	CW	81789G-AA-9	SEVEN STICKS CLO LTD-SR SECD NT CL A-1 144A	1	17,400,000	(6,960)	(40,020)	(52,200)
	CW	14310D-AW-7	Carlyle Global Market St-SERIES 2013-2A CLASS BR	1	8,800,000	(3,520)	(20,240)	(26,400)
	CW	24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	13,908,606	(5,563)	(31,990)	(41,726)
	CW	94949L-AA-8	WELLFLEET CLO LTD-WELF 2016-2A A1	1	10,500,000	(4,200)	(24,150)	(31,500)
	CW	55953H-AL-7	MAGNETITE CLO LTD-SERIES 2015-12A CLASS BR	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	16,632,416	(6,653)	(38,255)	(49,897)
	CW	04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR	1	18,990,000	(7,596)	(43,677)	(56,970)
	CW	92912V-AQ-8	VOYA CLO LTD-VOYA 2014-2A A2AR	1	18,810,000	(7,524)	(43,263)	(56,430)
	CW	48251B-AA-8	KKR FINANCIAL CLO LTD-KKR 16 A1	1	6,800,000	(2,720)	(15,640)	(20,400)
	CW	26250U-AC-9	DRYDEN XXVI SR LN FD SR SECD NT CL A	1	35,084,270	(14,034)	(80,694)	(105,253)
	CW	67590B-AE-0	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL C1	1	4,900,000	(1,960)	(11,270)	(14,700)
	CW	14311D-BC-9	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CLASS BR	2	3,450,000	(1,380)	(7,935)	(10,350)
	CW	75887V-AC-5	REGATTA IX FUNDING LTD-SERIES 17-1A CLASS B	1	8,560,000	(3,424)	(19,688)	(25,680)
	CW	50181G-AU-4	LCM LTD PARTNERSHIP-SERIES 16A CLASS CR	1	8,500,000	(3,400)	(19,550)	(25,500)
	CW	26244Q-AB-9	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CLASS B	1	8,500,000	(3,400)	(19,550)	(25,500)
	CW	87155M-AC-5	SYMPHONY CLO V LTD-SR SECD NT CL A-2 144A	1	9,195,416	(3,678)	(21,149)	(27,586)
	CW	55818X-BA-0	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS BR	1	7,000,000	(2,800)	(16,100)	(21,000)
	CW	88432M-AC-8	WIND RIVER CLO LTD-WINDR 2017-1A B	1	11,050,000	(4,420)	(25,415)	(33,150)
	CW	949496-AC-7	WELLFLEET CLO 2015-1 LTD-SR SECD NT CL A-1 144A	1	50,000,000	(20,000)	(115,000)	(150,000)
	CW	67104L-AA-5	OHA LN FDG 2013-2 LTD-SR SECD NT CL A	1	32,475,681	(12,990)	(74,694)	(97,427)
	CW	38137D-AC-1	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL B-1	1	9,150,000	(3,660)	(21,045)	(27,450)
	CW	06759F-AB-2	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR	1	14,200,000	(5,680)	(32,660)	(42,600)
	CW	282523-AB-5	1828 CLO LTD-SR SECD NT CL A-1-S 144A	1	16,040,000	(6,416)	(36,892)	(48,120)
	CW	55818Y-BE-0	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS B1R	1	12,700,000	(5,080)	(29,210)	(38,100)
	CW	89852T-AC-2	TRYON PARK CLO LTD-SR SECD NT CL A-2 144A	1	17,900,000	(7,160)	(41,170)	(53,700)
	CW	38137D-AG-2	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL C-1	1	5,400,000	(2,160)	(12,420)	(16,200)
	CW	83609G-AN-5	SOUND POINT CLO IX LTD-SERIES 2015-2A CLASS B1R	1	8,000,000	(3,200)	(18,400)	(24,000)
	CW	38141G-VW-1	GOLDMAN SACHS GROUP INC-SENIOR UNSECURED	1	3,832,657	(1,533)	(8,815)	(11,498)
	CW	69688X-AL-5	PALMER SQUARE CLO LTD-SERIES 2014-14 CLASS A2R	1	10,600,000	(4,240)	(24,380)	(31,800)
	CW	78447Y-AD-4	SLM STUDENT LOAN TRUST-SLMA 2013-3 B	1	8,837,427	(3,535)	(20,326)	(26,512)
	CW	94949L-AC-4	WELLFLEET CLO 2016-2 LTD-WELF 2016-2A A2	1	6,964,046	(2,786)	(16,017)	(20,892)
	CW	50184V-AG-9	LCM XIV LTD PARTNERSHIP-DEF MEZZ NT CL C	1	5,060,226	(2,024)	(11,639)	(15,181)
	CW	55820T-AC-2	MADISON PARK FUNDING LTD-SERIES 2017-23A CLASS B	1	8,900,000	(3,560)	(20,470)	(26,700)
	CW	33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C	1	8,650,000	(3,460)	(19,895)	(25,950)
	CW	50189G-AC-6	LCM LTD PARTNERSHIP-SERIES 22A CLASS A2	1	6,825,000	(2,730)	(15,698)	(20,475)
	CW	09626U-AQ-1	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A BR	1	4,250,000	(1,700)	(9,775)	(12,750)
	CW	26249K-AM-3	DRYDEN SENIOR LOAN FUND-SERIES 2014-36A CLASS CR	1	6,350,000	(2,540)	(14,605)	(19,050)
	CW	78447M-AD-0	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLASS B	1	12,761,000	(5,104)	(29,350)	(38,283)
	CW	14310V-AN-7	CARLYLE GLOBAL MARKET ST-SERIES 2014-2A CLASS CR	1	8,000,000	(3,200)	(18,400)	(24,000)
	CW	09627D-AQ-8	BLUEMOUNTAIN CLO LTD-BLUEM 2013-4A B1R	1	13,560,000	(5,424)	(31,188)	(40,680)
	CW	55819B-AL-4	MADISON PARK FUNDING XVI-SERIES 15-18A CLASS A1R	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	9,466,387	(3,787)	(21,773)	(28,399)
	CW	00191Y-AM-6	ARES CLO LTD-SERIES 2015 1-A CLASS A2R	1	9,600,000	(3,840)	(22,080)	(28,800)
	CW	26245C-AE-3	DRYDEN SENIOR LOAN FUND-SERIES 2016-43A CLASS B	1	7,500,000	(3,000)	(17,250)	(22,500)
	CW	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	03765P-AC-7	APIDOS CLO XX1-SR SECURED NOTE CL A-2	1	12,000,000	(4,800)	(27,600)	(36,000)
	CW	38137P-AE-0	GOLDENTREE LOAN OPP X LTD-SR SEC NT CL B	1	11,725,000	(4,690)	(26,968)	(35,175)
	CW	48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	(5,428)	(31,211)	(40,710)
	CW	08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1	4,850,000	(1,940)	(11,155)	(14,550)

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	47032@-AK-7	JAMES CAMPBELL CO LLC SR NT SER 2014-E	2	13,500,000	(5,400)	(31,050)	(40,500)
	CW	78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	11,666,616	(4,667)	(26,833)	(35,000)
	CW	10302V-BC-8	BOWMAN PARK CLO LTD-BOWPK 2014-1A B1R	1	8,920,000	(3,568)	(20,516)	(26,760)
	CW	674000-AQ-7	OAKTREE CLO LTD-SERIES 14-1A CLASS A2R	1	6,850,000	(2,740)	(15,755)	(20,550)
	CW	88433R-AE-2	WIND RIVER CLO LTD-SERIES 17-2A CLASS B	1	6,840,000	(2,736)	(15,732)	(20,520)
	CW	50188Y-AB-0	LCM LTD PARTNERSHIP-LCM 24A B	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	(2,160)	(12,420)	(16,200)
	CW	62953G-AC-5	NZCG FUNDING LTD-SERIES 2015-2A CLASS A2	1	10,851,760	(4,341)	(24,959)	(32,555)
	CW	00191Y-AP-9	ARES CLO LTD-SERIES 2015 1-A CLASS B2R	1	3,050,000	(1,220)	(7,015)	(9,150)
	CW	50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	(1,800)	(10,350)	(13,500)
	CW	08181L-AA-5	BENEFIT STREET PARTNERS -BSP 2016-10A A1	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	43132W-AC-4	HILDENE CLO IV LTD-SR SECD NT SER 2015-4A CL A-2	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	05618L-AH-9	BABSON CLO LTD-BABSN 2014-IIA CR	1	8,750,000	(3,500)	(20,125)	(26,250)
	CW	05875F-AC-1	BALLYROCK LTD-SERIES 16-1A CLASS B1	1	3,900,000	(1,560)	(8,970)	(11,700)
	CW	14311A-AN-2	CARLYLE GLOBAL MARKET ST-SERIES 14-5A CLASS BR	1	6,500,000	(2,600)	(14,950)	(19,500)
	CW	26249Q-AG-3	DRYDEN 38 SR LN FD SR SECD NT CL B	1	9,475,000	(3,790)	(21,793)	(28,425)
	CW	39808P-AC-0	GREYWOLF CLO V LTD-SR SECD NT CL A-2 144A	1	8,727,962	(3,491)	(20,074)	(26,184)
	CW	74982L-AS-9	RACE POINT CLO LTD-SERIES 13-8A CLASS CR	1	7,550,000	(3,020)	(17,365)	(22,650)
	CW	26829C-AC-1	ECP CLO 2015-7 LTD SR SECD NT CL A-2 144A	1	8,625,000	(3,450)	(19,838)	(25,875)
	CW	64131Q-AC-4	NEUBERGER BERMAN LOAN AD-SERIES 2017-26A CLASS B	1	5,850,000	(2,340)	(13,455)	(17,550)
	CW	55954E-AJ-8	MAGNETITE XVII LTD-DEF MEZZ NT SER 16-17A CL C	1	4,330,000	(1,732)	(9,959)	(12,990)
	CW	09627R-AL-8	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A2AR	1	13,560,000	(5,424)	(31,188)	(40,680)
	CW	87247U-AU-7	TICP CLO LTD-TICP 2014-3A B1R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	36319G-AP-9	GALAXY CLO LTD-GALXY 2014-18A AR	1	12,800,000	(5,120)	(29,440)	(38,400)
	CW	14308L-AS-2	CARLYLE GLOBAL MARKET ST-CGMS 2014-3A A2R	1	9,600,000	(3,840)	(22,080)	(28,800)
	CW	941848-D@-9	Waters Corporation Gtd Senior Note	2	2,000,000	(800)	(4,600)	(6,000)
	CW	55820J-AC-4	MADISON PARK FUNDING LTD-SERIES 2016-21A CLASS A2	1	14,300,000	(5,720)	(32,890)	(42,900)
	CW	948214-AC-5	WEBSTER PK CLO SR SECD NT CL A-2	1	13,862,911	(5,545)	(31,885)	(41,589)
	CW	67104L-AC-1	OHA LN FDG 2013-2 LTD-MEZZ SECD DEF NT CL C	1	6,749,581	(2,700)	(15,524)	(20,249)
	CW	020053-AS-3	ALM LOAN FUNDING-SERIES 13-8A CLASS A1R	1	4,350,000	(1,740)	(10,005)	(13,050)
	CW	87154E-AN-0	SYMPHONY CLO LTD-SERIES 14-15A CLASS CR	1	2,700,000	(1,080)	(6,210)	(8,100)
	CW	59983H-AB-5	MILL CREEK CLO II LTD-SR SECD NT CL B-1 144A	1	8,675,709	(3,470)	(19,954)	(26,027)
	CW	BCCOXF-V8-9	RESOURCE EUROPE CLO I BV-SR SECD REG NT CL A	1	5,180,903	(2,072)	(11,916)	(15,543)
	CW	92916M-AC-5	VOYA CLO LTD-VOYA 2017-1A B	1	7,400,000	(2,960)	(17,020)	(22,200)
	CW	69689A-AN-0	PALMER SQUARE CLO LTD-SERIES 15-1A CLASS A2R	1	5,350,000	(2,140)	(12,305)	(16,050)
	CW	26244M-AC-6	DRYDEN SENIOR LOAN FUND-DRSLF 2016-45A B	1	4,500,000	(1,800)	(10,350)	(13,500)
	CW	09628Q-AC-9	BLUEMOUNTAIN CLO 2016-1 LTD -SR SEC NT CL B	1	7,150,000	(2,860)	(16,445)	(21,450)
	CW	92914R-AU-6	VOYA CLO LTD-SERIES 14-4A CLASS CR	2	4,200,000	(1,680)	(9,660)	(12,600)
	CW	05618P-AJ-6	BABSON CLO LTD 2016-I SECD DEF MEZZ CL C	1	8,025,000	(3,210)	(18,458)	(24,075)
	CW	09626U-AN-8	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A A2R	1	12,740,000	(5,096)	(29,302)	(38,220)
	CW	46616K-AE-4	JFIN CLO 2013 LTD SR SECD DEF NT CL B	1	9,243,357	(3,697)	(21,260)	(27,730)
	CW	03764D-AD-3	APIDOS CLO XII MEZZ DEF NT CL C	1	11,656,392	(4,663)	(26,810)	(34,969)
	CW	50184V-AE-4	LCM XV LTD PARTNERSHIP-SR SECD NT SER 15A CL C	1	14,845,139	(5,938)	(34,144)	(44,535)
	CW	50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	38137Q-AC-2	GOLDENTREE LOAN OPPORTUN-GOLD9 2014-9A B1R	1	10,675,000	(4,270)	(24,553)	(32,025)
	CW	15136R-AJ-4	CENT CLO 18 LP-DEF NT SER 2013-18A CL C-1 144A	1	5,068,429	(2,027)	(11,657)	(15,205)
	CW	87248W-AC-2	TICP CLO VIII LTD-SERIES 2017-8A CLASS A2	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	674000-AS-3	OAKTREE CLO LTD-SERIES 14-1A CLASS BR	1	3,430,000	(1,372)	(7,889)	(10,290)
	CW	48251F-AB-7	KKR FINANCIAL CLO LTD-SERIES 17 CLASS B	1	5,900,000	(2,360)	(13,570)	(17,700)
	CW	55818M-AQ-0	MADISON PARK FUNDING LTD-MDPK 2014-13A BR1	1	5,850,000	(2,340)	(13,455)	(17,550)
	CW	39808P-AA-4	GREYWOLF CLO V LTD SR SECD NT CL A-1	1	21,750,000	(8,700)	(50,025)	(65,250)
	CW	55953E-AN-0	MAGNETITE CLO LTD-SERIES 14-11A CLASS BR	1	6,830,000	(2,732)	(15,709)	(20,490)
	CW	12550Y-AG-9	CIFC FUNDING LTD-CIFC 2017-2A C	1	5,600,000	(2,240)	(12,880)	(16,800)
	CW	09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS B	1	4,280,000	(1,712)	(9,844)	(12,840)
	CW	00163K-AS-7	ALM LOAN FUNDING-ALM 2013-7RA A2R	1	4,250,000	(1,700)	(9,775)	(12,750)
	CW	36248M-AB-3	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS B	1	4,819,422	(1,928)	(11,085)	(14,458)
	CW	72349B-AL-8	PINNACLE PARK CLO LTD-SERIES 2014-1A CLASS CR	1	6,100,000	(2,440)	(14,030)	(18,300)
	CW	94951M-AC-7	WELLFLEET CLO 2017-2 LTD-SERIES 17-2A CLASS A2	1	6,100,000	(2,440)	(14,030)	(18,300)

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	64130H-AE-1	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A C	1	4,330,000	(1,732)	(9,959)	(12,990)
	CW	64129J-AQ-3	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A A1R	1	13,560,000	(5,424)	(31,188)	(40,680)
	CW	74992*-AD-7	RXR Realty, LLC Senior Secured	2	17,970,000	(7,188)	(41,331)	(53,910)
	CW	38137D-AC-1	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL B-1	1	9,150,000	(3,660)	(21,045)	(27,450)
	CW	14310M-AS-6	CARLYLE GLOBAL MARKET ST-SERIES 2014-1A CLASS CR	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	27830B-AQ-7	EATON VANCE CDO LTD-SERIES 2013-1A CLAS A2R	1	12,750,000	(5,100)	(29,325)	(38,250)
	CW	67102Q-AK-4	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS B1R	1	12,800,000	(5,120)	(29,440)	(38,400)
	CW	50184V-AG-9	LCM XIV LTD PARTNERSHIP-DEF MEZZ NT CL C	1	7,893,952	(3,158)	(18,156)	(23,682)
	CW	50188G-AE-3	LCM XVIII LTD PARTNERSHIP-SR NT SER 18A CL B-1	1	12,500,000	(5,000)	(28,750)	(37,500)
	CW	67104L-AB-3	OHA LN FDG 2013-2 LTD-SR SECD NT CL B	1	3,125,971	(1,250)	(7,190)	(9,378)
	CW	78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	8,155,278	(3,262)	(18,757)	(24,466)
	CW	74982L-AQ-3	RACE POINT CLO LTD-SERIES 13-8A CLASS BR	1	10,775,000	(4,310)	(24,783)	(32,325)
	CW	26244Y-AC-0	DRYDEN 42 SR LN FD-SR SEC NT CL B	1	13,000,000	(5,200)	(29,900)	(39,000)
	CW	27829K-AE-7	EATON VANCE CDO LTD-SERIES 2007-10A CLASS B2	1	14,769,622	(5,908)	(33,970)	(44,309)
	CW	55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS C	2	4,450,000	(1,780)	(10,235)	(13,350)
	CW	55954K-AE-5	MAGNETITE CLO LTD-SERIES 2017-19A CLASS C	1	1,950,000	(780)	(4,485)	(5,850)
	CW	860444-AC-2	Stewart Park CLO Ltd -SR SECURED NOTE CLASS B 144A	1	8,610,000	(3,444)	(19,803)	(25,830)
	CW	26829C-AJ-6	ECP CLO 2015-7 LTD SR SECD DEF NT CL B-1	1	8,660,484	(3,464)	(19,919)	(25,981)
	CW	00900A-AN-8	AIMCO-SERIES 14-AA CLASS C1R	1	5,190,000	(2,076)	(11,937)	(15,570)
	CW	50188Q-AC-5	LCM XIX LTD PARTNERSHIP SR NT CL B	1	7,000,000	(2,800)	(16,100)	(21,000)
	CW	89473L-AB-0	TREMAN PK CLO LTD SR SECD NT CL B-1	1	4,825,000	(1,930)	(11,098)	(14,475)
	CW	67110H-AA-6	OZLM XIV LTD SR SECD NT CL A-1A	1	28,782,096	(11,513)	(66,199)	(86,346)
	CW	08179C-AE-1	BENEFIT STREET PARTNERS -BSP 2017-11A A2A	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	50189C-AE-1	LCM XXI LTD PARTNERSHIP-SR NT SER 21A CL B-1	1	13,000,000	(5,200)	(29,900)	(39,000)
	CW	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	(8,760)	(50,370)	(65,700)
	CW	66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	18,724,309	(7,490)	(43,066)	(56,173)
	CW	66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	16,128,375	(6,451)	(37,095)	(48,385)
	CW	00213R-AA-1	ARL FIRST LLC-SECD RAIL CAR EQUIP NT CLASS A1	1	3,593,595	(1,437)	(8,265)	(10,781)
	CW	87247U-AS-2	TICP CLO LTD-TICP 2014-3A AR	1	40,000,000	(16,000)	(92,000)	(120,000)
	CW	38137P-AE-0	GOLDENTREE LOAN OPP X LTD-SR SEC NT CL B	1	5,100,000	(2,040)	(11,730)	(15,300)
	CW	941848-D@-9	Waters Corporation Gtd Senior Note	2	4,000,000	(1,600)	(9,200)	(12,000)
	CW	49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	947,685	(379)	(2,180)	(2,843)
	CW	67590B-AE-0	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL C1	1	500,000	(200)	(1,150)	(1,500)
	CW	126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	1	60,500,000	(24,200)	(139,150)	(181,500)
	CN	03915#-AB-2	Fletcher Building Intern Gtd Senior Note	2	23,500,000			
	CW	92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B	1	6,800,000	(2,720)	(15,640)	(20,400)
	CW	88434G-AC-9	THL CREDIT WIND RIVER 20-SERIES 2017-3A CLASS B	1	6,780,000	(2,712)	(15,594)	(20,340)
	CW	48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	4,920,000	(1,968)	(11,316)	(14,760)
	CW	55818Y-BA-8	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS AR	1	21,100,000	(8,440)	(48,530)	(63,300)
	CW	48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	21,015,000	(8,406)	(48,335)	(63,045)
	CW	22616C-AA-1	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS A	1	20,800,000	(8,320)	(47,840)	(62,400)
	CW	74983D-AC-1	RACE POINT X CLO LTD SR SECD NT CL B-1	1	8,060,000	(3,224)	(18,538)	(24,180)
	CW	55818P-AS-9	MADISON PARK FUNDING LTD-MDPK 2014-12A CR	1	12,200,000	(4,880)	(28,060)	(36,600)
	CW	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,095,174	(8,038)	(46,219)	(60,286)
	CW	14311D-AY-2	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CLASS BR	1	11,800,000	(4,720)	(27,140)	(35,400)
	CW	38021X-AB-8	GOAL STRUCTURED SOLUTION-SERIES 2016-A CLASS A2	1	11,192,332	(4,477)	(25,742)	(33,577)
	CW	16892D-AC-2	CHINA SOUTHERN POWER GRI-SENIOR UNSECURED	1	44,674,759	(17,870)	(102,752)	(134,024)
	CW	29365T-AA-2	ENTERGY TEXAS INC-NOTE	1	4,029,096	(1,612)	(9,267)	(12,087)
	CW	883310-AC-8	THAYER PARK CLO LTD.-THAYR 2017-1A A2	1	10,850,000	(4,340)	(24,955)	(32,550)
	CW	77277L-G0-1	ROCKALL CLO BV EURO CL VF-1 SR SECD VAR FDG NT	1	83,119,156	(33,248)	(191,174)	(249,357)
	CW	40436Q-AC-6	HIGHBRIDGE LOAN MANAGEME-HLM 9A-2016 A2	1	12,100,000	(4,840)	(27,830)	(36,300)
	CW	14312L-AC-1	CARLYLE GLOBAL MKT CLO 2016-2 SR SEC NT CL A2A	1	12,070,000	(4,828)	(27,761)	(36,210)
	CW	09627R-AN-4	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A BR	1	9,100,000	(3,640)	(20,930)	(27,300)
	CW	40436V-AC-5	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 C	1	9,100,000	(3,640)	(20,930)	(27,300)
	CW	50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	(3,580)	(20,585)	(26,850)
	CW	65341K-AJ-5	NEXTGEAR FLOORPLAN MASTE-SERIES 2016-1A CLASS A1	1	4,600,000	(1,840)	(10,580)	(13,800)
	CW	75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	(5,240)	(30,130)	(39,300)
	CW	67105V-AW-4	OHA CREDIT PARTNERS LTD-OAKC 2013-9A B1R	1	20,000,000	(8,000)	(46,000)	(60,000)

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	49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	38,052,044	(15,221)	(87,520)	(114,156)
	CW	872455-AS-9	TICP CLO LTD-TICP 2014-1A A2BR	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	13080B-AB-7	SYMPHONY CLO LTD-SERIES 13-12A CLASS B1R	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	00164K-AJ-6	ALM LOAN FUNDING-SERIES 14-14A CLASS A1R	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	67104C-AC-1	OAK HILL CREDIT PARTNERS-SERIES 2013-8A CLASS C	1	9,000,000	(3,600)	(20,700)	(27,000)
	CW	43132R-AQ-4	HILDENE CLO LTD-SERIES 13-1A CLASS AR	1	95,000,000	(38,000)	(218,500)	(285,000)
	CW	03765D-AN-0	APIDOS CLO-APID 2014-18A A2AR	1	34,000,000	(13,600)	(78,200)	(102,000)
	CW	09073V-AS-3	BIRCHWOOD PARK CLO LTD-BRCHW 2014-1A B1R	1	11,350,000	(4,540)	(26,105)	(34,050)
	CW	38021B-AG-5	GOAL CAPITAL FUNDING TRU-SERIES 2006-1 CLASS B	1	7,186,723	(2,875)	(16,529)	(21,560)
	CW	429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,117,670	(1,647)	(9,471)	(12,353)
	CW	00164B-AS-6	ALM LOAN FUNDING-SERIES 2013-7R2A CLASS A2R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	09627V-AS-4	BLUEMOUNTAIN CLO LTD-SERIES 2014-4A CLASS B1R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	2,775,289	(1,110)	(6,383)	(8,326)
	CW	67091H-AK-7	OHA LOAN FUNDING LTD-OHALF 2012-1A B1R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	09628W-AC-6	BLUEMOUNTAIN CLO LTD-SERIES 16-2A CLASS A2	1	14,600,000	(5,840)	(33,580)	(43,800)
	CW	92915P-AB-1	VOYA CLO LTD-INGIM 2014-1A A2AR	1	13,900,000	(5,560)	(31,970)	(41,700)
	CW	09626R-AQ-8	BLUEMOUNTAIN CLO LTD-BLUEM 2012-2A BR	1	13,850,000	(5,540)	(31,855)	(41,550)
	CW	11014P-AB-1	BRISTOL PARK CLO LTD-SERIES 2016-1A CLASS B	1	13,850,000	(5,540)	(31,855)	(41,550)
	CW	88433A-AC-3	THL CR WIND RIV 2016-1 CLO-SR SECD NT CL B 144A	1	12,625,000	(5,050)	(29,038)	(37,875)
	CW	056828-AC-0	BAIN CAPITAL CREDIT CLO -SERIES BCC 2016-2A CLASS B	1	12,150,000	(4,860)	(27,945)	(36,450)
	CW	23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B CLASS A1	1	6,311,941	(2,525)	(14,517)	(18,936)
	CW		CORVIAS CAMPUS LIVING - HU, LLC - Sr Secd Note	2	15,000,000	(6,000)	(34,500)	(45,000)
	CW	49638W-AB-2	KINGSLAND VI LTD-SR SECD NT CL A1 144A	1	141,964,871	(56,786)	(326,519)	(425,895)
	CW	04625A-AC-8	ASSURANT CLO I LTD-SERIES 17-1A CLASS B	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	49638Y-AA-0	KINGSLAND VII LTD-SR SECD NT CL A 144A	1	145,193,337	(58,077)	(333,945)	(435,580)
	CW	056162-AC-4	BABSON CLO LTD-SERIES 15-IA CLASS B	1	15,387,549	(6,155)	(35,391)	(46,163)
	CW	79410U-AC-5	SALEM FIELDS CLO LTD-SERIES 16-2A CLASS A2	1	9,150,000	(3,660)	(21,045)	(27,450)
	CW	36248M-AA-5	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS A	1	40,539,368	(16,216)	(93,241)	(121,618)
	CW	14954W-AL-0	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	45,000,000	(18,000)	(103,500)	(135,000)
	CW	04943A-AC-3	ATLAS SENIOR LOAN FUND L-SERIES 2017-8A CLASS B	1	25,300,000	(10,120)	(58,190)	(75,900)
	CW	50184V-AC-8	LCM XIV LTD PARTNERSHIP-SR NT SER 14A CL A 144A	1	31,788,141	(12,715)	(73,113)	(95,364)
	CW	87159Q-BG-2	SYMPHONY CLO LTD-SYMP 2014-14A B1R	1	12,800,000	(5,120)	(29,440)	(38,400)
	CW	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	(18,000)	(103,500)	(135,000)
	CW	G7818N-ZZ-5	SASOL CHEMICALS (USA) LL TERM LOAN	2	15,538,521	(6,215)	(35,739)	(46,616)
	CW	00764M-GG-6	AEGIS ASSET BACKED SECUR-SERIES 2005-4 CLASS M1	1	6,521,123	(2,608)	(14,999)	(19,563)
	CW	247358-CC-6	EAIV Delta MSN 15181	1	4,960,894	(1,984)	(11,410)	(14,883)
	CW	04964W-AQ-8	ATRIUM CDO CORP-ATRM 11A BR	1	21,550,000	(8,620)	(49,565)	(64,650)
	CW	64130H-AA-9	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A A	1	13,560,000	(5,424)	(31,188)	(40,680)
	CW	64130H-AC-5	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A B1	1	13,600,000	(5,440)	(31,280)	(40,800)
	CW	817176-AN-0	SENECA PARK CLO LTD-SPARK 2014-1A B1R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	50512#-AE-2	LA Stadium Finance Compa Senior Secured	2	15,800,000	(6,320)	(36,340)	(47,400)
	CW	05363U-AS-2	AVERY POINT CLO LTD-SERIES 14-1A CLASS AR	1	151,000,000	(60,400)	(347,300)	(453,000)
	CW	55952Y-AL-1	MAGNETITE CLO LTD-MAGNE 2014-8A CLASS CR	1	7,200,000	(2,880)	(16,560)	(21,600)
	CW	77277L-B8-9	ROCKALL CLO BV Variable Funding Note - GBP	1	50,677,156	(20,271)	(116,557)	(152,031)
	CW	55952Y-AK-3	MAGNETITE CLO LTD-SERIES 14-8A CLASS BR	1	13,900,000	(5,560)	(31,970)	(41,700)
	CW	04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B	1	13,570,000	(5,428)	(31,211)	(40,710)
	CW	22616C-AC-7	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS B	1	13,570,000	(5,428)	(31,211)	(40,710)
	CW	43132V-AN-2	HILDENE CLO LTD-HLDN 2014-3A AR	1	36,775,000	(14,710)	(84,583)	(110,325)
	CW	247358-EE-0	EAIV Delta MSN 15187	1	5,431,113	(2,172)	(12,492)	(16,293)
	CW	247358-FG-4	EAIV Delta MSN 15200	1	5,055,090	(2,022)	(11,627)	(15,165)
	CW	247358-LL-6	EAIV Delta MSN 15176	1	4,950,609	(1,980)	(11,386)	(14,852)
	CW	247358-MT-8	EAIV Delta MSN 15186	1	5,417,802	(2,167)	(12,461)	(16,253)
	CW	247358-VV-3	EAIV Delta MSN 15170	1	4,847,580	(1,939)	(11,149)	(14,543)
	CW	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	(5,240)	(30,130)	(39,300)
	CW	38137M-AC-1	Goldentree Loan Opportun-SERIES 16-12A CLASS A2	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	05617Y-AS-8	BABSON CLO LTD-BABSN 2013-IIA A2R	1	14,400,000	(5,760)	(33,120)	(43,200)
	CW	88390A-AF-7	THL CR WIND RIV 2014-2 CLO SR SECD NT CL B-1	1	14,179,655	(5,672)	(32,613)	(42,539)
	CW	247361-PP-9	DELTA AIR LINES INC AIRBUS A330-200 N856NW	1	15,541,003	(6,216)	(35,744)	(46,623)

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	14315J-AL-3	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CLASS A1B	1	34,941,502	(13,977)	(80,365)	(104,825)
	CW	40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	(2,360)	(13,570)	(17,700)
	CW	553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	(5,800)	(33,350)	(43,500)
	CW	00191L-AQ-5	ARES CLO LTD-SERIES 13-3A CLASS B1R	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	88432D-AS-3	WIND RIVER CLO LTD-SERIES 14-3A CLASS BR	1	11,400,000	(4,560)	(26,220)	(34,200)
	CW	88433R-AC-6	WIND RIVER CLO LTD-SERIES 17-2A CLASS A	1	19,590,000	(7,836)	(45,057)	(58,770)
	CW	04016P-AA-6	ARES CLO LTD-ARES 2017-43A A	1	19,500,000	(7,800)	(44,850)	(58,500)
	CW	15032T-AW-6	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR	1	8,500,000	(3,400)	(19,550)	(25,500)
	CW	12551J-AE-6	CIFC FUNDING LTD-SERIES 17-4A CLASS A2	1	8,000,000	(3,200)	(18,400)	(24,000)
	CW	06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	(2,040)	(11,730)	(15,300)
	CW	566061-AE-7	MARBLE POINT CLO X LTD-SERIES 2017-1A CLASS B	1	5,100,000	(2,040)	(11,730)	(15,300)
	CW	55818Y-BG-5	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS CR	1	3,400,000	(1,360)	(7,820)	(10,200)
	CW	67102Q-AP-3	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS CR	1	2,975,000	(1,190)	(6,843)	(8,925)
	CW	87231L-AC-5	TCI-CENT CLO 2016-1 LTD.-TCENT 2016-1A A2	1	6,540,000	(2,616)	(15,042)	(19,620)
	CW	94950G-AA-5	WELLFLEET CLO LTD-WELF 2017-1A A1	1	9,250,000	(3,700)	(21,275)	(27,750)
	CW	88433B-AC-1	WIND RIVER CLO LTD-SERIES 16-2A CLASS B	1	5,750,000	(2,300)	(13,225)	(17,250)
	CW	04014W-AL-9	ARES CLO LTD-ARES 2014-1A A2R	1	17,000,000	(6,800)	(39,100)	(51,000)
	CW	67590B-AA-8	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL A	1	9,016,696	(3,607)	(20,738)	(27,050)
	CW	48250W-AA-3	KKR CLO 14 LTD-SR SECD NT SER 14 CL A-1A	1	13,000,000	(5,200)	(29,900)	(39,000)
	CW	14315J-SS-9	Carlyle US CLO 2013-1 Re Term Loan	1	22,550,000	(9,020)	(51,865)	(67,650)
	CW	03765L-AG-7	APIDOS CLO XX-MEZZ DEF NT CL C	2	4,497,474	(1,799)	(10,344)	(13,492)
	CW	55818P-AN-0	MADISON PARK FUNDING LTD-MDPK 2014-12A B1R	1	17,000,000	(6,800)	(39,100)	(51,000)
	CW	75887N-AC-3	REGATTA VI FUNDING LTD-SER 2016-1A CL A	1	8,299,747	(3,320)	(19,089)	(24,899)
	CW	38136F-AL-7	GoldentTree Loan Managem-GLM 2017-1A C	1	6,900,000	(2,760)	(15,870)	(20,700)
	CW	50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	(2,260)	(12,995)	(16,950)
	CW	61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	9,129,540	(3,652)	(20,998)	(27,389)
	CW	G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	(9,200)	(52,900)	(69,000)
	CW	67104C-AB-3	OAK HILL CREDIT PARTNERS-SERIES 2013 - 8A CLASS B	1	7,807,057	(3,123)	(17,956)	(23,421)
	CW	75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	(3,040)	(17,480)	(22,800)
	CW	00900C-AA-2	AIMCO-AIMCO 2017-AA A	1	7,460,000	(2,984)	(17,158)	(22,380)
	CW	03764D-AB-7	APIDOS CLO XII SR SECD NT CL B-1	1	24,687,897	(9,875)	(56,782)	(74,064)
	CW	49638W-AE-6	KINGSLAND LTD-SERIES 2013-6A CLASS C	1	22,701,740	(9,081)	(52,214)	(68,105)
	CW	67104L-AB-3	OHA LN FDG 2013-2 LTD-SR SECD NT CL B	1	20,646,246	(8,259)	(47,486)	(61,939)
	CW	26249E-AQ-8	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS BR	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	46619T-AA-0	JFIN CLO 2016 LTD - Sr Secd Nt CIA-1	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	09625J-AW-4	BLUEMOUNTAIN CLO LTD-SERIES 2013-34 CLASS DR	2	6,200,000	(2,480)	(14,260)	(18,600)
	CW	247358-XT-6	EAIV Delta MSN 15166	1	4,877,321	(1,951)	(11,218)	(14,632)
	CW	91754R-ZG-5	STATE BOARD OF REGENTS O-SERIES USBR 2017-1 CLASS B	1	6,877,281	(2,751)	(15,818)	(20,632)
	CW	78443K-AK-2	SLM STUDENT LOAN TRUST 2-SERIES 06-9 CLASS B	1	5,620,310	(2,248)	(12,927)	(16,861)
	CW	46616A-AE-6	JFIN CLO 2012 LTD NT CL B	1	3,124,416	(1,250)	(7,186)	(9,373)
	CW	57643L-FG-6	MASTR ASSET BACKED SECUR-SERIES 2004-OPT2 CLASS A1	1	4,833,169	(1,933)	(11,116)	(14,500)
	CW	03766G-AG-7	APIDOS CLO-SERIES 17-26A CLASS B	1	5,295,000	(2,118)	(12,179)	(15,885)
	CW	38021G-AC-3	GOAL STRUCTURED SOLUTION-SERIES 2016-B CLASS A2	1	13,188,715	(5,275)	(30,334)	(39,566)
	CW	33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A	1	16,300,000	(6,520)	(37,490)	(48,900)
	CW	150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	1	16,280,000	(6,512)	(37,444)	(48,840)
	CW	38137D-AA-5	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL A	1	20,327,238	(8,131)	(46,753)	(60,982)
	CW	053635-AC-2	AVERY POINT II CLO LTD SR SECD NT CL B-1	1	22,400,000	(8,960)	(51,520)	(67,200)
	CW	76761R-AE-9	Riserva Clo Ltd-SERIES 2016-3A CLASS C1	1	4,250,000	(1,700)	(9,775)	(12,750)
	CW	87231L-AA-9	TCI-CENT CLO 2016-1 LTD.-TCENT 2016-1A A1	1	8,500,000	(3,400)	(19,550)	(25,500)
	CW	88322U-AM-1	THACHER PARK CLO-THRPK 2014-1A BR	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	87154E-AJ-9	SYMPHONY CLO LTD-SERIES 14-15A CLASS B1R	1	9,400,000	(3,760)	(21,620)	(28,200)
	CW	28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	5,887,641	(2,355)	(13,542)	(17,663)
	CW	67092R-AA-6	OCP CLO 2016-12 Ltd-SERIES 16-12A CLASS A1	1	10,566,068	(4,226)	(24,302)	(31,698)
	CW	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	6,484,026	(2,594)	(14,913)	(19,452)
	CW	92916Q-AC-6	VOYA CLO 2017-4 LTD	1	7,900,000	(3,160)	(18,170)	(23,700)
	CW	14314B-AC-1	CARLYLE GLOBAL MARKET ST-CGMS 2017-1A A2	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	85816B-CQ-1	STEELE CREEK CLO LTD-SERIES 15-1A CLASS BR	1	8,560,000	(3,424)	(19,688)	(25,680)
	CW	92912V-AN-5	VOYA CLO LTD-VOYA 2014-2A A1R	1	9,050,000	(3,620)	(20,815)	(27,150)

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	126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CLO1 A1R	1	60,500,000	(24,200)	(139,150)	(181,500)
	CW	398080-AN-1	GREYWOLF CLO LTD-SERIES 2014-2A CLASS BR	1	6,800,000	(2,720)	(15,640)	(20,400)
	CW	00900A-AJ-7	AIMCO-SERIES 14-AA CLASS B1R	1	6,800,000	(2,720)	(15,640)	(20,400)
	CW	88432C-AS-5	WIND RIVER CLO LTD-WINDR 2014-1A B1R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	87154E-AQ-3	SYMPHONY CLO LTD-SYMP 2014-15A DR	2	3,600,000	(1,440)	(8,280)	(10,800)
	CW	06759Y-AA-3	BARINGS CLO LTD-BABSN 2016-3A A1	1	14,100,000	(5,640)	(32,430)	(42,300)
	CW	14954W-AQ-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS CR	1	2,350,000	(940)	(5,405)	(7,050)
	CW	862015-AC-8	STONEY LANE FUNDING LTD-SERIES 2007-1A CLASS A2	1	2,247,648	(899)	(5,170)	(6,743)
	CW	09627L-AN-7	BLUEMOUNTAIN CLO LTD-BLUEM 2014-1A B1R	1	21,300,000	(8,520)	(48,990)	(63,900)
	CW	49638Y-AC-6	KINGSLAND VII LTD-SR SECD NT CL B 144A	1	18,885,720	(7,554)	(43,437)	(56,657)
	CW	04941R-AL-8	ATLAS SENIOR LOAN FUND L-ATCLO 2014-6A BR	1	19,200,000	(7,680)	(44,160)	(57,600)
	CW	22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS C	1	6,380,000	(2,552)	(14,674)	(19,140)
	CW	26244E-AQ-3	DRYDEN SENIOR LOAN FUND-SERIES 2014-34A CLASS BR	1	6,250,000	(2,500)	(14,375)	(18,750)
	CW	88432D-AU-8	WIND RIVER CLO LTD-SERIES 14-3A CLASS C1R	1	2,600,000	(1,040)	(5,980)	(7,800)
	CW	55818R-AS-5	MADISON PARK FUNDING LTD-SERIES 14-14A CLASS BR	1	2,590,000	(1,036)	(5,957)	(7,770)
	CW	88433R-AG-7	WIND RIVER CLO LTD-SERIES 17-2A CLASS C1	1	13,570,000	(5,428)	(31,211)	(40,710)
	CW	872455-AN-0	TICP CLO LTD-TICP 2014-1A A1R	1	110,000,000	(44,000)	(253,000)	(330,000)
	CW	ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	(8,586)	(49,370)	(64,395)
	CW	55818R-AT-3	MADISON PARK FUNDING LTD-SERIES 14-14A CLASS C1R	1	11,380,000	(4,552)	(26,174)	(34,140)
	CW	053635-AG-3	AVERY POINT II CLO LTD-SR SECD DEF NT CL C	1	9,000,000	(3,600)	(20,700)	(27,000)
	CW	39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	14,000,000	(5,600)	(32,200)	(42,000)
	CW	05618M-AY-0	BABSON CLO LTD-BABSN 2014-3A C1R	1	6,600,000	(2,640)	(15,180)	(19,800)
	CW	14310K-AC-5	CARLYLE GLOBAL MKT CLO 2013-4 SR SEC NT CL A1	1	18,000,000	(7,200)	(41,400)	(54,000)
	CW	03763Y-AQ-9	APIDOS CLO-APID 2012-11A BR	1	10,850,000	(4,340)	(24,955)	(32,550)
	CW	00164K-AL-1	ALM LOAN FUNDING-SERIES 14-14A CLASS A2R	1	15,000,000	(6,000)	(34,500)	(45,000)
	CW	77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	20,100,000	(8,040)	(46,230)	(60,300)
	CW	50188G-AN-3	LCM XVIII LTD PARTNERSHIP-DEF MEZZ NT CL D 144A	2	3,798,212	(1,519)	(8,736)	(11,395)
	CW	056162-AG-5	BABSON CLO LTD 2015-I-SR SECD DEF NT CL D-1	2	3,738,111	(1,495)	(8,598)	(11,214)
	CW	817176-AS-9	SENECA PARK CLO LTD-SPARK 2014-1A CR	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	(18,000)	(103,500)	(135,000)
	CW	61744C-NB-8	MORGAN STANLEY CAPITAL I-SERIES 2005-HE2 CLASS M1	1	9,087,533	(3,635)	(20,901)	(27,263)
	CW	12481K-AC-2	CBAM 2017-2 LTD-SERIES 17-2A CLASS B1	1	4,900,000	(1,960)	(11,270)	(14,700)
	CW	13080B-AD-3	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR	1	2,950,000	(1,180)	(6,785)	(8,850)
	CW	94950G-AC-1	WELLFLEET CLO LTD-WELF 2017-1A A2	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	87247C-AQ-6	TICP CLO LTD-TICP 2014-2A A2AR	1	15,375,000	(6,150)	(35,363)	(46,125)
	CW	93677P-AB-7	WASATCH LTD-SERIES 2006-1A CLASS A1B	1	3,823,203	(1,529)	(8,793)	(11,470)
	CW	G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	(114,000)	(348,000)	(540,000)
	CW	629394-AA-5	NTC CAPITAL I-UNSECURED BOND	2	27,101,237	(51,492)	(157,187)	(243,911)
	CW	230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	20,851,105	(39,617)	(120,936)	(187,660)
	CW	09627X-AW-1	BLUEMOUNTAIN CLO LTD-SERIES 2015-1A CLASS A2R	1	20,500,000	(38,950)	(118,900)	(184,500)
	CW	72349B-AK-0	PINNACLE PARK CLO LTD-SERIES 2014-1A CLASS BR	1	18,700,000	(35,530)	(108,460)	(168,300)
	CW	873549-AC-3	Taconic Park CLO Ltd 201-SERIES 2016-1A CLASS A2	1	16,100,000	(30,590)	(93,380)	(144,900)
	CW	09627L-AJ-6	BLUEMOUNTAIN CLO 2014-1 LTD SR SEC DEF NT CL D	2	1,857,756	(3,530)	(10,775)	(16,720)
	CW	09627V-AG-0	BLUEMOUNTAIN CLO 2014-4 LTD-SR SEC DEF NT CL D	2	4,536,848	(8,620)	(26,314)	(40,832)
	CW	05617Y-AG-4	BABSON CLO LTD 2013-II-SR SECD DEF NT CL C 144A	2	3,186,094	(6,054)	(18,479)	(28,675)
	CW	78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B	1	6,401,677	(12,163)	(37,130)	(57,615)
	CW	14311A-AJ-1	CARLYLE GLOBAL MARKET ST-SERIES 14-5A CLASS A1R	1	75,000,000	(30,000)	(172,500)	(225,000)
	CW	04964W-AL-9	ATRIUM CDO CORP-ATRM 11A A1R	1	50,000,000	(20,000)	(115,000)	(150,000)
	CW	949496-AC-7	WELLFLEET CLO 2015-1 LTD-SR SECD NT CL A-1 144A	1	65,000,000	(26,000)	(149,500)	(195,000)
	CW	67106J-AQ-3	OHA CREDIT PARTNERS LTD-OAKC 2014-10A BR	1	38,750,000	(15,500)	(89,125)	(116,250)
	CW	49638W-AB-2	KINGSLAND VI LTD-SR SECD NT CL A1 144A	1	21,801,748	(8,721)	(50,144)	(65,405)
	CW	67106J-AN-0	OHA CREDIT PARTNERS LTD-OAKC 2014-10A AR	1	50,000,000	(20,000)	(115,000)	(150,000)
	CW	92329X-AK-4	VENTURE CDO LTD-VENTR 2014-16A A1R	1	46,000,000	(18,400)	(105,800)	(138,000)
	CW	38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A CLASS A1R	1	30,000,000	(12,000)	(69,000)	(90,000)
	CW	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	14,727,410	(5,891)	(33,873)	(44,182)
	CW	247358-BB-9	EAIV Delta MSN 15153	1	4,581,948	(1,833)	(10,538)	(13,746)
	CW	247358-DD-3	EAIV Delta MSN 15161	1	4,862,172	(1,945)	(11,183)	(14,587)
	CW	247358-PP-3	EAIV Delta MSN 15147	1	4,591,158	(1,836)	(10,560)	(13,773)

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	247358-RR-7	EAIV 2017 Delta MSN 15146	1	4,591,340	(1,837)	(10,560)	(13,774)
	CW	247358-RW-6	EAIV Delta MSN 15162	1	4,862,172	(1,945)	(11,183)	(14,587)
	CW	83416T-RR-3	Arpad Solar Borrower LLC Term Loan	2	47,871,502	(19,149)	(110,104)	(143,615)
	CW	29108Q-AY-8	EMERSON PARK CLO LTD-SERIES 13-1A	1	26,700,000	(10,680)	(61,410)	(80,100)
	CW		BIF II SAFE HARBOR HOLDINGS LLC	1	22,500,000	(9,000)	(51,750)	(67,500)
	CW	04964K-AL-5	ATRIUM CDO CORP-SERIES 9A CLASS AR	1	48,000,000	(19,200)	(110,400)	(144,000)
	CW	87247C-AN-3	TICP CLO LTD-TICP 2014-2A A1AR	1	38,550,000	(15,420)	(88,665)	(115,650)
	CW	13345*-AA-5	CAMERON LNG CONSTRUCTION FA	1	40,779,837	(16,312)	(93,794)	(122,340)
	CW	46617N-AQ-0	JFIN CLO LTD-SERIES 14-2A CLASS A1AR	1	72,000,000	(28,800)	(165,600)	(216,000)
	CW	74992*-AB-1	RXR Realty, LLC Senior Secured	2	37,400,000	(14,960)	(86,020)	(112,200)
	CW	03329K-AA-1	ANCHORAGE CAPITAL CLO LT-SERIES 2016-8A CLASS A1	1	16,689,283	(6,676)	(38,385)	(50,068)
	CW	14310U-AQ-2	CARLYLE GLOBAL MARKET ST-CGMS 2014-4A BR	1	13,760,000	(5,504)	(31,648)	(41,280)
	CW	05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	13,660,000	(5,464)	(31,418)	(40,980)
	CW	04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR	1	13,660,000	(5,464)	(31,418)	(40,980)
	CW	G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	(5,200)	(29,900)	(39,000)
	CW	14310M-AQ-0	CARLYLE GLOBAL MARKET ST-SERIES 2014-1A CLASS BR	1	10,000,000	(4,000)	(23,000)	(30,000)
	CW	87806L-AC-0	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CLASS A1	1	30,000,000	(12,000)	(69,000)	(90,000)
	CW	12550Y-AC-8	CIFC FUNDING LTD-CIFC 2017-2A A	1	20,000,000	(8,000)	(46,000)	(60,000)
	CW	035242-AP-1	ANHEUSER-BUSCH INBEV FIN GTD NT	2	9,392,999	(3,757)	(21,604)	(28,179)
	CW	664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	1,797,761	(719)	(4,135)	(5,393)
	CW	55818X-AY-9	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS A2R	1	12,740,000	(5,096)	(29,302)	(38,220)
	CW	55953E-AJ-9	MAGNETITE CLO LTD-SERIES 14-11A CLASS A1R	1	12,675,000	(5,070)	(29,153)	(38,025)
	CW	03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2	1	12,240,000	(4,896)	(28,152)	(36,720)
	CW	149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	(4,792)	(27,554)	(35,940)
	CW	92914R-AS-1	VOYA CLO LTD-SERIES 14-4A CLASS BR	1	3,400,000	(1,360)	(7,820)	(10,200)
	CW	48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR	1	21,100,000	(8,440)	(48,530)	(63,300)
	CW	00164M-DG-5	ALM LOAN FUNDING-SERIES 15-12A CLASS A1R	1	16,900,000	(6,760)	(38,870)	(50,700)
	CW	05873L-AK-2	BALLYROCK LTD-BALLY 2014-1A A2R	1	18,100,000	(7,240)	(41,630)	(54,300)
	CW	40436V-AA-9	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 A	1	18,100,000	(7,240)	(41,630)	(54,300)
	CW	39808C-A@-4	GRIDIRON FDG LLC Term Facility	2	47,919,058	(19,168)	(110,214)	(143,757)
	CW	66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	26,394,219	(10,558)	(60,707)	(79,183)
	CW	05874P-AE-6	BALLYROCK LTD-SERIES 2013-1A CLASS C	1	11,479,241	(4,592)	(26,402)	(34,438)
	CW	67590B-AC-4	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL B1	1	10,950,000	(4,380)	(25,185)	(32,850)
	CW	14310V-AM-9	CARLYLE GLOBAL MARKET ST-CGMS 2014-2A BR	1	11,040,000	(4,416)	(25,392)	(33,120)
	CW	06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	(2,680)	(15,410)	(20,100)
	CW	55820R-AE-2	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS B	1	4,960,000	(1,984)	(11,408)	(14,880)
	CW	00162L-CE-5	ALM LOAN FUNDING-SERIES 15-16A CLASS A2R	1	3,550,000	(1,420)	(8,165)	(10,650)
	CW	46616A-AJ-5	JFIN CLO 2012 LTD-NOTE CLASS A2B 144A	1	10,875,366	(4,350)	(25,013)	(32,626)
	CW	38137Q-AA-6	GOLDENTREE LOAN OPPORTUN-SERIES 14-9A CLASS AR	1	10,058,563	(4,023)	(23,135)	(30,176)
	CW	001626-AC-4	ALM XIX Ltd SR SECD NT CL A-2	1	8,100,000	(3,240)	(18,630)	(24,300)
	CW	144577-TT-0	Carrix, Inc. Senior Term Loa	2	24,662,500	(9,865)	(56,724)	(73,988)
	CW	55820R-AC-6	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS A2	1	14,470,000	(5,788)	(33,281)	(43,410)
	CW	49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	3,988,796	(1,596)	(9,174)	(11,966)
	CW	92557W-AE-3	VIBRANT CLO IV LTD-SR SECD NT CL B 144A	1	6,330,100	(2,532)	(14,559)	(18,990)
	CW	74983D-AA-5	RACE POINT X CLO LTD SR SECD NT CL A	1	41,400,000	(16,560)	(95,220)	(124,200)
	CW	94949R-AC-1	WWELLFLEET CLO 2016-1 LTD-SR SECD NT CL A 144A	1	17,744,243	(7,098)	(40,812)	(53,233)
	CW	858102-AD-8	STEELE CREEK CLO 2016-1 LTD-SR SECD NT CL A-1 144A	1	17,527,147	(7,011)	(40,312)	(52,581)
	CW	05618D-AN-4	BABSON CLO LTD-BABSN 2014-IA BR	1	7,000,000	(2,800)	(16,100)	(21,000)
	CW	26250U-AC-9	DRYDEN XXVI SR LN FD SR SECD NT CL A	1	3,375,736	(1,350)	(7,764)	(10,127)
	CW	02014P-AC-8	ALM XVII LTD-SR SECURED NOTE CLASS A2L	1	13,750,000	(5,500)	(31,625)	(41,250)
	CW	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	(14,400)	(82,800)	(108,000)
	CW	15136G-AQ-2	CENT CLO 16 LP NT CL A-2-R	1	14,000,000	(5,600)	(32,200)	(42,000)
	CW	05618D-AL-8	BABSON CLO LTD-BABSN 2014-IA A2R	1	23,500,000	(9,400)	(54,050)	(70,500)
	CW	83610K-AA-1	SOUND POINT CLO LTD-SERIES 2017-2A CLASS A	1	23,100,000	(9,240)	(53,130)	(69,300)
	CW	50184K-AU-2	LCM LTD PARTNERSHIP-SERIES 13A CLASS BR	1	12,750,000	(5,100)	(29,325)	(38,250)
	CW	88576P-AE-3	321 HENDERSON RECEIVABLE-SERIES 05-1A CLASS A1	1	18,228,708	(7,291)	(41,926)	(54,686)
	CW	09627R-AJ-3	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A1R	1	22,600,000	(9,040)	(51,980)	(67,800)
	CW	58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	(8,000)	(46,000)	(60,000)

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	03765D-AS-9	APIDOS CLO-APID 2014-18A BR	1	10,500,000	(4,200)	(24,150)	(31,500)
	CW	43132W-AE-0	HILDENE CLO IV LTD-DEF MEZZ NT SER 2015-4A CL B	1	6,076,167	(2,430)	(13,975)	(18,229)
	CW	10302V-BG-9	BOWMAN PARK CLO LTD-BOWPK 2014-1A CR	1	5,950,000	(2,380)	(13,685)	(17,850)
	CW	87230A-AA-4	TCI-FLATIRON CLO 2016-1 LTD SR SECD NT CL A	1	13,097,261	(5,239)	(30,124)	(39,292)
	CW	817176-AL-4	SENECA PARK CLO LTD-SPARK 2014-1A AR	1	14,690,000	(5,876)	(33,787)	(44,070)
	CW	38136F-AG-8	GoldentTree Loan Managem-GLM 2017-1A B1	1	13,500,000	(5,400)	(31,050)	(40,500)
	CW	03764Q-AQ-5	APIDOS CLO-SERIES 13-15A CLASS A2AR	1	10,800,000	(4,320)	(24,840)	(32,400)
	CW	09628B-AA-6	BLUEMOUNTAIN CLO 2015-2 LTD SR SECD NT CL A-1	1	8,250,000	(3,300)	(18,975)	(24,750)
	CW	57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	328,073,426	(131,229)	(754,569)	(984,220)
	CW	03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	16,900,000	(6,760)	(38,870)	(50,700)
	CW	00163E-BE-1	ALM LOAN FUNDING-SERIES 12-6A CLASS A2RR	1	14,300,000	(5,720)	(32,890)	(42,900)
	CW	33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B	1	6,780,000	(2,712)	(15,594)	(20,340)
	CW	36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS B	1	9,750,000	(3,900)	(22,425)	(29,250)
	CW	55819T-AG-6	MADISON PARK FDG XX LTD-SECD DEF NT CL C-1 144A	1	5,850,000	(2,340)	(13,455)	(17,550)
	CW	83609J-AA-7	SOUND POINT CLO XI LTD-SR SECD NT CL A 144A	1	22,220,000	(8,888)	(51,106)	(66,660)
	CW	08179H-AA-8	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A1	1	9,675,000	(3,870)	(22,253)	(29,025)
	CW	78109Q-AE-8	RR 2 LTD-SERIES 17-2A CLASS A2	1	8,500,000	(3,400)	(19,550)	(25,500)
	CW	674000-AN-4	OAKTREE CLO LTD-SERIES 14-1A CLASS A1R	1	17,120,000	(6,848)	(39,376)	(51,360)
	CW	033286-AN-5	ANCHORAGE CAPITAL CLO LT-ANCHC 2014-5A BR	1	17,000,000	(6,800)	(39,100)	(51,000)
	CW	05874P-AC-0	BALLYROCK LTD-SERIES 2013-1A CLASS B	1	16,600,000	(6,640)	(38,180)	(49,800)
	CW	57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	56,000,000	(22,400)	(128,800)	(168,000)
	CW	50181G-AS-9	LCM LTD PARTNERSHIP-SERIES 16A CLASS BR	1	10,100,000	(4,040)	(23,230)	(30,300)
	CW	92912V-AS-4	VOYA CLO LTD-VOYA 2014-2A BR	1	10,020,000	(4,008)	(23,046)	(30,060)
	CW	564759-QB-7	MANUF & TRADERS TRUST CO-SUBORDINATED NOTE	1	10,512,624	(4,205)	(24,179)	(31,538)
	CW	87806L-AE-6	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CLASS A2	1	13,500,000	(5,400)	(31,050)	(40,500)
	CW	06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	(5,400)	(31,050)	(40,500)
	CW	398080-AL-5	GREYWOLF CLO LTD-SERIES 2014-2A CLASS A2R	1	12,700,000	(5,080)	(29,210)	(38,100)
	CW	40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	(5,080)	(29,210)	(38,100)
	CW	14954W-AN-6	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CLASS BR	1	11,400,000	(4,560)	(26,220)	(34,200)
	CW	05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CLASS A1	1	11,200,000	(4,480)	(25,760)	(33,600)
	CW	00162L-CG-0	ALM LOAN FUNDING-SERIES 15-16A CLASS BR	1	10,200,000	(4,080)	(23,460)	(30,600)
	CW	053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B1R	1	11,300,000	(4,520)	(25,990)	(33,900)
	CW	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	6,723,226	(2,689)	(15,463)	(20,170)
	CW	00900C-AE-4	AIMCO-AIMCO 2017-AA C	1	5,280,000	(2,112)	(12,144)	(15,840)
	CW	053633-AG-8	AVERY POINT CLO LTD-SERIES 13-3A CLASS AR	1	32,330,000	(12,932)	(74,359)	(96,990)
	CW	05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	32,100,000	(12,840)	(73,830)	(96,300)
	CW	67706T-AS-1	OHA LOAN FUNDING LTD-OHALF 2014-1A A1R	1	32,000,000	(12,800)	(73,600)	(96,000)
	CW	05618M-AU-8	BABSON CLO LTD-BABSN 2014-3A B1R	1	18,700,000	(7,480)	(43,010)	(56,100)
	CW	26249E-AS-4	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS CR	1	7,000,000	(2,800)	(16,100)	(21,000)
	CW	00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOTE	2	5,268,267	(2,107)	(12,117)	(15,805)
	CW	43132R-AS-0	HILDENE CLO LTD-SERIES 13-1A CLASS BR	1	18,100,000	(7,240)	(41,630)	(54,300)
	CW	55818R-AQ-9	MADISON PARK FUNDING LTD-MDPK 2014-14A A1R	1	27,200,000	(10,880)	(62,560)	(81,600)
	CW	26249E-AN-5	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS AR	1	24,750,000	(9,900)	(56,925)	(74,250)
	CW	77340E-AC-0	ROCKFORD TOWER CLO LTD-ROCKT 2017-1A B	1	18,044,745	(7,218)	(41,503)	(54,134)
	CW	64129J-AU-4	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A B1R	1	5,730,000	(2,292)	(13,179)	(17,190)
	CW	00164K-AN-7	ALM LOAN FUNDING-SERIES 14-14A CLASS BR	1	4,600,000	(1,840)	(10,580)	(13,800)
	CW	92916X-AA-5	VOYA CLO LTD-INGIM 2013-3A A1R	1	24,090,000	(9,636)	(55,407)	(72,270)
	CW	87248T-AE-5	TICP CLO VII LTD	1	4,300,000	(1,720)	(9,890)	(12,900)
	CW	67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	(4,560)	(26,220)	(34,200)
	CW	55951P-AR-8	MAGNETITE CLO LTD-MAGNE 2012-7A A2R	1	6,841,067	(2,736)	(15,734)	(20,523)
	CW	55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B	1	7,325,000	(2,930)	(16,848)	(21,975)
	CW	92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2	1	7,200,000	(2,880)	(16,560)	(21,600)
	CW	00164M-DH-3	ALM LOAN FUNDING-SERIES 15-12A CLASS A2AR	1	7,200,000	(2,880)	(16,560)	(21,600)
	CW	00900A-AJ-7	AIMCO-SERIES 14-AA CLASS B1R	1	8,000,000	(3,200)	(18,400)	(24,000)
	CW	67590B-AA-8	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL A	1	22,121,100	(8,848)	(50,879)	(66,363)
	CW	15136R-AE-5	CENT CLO 18 LP-NT SER 2013-18A CL B 144A	1	7,850,000	(3,140)	(18,055)	(23,550)
	CW	589433-G@-4	Meredith Corp. Senior Note Ser	2	46,150,000	(18,460)	(106,145)	(138,450)
	CW	36248M-AB-3	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS B	1	7,482,411	(2,993)	(17,210)	(22,447)

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	88432C-AW-6	WIND RIVER CLO LTD-WINDR 2014-1A CR	1	3,800,000	(1,520)	(8,740)	(11,400)
	CW	24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	21,138,278	(8,455)	(48,618)	(63,415)
	CW	09627X-AG-6	BLUEMOUNTAIN CLO 2015-1 LTD-SR SEC DEF NT CL C	2	2,675,441	(1,070)	(6,154)	(8,026)
	CN	912828-PX-2	US TREAS N/B-NOTE	1	396,765,269			
	CN	76116F-AG-2	RFCSP PRINCIPAL STRIP	1	240,991,181			
	CN	912828-PX-2	US TREAS N/B-NOTE	1	301,340,711			
	CN	76116F-AG-2	RFCSP PRINCIPAL STRIP	1	307,648,317			
	CN	912828-PX-2	US TREASURY N/B Note	1	323,790,594			
	CN	76116F-AG-2	Resolution Funding Corp Principal Strip	1	75,202,922			
	CN	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	87,162,926			
	CN	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	128,450,628			
	CN	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	64,225,314			
	CN	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	64,225,314			
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	16,314,219	(6,526)	(37,523)	(48,943)
	CW	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	28,410,000	(11,364)	(65,343)	(85,230)
	CW	63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	22,420,000	(8,968)	(51,566)	(67,260)
	CW	26827X-AA-1	ECMC GROUP STUDENT LOAN -SERIES 2016-1A CLASS A	1	12,729,114	(5,092)	(29,277)	(38,187)
	CW	05618L-AG-1	BABSON CLO LTD-BABSN 2014-IIA BR	1	13,250,000	(5,300)	(30,475)	(39,750)
	CW	92916M-AB-7	VOYA CLO LTD-VOYA 2017-1A A2	1	11,500,000	(4,600)	(26,450)	(34,500)
	CW	05618L-AF-3	BABSON CLO LTD-BABSN 2014-IIA AR	1	11,000,000	(4,400)	(25,300)	(33,000)
	CW	033290-AN-7	ANCHORAGE CAPITAL CLO LT-ANCHC 2012-1A A2R	1	5,100,000	(2,040)	(11,730)	(15,300)
	CW	85816B-CS-7	STEELE CREEK CLO LTD-SERIES 15-1A CLASS CR	1	4,330,000	(1,732)	(9,959)	(12,990)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	10,917,500	(4,367)	(25,110)	(32,753)
	CW	78442G-PQ-3	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS A4	1	14,305,537	(5,722)	(32,903)	(42,917)
	CW	49327H-AG-0	KEYCORP STUDENT LOAN TRU-SERIES 2006-A CLASS 2A4	1	6,619,657	(2,648)	(15,225)	(19,859)
	CW	64031Q-BR-1	NELNET STUDENT LOAN TRUS-SERIES 2005-1 CLASS A5	1	10,299,115	(4,120)	(23,688)	(30,897)
	CW	78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	11,928,945	(4,772)	(27,437)	(35,787)
	CW	78442G-RX-6	SLM STUDENT LN TR 2006-2 LN BKD NT CL A-6	1	10,653,501	(4,261)	(24,503)	(31,961)
	CW	78442G-EX-0	SLM STUDENT LOAN TRUST-SERIES 2002-7CLASS A11	1	5,453,643	(2,181)	(12,543)	(16,361)
	CW	10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUDENT LN REV NT	1	10,776,377	(4,311)	(24,786)	(32,329)
	CW	64031Q-BX-8	NELNET STUDENT LOAN TRUS-SERIES 2005-2 CLASS A5	1	8,625,541	(3,450)	(19,839)	(25,877)
	CW	83715R-AF-9	SOUTH CAROLINA STUDENT L-SERIES 14-1 CLASS A2	1	9,730,744	(3,892)	(22,381)	(29,192)
	CW	00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3	1	5,380,011	(2,152)	(12,374)	(16,140)
	CW	88322U-AN-9	THACHER PARK CLO-THRPK 2014-1A CR	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	640315-AF-4	NELNET STUDENT LOAN TRUS-SERIES 2006-2 CLASS A6	1	7,674,223	(3,070)	(17,651)	(23,023)
	CW	77277L-A7-2	ROCKALL CLO BV Variable Funding Note- USD	1	4,626,289	(1,851)	(10,640)	(13,879)
	CW	92558A-AA-8	VIBRANT CLO LTD-SERIES 2016-5A CLASS A	1	4,300,000	(1,720)	(9,890)	(12,900)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	3,970,000	(1,588)	(9,131)	(11,910)
	CW	63940L-AC-8	NAVIENT STUDENT LOAN TRU-SERIES 2016-6A CLASS A3	1	65,300,000	(26,120)	(150,190)	(195,900)
	CW	61205P-AL-3	MONTANA HIGHER EDUCATION-SERIES 12-1 CLASS A3	1	22,911,714	(9,165)	(52,697)	(68,735)
	CW	784419-AF-0	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS B	1	17,448,768	(6,980)	(40,132)	(52,346)
	CW	78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLASS A10	1	890,594	(356)	(2,048)	(2,672)
	CW	429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,793,687	(717)	(4,125)	(5,381)
	CW	784419-AE-3	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS A5	1	373,815	(150)	(860)	(1,121)
	CW	429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,163,522	(465)	(2,676)	(3,491)
	CW	429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,070,560	(428)	(2,462)	(3,212)
	CW	83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,851,064	(740)	(4,257)	(5,553)
	CW	784427-AF-3	SLC STUDENT LN TR 2006-1 ASSET BK NT CL A-6	1	1,634,926	(654)	(3,760)	(4,905)
	CW	64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,675,367	(670)	(3,853)	(5,026)
	CW	462590-JT-8	IOWA STUDENT LOAN LIQUID-SERIES 2012-1 CLASS B	1	1,855,578	(742)	(4,268)	(5,567)
	CW	709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	1,425,586	(570)	(3,279)	(4,277)
	CW	17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	1,189,759	(476)	(2,736)	(3,569)
	CW	78448C-AH-2	SLM STUDENT LOAN TRUST-SERIES 2013-6 CLASS B	1	1,328,756	(532)	(3,056)	(3,986)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	14,887,500	(5,955)	(34,241)	(44,663)
	CW	78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL A-3	1	6,241,970	(2,497)	(14,357)	(18,726)
	CW	78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	5,448,990	(2,180)	(12,533)	(16,347)
	CW	69847R-AB-8	PANHANDLE-PLAINS TX STUD-SERIES 2001-1 CLASS A2	1	3,279,288	(1,312)	(7,542)	(9,838)
	CW	19458L-BH-2	COLLEGIATE FUNDING SERVI-SERIES 2005-B CLASS A4	1	4,746,694	(1,899)	(10,917)	(14,240)

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	78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLASS A3	1	4,683,752	(1,874)	(10,773)	(14,051)
	CW	63938E-AD-6	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS A4	1	3,783,916	(1,514)	(8,703)	(11,352)
	CW	00432C-CF-6	ACCESS GROUP INC DEL 2005-1 ASSET BKD CTF CL A-3	1	939,460	(376)	(2,161)	(2,818)
	CW	840555-DA-1	SOUTH TX HIGHER ED AUTH REV SER 1 CL A-3	1	16,126,477	(6,451)	(37,091)	(48,379)
	CW	00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	11,363,645	(4,545)	(26,136)	(34,091)
	CW	28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	9,798,667	(3,919)	(22,537)	(29,396)
	CW	78444C-AE-3	SLM STUDENT LOAN TRUST-SERIES 07-6 CLASS A5	1	9,171,802	(3,669)	(21,095)	(27,515)
	CW	78443F-AF-4	SLM STUDENT LOAN TRUST-SERIES 2007-5 CLASS A6	1	8,562,590	(3,425)	(19,694)	(25,688)
	CW	00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2	1	8,130,079	(3,252)	(18,699)	(24,390)
	CW	462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 CLASS B	1	853,590	(341)	(1,963)	(2,561)
	CW	78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	8,980,878	(3,592)	(20,656)	(26,943)
	CW	38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	1	1,636,300	(655)	(3,763)	(4,909)
	CW	28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,654,618	(662)	(3,806)	(4,964)
	CW	78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	1	1,371,109	(548)	(3,154)	(4,113)
	CW	28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,341,519	(537)	(3,085)	(4,025)
	CW	83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A CLASS A1	1	800,010	(320)	(1,840)	(2,400)
	CW	49638W-AE-6	KINGSLAND LTD-SERIES 2013-6A CLASS C	1	1,805,820	(722)	(4,153)	(5,417)
	CW	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,473,614	(2,989)	(17,189)	(22,421)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	11,910,000	(4,764)	(27,393)	(35,730)
	CW	66705R-AA-7	NORTHSTAR EDUCATION FINA-NEF 2016-1 A	1	5,559,003	(2,224)	(12,786)	(16,677)
	CW	281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	6,617,375	(2,647)	(15,220)	(19,852)
	CW	64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	1	5,085,648	(2,034)	(11,697)	(15,257)
	CW	78443G-AG-0	SLM STUDENT LOAN TRUST-SERIES 2006-7 CLASS A6B	1	4,732,984	(1,893)	(10,886)	(14,199)
	CW	106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND	1	4,088,200	(1,635)	(9,403)	(12,265)
	CW	28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,413,243	(2,165)	(12,450)	(16,240)
	CW	281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	4,450,000	(1,780)	(10,235)	(13,350)
	CW	38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	3,261,774	(1,305)	(7,502)	(9,785)
	CW	64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	1	3,655,957	(1,462)	(8,409)	(10,968)
	CW	658262-GD-6	NORTH CAROLINA STATE EDU-SERIES 2011-2 CLASS A3	1	3,714,175	(1,486)	(8,543)	(11,143)
	CW	78442G-KW-5	SLM STUDENT LOAN TRUST-SERIES 2004-1 CLASS A6	1	1,878,549	(751)	(4,321)	(5,636)
	CW	83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	14,413,330	(5,765)	(33,151)	(43,240)
	CW	784419-AG-8	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS C	1	9,771,682	(3,909)	(22,475)	(29,315)
	CW	23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D CLASS A1	1	6,522,617	(2,609)	(15,002)	(19,568)
	CW	64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	8,679,627	(3,472)	(19,963)	(26,039)
	CW	78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	14,124,456	(5,650)	(32,486)	(42,373)
	CW	87244A-BC-3	WIND RIVER CLO LTD-SERIES 12-1A CLASS BR	1	3,900,000	(1,560)	(8,970)	(11,700)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	10,917,500	(4,367)	(25,110)	(32,753)
	CW	83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	9,305,729	(3,722)	(21,403)	(27,917)
	CW	784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	6,365,488	(2,546)	(14,641)	(19,096)
	CW	78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	6,029,494	(2,412)	(13,868)	(18,088)
	CW	78442G-PD-2	SLM STUDENT LOAN TRUST-SERIES 2005-3 CLASS B	1	5,847,025	(2,339)	(13,448)	(17,541)
	CW	493268-AU-0	KEYCORP STUDENT LOAN TRU-SERIES 1999-B CLASS CTFS	1	4,540,271	(1,816)	(10,443)	(13,621)
	CW	78446C-AB-7	SLM STUDENT LOAN TRUST-SERIES 2013-2 CLASS B	1	6,585,349	(2,634)	(15,146)	(19,756)
	CW	63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	6,955,000	(2,782)	(15,997)	(20,865)
	CW	64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	5,677,459	(2,271)	(13,058)	(17,032)
	CW	63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,125,460	(2,450)	(14,089)	(18,376)
	CW	78447M-AD-0	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLASS B	1	6,500,000	(2,600)	(14,950)	(19,500)
	CW	64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	5,324,738	(2,130)	(12,247)	(15,974)
	CW	194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	4,021,444	(1,609)	(9,249)	(12,064)
	CW	64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	4,427,709	(1,771)	(10,184)	(13,283)
	CW	194262-CF-6	COLLEGE LOAN CORPORATION-SERIES 2004-1 CLASS B	1	3,605,593	(1,442)	(8,293)	(10,817)
	CW	78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	2,974,380	(1,190)	(6,841)	(8,923)
	CW	64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,650,000	(1,460)	(8,395)	(10,950)
	CW	64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	2,993,433	(1,197)	(6,885)	(8,980)
	CW	64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,153,219	(1,261)	(7,252)	(9,460)
	CW	64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	(1,296)	(7,452)	(9,720)
	CW	04015B-AL-4	ARES CLO LTD-ARES 2014-31A A2R	1	14,400,000	(5,760)	(33,120)	(43,200)
	CW	94949L-AE-0	WELLFLEET CLO LTD-WELF 2016-2A B	1	2,500,000	(1,000)	(5,750)	(7,500)

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	04964H-AN-8	ATRIUM CDO CORP-SERIES 8A CLASS BR	1	8,900,000	(3,560)	(20,470)	(26,700)
	CW	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	3,970,000	(1,588)	(9,131)	(11,910)
	CW	87246M-AB-8	TICP CLO LTD-SERIES 2016-6A CLASS B	1	8,900,000	(3,560)	(20,470)	(26,700)
	CW	04941T-AE-0	ATLAS SENIOR LOAN FUND L-ATCLO 2016-7A B1	1	8,850,000	(3,540)	(20,355)	(26,550)
	CW	14309Y-AQ-7	CARLYLE GLOBAL MARKET ST-SERIES 2012-4A CLASS BR	1	8,850,000	(3,540)	(20,355)	(26,550)
	CW	03764X-AJ-6	APIDOS CLO-SERIES 2014-17A CLASS A2R	1	8,850,000	(3,540)	(20,355)	(26,550)
	CW	06759Y-AC-9	BARINGS CLO LTD-BABSN 2016-3A A2	1	7,500,000	(3,000)	(17,250)	(22,500)
	CW	81789G-AC-5	SEVEN STICKS CLO LTD-SR SECD NT CL A-2 144A	1	7,370,000	(2,948)	(16,951)	(22,110)
	CW	64129X-AG-4	NEUBERGER BERMAN CLO XVI-SR SECD NT CL B-1	1	13,607,381	(5,443)	(31,297)	(40,822)
	CW	05873L-AJ-5	BALLYROCK LTD-SERIES 14-1A CLASS A1R	1	5,420,000	(2,168)	(12,466)	(16,260)
	CW	78448A-AD-5	SLM STUDENT LOAN TRUST-SERIES 2013-4 CLASS B	2	3,200,000	(1,280)	(7,360)	(9,600)
	CW	00432C-DE-8	ACCESS GROUP INC-SERIES 2006-1 CLASS B	1	1,912,053	(765)	(4,398)	(5,736)
	CW	78442G-KN-5	SLM STUDENT LOAN TRUST-SERIES 2003-14 CLASS A6	1	2,460,446	(984)	(5,659)	(7,381)
	CW	493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,892,464	(757)	(4,353)	(5,677)
	CW	429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,977,117	(791)	(4,547)	(5,931)
	CW	429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	2,004,369	(802)	(4,610)	(6,013)
	CW	64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	1,922,700	(769)	(4,422)	(5,768)
	CW	19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	1,696,267	(679)	(3,901)	(5,089)
	CW	00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,863,365	(745)	(4,286)	(5,590)
	CW	78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	2,997,277	(1,199)	(6,894)	(8,992)
	CW	194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	3,182,578	(1,273)	(7,320)	(9,548)
	CW	92978J-AH-6	WACHOVIA STUDENT LOAN TR-SERIES 2006-1 CLASS B	1	2,806,421	(1,123)	(6,455)	(8,419)
	CW	83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLASS A	1	2,349,229	(940)	(5,403)	(7,048)
	CW	28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,466,181	(986)	(5,672)	(7,399)
	CW	78443B-AK-2	SLM STUDENT LOAN TRUST-SERIES 2006-10 CLASS B	1	2,050,963	(820)	(4,717)	(6,153)
	CW	693400-AB-2	PENNSYLVANIA HIGHER EDUC-SERIES 2015-1A CLASS B	1	2,374,485	(950)	(5,461)	(7,123)
	CW	281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,141,345	(857)	(4,925)	(6,424)
	CW	00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT	1	1,761,526	(705)	(4,052)	(5,285)
	CW	63939D-AD-7	NAVIENT STUDENT LOAN TRUST 2014-8 CL B	1	2,223,539	(889)	(5,114)	(6,671)
	CW	09627L-AJ-6	BLUEMOUNTAIN CLO 2014-1 LTD SR SEC DEF NT CL D	2	3,963,213	(1,585)	(9,115)	(11,890)
	CW	87165V-AE-9	SYMPHONY CLO LTD-SYMP 2015-16A D	2	3,976,790	(1,591)	(9,147)	(11,930)
	CW	55953M-AG-7	MAGNETITE CLO LTD-MAGNE 2015-15A D	2	2,750,000	(1,100)	(6,325)	(8,250)
	CW	50188G-AN-3	LCM XVIII LTD PARTNERSHIP-DEF MEZZ NT CL D 144A	2	2,785,355	(1,114)	(6,406)	(8,356)
	CW	33882B-AE-9	FLATIRON CLO 2007-1 LTD DEF MEZZ TERM NOTE CL D	1	1,363,885	(546)	(3,137)	(4,092)
	CW	40436V-AB-7	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 B	1	13,560,000	(5,424)	(31,188)	(40,680)
	CW	87230A-AD-8	TCI-FLATIRON CLO LTD-TFLAT 2016-1A D	3	2,017,015	(807)	(4,639)	(6,051)
	CW	04964H-AQ-1	ATRIUM VIII-DEF NT CL C-R	1	8,200,000	(3,280)	(18,860)	(24,600)
	CW	06759Y-AE-5	BARINGS CLO LTD-BABSN 2016-3A B	1	7,516,250	(3,007)	(17,287)	(22,549)
	CW	50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	(1,000)	(5,750)	(7,500)
	CW	87244A-BE-9	WIND RIVER CLO LTD-WINDR 2012-1A CR	1	6,756,634	(2,703)	(15,540)	(20,270)
	CW	14309Y-AY-0	CARLYLE GLOBAL MARKET ST-SERIES 2012-4A CLASS C1R	1	6,700,000	(2,680)	(15,410)	(20,100)
	CW	88433A-AE-9	THL CR WIND RIV 2016-1 CLO-SR SECD NT CL C 144A	1	6,585,000	(2,634)	(15,146)	(19,755)
	CW	00164B-AU-1	ALM LOAN FUNDING-SERIES ALM 2013-7R2A CLASS BR	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	03328W-AE-8	ANCHORAGE CAPITAL CLO LT-ANCHC 2016-9A C	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	09627V-AW-5	BLUEMOUNTAIN CLO LTD-SERIES 2014-4A CLASS CR	1	5,000,000	(2,000)	(11,500)	(15,000)
	CW	55820N-AE-1	MADISON PARK FUNDING LTD-MDPK 2016-24A C1	1	4,750,000	(1,900)	(10,925)	(14,250)
	CW	05617Y-AU-3	BABSON CLO LTD-BABSN 2013-IIA BR	1	6,100,000	(2,440)	(14,030)	(18,300)
	CW	26244Y-AE-6	DRYDEN 42 SR LN FD-SR SEC DEF NT CL C	1	4,512,113	(1,805)	(10,378)	(13,536)
	CW	67091H-AP-6	OHA LOAN FUNDING LTD-SERIES 2012-1A CLASS CR	1	4,500,000	(1,800)	(10,350)	(13,500)
	CW	77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	(2,700)	(15,525)	(20,250)
	CW	48251B-AE-0	KKR FINANCIAL CLO LTD-KKR 16 B1	1	4,375,000	(1,750)	(10,063)	(13,125)
	CW	03763Y-AS-5	APIDOS CLO-SERIES 12-11A CLASS CR	1	4,200,000	(1,680)	(9,660)	(12,600)
	CW	03765L-AL-6	APIDOS CLO-SERIES 2015-20A CLASS BR	1	4,000,000	(1,600)	(9,200)	(12,000)
	CW	09626R-AS-4	BLUEMOUNTAIN CLO LTD-BLUEM 2012-2A CR	1	4,000,000	(1,600)	(9,200)	(12,000)
	CN	912828-KQ-2	US TREASURY 3.125% TO 5/15/2019	1	59,457,857			
	CN	912810-RP-5	UNITED STATES TREASURY 3.00% DUE 11/15/45	1	10,856,485			
	CN	912833-LL-2	US TREASURY DUE 2/15/2023	1	15,456,135			
	CN	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	13,805,482			

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
	CN	912833-LN-8	US TREASURY	1	61,095,740			
	CN	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	16,566,579			
	CN	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	15,646,213			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	54,887,117			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	75,844,017			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	90,813,231			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637			
	CN	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637			
	CW	03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED	1	21,248,976	(8,500)	(48,873)	(63,747)
	CW	055450-AH-3	BHP Billiton Finance USA-DEBENTURE	1	28,672,436	(11,469)	(65,947)	(86,017)
	CW	125720-AG-0	CME GROUP INC-SR UNSECURED	1	31,142,698	(12,457)	(71,628)	(93,428)
	CW	29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	18,945,611	(7,578)	(43,575)	(56,837)
	CW	29365T-AA-2	ENTERGY TEXAS INC-NOTE	1	20,699,482	(8,280)	(47,609)	(62,098)
	CW	313747-AF-4	FEDERAL REALTY INVESTMEN-NOTE REID	1	25,748,182	(10,299)	(59,221)	(77,245)
	CW	375558-AW-3	GILEAD SCIENCES INC-SENIOR UNSECURED NOTE	1	20,830,409	(8,332)	(47,910)	(62,491)
	CW	384780-AA-0	GRAIN SPECTRUM FUND II-SECURED NOTE	1	19,914,031	(7,966)	(45,802)	(59,742)
	CW	75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	27,088,945	(10,836)	(62,305)	(81,267)
	CW	884315-AG-7	THOMAS & BETTS CORP-NOTE	1	25,142,722	(10,057)	(57,828)	(75,428)
	CW	958587-BJ-5	WEST MASS ELECTRIC CO-SENIOR UNSECURED NOTE	1	19,082,255	(7,633)	(43,889)	(57,247)
	CW	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	30,170,121	(57,323)	(174,987)	(271,531)
	CW	44107T-AT-3	HOST HOTELS & RESORTS LP-SENIOR UNSECURED NOTE	2	34,969,959	(66,443)	(202,826)	(314,730)
	CW	445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	33,139,170	(62,964)	(192,207)	(298,253)
	CW	456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	35,472,200	(67,397)	(205,739)	(319,250)
	CW	664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	42,881,596	(81,475)	(248,713)	(385,934)
	CW	760759-AP-5	Republic Services Inc-SENIOR UNSECURED NOTE	2	33,091,004	(62,873)	(191,928)	(297,819)
	CW	94106L-BA-6	Waste Management Inc-SR UNSECURED	2	37,881,510	(71,975)	(219,713)	(340,934)
	CW	A05830-41-6	SPARC EM SPC PANAMA METR-SECURED	2	39,731,033	(75,489)	(230,440)	(357,579)
	CW	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	23,387,926	(44,437)	(135,650)	(210,491)
	CW	00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOTE	2	26,447,199	(50,250)	(153,394)	(238,025)
	CW	035242-AP-1	ANHEUSER-BUSCH INBEV FIN GTD NT	2	28,278,923	(53,730)	(164,018)	(254,510)
	CW	254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	22,885,322	(43,482)	(132,735)	(205,968)
	CW	444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	24,491,277	(46,533)	(142,049)	(220,421)
	CW	61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	23,684,693	(45,001)	(137,371)	(213,162)
	CW	718549-AB-4	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED	2	24,574,384	(46,691)	(142,531)	(221,169)
	CW	756109-AN-4	REALTY INCOME CORP-SENIOR UNSECURED NOTE REID	2	26,408,045	(50,175)	(153,167)	(237,672)
	CW	824348-BB-1	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED	2	25,270,283	(48,014)	(146,568)	(227,433)
	CW	883203-BQ-3	Textron Inc-NOTE	2	27,403,668	(52,067)	(158,941)	(246,633)
	CW	032095-AC-5	AMPHENOL CORP-SENIOR UNSECURED NOTE	2	22,491,881	(42,735)	(130,453)	(202,427)
	CW	045487-AA-3	ASSOC BANC-CORP-SR UNSECURED	2	22,543,635	(42,833)	(130,753)	(202,893)
	CW	378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	21,858,095	(41,530)	(126,777)	(196,723)
	CW	45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE	2	22,873,985	(43,461)	(132,669)	(205,866)
	CW	49245P-AA-4	KERRY GROUP FIN SERVICES-SENIOR UNSECURED NOTE	2	21,093,115	(40,077)	(122,340)	(189,838)
	CW	67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	21,131,523	(40,150)	(122,563)	(190,184)
	CW	72925P-AD-7	PLUM CREEK TIMBERLANDS-SENIOR UNSECURED NOTE	2	21,014,279	(39,927)	(121,883)	(189,129)
	CW	759351-AG-4	Reinsurance Group of Ame-SENIOR UNSECURED NOTE	2	24,111,489	(45,812)	(139,847)	(217,003)
	CW	806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	22,349,062	(42,463)	(129,625)	(201,142)
	CW	92936M-AB-3	WPP FINANCE 2010-SENIOR UNSECURED NOTE	2	21,783,231	(41,388)	(126,343)	(196,049)
	CW	98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED NOTE	2	21,995,345	(41,791)	(127,573)	(197,958)
	CW	98956P-AF-9	Zimmer Biomet Holdings I-SR UNSECURED	2	21,111,708	(40,112)	(122,448)	(190,005)
	CW	EK5851-40-8	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	21,060,810	(40,016)	(122,153)	(189,547)
	CN	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	22,167,831			
	CN	912833-LN-8	US TREASURY	1	19,092,419			
	CN	912828-KQ-2	US TREASURY 3.125% TO 5/15/2019	1	55,989,482			
	CN	912828-C6-5	US TREASURY	1	31,934,323			

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
0199999. Subtotal Default Component - Other Than Mortgage					25,248,330,243	4,591,663	14,558,755	22,130,533
0599999 - Total					25,248,330,243	4,591,663	14,558,755	22,130,533

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
24256084	16-04895	LA	2017	100,000	25,000		Company claims material misrepresentation in application. Compromised to avoid legal expenses and uncertainty of litigation.
15656250	0250583	NY	2015	300,000	121,500		Company claims material misrepresentation in application. Compromised to avoid legal expenses and uncertainty of litigation.
0199999. Death Claims - Ordinary				400,000	146,500		XXX
0599999. Death Claims - Disposed Of				400,000	146,500		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
11564044	MMFG-03-80734-01-LW	CA	2007	796,840			Company claims no liability under the terms of the contract. Suit against Company dismissed.
1199999. Disability Benefits Claims - Ordinary				796,840			XXX
1599999. Disability Benefits Claims - Disposed Of				796,840			XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				1,196,840	146,500		XXX
22301000	16-04322	TN	2017	76,883		76,883	Company claims material misrepresentation in application.
23821226	16-04322	TN	2017	673,117		673,117	Company claims material misrepresentation in application.
15676535	0000624	MA	2016	250,000		250,000	Company claims no policy issued.
6528548	17-00317	TX	2017	100,000		100,000	Company claims proceeds paid to the beneficiary.
6985043	17-00317	TX	2017	50,000		50,000	Company claims proceeds paid to the beneficiary.
7430480	17-00317	TX	2017	50,000		50,000	Company claims proceeds paid to the beneficiary.
7714170	17-00317	TX	2017	50,000		50,000	Company claims proceeds paid to the beneficiary.
7729829	17-00317	TX	2017	250,000		250,000	Company claims proceeds paid to the beneficiary.
8659037	17-00317	TX	2017	50,000		50,000	Company claims proceeds paid to the beneficiary.
8948985	17-00317	TX	2017	250,000		250,000	Company claims proceeds paid to the beneficiary.
9730773	17-00317	TX	2017	50,000		50,000	Company claims proceeds paid to the beneficiary.
24218549	16-07428	AZ	2017	1,000,000		1,000,000	Company claims due proof of death not furnished.
2799999. Death Claims - Ordinary				2,850,000		2,850,000	XXX
3199999. Death Claims - Resisted				2,850,000		2,850,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				2,850,000		2,850,000	XXX
5399999 - Totals				4,046,840	146,500	2,850,000	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	610,535,982	XXX	66,935	XXX		XXX		XXX	487,583,434	XXX	112,079,672	XXX	10,805,941	XXX		XXX		XXX
2. Premiums earned	608,013,669	XXX	66,935	XXX		XXX		XXX	486,916,809	XXX	110,258,782	XXX	10,771,143	XXX		XXX		XXX
3. Incurred claims	299,493,761	49.3	3,195	4.8					292,296,098	60.0	6,629,794	6.0	564,674	5.2				
4. Cost containment expenses	6,317,472	1.0							6,317,472	1.3								
5. Incurred claims and cost containment expenses (Lines 3 and 4)	305,811,233	50.3	3,195	4.8					298,613,570	61.3	6,629,794	6.0	564,674	5.2				
6. Increase in contract reserves	105,943,276	17.4							3,122,443	0.6	102,817,900	93.3	2,933	0.0				
7. Commissions (a)	60,880,899	10.0	36,028	53.8					66,801,126	13.7	(7,433,970)	(6.7)	1,477,715	13.7				
8. Other general insurance expenses	179,242,476	29.5	33,490	50.0					132,533,406	27.2	43,743,793	39.7	2,931,787	27.2				
9. Taxes, licenses and fees	17,783,409	2.9	7,572	11.3					13,121,136	2.7	4,364,447	4.0	290,254	2.7				
10. Total other expenses incurred	257,906,784	42.4	77,089	115.2					212,455,668	43.6	40,674,271	36.9	4,699,756	43.6				
11. Aggregate write-ins for deductions	5,908,943	1.0	10,012	15.0					4,508,234	0.9	1,390,697	1.3						
12. Gain from underwriting before dividends or refunds	(67,556,567)	(11.1)	(23,361)	(34.9)					(31,783,107)	(6.5)	(41,253,880)	(37.4)	5,503,780	51.1				
13. Dividends or refunds	25,288,150	4.2							24,735,759	5.1	4,597	0.0	547,794	5.1				
14. Gain from underwriting after dividends or refunds	(92,844,717)	(15.3)	(23,361)	(34.9)					(56,518,867)	(11.6)	(41,258,477)	(37.4)	4,955,986	46.0				
DETAILS OF WRITE-INS																		
1101. Miscellaneous charges	5,908,943	1.0	10,012	15.0					4,508,234	0.9	1,390,697	1.3						
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)	5,908,943	1.0	10,012	15.0					4,508,234	0.9	1,390,697	1.3						

(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	67,509,128				43,754,018	23,237,719	517,391		
2. Advance premiums	10,775,827				7,049,514	3,581,438	144,875		
3. Reserve for rate credits									
4. Total premium reserves, current year	78,284,955				50,803,533	26,819,157	662,267		
5. Total premium reserves, prior year	74,392,456				49,678,401	24,088,738	625,317		
6. Increase in total premium reserves	3,892,499				1,125,131	2,730,419	36,950		
B. Contract Reserves:									
1. Additional reserves (a)	939,898,738				529,318,249	410,551,377	29,112		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	939,898,738				529,318,249	410,551,377	29,112		
4. Total contract reserves, prior year.	833,955,462				526,195,806	307,733,477	26,179		
5. Increase in contract reserves	105,943,276				3,122,443	102,817,900	2,933		
C. Claim Reserves and Liabilities:									
1. Total current year	1,877,320,923				1,857,596,073	17,254,856	2,469,994		
2. Total prior year	1,918,454,996				1,903,232,989	12,917,443	2,304,564		
3. Increase	(41,134,073)				(45,636,916)	4,337,413	165,430		

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	332,955,630				330,806,292	2,040,595	108,743		
1.2 On claims incurred during current year	7,672,205	3,195			7,126,722	251,786	290,502		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	1,661,504,875				1,650,910,033	9,349,495	1,245,347		
2.2 On claims incurred during current year	215,816,048				206,686,040	7,905,361	1,224,647		
3. Test:									
3.1 Lines 1.1 and 2.1	1,994,460,505				1,981,716,264	11,390,090	1,354,090		
3.2 Claim reserves and liabilities, December 31, prior year	1,918,454,996				1,903,232,989	12,917,443	2,304,564		
3.3 Line 3.1 minus Line 3.2	76,005,509				78,483,337	(1,527,353)	(950,474)		

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	119,225,057	161,908				119,063,149			
2. Premiums earned	120,118,580	161,908				119,956,672			
3. Incurred claims	68,118,128	79,180			2,800,793	65,238,155			
4. Commissions	22,165,094	30,790				22,134,304			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			367,611,889	367,611,889
2. Beginning Claim Reserves and Liabilities			2,084,127,161	2,084,127,161
3. Ending Claim Reserves and Liabilities			2,070,319,317	2,070,319,317
4. Claims Paid			381,419,733	381,419,733
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			68,118,128	68,118,128
10. Beginning Claim Reserves and Liabilities			165,717,649	165,717,649
11. Ending Claim Reserves and Liabilities			193,059,838	193,059,838
12. Claims Paid			40,775,939	40,775,939
D. Net:				
13. Incurred Claims			299,493,761	299,493,761
14. Beginning Claim Reserves and Liabilities			1,918,409,512	1,918,409,512
15. Ending Claim Reserves and Liabilities			1,877,259,479	1,877,259,479
16. Claims Paid			340,643,794	340,643,794
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			305,811,233	305,811,233
18. Beginning Reserves and Liabilities			1,921,591,270	1,921,591,270
19. Ending Reserves and Liabilities			1,879,573,189	1,879,573,189
20. Paid Claims and Cost Containment Expenses			347,829,314	347,829,314

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	OTH/I			411,769			
93432	06-1041383	01/01/2000	C. M. Life Insurance Company	CT	CO/I	2,775,239,137	393,951,335	12,976,618	15,345,770		
93432	06-1041383	01/01/2002	C. M. Life Insurance Company	CT	CO/I	2,696,486,597	374,564,176	32,423,555	7,147,520		
70416	43-0581430	09/07/1983	MML Bay State Life Insurance Company	CT	YRT/I	517,339,613	5,728,758	6,319,966	466,536		
70416	43-0581430	01/01/1997	MML Bay State Life Insurance Company	CT	OTH/I			130,336			
0299999. General Account - U.S. Affiliates - Other						5,989,065,347	774,244,269	52,262,244	22,959,826		
0399999. Total General Account - U.S. Affiliates						5,989,065,347	774,244,269	52,262,244	22,959,826		
00000	AA-1580031	03/31/2007	MassMutual Life Insurance Company	JPN	YRT/I			20,046			
0599999. General Account - Non-U.S. Affiliates - Other								20,046			
0699999. Total General Account - Non-U.S. Affiliates								20,046			
0799999. Total General Account - Affiliates						5,989,065,347	774,244,269	52,282,290	22,959,826		
80659	38-0397420	01/01/1986	The Canada Life Assurance Company	MI	YRT/I	688,170	24,692	25,170			
63665	43-0285930	10/01/1981	General American Life Insurance Co. (FAC)	MO	YRT/I	2,284,639	83,912	139,278			
63665	43-0285930	11/01/1985	General American Life Insurance Co. (JX25)	MO	YRT/I	5,950,448	132,516	318,436			
80314	52-0913817	12/31/1994	UniCARE Life and Health Insurance Company	IN	CO/G		789,926				
88072	06-0974148	01/01/2013	Hartford Life Insurance Company	CT	CO/G		5,533,844,143	411,880,132			
0899999. General Account - U.S. Non-Affiliates						8,923,257	5,534,875,189	412,363,016			
00000	AA-3190973	10/01/2000	Argus International Life Insurance Limited	BMU	YRT/I	942,583	4,887	4,864			
00000	AA-3190974	01/01/2002	Argus International Life Bermuda Limited	BMU	YRT/I	2,000,000	6,180	20,119			
00000	AA-1120119	02/21/2017	Rothesay Life Plc	GBR	OTH/I			32,726,221	1,545,353		
0999999. General Account - Non-U.S. Non-Affiliates						2,942,583	11,067	32,751,204	1,545,353		
1099999. Total General Account - Non-Affiliates						11,865,840	5,534,886,256	445,114,220	1,545,353		
1199999. Total General Account						6,000,931,187	6,309,130,525	497,396,510	24,505,179		
70416	43-0581430	01/01/2000	MML Bay State Life Insurance Company	CT	MCO/G	2,255,028,760		1,110,401	12,673,761	1,101,028,767	
1399999. Separate Accounts - U.S. Affiliates - Other						2,255,028,760		1,110,401	12,673,761	1,101,028,767	
1499999. Total Separate Accounts - U.S. Affiliates						2,255,028,760		1,110,401	12,673,761	1,101,028,767	
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates						2,255,028,760		1,110,401	12,673,761	1,101,028,767	
88072	06-0974148	01/01/2013	Hartford Life Insurance Company	CT	MCO/G			860,158,675		9,876,161,380	
1999999. Separate Accounts - U.S. Non-Affiliates								860,158,675		9,876,161,380	
2199999. Total Separate Accounts - Non-Affiliates								860,158,675		9,876,161,380	
2299999. Total Separate Accounts						2,255,028,760		861,269,076	12,673,761	10,977,190,147	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						8,253,017,364	6,309,119,458	1,325,894,336	35,633,587	10,977,190,147	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						2,942,583	11,067	32,771,250	1,545,353		
9999999 - Totals						8,255,959,947	6,309,130,525	1,358,665,586	37,178,940	10,977,190,147	

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						
80659	38-0397420	09/24/1999	Canada Life Assurance Co (CRB1)	MI	3,844	1,458,768
80659	38-0397420	11/01/2005	Canada Life Assurance Co (CRB4)	MI		800,959
80659	38-0397420	11/23/2007	Canada Life Assurance Co (CRB5)	MI	32,454	47,131
80659	38-0397420	07/15/2008	Canada Life Assurance Co (CRN2)	MI		16,267
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co.	IN	26,670	
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT	430,629	
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT		286,170
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	93,933	89,737
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT	37,304	3,677,894
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	53,846	325,648
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT	52,159	
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	4,634	570,693
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT		267,925
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT		325,889
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	9,098	824,368
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT		102,519
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN2)	CT		12,200
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT		109,347
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT	81,677	267,478
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT	21,319	86,555
88340	59-2859797	01/01/2012	Hannover Life Reassurance Co of America (HAB7)	FL		81,160
88340	59-2859797	03/01/2008	Hannover Life Reassurance Co of America (HAE1)	FL		28,471
88340	59-2859797	04/01/2005	Hannover Life Reassurance Co of America (HAM7)	FL		373,800
88340	59-2859797	11/01/2010	Hannover Life Reassurance Co of America (HAN5)	FL	42,639	173,107
88340	59-2859797	01/01/2011	Hannover Life Reassurance Co of America (HAN6)	FL	235,269	1,981,528
88340	59-2859797	01/01/2012	Hannover Life Reassurance Co of America (HAN7)	FL		14,356
88340	59-2859797	05/07/2012	Hannover Life Reassurance Co of America (SD96)	FL	1,083,625	3,417,958
88340	59-2859797	05/23/2005	Hannover Life Reassurance Co of America (STL2)	FL		53,421
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN		15,008
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN	35,000	
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN04)	IN	253,630	100,000
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN		163,135
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	686,060	
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	132,761	453,620
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN		178,562
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN		349,811
66346	58-0828824	01/01/1988	Munich American Reassurance Co (CA26)	GA	79,355	416,592
66346	58-0828824	09/16/1996	Munich American Reassurance Co (CA69)	GA		357,125
66346	58-0828824	03/28/2000	Munich American Reassurance Co (CA84)	GA	58,441	1,050,590
66346	58-0828824	07/01/2007	Munich American Reassurance Co (CAN1)	GA		153,778
66346	58-0828824	09/08/1997	Munich American Reassurance Co (CN85)	GA	28,969	
66346	58-0828824	10/01/1981	Munich American Reassurance Co (MA92)	GA		18,033
66346	58-0828824	05/01/2001	Munich American Reassurance Co (MA97)	GA	220,711	8,444
66346	58-0828824	09/16/1996	Munich American Reassurance Co (MAA1)	GA	13,503	32,055
66346	58-0828824	09/24/1999	Munich American Reassurance Co (MAB1)	GA	1,910	2,725,285
66346	58-0828824	08/23/2004	Munich American Reassurance Co (MAB3)	GA	2,016,752	
66346	58-0828824	11/01/2005	Munich American Reassurance Co (MAB4)	GA	24,500	1,401,679
66346	58-0828824	11/23/2007	Munich American Reassurance Co (MAB5)	GA	161,596	109,975
66346	58-0828824	03/01/2008	Munich American Reassurance Co (MAE1)	GA		68,330
66346	58-0828824	05/28/2012	Munich American Reassurance Co (MAE1)	GA	287,170	506,804
66346	58-0828824	05/28/2012	Munich American Reassurance Co (MAE3)	GA		175,693
66346	58-0828824	04/01/2005	Munich American Reassurance Co (MAM7)	GA		373,800
66346	58-0828824	03/27/1979	Munich American Reassurance Co (MU09)	GA	82,520	
66346	58-0828824	02/08/1999	Munich American Reassurance Co (MU81)	GA		396,396
66346	58-0828824	01/01/1999	Munich American Reassurance Co (MU82)	GA	147,918	56,265
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MU84)	GA	51,316	1,012,375
66346	58-0828824	05/01/2004	Munich American Reassurance Co (MUJ3)	GA		61,760
66346	58-0828824	01/01/2005	Munich American Reassurance Co (MUJ6)	GA		41,327
66346	58-0828824	05/23/2005	Munich American Reassurance Co (MUL2)	GA		513,265
66346	58-0828824	11/01/2008	Munich American Reassurance Co (MUL3)	GA	120,000	544,171
66346	58-0828824	04/28/2011	Munich American Reassurance Co (MUL6)	GA	225,000	
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUL7)	GA	298,624	348,562
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUL8)	GA	190,000	971,400
66346	58-0828824	07/01/2007	Munich American Reassurance Co (MUN1)	GA		205,037
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN2)	GA		28,467
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN3)	GA	20,460	746,357
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN4)	GA	122,516	401,217
66346	58-0828824	11/01/2010	Munich American Reassurance Co (MUN5)	GA		86,553
66346	58-0828824	01/01/2011	Munich American Reassurance Co (MUN6)	GA	240,108	4,007,884
66346	58-0828824	01/01/2012	Munich American Reassurance Co (MUN7)	GA		28,712
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUT1)	GA		45,000
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUT2)	GA		155,000
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	15,727	15,710
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX		94,655
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	93,933	89,737
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO	220,810	8,449
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	18,000	42,729
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	80,426	79,456
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	68,231	570,693
93572	43-1235868	01/01/1999	RGA Reinsurance Co. (AZ82)	MO	184,757	67,599
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	40,946	812,592
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	362,011	1,175,362
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	261,055	760,059
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	526,071	1,328,971
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	305,965	362,832
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (GA49)	MO		109,654
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO		349,811
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	286,335	1,188,610
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE5)	MO		202,790
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO		24,704
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO		16,531
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO		340,011
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	600,000	6,258,244
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO		1,304,497
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	1,384,690	4,995,337
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO		282,656
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO		451,289
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO	21,320	86,553
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO		120,000
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO		542,500

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	10/01/1976	RGA Reinsurance Co. (NC02)	MO	5,860	28,102
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG01G)	MO		39,197
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG02G)	MO	1,000,000	7,074,480
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG03G)	MO	137,152	376,000
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG04G)	MO	80,000	1,624,190
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO		296,356
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO		406,401
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO		5,033,840
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG38)	MO		146,746
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO	110,355	4,223
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	13,505	32,056
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	1,680,627	
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	102,340	57,581
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO	8,464	202,805
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	18,652	1,894,220
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO		1,433,566
93572	43-1235868	07/01/2012	RGA Reinsurance Co. (RGPD)	MO		79,944
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	5,346	119,220
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	1,008,376	
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE		189,309
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE		173,107
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE	50	2,612,154
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE		19,141
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	61,269	664,488
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE		256,902
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE		732,373
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	235,000	1,942,801
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	2,952	649,890
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE		267,479
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE		30,000
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE		387,500
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TR63)	DE		31,500
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE		4,666,854
87017	62-1003368	09/16/1996	SCOR Global Life Reins Co of Delaware (GG70)	DE	10,321	178,562
87017	62-1003368	09/24/1999	SCOR Global Life Reins Co of Delaware (GGB1)	DE	9,551	1,458,778
87017	62-1003368	09/01/2001	SCOR Global Life Reins Co of Delaware (GGB2)	DE		14,067
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE	10,366	4,221
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE		1,050,589
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE		600,721
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE	14,434	47,131
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE		283,965
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	200,000	580,936
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	22,192	554,868
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE		153,778
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN2)	DE		16,267
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	26,763	597,086
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE		267,479
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE		173,107
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	63	3,377,257
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE		23,927
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO		11,391
68713	84-0499703	07/01/1992	Security Life of Denver Ins. Co. (SD35)	CO		225,000
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	132,761	453,620
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	4,633	570,693
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SD73)	CO		267,924
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	267,627	2,807,808
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE1)	CO	418,258	1,557,753
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO		111,168
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO		74,390
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL38)	CO		146,744
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	93,933	89,737
68713	84-0499703	05/01/2001	Security Life of Denver Ins. Co. (SL97)	CO	10,366	4,221
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO	8,972	42,729
68713	84-0499703	03/31/2003	Security Life of Denver Ins. Co. (SLH1)	CO	37,304	3,677,894
82627	06-0839705	01/01/1971	Swiss Re Life & Health America Inc. (CI21)	MO	2,000,000	
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (LF85)	MO	38,614	
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc. (LR10)	MO	19,419	
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc. (LR17)	MO		101,698
82627	06-0839705	03/29/1993	Swiss Re Life & Health America Inc. (LR38)	MO	106,190	362,832
82627	06-0839705	02/01/1994	Swiss Re Life & Health America Inc. (ME38)	MO		146,744
82627	06-0839705	02/01/1994	Swiss Re Life & Health America Inc. (NO38)	MO		146,744
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO44)	MO	93,933	89,737
82627	06-0839705	02/01/1994	Swiss Re Life & Health America Inc. (NO45)	MO		60,206
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO48)	MO		99,903
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (NO85)	MO	28,969	
82627	06-0839705	05/01/2001	Swiss Re Life & Health America Inc. (NO97)	MO	220,711	8,444
82627	06-0839705	09/16/1996	Swiss Re Life & Health America Inc. (NOA1)	MO	18,000	42,729
82627	06-0839705	09/01/2001	Swiss Re Life & Health America Inc. (NOB2)	MO	301,196	357,587
82627	06-0839705	03/31/2003	Swiss Re Life & Health America Inc. (NOH1)	MO	27,978	2,758,433
82627	06-0839705	12/31/2016	Swiss Re Life & Health America Inc. (SR16)	MO	1,132,675	906,695
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (SR59)	MO	275,696	
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (SR60)	MO	4,634	570,693
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (SR64)	MO		79,265
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc. (SR84)	MO	42,430	812,592
82627	06-0839705	06/12/2012	Swiss Re Life & Health America Inc. (SRB2)	MO	89,959	144,859
82627	06-0839705	01/01/2012	Swiss Re Life & Health America Inc. (SRB7)	MO		94,655
82627	06-0839705	10/01/2001	Swiss Re Life & Health America Inc. (SRE1)	MO	64,427	506,803
82627	06-0839705	05/28/2012	Swiss Re Life & Health America Inc. (SRE3)	MO		175,692
82627	06-0839705	07/01/2002	Swiss Re Life & Health America Inc. (SRE4)	MO	3,377,161	
82627	06-0839705	05/23/2005	Swiss Re Life & Health America Inc. (SRL2)	MO		113,336
82627	06-0839705	05/23/2005	Swiss Re Life & Health America Inc. (SRL3)	MO	720,000	3,713,008
82627	06-0839705	11/01/2006	Swiss Re Life & Health America Inc. (SRL5)	MO	774,000	1,712,360
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL6)	MO	225,000	
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL7)	MO		250,000
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL8)	MO	1,512,920	5,272,009
82627	06-0839705	04/01/2005	Swiss Re Life & Health America Inc. (SRM7)	MO	125,000	525,195
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc. (SRM9)	MO	65,000	
82627	06-0839705	05/01/2013	Swiss Re Life & Health America Inc. (SRN6)	MO		179,305
82627	06-0839705	07/01/2012	Swiss Re Life & Health America Inc. (SRPB)	MO		422,120
82627	06-0839705	06/29/2015	Swiss Re Life & Health America Inc. (SRR1)	MO	2,364	
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRT1)	MO		75,000
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRT2)	MO		310,000
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY		24,704

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
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY		16,531
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	26,832	113,336
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	360,000	2,177,676
70688	36-6071399	07/15/2008	Transamerica Financial Life Ins. Co. (TAN3)	NY		132,916
0899999. Life and Annuity - U.S. Non-Affiliates					29,568,797	128,783,490
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (ST84)	CYM	9,230	188,011
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB3)	CYM	995,577	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB4)	CYM	24,000	802,062
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB5)	CYM		5,353
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STH1)	CYM	4,398	41,685
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STN1)	CYM		24,899
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,033,205	1,062,010
1099999. Total Life and Annuity - Non-Affiliates					30,602,003	129,845,500
1199999. Total Life and Annuity					30,602,003	129,845,500
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60054	06-6033492	03/22/2017	Aetna Life Insurance Corporation(AE17)	CT	9,573	22,490
68276	48-1024691	06/01/2000	Employers Reassurance Corp. (ER03)	KS		3,846,164
91898	86-0388413	01/01/2008	LifeCare Assurance Company	AZ	51,870	26,500
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UNO2)	IN		70,000
39845	48-0921045	01/01/1993	Westport Insurance Corporation (ER01)	MO		638,610
1999999. Accident and Health - U.S. Non-Affiliates					61,443	4,603,764
2199999. Total Accident and Health - Non-Affiliates					61,443	4,603,764
2299999. Total Accident and Health					61,443	4,603,764
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					29,630,240	133,387,254
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,033,205	1,062,010
9999999 Totals - Life, Annuity and Accident and Health					30,663,446	134,449,264

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														
80659	38-0397420	08/01/1985	Canada Life Assurance Co. (CR22)	MI	YRT/I	OL	137,204	4,916	4,680	7,737				
80659	38-0397420	03/01/1996	Canada Life Assurance Co. (CR57)	MI	YRT/I	OL	54,801,803	129,856	118,675	111,977				
80659	38-0397420	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/G	OL	17,405,843	1,079,846	1,047,197	1,631,793				
80659	38-0397420	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/I	OL	169,353	4,874	4,786	7,878				
80659	38-0397420	03/01/1996	Canada Life Assurance Co. (CR83)	MI	YRT/I	OL	12,155,954	68,232	60,409	34,595				
80659	38-0397420	03/28/2000	Canada Life Assurance Co. (CR85)	MI	YRT/I	OL	112,850,310	946,468	933,942	509,077				
80659	38-0397420	09/24/1999	Canada Life Assurance Co. (CRB1)	MI	YRT/I	OL	436,494,055	8,083,974	7,824,776	4,004,997				
80659	38-0397420	11/01/2005	Canada Life Assurance Co. (CRB4)	MI	YRT/I	OL	427,033,982	12,405,764	11,655,112	12,143,702				
80659	38-0397420	11/23/2007	Canada Life Assurance Co. (CRB5)	MI	YRT/I	OL	380,495,209	3,381,800	3,108,394	2,620,395				
80659	38-0397420	08/01/2008	Canada Life Assurance Co. (CRB6)	MI	YRT/I	OL	35,160,016	158,066	130,939	85,479				
80659	38-0397420	09/01/1999	Canada Life Assurance Co. (CRC1)	MI	YRT/I	OL	448,149	4,209	3,862	1,962				
80659	38-0397420	05/01/2004	Canada Life Assurance Co. (CRD3)	MI	YRT/I	OL	46,908,807	487,429	419,736	173,426				
80659	38-0397420	11/01/2005	Canada Life Assurance Co. (CRD5)	MI	YRT/I	OL	589,573,431	3,130,967	2,628,006	1,646,139				
80659	38-0397420	01/01/2009	Canada Life Assurance Co. (CRE4)	MI	YRT/I	OL	406,911	2,222	1,977	1,069				
80659	38-0397420	08/01/2008	Canada Life Assurance Co. (CRH2)	MI	YRT/I	OL	122,853,081	158,390	112,605	66,605				
80659	38-0397420	09/01/2003	Canada Life Assurance Co. (CRI1)	MI	YRT/I	OL	3,476,487	185,784	212,038	100,833				
80659	38-0397420	07/15/2008	Canada Life Assurance Co. (CRN2)	MI	YRT/I	OL	627,900,413	1,370,008	1,255,074	725,593				
80659	38-0397420	07/01/2012	Canada Life Assurance Co. (CRPE)	MI	YRT/I	OL	346,408,388	630,890	428,536	217,458				
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co. (FP86)	IN	MCO/I	OL	41,033,526						34,170,487	
86258	13-2572994	05/01/1994	General Re Life Corp. (CL29)	CT	YRT/I	OL	83,752,231	637,344	584,077	326,788				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT	YRT/I	OL	136,251,020	1,922,611	2,040,164	1,617,734				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/G	OL	137,771	7,987	7,686	11,565				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/I	OL	10,804,896	344,367	491,355	561,230				
86258	13-2572994	01/19/2005	General Re Life Corp. (CL43)	CT	YRT/I	OL	808,404	93	76	97				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	YRT/I	OL	126,470,791	2,539,960	2,506,725	2,011,690				
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	YRT/I	OL	108,255,000	776,454	770,679	444,031				
86258	13-2572994	03/31/2004	General Re Life Corp. (CLD2)	CT	YRT/I	OL	3,194,059	9,936	8,299	1,491				
86258	13-2572994	05/01/2004	General Re Life Corp. (CLD3)	CT	YRT/I	OL	7,790,739	70,140	60,337	19,044				
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT	YRT/I	OL	71,529,231	1,366,056	1,806,585	531,730				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/G	OL	944,666	40,542	38,013	69,149				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/I	OL	392,032,607	6,770,589	6,881,650	9,060,446				
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT	YRT/I	OL	38,852,905	678,687	660,055	716,164				
86258	13-2572994	05/01/1994	General Re Life Corp. (CO50)	CT	YRT/I	OL	138,329,195	1,398,851	1,561,807	1,076,377				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/G	OL	23,888,056	320,819	308,963	340,168				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/I	OL	445,605,630	3,870,397	3,852,038	4,074,865				
86258	13-2572994	01/19/2005	General Re Life Corp. (CO66)	CT	YRT/I	OL	12,941,390	41,210	36,421	19,311				
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT	YRT/I	OL	248,410,354	1,392,492	1,398,091	809,553				
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT	YRT/I	OL	46,855,985	357,418	369,746	217,651				
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	YRT/I	OL	748,018,282	2,565,276	2,546,519	1,500,300				
86258	13-2572994	09/01/1999	General Re Life Corp. (COC1)	CT	YRT/I	OL	448,149	4,209	3,862	2,299				
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT	YRT/I	OL	943,769,174	2,095,164	2,051,381	1,620,676				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN2)	CT	YRT/I	OL	506,068,921	1,019,827	934,496	596,479				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT	YRT/I	OL	1,383,950,067	1,258,406	1,257,308	977,202				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT	YRT/I	OL	4,660,439,975	7,113,070	5,667,211	3,542,843				
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT	YRT/I	OL	1,760,806,836	1,617,046	1,238,130	704,675				
86258	13-2572994	05/14/2014	General Re Life Corp. (GRN6)	CT	YRT/I	OL	1,225,594	4,151	3,971	4,319				
86258	13-2572994	09/01/1976	General Re Life Corp. (GRPA)	CT	YRT/I	OL	42,429,110	66,722	61,398	29,255				
88340	59-2859797	03/01/1981	Hannover Life Reassurance (HA96)	FL	YRT/I	OL	271,016	10,025	9,719	13,653				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAB5)	FL	YRT/I	OL	51,694,909	375,639	346,096	198,671				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAB7)	FL	YRT/I	OL	112,523,758	921,889	893,175	396,003				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAD5)	FL	YRT/I	OL	51,732,438	199,167	159,534	73,784				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAD6)	FL	YRT/I	OL	142,551,007	187,489	149,566	66,485				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE1)	FL	YRT/G	OL	284,621,385	990,998	928,801	647,185				

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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
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE2)	FL	YRT/G	OL	334,506	2,840	2,681	1,925				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE3)	FL	YRT/G	OL	52,490,539	160,583	149,858	98,883				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM2)	FL	YRT/G	OL	2,151,320	702	710	6,301				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/G	OL	5,715,120	1,086	1,119	9,690				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/I	OL	714,379	629	576	552				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/G	OL	1,415,360	283	274	2,427				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/I	OL	21,188	32	32	32				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/G	OL	4,203,479	1,033	1,082	9,150				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/I	OL	806,048	2,268	2,097	2,237				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM6)	FL	YRT/G	OL	116,000	74	73	686				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM7)	FL	YRT/G	OL	185,534,705	52,435	54,407	469,143				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM8)	FL	YRT/G	OL	4,400,306	1,890	1,947	18,940				
88340	59-2859797	04/01/2010	Hannover Life Reassurance (HAM9)	FL	YRT/G	OL	20,113,181	2,693	2,711	25,758				
88340	59-2859797	11/01/2010	Hannover Life Reassurance (HAN5)	FL	YRT/I	OL	3,533,964,917	3,227,115	2,478,443	1,302,253				
88340	59-2859797	01/01/2011	Hannover Life Reassurance (HAN6)	FL	YRT/I	OL	4,645,592,345	8,158,545	6,723,008	3,413,903				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAN7)	FL	YRT/I	OL	364,957,171	681,812	476,571	220,653				
88340	59-2859797	07/01/2012	Hannover Life Reassurance (HAPG)	FL	YRT/I	OL	280,414,125	527,711	319,999	204,076				
88340	59-2859797	08/08/2016	Hannover Life Reassurance (HAQ0)	FL	CO/I	XXXL	111,201,600	133,989	5,387	115,350				
88340	59-2859797	12/01/2015	Hannover Life Reassurance (HAS2)	FL	YRT/G	OL	282,894,231	56,070	20,326	317,651				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	CO/I	XXXL	15,614,005,649	384,786,137	411,751,752	23,086,211				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	YRT/I	OL	1,250,868,158	4,940,811	4,523,857	3,289,938				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	CO/I	XXXL	14,429,009	48,240	133,554	108,895				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	YRT/I	OL	46,911,555	499,015	524,661	317,264				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	CO/I	XXXL	61,783,865	138,825	451,060	58,073				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	YRT/I	OL	72,944,591	293,113	253,572	223,930				
93440	06-1041332	07/15/1994	HM Life Insurance Co. (GL49)	PA	YRT/I	OL	143,691	2,467	6,853	5,382				
93440	06-1041332	03/31/1997	HM Life Insurance Co. (TG67)	PA	YRT/I	OL	1,223,583	44,852	43,328	82,834				
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN	YRT/I	OL	3,282,859	276,666	372,172	479,030				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LI54)	IN	YRT/I	OL	33,281,296	563,777	536,963	249,923				
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN	YRT/I	OL	72,256,134	518,290	514,421	293,454				
65676	35-0472300	11/19/2001	Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	OL	280,416,652	4,941,732	4,462,688	1,350,619				
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN	MCO/I	OL	11,342,398			207,539			8,835,441	
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN04)	IN	MCO/I	OL	5,894,814			125,728			4,177,770	
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN	YRT/I	OL	10,552,210	496,130	442,709	795,799				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	YRT/G	OL	9,354,599	122,919	111,345	107,930				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	YRT/I	OL	128,241,124	3,212,488	3,207,161	3,471,715				
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	YRT/I	OL	526,125,879	3,800,049	3,824,459	3,136,311				
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN	YRT/I	OL	165,568,123	927,540	931,318	574,498				
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN	YRT/I	OL	71,135,236	542,605	561,323	326,106				
65676	35-0472300	03/28/2000	Lincoln National Life Ins. Co. (LN85)	IN	YRT/I	OL	161,663,593	1,672,036	1,667,400	908,823				
65676	35-0472300	09/01/1999	Lincoln National Life Ins. Co. (LNC1)	IN	YRT/I	OL	448,149	4,209	3,862	1,901				
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/G	OL	759,259	19,688	18,326	21,306				
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/I	OL	213,144,280	1,846,107	1,962,390	2,231,350				
66346	58-0828824	05/01/1994	Munich American Reassurance (CA48)	GA	YRT/I	OL	246,873,690	1,376,748	1,298,404	794,200				
66346	58-0828824	03/01/1996	Munich American Reassurance (CA65)	GA	YRT/I	OL	80,510,299	523,292	460,449	372,956				
66346	58-0828824	09/16/1996	Munich American Reassurance (CA69)	GA	YRT/I	OL	331,096,715	1,855,774	1,863,247	1,070,450				
66346	58-0828824	09/08/1997	Munich American Reassurance (CA76)	GA	YRT/I	OL	98,847,475	751,702	750,206	447,947				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA84)	GA	YRT/I	OL	1,766,337,514	6,790,407	6,678,289	3,693,427				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA85)	GA	YRT/I	OL	169,291,560	1,419,869	1,401,073	768,700				
66346	58-0828824	07/01/2007	Munich American Reassurance (CAN1)	GA	YRT/I	OL	1,415,627,634	3,143,014	3,077,349	2,377,156				
66346	58-0828824	05/01/1994	Munich American Reassurance (CN40)	GA	YRT/I	OL	198,343,864	1,239,759	1,109,684	503,321				
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/G	OL	377,633	10,585	10,266	10,459				
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/I	OL	22,168,080	532,226	518,645	876,957				
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)	GA	YRT/I	OL	89,997,249	1,000,637	970,954	817,608				
66346	58-0828824	03/01/1996	Munich American Reassurance (CN43)	GA	YRT/I	OL	10,672,912	175,993	157,880	86,549				
66346	58-0828824	09/08/1997	Munich American Reassurance (CN85)	GA	YRT/I	OL	24,944,238	269,044	254,737	178,003				

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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	05/01/2001	Munich American Reassurance (CN97)	GA	YRT/I	OL	34,302,672	231,222	224,563	121,866				
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	YRT/I	OL	108,255,277	776,471	770,683	411,053				
66346	58-0828824	10/01/1994	Munich American Reassurance (MA91)	GA	YRT/I	OL	80,950,361	713,656	644,073	414,494				
66346	58-0828824	10/01/1981	Munich American Reassurance (MA92)	GA	YRT/I	OL	249,366	7,331	8,812	10,119				
66346	58-0828824	05/01/2001	Munich American Reassurance (MA97)	GA	YRT/I	OL	838,546,997	3,433,437	3,413,486	1,792,732				
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA	YRT/I	OL	70,708,033	556,790	533,805	225,729				
66346	58-0828824	04/01/1997	Munich American Reassurance (MAA7)	GA	YRT/I	OL	210,167	4,344	5,643	1,687				
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	GA	YRT/I	OL	872,953,829	16,167,538	15,643,160	7,822,804				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA	YRT/I	OL	63,694,706	2,095,790	2,066,796	1,298,915				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAB3)	GA	YRT/I	OL	324,557,741	13,967,221	13,097,723	7,242,371				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAB4)	GA	YRT/I	OL	747,309,561	21,710,039	20,396,390	17,424,970				
66346	58-0828824	11/23/2007	Munich American Reassurance (MAB5)	GA	YRT/I	OL	887,821,116	7,890,585	7,252,706	4,920,188				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAB6)	GA	YRT/I	OL	35,160,012	158,066	130,939	82,694				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAD1)	GA	YRT/I	OL	300,564,661	4,062,240	3,780,259	910,131				
66346	58-0828824	09/01/2002	Munich American Reassurance (MAD2)	GA	YRT/I	OL	38,406,160	332,516	289,670	101,354				
66346	58-0828824	05/01/2004	Munich American Reassurance (MAD3)	GA	YRT/I	OL	93,817,615	974,840	839,466	215,358				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAD4)	GA	YRT/I	OL	46,738,527	133,154	120,465	41,579				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAD5)	GA	YRT/I	OL	1,031,753,554	5,479,208	4,599,010	2,013,080				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE1)	GA	YRT/G	OL	683,286,032	2,378,676	2,229,232	1,425,911				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE1B)	GA	YRT/G	OL	2,852,667,690	6,222,736	4,772,517	2,819,807				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE2)	GA	YRT/G	OL	802,812	6,814	6,434	4,092				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE2B)	GA	YRT/G	OL	5,390,188	20,403	18,183	9,851				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE3)	GA	YRT/G	OL	125,977,308	385,409	359,641	214,357				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE3B)	GA	YRT/G	OL	482,562,214	1,061,474	871,527	457,225				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAH2)	GA	YRT/I	OL	94,139,861	123,111	88,378	50,984				
66346	58-0828824	09/01/2003	Munich American Reassurance (MAI1)	GA	YRT/I	OL	4,345,749	232,230	265,059	113,181				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM2)	GA	YRT/G	OL	1,613,490	530	535	5,007				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/G	OL	4,296,340	818	848	7,766				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/I	OL	535,783	471	434	438				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/G	OL	1,061,520	213	203	1,929				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/I	OL	15,891	25	25	26				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/G	OL	3,152,610	773	807	7,289				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/I	OL	604,536	1,702	1,570	1,774				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM6)	GA	YRT/G	OL	87,000	55	55	545				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM7)	GA	YRT/G	OL	218,949,016	58,476	60,231	626,383				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM8)	GA	YRT/G	OL	4,400,305	1,890	1,947	20,936				
66346	58-0828824	04/01/2010	Munich American Reassurance (MAM9)	GA	YRT/G	OL	20,113,133	2,693	2,711	36,763				
66346	58-0828824	03/27/1979	Munich American Reassurance (MU09)	GA	YRT/I	OL	1,697,607	38,991	46,300	54,512				
66346	58-0828824	10/01/1994	Munich American Reassurance (MU53)	GA	YRT/G	OL	4,677,299	61,460	55,672	53,965				
66346	58-0828824	10/01/1994	Munich American Reassurance (MU53)	GA	YRT/I	OL	84,155,503	226,942	240,589	197,924				
66346	58-0828824	02/08/1999	Munich American Reassurance (MU81)	GA	YRT/I	OL	118,416,813	903,222	934,415	500,496				
66346	58-0828824	01/01/1999	Munich American Reassurance (MU82)	GA	YRT/I	OL	30,111,851	353,695	468,485	174,853				
66346	58-0828824	03/31/2004	Munich American Reassurance (MU84)	GA	YRT/I	OL	1,713,943,147	5,981,663	5,917,899	3,281,081				
66346	58-0828824	03/31/2004	Munich American Reassurance (MU85)	GA	YRT/I	OL	153,939,145	1,102,249	1,096,985	567,781				
66346	58-0828824	09/01/1999	Munich American Reassurance (MUC1)	GA	YRT/I	OL	448,149	4,209	3,862	2,391				
66346	58-0828824	07/01/2002	Munich American Reassurance (MUE4)	GA	YRT/I	OL	93,452,224	736,113	717,865	383,197				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	CO/I	XXXL	16,722,272	74,502	92,028	79,775				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	YRT/I	OL	29,011,646	198,800	188,138	118,545				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	CO/I	XXXL	21,752,021	95,422	103,123	110,211				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	YRT/I	OL	34,286,381	139,716	135,706	105,089				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	CO/I	XXXL	283,706,288	6,536,444	6,663,138	541,128				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	YRT/I	OL	31,240,558	83,116	74,870	62,292				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	CO/I	XXXL	71,783,319	5,169,380	4,881,423	143,451				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	YRT/I	OL	13,537,518	18,732	17,457	12,162				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	CO/I	XXXL	7,269,211	8,005	13,650	24,710				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	YRT/I	OL	7,716,843	29,005	27,845	18,229				

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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	01/01/2005	Munich American Reassurance (MUJ6)	GA	CO/I	XXXL	8,681,364	15,095	15,883	43,532				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	YRT/I	OL	13,988,122	54,058	53,970	40,491				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	CO/I	XXXL	116,667,299	2,559,188	2,546,771	227,386				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	YRT/I	OL	15,022,502	34,892	33,522	23,832				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	CO/I	XXXL	31,358,573	1,732,379	1,636,688	61,235				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	YRT/I	OL	4,660,142	5,313	5,188	3,587				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	CO/I	XXXL	114,231,598	348,437	568,535	587,775				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	YRT/I	OL	159,471,499	1,573,870	1,600,235	884,560				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	CO/I	XXXL	657,757,395	2,727,253	4,163,895	1,333,104				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	YRT/I	OL	178,443,351	679,752	585,632	430,636				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	CO/I	XXXL	832,416,560	13,878,679	13,116,114	1,291,931				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	YRT/I	OL	49,860,637	81,716	70,395	53,333				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	CO/I	XXXL	4,433,332,914	5,795,552	5,525,996	4,791,773				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	YRT/I	OL	453,122,864	812,690	642,389	437,668				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	CO/I	XXXL	2,199,633,641	13,063,580	12,952,992	3,222,644				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	YRT/I	OL	175,037,826	376,310	305,094	240,455				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	CO/I	XXXL	5,444,838,629	31,939,344	25,008,258	6,350,342				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	YRT/I	OL	209,922,498	241,433	176,574	152,445				
66346	58-0828824	07/01/2007	Munich American Reassurance (MUN1)	GA	YRT/I	OL	1,887,527,275	4,190,612	4,103,338	2,811,993				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN2)	GA	YRT/I	OL	1,186,430,666	2,488,976	2,277,724	1,397,899				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN3)	GA	YRT/I	OL	5,767,156,185	4,388,220	3,815,817	2,630,958				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN4)	GA	YRT/I	OL	7,456,862,281	11,540,158	9,081,577	5,271,773				
66346	58-0828824	11/01/2010	Munich American Reassurance (MUN5)	GA	YRT/I	OL	1,793,880,484	1,638,217	1,306,397	555,498				
66346	58-0828824	01/01/2011	Munich American Reassurance (MUN6)	GA	YRT/I	OL	9,477,359,404	16,512,965	13,284,881	6,782,831				
66346	58-0828824	01/01/2012	Munich American Reassurance (MUN7)	GA	YRT/I	OL	751,063,992	1,431,601	963,792	438,485				
66346	58-0828824	07/01/2012	Munich American Reassurance (MUPC)	GA	YRT/I	OL	401,696,322	809,848	500,006	251,660				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ0)	GA	CO/I	XXXL	222,403,200	267,978	10,775	230,698				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ7)	GA	CO/I	XXXL	91,185,300	93,605	7,714	87,152				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ8)	GA	CO/I	XXXL	96,357,150	108,192	4,726	108,062				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ9)	GA	CO/I	XXXL	333,298,652	354,242	19,317	302,265				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT1)	GA	CO/I	XXXL	2,185,055,685	4,136,033	871,701	3,389,360				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT1)	GA	YRT/I	OL	21,921,118	27,982	968	10,345				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	CO/I	XXXL	4,543,573,096	6,401,694	960,389	6,225,705				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	YRT/I	OL	19,930,440	16,343	868	5,861				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU3)	GA	YRT/I	OL	124,574	72						
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	YRT/I	OL	178,779,359	1,503,438	1,382,749	1,039,611				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX	YRT/I	OL	125,490,699	947,067	850,154	421,197				
88099	75-1608507	08/05/2011	Optimum Re Insurance Company (OPD5)	TX	YRT/I	OL	51,732,437	199,167	159,534	75,252				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPD6)	TX	YRT/I	OL	139,486,441	175,807	134,728	60,342				
88099	75-1608507	05/01/2013	Optimum Re Insurance Company (OPN6)	TX	YRT/I	OL			12	(5)				
88099	75-1608507	07/01/2012	Optimum Re Insurance Company (OPP1)	TX	YRT/I	OL	425,310,705	686,154	568,649	281,054				
88099	75-1608507	04/15/2017	Optimum Re Insurance Company (OPU3)	TX	YRT/I	OL	99,674	58						
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	YRT/I	OL	148,293,241	3,155,349	3,042,533	2,534,379				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AL93)	MO	YRT/I	OL	12,235,438	480,034	439,371	238,345				
93572	43-1235868	01/01/1974	RGA Reinsurance Co. (AL94)	MO	YRT/I	OL	1,414,749	53,558	50,736	88,880				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)	MO	YRT/I	OL	41,350,967	575,298	532,442	401,261				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO	YRT/I	OL	620,430,872	2,877,049	2,860,476	1,484,673				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	YRT/I	OL	94,249,939	742,382	711,718	302,939				
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO	YRT/I	OL	105,083	2,171	2,821	986				
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	YRT/I	OL	153,229,233	3,404,211	3,047,292	1,474,208				
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	YRT/I	OL	264,831,857	4,184,629	3,770,100	1,259,404				
93572	43-1235868	09/01/2002	RGA Reinsurance Co. (ALD2)	MO	YRT/I	OL	31,238,948	307,292	268,595	97,302				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AZ51)	MO	YRT/G	OL	208,460	5,397	5,073	3,903				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AZ51)	MO	YRT/I	OL	16,394,680	95,291	89,198	60,648				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/G	OL	23,888,056	320,819	308,963	338,167				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/I	OL	446,668,841	3,874,996	3,857,472	4,408,659				

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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	01/01/1999	RGA Reinsurance Co. (AZ82)	MO	YRT/I	OL	36,177,150	424,919	562,812	268,757				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	YRT/I	OL	641,196,861	3,075,012	2,985,813	1,591,555				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ85)	MO	YRT/I	OL	71,761,208	790,661	770,855	466,439				
93572	43-1235868	06/01/2002	RGA Reinsurance Co. (AZE4)	MO	YRT/I	OL	21,183,110	273,728	293,468	121,977				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/G	OL	5,716,236	69,873	65,516	80,122				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/I	OL	927,808,381	10,741,728	11,032,831	13,033,562				
93572	43-1235868	12/31/2017	RGA Reinsurance Co. (GA17)	MO	COFW/G	OL	6,509,028,754	4,000,939,904		4,000,939,904				4,000,939,904
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/G	OL	1,901,567	58,484	53,663	70,679				
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/I	OL	130,091,405	2,593,981	2,653,851	3,246,817				
93572	43-1235868	03/01/1985	RGA Reinsurance Co. (GA19)	MO	YRT/I	OL	6,719,660	96,134	91,362	139,639				
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	YRT/I	OL	776,460,101	1,792,445	1,764,680	8,587,499				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	YRT/I	OL	420,498,413	3,032,480	3,052,584	2,457,415				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA43)	MO	YRT/I	OL	10,910,290	112,007	109,736	94,338				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (GA49)	MO	YRT/I	OL	288,486,026	1,650,276	1,606,763	1,157,503				
93572	43-1235868	04/15/2004	RGA Reinsurance Co. (GA66)	MO	YRT/I	OL	60,561,082	324,802	276,301	258,170				
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO	YRT/I	OL	71,135,236	542,605	561,323	319,931				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	YRT/I	OL	2,425,755,033	9,300,830	9,141,326	5,047,475				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GA85)	MO	YRT/I	OL	99,691,465	685,996	670,184	386,757				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE4)	MO	YRT/I	OL	37,486,908	376,302	597,559	163,992				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE5)	MO	YRT/G	OL	85,619,505	702,974	707,783	540,215				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	CO/I	XXXL	8,700,808	38,169	41,249	44,084				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	YRT/I	OL	13,714,573	55,885	54,279	46,570				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	CO/I	XXXL	113,482,513	2,614,560	2,665,238	216,451				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	YRT/I	OL	12,496,232	33,259	29,941	27,340				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	CO/I	XXXL	28,713,328	2,067,748	1,952,565	57,380				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	YRT/I	OL	5,415,005	7,492	6,984	5,449				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	CO/I	XXXL	3,472,546	6,038	6,353	17,413				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	YRT/I	OL	5,595,260	21,622	21,591	17,624				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	CO/I	XXXL	46,666,917	1,023,667	1,018,700	90,954				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	YRT/I	OL	6,009,002	13,949	13,410	10,519				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	CO/I	XXXL	12,543,429	692,949	654,673	24,494				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	YRT/I	OL	1,864,060	2,125	2,073	1,522				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	CO/I	XXXL	431,724,744	1,719,641	2,768,965	834,707				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	YRT/I	OL	150,831,147	583,709	503,504	423,746				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	CO/I	XXXL	12,946,737,905	236,699,036	232,201,751	20,086,440				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	YRT/I	OL	1,051,850,343	2,220,844	1,957,295	1,663,054				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	CO/I	XXXL	8,065,707,983	39,841,515	38,111,306	11,698,407				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	YRT/I	OL	433,665,853	987,934	797,305	631,666				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	CO/I	XXXL	27,366,282,837	174,606,859	139,851,277	32,667,133				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	YRT/I	OL	834,309,895	1,072,967	859,374	690,408				
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO	YRT/I	OL	2,713,145,561	6,033,508	5,908,785	4,195,021				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN2)	MO	YRT/I	OL	7,502,599	18,130	15,073	7,644				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	44,065,657	45,551	46,621	33,500				
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	40,629,190	34,077	18,526	10,984				
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3B)	MO	YRT/I	OL	2,744,613,471	1,799,720	1,355,457	754,005				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN4)	MO	YRT/I	OL	167,109,686	202,369	131,714	75,970				
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO	YRT/I	OL	1,947,723,679	1,853,779	1,463,294	812,382				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN6)	MO	YRT/I	OL	156,923,333	236,586	140,094	86,417				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN7)	MO	YRT/I	OL	10,296,287	23,451	14,779	7,205				
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (GAN8)	MO	YRT/I	OL	44,343,307	52,982						
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ1)	MO	CO/I	XXXL	1,957,500	1,838	1,756	855				
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ2)	MO	CO/I	XXXL	2,565,000	4,216	2,586	1,533				
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ3)	MO	CO/I	XXXL	15,061,500	27,756	12,125	11,007				
93572	43-1235868	08/08/2016	RGA Reinsurance Co. (GAQ9)	MO	CO/I	XXXL	266,640,348	283,457	15,457	241,811				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO	CO/I	XXXL	5,928,352,110	11,515,993	2,405,074	9,377,512				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO	YRT/I	OL	58,493,343	74,653	2,591	31,556				

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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	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	CO/I	XXXL	16,032,539,301	22,333,626	3,457,916	21,827,143				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	YRT/I	OL	71,213,982	57,797	3,036	22,729				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/G	OL	57,734	2,345	2,579	2,696				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/I	OL	149,007,747	2,227,194	2,272,454	2,726,127				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (NC40)	MO	YRT/I	OL	13,640,367	140,038	137,211	119,703				
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (RA17)	MO	COFW/I	OL	520,537	461,656		1,211,497				118,529
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG01)	MO	YRT/G	OL	137,474,261	74,223	74,611	615,911				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG02)	MO	YRT/G	OL	2,588,180,469	1,701,787	1,866,608	14,720,976				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG03)	MO	YRT/G	OL	233,863,392	204,983	215,462	2,269,226				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG04)	MO	YRT/G	OL	566,567,484	658,825	706,455	7,690,134				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05)	MO	YRT/G	OL	348,253,131	141,446	141,483	1,057,385				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05)	MO	YRT/I	OL	10,603,680	36,407	33,282	27,289				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06)	MO	YRT/G	OL	10,918,485	5,904	5,673	48,771				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06)	MO	YRT/I	OL	33,955	31	29	32				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG09G)	MO	YRT/G	OL	925,400	374	340	3,064				
93572	43-1235868	11/01/1986	RGA Reinsurance Co. (RG10)	MO	CO/I	OL	6,064,891	4,957,361	6,491,329	48,604				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG10G)	MO	YRT/G	OL	1,571,600	894	874	7,111				
93572	43-1235868	01/01/1979	RGA Reinsurance Co. (RG11)	MO	YRT/I	OL	500,000	3,785	3,442	7,073				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/G	OL	21,757,429	1,476,005	1,475,505	2,264,588				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/I	OL	48,578,661	1,862,445	2,117,131	2,823,381				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/G	OL	898,497			53,043				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/I	OL	9,350,701			569,437				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG13G)	MO	YRT/G	OL	650,000	499	462	5,996				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG14)	MO	YRT/I	OL	18,152,325	543,975	568,114	644,427				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG14G)	MO	YRT/G	OL	24,368,686	19,828	20,471	169,273				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG15)	MO	YRT/I	OL	12,437,042	699,329	649,453	979,904				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG16)	MO	YRT/I	OL	4,004,674	98,098	95,816	120,816				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG19)	MO	YRT/I	OL	21,886,562	700,671	722,094	806,310				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG20)	MO	YRT/I	OL	2,962,913	23,349	21,453	35,850				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO	YRT/I	OL	331,075,393	5,905,801	6,781,345	4,062,623				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (RG26)	MO	YRT/I	OL	189,862,716	4,171,898	3,757,910	1,699,475				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG26G)	MO	YRT/G	OL	27,746,250	15,600	17,611	141,513				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG27)	MO	YRT/I	OL	164,072	1,954	1,848	4,063				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG30)	MO	YRT/G	OL	40,230,068	12,797	12,202	94,263				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG37)	MO	YRT/I	OL	4,722,155	42,087	47,937	39,862				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG38)	MO	YRT/I	OL	3,934,866	16,633	12,204	13,171				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG39)	MO	YRT/I	OL	335,504	7,051	6,636	9,712				
93572	43-1235868	04/15/2004	RGA Reinsurance Co. (RG43)	MO	YRT/I	OL	1,569,255	181	148	188				
93572	43-1235868	04/01/1994	RGA Reinsurance Co. (RG55)	MO	YRT/I	OL	3,713,470	85,538	80,621	78,031				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG59)	MO	YRT/I	OL	179,657	3,419	3,177	5,243				
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	YRT/I	OL	144,383,353	1,035,622	1,027,844	536,156				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO	YRT/I	OL	689,060,713	2,621,120	2,597,754	1,364,450				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	YRT/I	OL	70,708,990	556,960	533,979	226,459				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	YRT/I	OL	100,940,457	1,276,598	1,186,679	701,847				
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	YRT/I	OL	25,626,369	940,968	933,521	677,166				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	YRT/I	OL	270,464,758	11,639,356	10,914,796	6,225,332				
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	YRT/I	OL	580,393,209	4,975,449	4,571,408	3,232,854				
93572	43-1235868	08/01/2008	RGA Reinsurance Co. (RGB6)	MO	YRT/I	OL	50,558,410	210,894	176,074	111,201				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO	YRT/I	OL	272,721,479	2,164,227	1,896,867	924,995				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO	YRT/I	OL	301,649,532	4,141,672	3,850,495	1,217,859				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD2)	MO	YRT/I	OL	8,630,057	32,099	26,927	5,923				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (RGD3)	MO	YRT/I	OL	93,817,624	974,840	839,466	284,786				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGD4)	MO	YRT/I	OL	46,738,527	133,154	120,465	47,428				
93572	43-1235868	11/01/2005	RGA Reinsurance Co. (RGD5)	MO	YRT/I	OL	716,740,268	3,490,081	2,914,340	1,795,361				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD6)	MO	YRT/I	OL	340,848,711	484,299	381,401	176,142				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	YRT/I	OL	126,128,727	2,545,035	2,599,240	1,187,477				

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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	06/01/2008	RGA Reinsurance Co. (RGH2)	MO	YRT/I	OL	187,261,515	243,539	170,620	93,879				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO	YRT/G	OL	1,477,286,789	419,103	435,089	4,094,493				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM8)	MO	YRT/G	OL	35,202,460	15,142	15,608	151,727				
93572	43-1235868	07/01/2012	RGA Reinsurance Co. (RGPD)	MO	YRT/I	OL	883,290,586	2,660,850	2,023,698	1,361,536				
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	OL	294,700,313	7,122,310	6,552,237	3,046,450				
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	YRT/I	OL	162,278,936	6,983,612	6,548,885	3,070,943				
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCB5)	DE	YRT/I	OL	103,400,409	752,075	692,931	394,653				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE	YRT/I	OL	234,703,467	1,888,260	1,709,521	734,185				
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCD5)	DE	YRT/I	OL	103,464,871	398,335	319,081	121,238				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCD6)	DE	YRT/I	OL	258,091,445	344,904	268,611	117,955				
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reins Co (SCG1)	DE	YRT/I	OL	85,445,328	313,883	320,296	221,438				
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE	YRT/I	OL	3,513,166,585	3,130,571	2,380,785	1,155,946				
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE	YRT/I	OL	5,978,582,927	10,209,278	8,492,403	4,001,462				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE	YRT/I	OL	473,691,401	884,728	634,178	265,345				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (SCPH)	DE	YRT/I	OL	60,796,728	37,318	29,295	32,720				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	OL	388,676,704	916,198	901,125	4,484,944				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	OL	73,469,849	1,482,101	1,529,120	1,929,546				
64688	75-6020048	11/01/1989	SCOR Global Life Americas Reins Co (TA27)	DE	YRT/I	OL	3,571,901	203,720	200,923	313,932				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TAF2)	DE	YRT/I	OL	97,635,527	287,593	281,092	187,830				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	CO/I	XXXL	4,339,533,360	17,120,356	14,887,373	5,868,125				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	YRT/I	OL	223,679,525	397,160	274,384	215,915				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	CO/I	XXXL	10,732,857,343	63,387,194	49,678,962	12,541,989				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	YRT/I	OL	412,592,666	479,037	350,672	251,100				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	YRT/I	OL	6,196,268,939	4,759,053	4,202,730	2,873,665				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE	YRT/I	OL	4,615,320,290	6,969,879	5,652,400	3,469,554				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE	CO/I	XXXL	1,450,163,988	2,707,451	579,954	2,228,946				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE	YRT/I	OL	14,836,474	18,934	649	7,206				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	CO/I	XXXL	11,243,132,189	15,541,239	2,401,509	15,120,461				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	YRT/I	OL	47,629,639	39,458	2,168	14,856				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR37)	DE	YRT/I	OL	4,722,159	42,087	47,937	40,519				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR61)	DE	YRT/I	OL	3,727,088	71,467	69,186	77,213				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR62)	DE	YRT/I	OL	8,124,829	186,841	179,841	398,417				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR63)	DE	CO/I	OL	35,163,088	403,923	514,296	460,875				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR64)	DE	CO/I	OL	125,000	85	79	2,165				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	OL	1,738,668	14,977	13,509	30,214				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	OL	21,822,941	289,562	268,344	444,081				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR67)	DE	CO/I	OL	11,520,000	51,665	56,381	134,947				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR68)	DE	CO/I	OL	122,990	17,323	17,759	2,049				
64688	75-6020048	09/01/2002	SCOR Global Life Americas Reins Co (TRD2)	DE	YRT/I	OL	30,720,440	265,970	231,697	75,232				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TRF2)	DE	YRT/I	OL	40,039,943	847,518	753,568	390,536				
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE	YRT/I	OL	168,848,917	3,295,890	3,693,290	1,358,893				
64688	75-6020048	09/01/2003	SCOR Global Life Americas Reins Co (TRI1)	DE	YRT/I	OL	4,345,749	232,230	265,059	110,094				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLB6)	DE	YRT/I	OL	17,580,026	79,047	65,472	43,588				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLH2)	DE	YRT/I	OL	61,426,579	79,255	56,351	33,762				
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of DE (GG70)	DE	YRT/I	OL	165,575,676	927,569	931,343	534,756				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of DE (GG80)	DE	YRT/I	OL	22,561,414	124,944	114,800	80,590				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of DE (GG99)	DE	YRT/I	OL	6,108,899	423,602	399,175	231,688				
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of DE (GGB1)	DE	YRT/I	OL	435,527,542	8,081,611	7,818,720	3,989,866				
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of DE (GGB2)	DE	YRT/I	OL	105,653,461	2,062,766	1,909,507	958,433				
87017	62-1003368	11/19/2001	SCOR Global Life Re Ins Co of DE (GGD1)	DE	YRT/I	OL	70,568,748	1,233,146	1,111,048	414,988				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of DE (GGE1)	DE	YRT/G	OL	3,738,968	15,017	468,860	13,938				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of DE (GGE3)	DE	YRT/G	OL	6,499,671	39,595	251,241	17,737				
97071	13-3126819	02/01/1992	SCOR Global Life USA Reins Co (BA75)	DE	YRT/I	OL	6,568,658	277,876	268,907	466,917				
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE	YRT/I	OL	436,425,928	1,832,589	1,819,195	929,095				
97071	13-3126819	08/01/1990	SCOR Global Life USA Reins Co (BM31)	DE	YRT/I	OL	780,063	5,034	4,731	8,030				
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE	YRT/I	OL	1,771,700,274	6,814,332	6,700,420	3,350,869				

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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
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM85)	DE	YRT/I	OL	112,850,233	946,466	933,943	493,183				
97071	13-3126819	07/01/2002	SCOR Global Life USA Reins Co (BME4)	DE	YRT/I	OL	18,732,895	208,479	270,988	92,132				
97071	13-3126819	01/01/2001	SCOR Global Life USA Reins Co (BMF1)	DE	YRT/I	OL	141,935,468	534,455	494,925	337,496				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE	YRT/I	OL	320,275,591	9,304,346	8,741,355	8,675,910				
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE	YRT/I	OL	535,595,915	4,509,905	4,147,759	2,994,273				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE	YRT/I	OL	359,106,000	2,920,157	2,631,349	1,035,294				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GID5)	DE	YRT/I	OL	571,423,001	2,842,314	2,366,623	1,359,351				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GID6)	DE	YRT/I	OL	319,556,612	430,671	335,542	160,683				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	CO/I	XXXL	3,603,260,028	20,294,471	20,364,587	5,499,126				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	YRT/I	OL	270,020,501	616,103	497,097	350,594				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	CO/I	XXXL	2,800,561,163	22,893,734	19,494,539	3,527,548				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	YRT/I	OL	137,393,209	177,196	142,063	100,790				
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE	YRT/I	OL	1,415,614,373	3,142,945	3,077,322	1,931,455				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN2)	DE	YRT/I	OL	635,414,795	1,365,910	1,240,393	650,297				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	YRT/I	OL	4,653,287,082	3,547,762	3,084,486	1,864,888				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE	YRT/I	OL	4,864,899,357	7,471,406	5,996,380	3,021,851				
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE	YRT/I	OL	3,577,949,494	3,212,564	2,441,427	1,196,506				
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	YRT/I	OL	7,985,945,664	13,862,175	10,969,864	4,931,884				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE	YRT/I	OL	641,264,755	1,201,163	801,125	334,361				
97071	13-3126819	07/01/2012	SCOR Global Life USA Reins Co (GIPF)	DE	YRT/I	OL	58,167,226	55,565	46,296	20,421				
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SU17)	DE	COFW/I	OL	416,432	369,324		969,198				79,020
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SUN8)	DE	YRT/I	OL	35,474,644	42,387						
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ1)	DE	CO/I	XXXL	1,957,500	1,838	1,756	855				
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ2)	DE	CO/I	XXXL	2,565,000	4,216	2,586	1,533				
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ3)	DE	CO/I	XXXL	15,061,500	27,756	12,125	11,007				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ7)	DE	CO/I	XXXL	91,185,300	93,605	7,714	87,152				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ8)	DE	CO/I	XXXL	96,357,150	108,192	4,726	108,062				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ9)	DE	CO/I	XXXL	599,939,000	637,778	34,778	544,077				
87572	23-2038295	01/01/2005	Scottish Re (U.S.), Inc. (ST84)	DE	YRT/I	OL				24				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO	YRT/G	OL	362,704	6,815	6,262	9,509				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SD33)	CO	YRT/I	OL	179,152,413	3,103,720	3,252,269	3,681,791				
68713	84-0499703	07/01/1992	Security Life of Denver Ins. Co. (SD35)	CO	YRT/I	OL	424,122,731	3,480,667	3,617,649	2,533,206				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	YRT/I	OL	525,720,676	3,793,319	3,818,250	3,050,362				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD41)	CO	YRT/I	OL	13,640,367	140,246	137,393	117,671				
68713	84-0499703	07/01/1993	Security Life of Denver Ins. Co. (SD44)	CO	YRT/I	OL	8,359,272	156,653	148,365	124,179				
68713	84-0499703	07/01/1993	Security Life of Denver Ins. Co. (SD45)	CO	YRT/I	OL	24,109,328	534,646	516,707	766,421				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD46)	CO	YRT/G	OL	186,255	1,886	1,742	1,755				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD46)	CO	YRT/I	OL	109,915,683	1,703,813	1,553,457	807,556				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	YRT/G	OL	23,888,032	320,818	308,963	338,045				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	YRT/I	OL	446,668,585	3,874,988	3,857,461	4,029,007				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD66)	CO	YRT/I	OL	21,213,832	211,078	195,828	160,578				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SD73)	CO	YRT/I	OL	248,352,811	1,391,881	1,397,518	774,505				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	OL	696,749,657	4,807,689	4,837,429	1,797,473				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	XXXL	4,662,242,259	19,115,779	20,146,939	12,893,253				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	OL	2,099,334,801	14,180,958	13,403,933	8,981,024				
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE1)	CO	YRT/G	OL	1,012,668,858	8,277,651	7,877,351	4,597,079				
68713	84-0499703	10/01/2001	Security Life of Denver Ins. Co. (SDE3)	CO	YRT/G	OL	325,511,858	3,070,662	2,978,252	1,368,740				
68713	84-0499703	07/01/2002	Security Life of Denver Ins. Co. (SDE4)	CO	YRT/I	OL	7,011,106	95,888	94,407	49,618				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	CO/I	XXXL	16,722,272	74,502	92,028	79,775				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	YRT/I	OL	29,034,818	198,813	188,151	128,214				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	CO/I	XXXL	39,153,638	171,759	185,621	198,379				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	YRT/I	OL	61,715,569	251,485	244,255	196,930				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	CO/I	XXXL	510,671,332	11,765,612	11,993,661	974,029				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	OL	56,233,073	149,628	134,744	118,332				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	CO/I	XXXL	129,209,976	9,304,900	8,786,575	258,211				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	OL	24,367,532	33,710	31,420	23,647				

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68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	CO/I	XXXL	7,269,211	8,005	13,650	24,710				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	OL	7,716,845	29,005	27,845	20,584				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	CO/I	XXXL	15,626,456	27,172	28,589	78,358				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	OL	25,178,644	97,296	97,147	73,817				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	CO/I	XXXL	210,001,144	4,606,548	4,584,198	409,294				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	YRT/I	OL	27,040,555	62,795	60,333	44,666				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	CO/I	XXXL	56,445,431	3,118,289	2,946,044	110,222				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	YRT/I	OL	8,388,268	9,561	9,336	6,930				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SL08)	CO	YRT/I	OL	66,305,441	1,820,298	2,097,346	1,151,614				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL33)	CO	YRT/I	OL	106,154,097	1,951,407	1,752,900	585,291				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL34)	CO	YRT/I	OL	958,576	6,350	5,939	4,769				
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)	CO	YRT/G	OL	283,234	10,084	10,434	16,859				
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)	CO	YRT/I	OL	3,821,588	66,244	88,202	121,087				
68713	84-0499703	09/01/1992	Security Life of Denver Ins. Co. (SL36)	CO	YRT/I	OL	7,843,009	322,273	296,962	517,125				
68713	84-0499703	09/01/1992	Security Life of Denver Ins. Co. (SL37)	CO	YRT/I	OL	7,988,344	49,140	54,146	45,038				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL38)	CO	YRT/I	OL	3,933,054	16,651	12,224	13,194				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL39)	CO	YRT/I	OL	325,637	6,843	6,441	13,050				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL43)	CO	YRT/I	OL	9,103,657	175,812	157,732	79,792				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	YRT/I	OL	148,293,207	3,155,348	3,042,529	2,202,064				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL59)	CO	YRT/I	OL	174,373	3,318	3,084	7,837				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL69)	CO	YRT/I	OL	669,114	15,269	14,681	40,334				
68713	84-0499703	09/01/1998	Security Life of Denver Ins. Co. (SL87)	CO	YRT/I	OL	72,255,845	518,290	514,419	294,010				
68713	84-0499703	05/01/2001	Security Life of Denver Ins. Co. (SL97)	CO	YRT/I	OL	258,264,025	1,249,726	1,240,608	626,915				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO	YRT/I	OL	94,249,937	742,171	711,510	305,775				
68713	84-0499703	03/31/2003	Security Life of Denver Ins. Co. (SLH1)	CO	YRT/I	OL	61,149,663	1,042,880	1,487,790	389,179				
82627	06-0839705	11/01/1970	Swiss Re Life & Health America (CG07)	MO	YRT/I	OL	194,012	9,985	10,814	14,715				
82627	06-0839705	11/01/1985	Swiss Re Life & Health America (CG21)	MO	YRT/I	OL	1,246,140	65,360	63,492	66,232				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America (CI21)	MO	YRT/G	OL	34,205,019	2,239,957	2,184,726	2,582,639				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America (CI21)	MO	YRT/I	OL	5,475,824	363,652	755,851	480,161				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI24)	MO	YRT/I	OL	3,939,216	79,545	76,542	86,237				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI25)	MO	YRT/I	OL	5,094,005	9,497	8,322	11,563				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LF85)	MO	YRT/I	OL	33,248,903	358,631	339,538	243,168				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	MO	YRT/G	OL	121,653	7,596	7,333	10,657				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	MO	YRT/I	OL	2,997,554	164,162	170,276	252,603				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	MO	YRT/G	OL	52,082	3,034	3,062	4,185				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	MO	YRT/I	OL	6,829,926	248,525	300,470	300,620				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	MO	YRT/G	OL	1,901,553	58,484	53,663	71,378				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	MO	YRT/I	OL	10,493,027	320,259	299,938	473,610				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	MO	YRT/I	OL	420,499,215	3,033,479	3,053,317	2,330,104				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR42)	MO	YRT/I	OL	10,910,309	112,176	109,885	87,715				
82627	06-0839705	12/01/1993	Swiss Re Life & Health America (LR52)	MO	YRT/I	OL	3,409,543	110,305	106,947	120,604				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	MO	YRT/I	OL	130,039,010	991,764	977,297	605,047				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME38)	MO	YRT/I	OL	3,933,054	16,651	12,224	13,195				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME72)	MO	YRT/I	OL	1,311,151	47,635	45,807	81,843				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME73)	MO	YRT/I	OL	2,112,844	52,971	84,131	68,357				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (MG29)	MO	YRT/I	OL	1,196,442	51,282	48,927	83,649				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO38)	MO	YRT/I	OL	3,935,932	16,671	12,240	13,208				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO39)	MO	YRT/I	OL	325,637	6,843	6,441	13,832				
82627	06-0839705	01/19/2005	Swiss Re Life & Health America (NO43)	MO	YRT/I	OL	808,404	93	76	97				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO44)	MO	YRT/I	OL	148,293,241	3,155,348	3,042,531	2,369,268				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO45)	MO	YRT/I	OL	8,241,824	181,185	184,440	250,936				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO46)	MO	YRT/I	OL	436,820	2,340	2,186	4,492				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America (NO47)	MO	YRT/I	OL	606,902	4,699	2,950	4,886				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO48)	MO	YRT/I	OL	200,307,408	2,155,299	2,309,889	1,915,547				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO50)	MO	YRT/I	OL	460,177,825	5,927,045	5,315,328	2,546,796				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO59)	MO	YRT/I	OL	174,373	3,318	3,084	8,651				

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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	09/08/1997	Swiss Re Life & Health America (NO85)	MO	YRT/I	OL	24,944,240	269,044	254,737	179,266				
82627	06-0839705	05/01/2001	Swiss Re Life & Health America (NO97)	MO	YRT/I	OL	872,849,669	3,664,659	3,638,049	1,834,919				
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)	MO	YRT/I	OL	95,234,388	745,357	714,463	290,889				
82627	06-0839705	04/01/1997	Swiss Re Life & Health America (NOA7)	MO	YRT/I	OL	105,083	2,171	2,821	919				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	MO	YRT/I	OL	837,839,455	19,670,101	17,973,548	8,603,281				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOD1)	MO	YRT/I	OL	140,208,317	2,470,869	2,231,334	719,127				
82627	06-0839705	03/31/2003	Swiss Re Life & Health America (NOH1)	MO	YRT/I	OL	43,674,281	754,994	1,090,560	283,345				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOWXB)	MO	CO/I	AXXX		38,789,622	36,537,462	515,303				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOWXD)	MO	CO/I	AXXX		148,365,654	149,642,017	1,746,541				
82627	06-0839705	06/01/1974	Swiss Re Life & Health America (NR05)	MO	YRT/I	OL	548,400	33,907	33,898	62,540				
82627	06-0839705	09/01/1982	Swiss Re Life & Health America (NR13)	MO	YRT/I	OL			185,882	26,590				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (NR30)	MO	YRT/I	OL	1,080,700	53,011	51,212	68,161				
82627	06-0839705	03/01/1970	Swiss Re Life & Health America (RN08)	MO	YRT/I	OL			39	(11)				
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16)	MO	YRT/I	OL	66,644,156	136,330		88,999				
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16T)	MO	CO/I	XXXL	7,794,225,628	117,209,822	109,728,443	14,547,178	66,030,161	76,681,846		
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16U)	MO	CO/I	AXXX	386,160,795	291,692,413	300,879,597	7,771,107	83,941,542	89,143,026		
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16V)	MO	MCO/I	OL	1,216,867,635			20,203,887	21,557,541	23,594,572	81,858,474	
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR59)	MO	YRT/G	OL	10,793,768	141,830	128,474	140,604				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR59)	MO	YRT/I	OL	602,283,882	1,954,709	1,883,327	1,237,055				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	MO	YRT/G	OL	23,888,056	320,819	308,963	356,557				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	MO	YRT/I	OL	446,765,496	3,875,274	3,857,728	4,262,903				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	MO	YRT/G	OL	350,781	42,409	37,521	38,357				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	MO	YRT/I	OL	406,508,965	3,029,660	2,934,998	3,286,577				
82627	06-0839705	01/19/2005	Swiss Re Life & Health America (SR66)	MO	YRT/I	OL	49,182,982	284,721	240,116	186,234				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	MO	YRT/I	OL	98,852,130	750,212	739,289	449,592				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	MO	CO/I	XXXL	337,794,522	992,232	1,026,949	838,722				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	MO	YRT/I	OL	149,199,263	936,970	883,590	575,365				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America (SR84)	MO	YRT/I	OL	866,424,065	3,954,277	3,840,192	2,053,912				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	MO	YRT/I	OL	170,442,830	4,026,439	3,528,440	2,680,964				
82627	06-0839705	08/05/2011	Swiss Re Life & Health America (SRB5)	MO	YRT/I	OL	51,700,220	376,037	346,475	172,106				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRB6)	MO	YRT/I	OL	26,370,050	118,554	98,199	62,020				
82627	06-0839705	01/01/2012	Swiss Re Life & Health America (SRB7)	MO	YRT/I	OL	160,043,199	1,232,133	1,112,692	436,205				
82627	06-0839705	09/01/1999	Swiss Re Life & Health America (SRC1)	MO	YRT/I	OL	448,149	4,209	3,862	1,655				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRD1)	MO	YRT/I	OL	290,293,734	4,596,686	4,143,048	1,562,703				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1)	MO	YRT/G	OL	6,705,916	29,237	823,307	36,043				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1B)	MO	YRT/G	OL	2,852,746,688	6,224,919	4,774,381	2,829,688				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE2B)	MO	YRT/G	OL	5,390,184	20,403	18,183	10,177				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE3)	MO	YRT/G	OL	482,706,718	1,069,113	878,799	488,373				
82627	06-0839705	07/01/2002	Swiss Re Life & Health America (SRE4)	MO	YRT/I	OL	38,483,072	422,514	713,897	169,699				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRH2)	MO	YRT/I	OL	93,453,745	122,126	84,814	49,198				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	CO/I	XXXL	156,918,386	474,414	719,246	772,768				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	YRT/I	OL	192,370,013	1,861,655	1,875,756	1,048,521				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	CO/I	XXXL	143,908,255	573,210	922,982	278,236				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	YRT/I	OL	50,277,740	194,566	167,844	125,629				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	CO/I	XXXL	10,405,852,537	196,442,043	194,373,166	16,150,447				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	YRT/I	OL	891,930,628	1,976,919	1,750,522	1,309,070				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	MO	CO/I	XXXL	1,686,058,498	51,261,237	48,159,790	2,737,649				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	MO	YRT/I	OL	81,290,800	94,981	90,707	61,619				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	MO	CO/I	XXXL	9,132,086,097	16,805,802	18,152,163	11,270,966				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	MO	YRT/I	OL	1,667,131,098	2,916,627	2,577,826	2,282,552				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	MO	CO/I	XXXL	4,987,174,653	6,693,782	6,417,599	5,626,130				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	MO	YRT/I	OL	595,212,902	1,119,020	944,119	666,338				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL7)	MO	CO/I	XXXL	1,508,664,742	4,639,925	3,428,913	1,644,459				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL7)	MO	YRT/I	OL	83,117,966	88,047	37,675	31,373				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	MO	CO/I	XXXL	27,567,382,740	200,862,667	166,717,866	33,806,345				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	MO	YRT/I	OL	1,250,139,541	1,548,481	1,209,047	859,651				

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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 (SRM2)	MO	YRT/G	OL	5,378,300	1,773	1,788	12,276				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	MO	YRT/G	OL	14,187,800	2,728	2,827	18,536				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	MO	YRT/I	OL	1,785,948	1,572	1,443	1,104				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	MO	YRT/G	OL	3,538,400	725	693	4,695				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	MO	YRT/I	OL	52,969	80	81	64				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	MO	YRT/G	OL	10,508,697	2,611	2,737	17,723				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	MO	YRT/I	OL	2,015,120	5,670	5,238	4,474				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM6)	MO	YRT/G	OL	290,000	186	186	1,325				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM7)	MO	YRT/G	OL	1,014,201,146	204,413	191,633	1,841,488				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM8)	MO	YRT/G	OL	14,101,354	8,310	7,770	79,860				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America (SRM9)	MO	YRT/G	OL	251,523,488	31,380	25,255	288,532				
82627	06-0839705	05/01/2013	Swiss Re Life & Health America (SRN6)	MO	YRT/I	OL	601,653,477	926,207	18	228,681				
82627	06-0839705	08/01/2017	Swiss Re Life & Health America (SRN7)	MO	YRT/I	OL	75,682,392	138,234		30,471				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America (SRPB)	MO	YRT/I	OL	1,593,153,288	4,005,971	3,250,791	1,567,832				
82627	06-0839705	08/08/2016	Swiss Re Life & Health America (SRQ0)	MO	CO/I	XXXL	333,604,800	401,967	16,162	346,078				
82627	06-0839705	03/15/2015	Swiss Re Life & Health America (SRQ4)	MO	CO/I	XXXL	20,820,600	54,419	24,911	18,256				
82627	06-0839705	04/01/2016	Swiss Re Life & Health America (SRQ5)	MO	CO/I	XXXL	1,665,000	1,871	838	3,501				
82627	06-0839705	06/29/2015	Swiss Re Life & Health America (SRR1)	MO	YRT/I	OL	8,015,831	4,076	3,366	35,814				
82627	06-0839705	12/01/2015	Swiss Re Life & Health America (SRS2)	MO	YRT/G	OL	284,144,257	56,181	20,326	352,949				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT1)	MO	CO/I	XXXL	3,637,160,004	6,832,518	1,449,867	5,629,772				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT1)	MO	YRT/I	OL	36,554,339	46,616	1,616	15,871				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	CO/I	XXXL	9,009,696,534	12,505,605	1,920,800	12,159,477				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	YRT/I	OL	39,389,403	32,247	1,735	10,983				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU3)	MO	YRT/I	OL	274,122	160						
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	CO/I	XXXL	8,700,806	38,168	41,248	44,084				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	OL	13,714,563	55,885	54,279	40,451				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	CO/I	XXXL	113,482,502	2,614,534	2,665,213	216,451				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I	OL	12,496,222	33,259	29,941	24,025				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	CO/I	XXXL	28,713,326	2,067,740	1,952,558	57,380				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	OL	5,415,004	7,492	6,984	4,704				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	CO/I	XXXL	3,472,546	6,038	6,353	17,413				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	OL	5,595,257	21,622	21,591	15,585				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	CO/I	XXXL	46,666,914	1,023,663	1,018,697	90,954				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	OL	6,008,997	13,949	13,410	9,188				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	CO/I	XXXL	12,543,428	692,947	654,671	24,494				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	YRT/I	OL	1,864,058	2,125	2,073	1,380				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	CO/I	XXXL	143,908,214	573,199	922,967	278,236				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	YRT/I	OL	50,277,692	194,565	167,844	125,629				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	CO/I	XXXL	6,039,462,366	111,614,906	109,792,872	9,374,861				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	OL	498,494,328	1,068,572	943,352	707,537				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	CO/I	XXXL	563,612,505	17,153,314	16,115,644	915,607				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	YRT/I	OL	27,096,928	31,664	30,240	19,961				
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UN02)	IN	CO/G	OL		9,954,704	10,785,323					
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN	YRT/I	OL	451,213	1,335	1,227	2,618				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	CO/I	XXXL	532,378,240	16,385,594	15,414,533	867,118				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	YRT/I	OL	26,677,658	31,113	29,710	19,648				
0899999. General Account - Authorized U.S. Non-Affiliates							428,104,046,141	7,132,068,642	2,932,475,409	4,834,893,643	171,529,244	189,419,444	129,042,172	4,001,137,453
1099999. Total General Account - Authorized Non-Affiliates							428,104,046,141	7,132,068,642	2,932,475,409	4,834,893,643	171,529,244	189,419,444	129,042,172	4,001,137,453
1199999. Total General Account Authorized							428,104,046,141	7,132,068,642	2,932,475,409	4,834,893,643	171,529,244	189,419,444	129,042,172	4,001,137,453
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 Insurance Co of New York (FDNY)	NY	CO/G	OL		204,479	226,999					
1999999. General Account - Unauthorized U.S. Non-Affiliates								204,479	226,999					
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (FR56)	CYM	YRT/I	OL	213,984	344	328	8,606				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)	CYM	YRT/I	OL	1,856,662	3,561	3,358	34,920				

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
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH56)	CYM	YRT/I	OL	231,272	147	1,327	424				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	CYM	YRT/I	OL	11,656,171	15,546	14,445	110,099				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PX58)	CYM	YRT/I	OL	587,160	539	500	5,370				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST84)	CYM	YRT/I	OL	667,151,470	189,839	188,411	1,260,405				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST85)	CYM	YRT/I	OL	111,154,952	61,734	60,595	376,227				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST97)	CYM	YRT/I	OL	168,305,194	46,092	45,626	311,855				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)	CYM	YRT/I	OL	65,861,028	67,605	62,958	392,908				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	CYM	YRT/I	OL	89,909,484	191,252	189,449	1,150,182				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB3)	CYM	YRT/I	OL	166,767,961	486,833	456,484	2,758,806				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB4)	CYM	YRT/I	OL	354,017,523	792,901	748,305	9,214,891				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB5)	CYM	YRT/I	OL	27,130,019	22,746	21,154	219,290				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	CYM	YRT/I	OL	97,134,375	89,194	86,048	333,636				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD4)	CYM	YRT/I	OL	30,051,387	8,190	7,440	35,393				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STE4)	CYM	YRT/I	OL	7,328,624	5,265	6,214	28,295				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STH1)	CYM	YRT/I	OL	53,496,743	92,606	84,049	502,047				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM2)	CYM	YRT/G	OL	1,075,660	352	352	3,241				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM3)	CYM	YRT/G	OL	2,867,560	543	560	5,017				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM3)	CYM	YRT/I	OL	357,191	26	23	268				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)	CYM	YRT/G	OL	2,083,740	502	532	4,609				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)	CYM	YRT/I	OL	403,025	94	87	1,090				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM6)	CYM	YRT/G	OL	58,000	38	37	353				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STN1)	CYM	YRT/I	OL	117,751,495	20,688	20,186	180,947				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							1,977,450,680	2,096,637	1,998,468	16,938,879				
2199999. Total General Account - Unauthorized Non-Affiliates							1,977,450,680	2,301,116	2,225,467	16,938,879				
2299999. Total General Account Unauthorized							1,977,450,680	2,301,116	2,225,467	16,938,879				
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							430,081,496,821	7,134,369,758	2,934,700,876	4,851,832,522	171,529,244	189,419,444	129,042,172	4,001,137,453
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16V)	MO	MCO/I	OL							530,490,509	
4299999. Separate Accounts - Authorized U.S. Non-Affiliates													530,490,509	
4499999. Total Separate Accounts - Authorized Non-Affiliates													530,490,509	
4599999. Total Separate Accounts Authorized													530,490,509	
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													530,490,509	
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							428,104,046,141	7,132,273,121	2,932,702,408	4,834,893,643	171,529,244	189,419,444	659,532,681	4,001,137,453
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							1,977,450,680	2,096,637	1,998,468	16,938,879				
9999999 - Totals							430,081,496,821	7,134,369,758	2,934,700,876	4,851,832,522	171,529,244	189,419,444	659,532,681	4,001,137,453

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned 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													
60054	06-6033492	03/22/2017	Aetna Life Insurance Corporation	CT	CO/I	MEDICARE SUPPLEMENT	69,728	7,377					
68276	48-1024691	06/01/2000	Employers Reassurance Corporation	KS	CO/I	LONG-TERM CARE	88,874,116	13,971,303	1,719,105,703				
60213	25-1800302	07/15/1994	HM Life Insurance Company of New York	NY	CO/G	OH			670,510				
88099	75-1608507	05/09/2016	Optimum Re Insurance Corporation	TX	CO/G	OH	31,914						
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Company	IN	CO/G	OH	133,556		346,335				
39845	48-0921045	01/01/1993	Westport Insurance Corporation	MO	OTH/I	DISABILITY INCOME - LONG-TERM			29,758,571				
0899999. General Account - Authorized U.S. Non-Affiliates							89,109,314	13,978,680	1,749,881,118				
1099999. Total General Account - Authorized Non-Affiliates							89,109,314	13,978,680	1,749,881,118				
1199999. Total General Account Authorized							89,109,314	13,978,680	1,749,881,118				
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	29,415,463					101,757,627	
1999999. General Account - Unauthorized U.S. Non-Affiliates							29,415,463					101,757,627	
2199999. Total General Account - Unauthorized Non-Affiliates							29,415,463					101,757,627	
2299999. Total General Account Unauthorized							29,415,463					101,757,627	
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							118,524,776	13,978,680	1,749,881,118			101,757,627	
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)							118,524,776	13,978,680	1,749,881,118			101,757,627	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							118,524,776	13,978,680	1,749,881,118			101,757,627	

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	204,479			204,479							
0899999. General Account - Life and Annuity U.S. Non-Affiliates				204,479			204,479		XXX					
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (FR56)	344			344			525			754	344
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)	3,561			3,561			5,439			2,955	3,561
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH56)	147			147			225			117	147
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	15,546			15,546			23,746			9,944	15,546
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PX58)	539			539			823			468	539
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST84)	189,839	197,241	1,617	388,697			593,734			107,705	388,697
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST85)	61,734			61,734			94,299			32,132	61,734
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST97)	46,092			46,092			70,405			26,535	46,092
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)	67,605			67,605			103,267			34,415	67,605
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	191,252			191,252			292,137			98,186	191,252
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB3)	486,833	995,577	8,164	1,490,574			2,276,848			242,346	1,490,574
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB4)	792,901	826,062	6,774	1,625,737			2,483,309			808,667	1,625,737
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB5)	22,746	5,353	44	28,143			42,988			18,887	28,143
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	89,194			89,194			136,244			29,440	89,194
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD4)	8,190			8,190			12,510			3,158	8,190
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STE4)	5,265			5,265			8,042			2,439	5,265
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STH1)	92,606	46,083	378	139,067			212,424			43,863	139,067
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM2)	352			352			538			261	352
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM3)	569			569			869			426	569
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)	596			596			910			468	596
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM6)	38			38			58			29	38
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STN1)	20,688	24,899	204	45,791			69,946			15,461	45,791
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				2,096,637	2,095,215	17,181	4,209,033		XXX	6,429,286			1,478,656	4,209,033
1099999. Total General Account - Life and Annuity Non-Affiliates				2,301,116	2,095,215	17,181	4,413,512		XXX	6,429,286			1,478,656	4,209,033
1199999. Total General Account Life and Annuity				2,301,116	2,095,215	17,181	4,413,512		XXX	6,429,286			1,478,656	4,209,033
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		78,370	2,297,012	2,375,382						2,991,754	2,375,382
1999999. General Account - Accident and Health U.S. Non-Affiliates					78,370	2,297,012	2,375,382		XXX				2,991,754	2,375,382
2199999. Total General Account - Accident and Health Non-Affiliates					78,370	2,297,012	2,375,382		XXX				2,991,754	2,375,382
2299999. Total General Account Accident and Health					78,370	2,297,012	2,375,382		XXX				2,991,754	2,375,382
2399999. Total General Account				2,301,116	2,173,585	2,314,193	6,788,894		XXX	6,429,286			4,470,410	6,584,415
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)				204,479	78,370	2,297,012	2,579,861		XXX				2,991,754	2,375,382
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				2,096,637	2,095,215	17,181	4,209,033		XXX	6,429,286			1,478,656	4,209,033
9999999 - Totals				2,301,116	2,173,585	2,314,193	6,788,894		XXX	6,429,286			4,470,410	6,584,415

(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

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 2017	2 2016	3 2015	4 2014	5 2013
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,970,357	1,329,486	819,218	771,523	749,663
2.	Commissions and reinsurance expense allowances	129,972	398,451	110,106	108,676	107,438
3.	Contract claims	658,178	565,785	594,097	472,230	380,960
4.	Surrender benefits and withdrawals for life contracts	35,441	121	317	527	48
5.	Dividends to policyholders	518	518	688	724	745
6.	Reserve adjustments on reinsurance ceded	3,723	82,715	16,029	21,072	49,807
7.	Increase in aggregate reserve for life and accident and health contracts	4,410,673	684,665	482,566	297,242	302,802
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	186,621	161,386	94,993	87,581	90,747
9.	Aggregate reserves for life and accident and health contracts	8,898,230	4,487,557	3,802,892	3,320,326	3,023,084
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	134,449	108,752	149,963	93,184	80,021
12.	Amounts recoverable on reinsurance	30,663	41,664	45,319	35,049	12,212
13.	Experience rating refunds due or unpaid	117	108	113	114	107
14.	Policyholders' dividends (not included in Line 10)	535	592	668	733	831
15.	Commissions and reinsurance expense allowances due	24,140	(9,911)	23,408	21,562	19,901
16.	Unauthorized reinsurance offset	204				
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)	6,429	6,272			
21.	Other (O)		227	229	235	271
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

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)	163,921,157,976		163,921,157,976
2.	Reinsurance (Line 16)	59,000,596	(59,000,596)	
3.	Premiums and considerations (Line 15)	861,015,288	147,399,164	1,008,414,452
4.	Net credit for ceded reinsurance	XXX	8,938,666,696	8,938,666,696
5.	All other admitted assets (balance)	6,059,766,703		6,059,766,703
6.	Total assets excluding Separate Accounts (Line 26)	170,900,940,563	9,027,065,264	179,928,005,827
7.	Separate Account assets (Line 27)	69,162,281,558		69,162,281,558
8.	Total assets (Line 28)	240,063,222,121	9,027,065,264	249,090,287,385
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	115,763,931,546	8,898,229,555	124,662,161,101
10.	Liability for deposit-type contracts (Line 3)	13,014,264,844		13,014,264,844
11.	Claim reserves (Line 4)	475,622,021	134,449,263	610,071,284
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,601,391,365	535,309	1,601,926,674
13.	Premium & annuity considerations received in advance (Line 8)	30,097,576	937,336	31,034,912
14.	Other contract liabilities (Line 9)	26,824,640	(8,258,700)	18,565,940
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	204,479	(204,479)	
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)	24,283,390,569	1,376,980	24,284,767,549
20.	Total liabilities excluding Separate Accounts (Line 26)	155,195,727,040	9,027,065,264	164,222,792,304
21.	Separate Account liabilities (Line 27)	69,162,278,428		69,162,278,428
22.	Total liabilities (Line 28)	224,358,005,468	9,027,065,264	233,385,070,732
23.	Capital & surplus (Line 38)	15,705,216,653	XXX	15,705,216,653
24.	Total liabilities, capital & surplus (Line 39)	240,063,222,121	9,027,065,264	249,090,287,385
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	8,898,229,555		
26.	Claim reserves	134,449,263		
27.	Policyholder dividends/reserves	535,309		
28.	Premium & annuity considerations received in advance	937,336		
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(8,258,700)		
31.	Reinsurance ceded assets	59,000,596		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	9,084,893,359		
34.	Premiums and considerations	147,399,164		
35.	Reinsurance in unauthorized companies	204,479		
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	(1,376,980)		
40.	Total ceded reinsurance payable/offsets	146,226,663		
41.	Total net credit for ceded reinsurance	8,938,666,696		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	51,130,052	58,480,848	6,316,022	38,067,660	153,994,582	91,552,257
2. Alaska	AK	L	1,764,395	4,867,153	311,637	3,640,062	10,583,247	2,528,158
3. Arizona	AZ	L	58,558,275	69,070,771	9,840,737	21,757,547	159,227,330	44,167,619
4. Arkansas	AR	L	48,890,144	26,055,651	2,154,008	1,383,720	78,483,523	12,251,629
5. California	CA	L	746,821,756	338,528,105	59,714,963	333,756,321	1,478,821,145	258,315,319
6. Colorado	CO	L	91,223,257	50,390,393	10,596,740	10,155,164	162,365,554	26,911,739
7. Connecticut	CT	L	172,455,496	68,130,831	19,985,432	249,745,894	510,317,653	30,263,242
8. Delaware	DE	L	125,720,846	27,321,295	1,613,280	148,120,408	302,775,829	2,009,308,356
9. District of Columbia	DC	L	22,687,737	4,057,089	3,867,944	29,737,428	60,350,198	9,695,034
10. Florida	FL	L	519,945,448	349,189,556	30,692,528	612,628,091	1,512,455,623	267,330,413
11. Georgia	GA	L	216,773,593	133,784,547	22,348,119	196,924,058	569,830,317	82,444,893
12. Hawaii	HI	L	19,519,024	16,791,214	3,091,672	5,391,762	44,793,672	11,884,279
13. Idaho	ID	L	22,436,570	16,197,235	1,325,245	14,219,024	54,178,074	10,117,322
14. Illinois	IL	L	234,280,098	181,186,167	25,151,901	430,750,589	871,368,755	98,930,095
15. Indiana	IN	L	90,963,698	58,461,952	9,470,126	53,699,871	212,595,647	37,989,448
16. Iowa	IA	L	45,793,539	24,569,360	3,734,367	91,600,870	165,698,136	9,451,816
17. Kansas	KS	L	60,123,611	15,249,501	5,540,385	30,096,158	111,009,655	21,881,228
18. Kentucky	KY	L	27,756,965	65,334,481	5,003,826	22,863,830	120,959,102	47,259,823
19. Louisiana	LA	L	38,784,853	23,598,954	5,696,584	17,661,786	85,742,177	55,164,502
20. Maine	ME	L	24,931,497	17,188,325	2,353,128	24,227,189	68,700,139	8,253,783
21. Maryland	MD	L	135,156,122	59,993,131	28,022,552	146,662,123	369,833,928	64,497,618
22. Massachusetts	MA	L	253,363,898	337,255,992	31,880,753	930,755,491	1,553,256,134	55,672,904
23. Michigan	MI	L	134,695,746	142,407,566	13,986,316	105,935,145	397,024,773	101,088,460
24. Minnesota	MN	L	50,033,819	74,518,323	8,597,146	324,182,761	457,332,049	169,323,730
25. Mississippi	MS	L	52,855,365	32,672,233	10,412,566	4,119,256	100,059,420	14,316,344
26. Missouri	MO	L	136,354,754	59,310,341	10,696,083	98,895,041	305,256,219	45,251,322
27. Montana	MT	L	15,891,665	11,408,629	1,269,047	499,213	29,068,554	15,062,682
28. Nebraska	NE	L	34,904,022	39,817,044	5,877,164	88,879,500	169,477,730	20,139,316
29. Nevada	NV	L	30,077,879	18,422,427	3,373,287	41,569,826	93,443,419	11,413,088
30. New Hampshire	NH	L	35,353,191	40,693,484	4,815,960	18,347,957	99,210,592	17,222,809
31. New Jersey	NJ	L	379,578,881	238,274,655	38,879,721	439,051,070	1,095,784,327	148,771,159
32. New Mexico	NM	L	25,349,401	14,684,322	2,223,892	2,604,032	44,861,647	9,784,032
33. New York	NY	L	1,073,213,441	620,560,214	83,980,114	582,528,739	2,360,282,508	379,673,774
34. North Carolina	NC	L	141,323,902	143,719,696	28,446,948	173,172,233	486,662,779	152,207,668
35. North Dakota	ND	L	11,956,218	8,881,477	689,863	17,828,574	39,356,132	18,596,978
36. Ohio	OH	L	138,717,562	233,626,129	16,398,853	264,437,435	653,179,979	70,109,768
37. Oklahoma	OK	L	102,096,514	85,499,193	7,552,190	53,655,842	248,803,739	21,139,106
38. Oregon	OR	L	28,561,568	49,027,828	4,585,087	23,132,844	105,307,327	11,335,063
39. Pennsylvania	PA	L	306,583,475	219,106,030	39,875,608	352,476,763	918,041,876	27,170,946
40. Rhode Island	RI	L	21,616,938	33,459,688	3,284,480	87,770,096	146,131,202	3,162,767
41. South Carolina	SC	L	88,212,277	39,591,713	14,695,076	22,935,886	165,434,952	60,275,466
42. South Dakota	SD	L	10,846,272	6,044,811	633,016	11,438,420	28,962,519	9,100,256
43. Tennessee	TN	L	183,017,770	73,783,557	17,266,680	174,903,766	448,971,773	36,304,640
44. Texas	TX	L	398,027,345	246,831,419	47,041,290	146,396,466	838,296,520	289,136,518
45. Utah	UT	L	45,765,964	31,025,522	4,198,275	12,003,827	92,993,588	38,112,630
46. Vermont	VT	L	19,443,296	37,632,625	1,488,884	12,472,249	71,037,054	4,751,171
47. Virginia	VA	L	195,139,445	134,701,329	30,590,816	401,495,535	761,927,125	81,291,327
48. Washington	WA	L	60,571,490	75,423,064	10,379,792	64,005,889	210,380,235	9,175,388
49. West Virginia	WV	L	22,564,117	18,545,218	1,454,609	10,564,068	53,128,012	42,434,349
50. Wisconsin	WI	L	78,513,075	171,842,393	6,157,470	80,320,052	336,832,990	7,686,271
51. Wyoming	WY	L	12,415,897	16,259,517	625,377	1,354,164	30,654,955	2,647,829
52. American Samoa	AS	N						
53. Guam	GU	N	1,500	81,336	6,452		89,288	150,019
54. Puerto Rico	PR	L	64,892,074	13,234,438	9,396,672	5,216,210	92,739,394	619,245
55. U.S. Virgin Islands	VI	N	16,936	105,576	14,454		136,966	174,944
56. Northern Mariana Islands	MP	N			1,365		1,365	
57. Canada	CAN	N	2,889,447	460,642	132,465		3,482,554	209,268
58. Aggregate Other Alien	OT	XXX	17,009,419	2,678,752	536,883	68,310,000	88,535,054	
59. Subtotal		(a) 52	6,927,571,539	4,880,033,742	718,275,850	7,104,347,905	19,630,229,036	5,073,709,810
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,302,405,376	2,727,167			1,305,132,543	
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	27,238,086		12,087,440		39,325,526	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	8,257,215,001	4,882,760,909	730,363,290	7,104,347,905	20,974,687,105	5,073,709,810
96. Plus reinsurance assumed		XXX	50,606,654	32,204,926		1,270,979,239	1,353,790,819	1,699,227,619
97 Totals (All Business)		XXX	8,307,821,655	4,914,965,835	730,363,290	8,375,327,144	22,328,477,924	6,772,937,429
98. Less reinsurance ceded		XXX	4,796,385,588		119,223,335		4,915,608,923	
99. Totals (All Business) less Reinsurance Ceded		XXX	3,511,436,067	4,914,965,835	(b) 611,139,955	8,375,327,144	17,412,869,001	6,772,937,429
DETAILS OF WRITE-INS								
58001. HKG Hong Kong		XXX	270,712				270,712	
58002. ZZZ Other Alien		XXX	16,738,707	2,678,752	536,883	68,310,000	88,264,342	
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	17,009,419	2,678,752	536,883	68,310,000	88,535,054	
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	51,130,052	58,480,848	4,815,698	1,497,583	91,552,257	207,476,438
2. Alaska	AK	1,764,395	4,867,153	270,922	40,715	2,528,158	9,471,343
3. Arizona	AZ	58,558,275	69,070,771	6,419,820	3,368,020	44,167,619	181,584,505
4. Arkansas	AR	48,890,144	26,055,651	1,761,285	392,343	12,251,629	89,351,052
5. California	CA	746,821,756	338,528,105	37,920,382	21,794,318	258,315,319	1,403,379,880
6. Colorado	CO	91,223,257	50,390,393	6,552,123	4,044,617	26,911,739	179,122,129
7. Connecticut	CT	172,455,496	68,130,831	15,395,042	4,589,389	30,263,242	290,834,000
8. Delaware	DE	125,720,846	27,321,295	1,082,966	530,314	2,009,308,356	2,163,963,777
9. District of Columbia	DC	22,687,737	4,057,089	2,716,320	1,151,624	9,695,034	40,307,804
10. Florida	FL	519,945,448	349,189,556	17,614,713	13,068,010	267,330,413	1,167,148,140
11. Georgia	GA	216,773,593	133,784,547	15,247,769	7,080,674	82,444,893	455,331,476
12. Hawaii	HI	19,519,024	16,791,214	1,679,532	1,412,140	11,884,279	51,286,189
13. Idaho	ID	22,436,570	16,197,235	866,157	459,088	10,117,322	50,076,372
14. Illinois	IL	234,280,098	181,186,167	18,913,967	6,224,213	98,930,095	539,534,540
15. Indiana	IN	90,963,698	58,461,952	7,635,042	1,830,644	37,989,448	196,880,784
16. Iowa	IA	45,793,539	24,569,360	2,148,364	1,582,841	9,451,816	83,545,920
17. Kansas	KS	60,123,611	15,249,501	3,906,601	1,623,964	21,881,228	102,784,905
18. Kentucky	KY	27,756,965	65,334,481	3,615,753	1,382,550	47,259,823	145,349,572
19. Louisiana	LA	38,784,853	23,598,954	4,440,355	1,256,253	55,164,502	123,244,917
20. Maine	ME	24,931,497	17,188,325	1,463,110	880,959	8,253,783	52,717,674
21. Maryland	MD	135,156,122	59,993,131	17,364,462	10,655,731	64,497,618	287,667,064
22. Massachusetts	MA	253,363,898	337,255,992	21,140,221	10,740,533	55,672,904	678,173,548
23. Michigan	MI	134,695,746	142,407,566	8,441,862	5,535,562	101,088,460	392,169,196
24. Minnesota	MN	50,033,819	74,518,323	6,050,285	2,543,765	169,323,730	302,469,922
25. Mississippi	MS	52,855,365	32,672,233	8,209,662	2,201,357	14,316,344	110,254,961
26. Missouri	MO	136,354,754	59,310,341	7,868,864	2,826,924	45,251,322	251,612,205
27. Montana	MT	15,891,665	11,408,629	923,852	343,789	15,062,682	43,630,617
28. Nebraska	NE	34,904,022	39,817,044	2,900,473	2,972,997	20,139,316	100,733,852
29. Nevada	NV	30,077,879	18,422,427	2,512,905	860,381	11,413,088	63,286,680
30. New Hampshire	NH	35,353,191	40,693,484	2,677,559	2,138,400	17,222,809	98,085,443
31. New Jersey	NJ	379,578,881	238,274,655	28,227,829	10,635,732	148,771,159	805,488,256
32. New Mexico	NM	25,349,401	14,684,322	1,231,140	992,752	9,784,032	52,041,647
33. New York	NY	1,073,213,441	620,560,214	61,022,368	22,898,867	379,673,774	2,157,368,664
34. North Carolina	NC	141,323,902	143,719,696	19,784,647	8,648,359	152,207,668	465,684,272
35. North Dakota	ND	11,956,218	8,881,477	462,772	227,091	18,596,978	40,124,536
36. Ohio	OH	138,717,562	233,626,129	11,256,036	5,134,867	70,109,768	458,844,362
37. Oklahoma	OK	102,096,514	85,499,193	5,108,285	2,443,516	21,139,106	216,286,614
38. Oregon	OR	28,561,568	49,027,828	3,173,452	1,411,635	11,335,063	93,509,546
39. Pennsylvania	PA	306,583,475	219,106,030	26,258,630	13,589,409	27,170,946	592,708,490
40. Rhode Island	RI	21,616,938	33,459,688	2,110,343	1,174,136	3,162,767	61,523,872
41. South Carolina	SC	88,212,277	39,591,713	9,730,535	4,959,894	60,275,466	202,769,885
42. South Dakota	SD	10,846,272	6,044,811	390,027	242,989	9,100,256	26,624,355
43. Tennessee	TN	183,017,770	73,783,557	11,967,616	5,297,447	36,304,640	310,371,030
44. Texas	TX	398,027,345	246,831,419	31,064,307	15,964,835	289,136,518	981,024,424
45. Utah	UT	45,765,964	31,025,522	3,103,768	1,094,507	38,112,630	119,102,391
46. Vermont	VT	19,443,296	37,632,625	878,310	610,573	4,751,171	63,315,975
47. Virginia	VA	195,139,445	134,701,329	18,341,277	12,247,012	81,291,327	441,720,390
48. Washington	WA	60,571,490	75,423,064	6,556,217	3,823,575	9,175,388	155,549,734
49. West Virginia	WV	22,564,117	18,545,218	953,985	500,623	42,434,349	84,998,292
50. Wisconsin	WI	78,513,075	171,842,393	3,998,363	2,148,074	7,686,271	264,188,176
51. Wyoming	WY	12,415,897	16,259,517	372,085	253,292	2,647,829	31,948,620
52. American Samoa	AS						
53. Guam	GU	1,500	81,336	6,452		150,019	239,307
54. Puerto Rico	PR	64,892,074	13,234,438	7,046,218	2,350,454	619,245	88,142,429
55. U.S. Virgin Islands	VI	16,936	105,576	14,454		174,944	311,910
56. Northern Mariana Islands	MP			1,365			1,365
57. Canada	CAN	2,889,447	460,642	132,465		209,268	3,691,822
58. Aggregate Other Alien	OT	17,009,419	2,678,752	489,034	47,852		20,225,057
59. Total		6,927,571,539	4,880,033,742	486,238,046	231,727,189	5,073,709,810	17,599,280,326

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	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 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
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timber Sales, Inc.	20-5305426		New York
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
WP-SC, LLC*	26-4441097		Delaware
MSP-SC, LLC	04-1590850		Delaware
Country Club Office Plaza LLC*	27-1435692		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Invicta Advisors LLC	56-2574604		Delaware
Jefferies Finance LLC	27-0105644		Delaware
Apex Credit Partners LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
JFAM Loan Fund, LP	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO Holdings LLC	None		Delaware
JFIN CLO 2007 Ltd.	None		Cayman Islands

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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
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN MM CLO 2014 Ltd.*	None		Cayman Islands
JFIN CLO 2015 Ltd.*	None		Cayman Islands
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
JFIN Revolver CLO Ltd.	None		Cayman Islands
JFIN Revolver CLO 2014 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2015 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2015-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit CLO 2017-II Ltd.	None		Cayman Islands
MassMutual Mortgage Lending LLC	None		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MM Copper Hill Road 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		Connecticut
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
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
First Mercantile Trust Company	62-0951563		Tennessee
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures LLC	47-1296410		Delaware
MM Rothesay Holdco US LLC	04-1590850		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
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
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 SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Japan Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Barings Investment Advisors (Hong Kong) Limited	None		Hong Kong, Special Administrative Region of China
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate Advisers GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Babson European Direct Lending 1 GP LLP	None		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 International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom

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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
Baring Investment Services Limited	98-0457578		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Investment Fund (LUX) GP S.à. r.l.	None		Luxembourg
Barings GPC GP S.à. r.l.	None		Luxembourg
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
Barings Multifamily Capital Holdings LLC	None		Delaware
Barings Multifamily Capital LLC	None		Michigan
Barings Multifamily Capital Corporation	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
MassMutual Baring Holding LLC	04-1590850		Delaware
Baring North America LLC	98-0241935		Massachusetts
MassMutual Holdings (Bermuda) Limited	None		Bermuda
Agspring Holdco, LLC	None		Delaware
Alchemy Copyrights LLC	47-2642354		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Intermodal Holding II LLC*	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Solar Acquisition Holding, LLC	None		Delaware
Sweet Tree Holdings 1, LLC	46-3123110		Delaware
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
U.S. Buyer Broadcasting, LLC	47-1855920		Delaware
U.S. WIG Holdings, LP	46-1500495		Delaware
U.S. Pharmaceuticals Holdings I, LLC	46-0687392		Delaware
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Babson Capital Floating Rate Income Fund Management, LLC	04-1590850		Delaware
Babson Global Loan Feeder Management, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings TERO Management LLC	None		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
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		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
Mezzco Australia II LLC	None		Delaware
Somerset Special Opportunities 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
HarbourView Asset Management Corporation	22-2697140		New York
OC Private Capital, LLC	None		Delaware
OFI Global Trust Company	13-3459790		New York
OFI International, Ltd.	None		United Kingdom
SNW Asset Management Corporation	None		Delaware
Seattle Northwest Asset Management LLC	None		Washington
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
OFI Advisors, LLC	None		Pennsylvania
Index Management Solutions, LLC	None		Pennsylvania
OFI Global Asset Management, Inc.	84-0765063		Delaware
OFI Private Investments Inc.	91-2036414		New York
Tremont Group Holdings, LLC	62-1210532		New York
Tremont Partners, LLC	06-1121864		Connecticut
Tremont GP, LLC	20-8215352		Delaware
Settlement Agent, LLC	90-0874510		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual International LLC	04-3313782		Delaware
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

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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
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
MML Management Corporation	04-2443240		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		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
Cornerstone Global REIT Corporation	20-8730751		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
54 West Capital LLC	20-3887968		Delaware
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
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Global Special Situations Credit Fund 1	None		Ireland
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
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 CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Baring Focused EAFE Equity Fund	11-3789446		Delaware
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands

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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
Barings Global Private Loan Fund	None		Luxembourg
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Cornerstone Core Mortgage Venture I LP	27-1701622		Delaware
Cornerstone Enhanced Mortgage Fund I LP	45-3751572		Delaware
Cornerstone Global Real Estate LP*	20-8730751		Delaware
Cornerstone High Yield Venture LP	36-4770946		Delaware
Barings/LAZ Parking Fund LP	46-5437441		Delaware
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Duchess VI CLO B.V.	None		United Kingdom
Duchess VII CLO B.V.	None		United Kingdom
E-Wise Land Venture LLC	20-3887968		Delaware
Gateway Mezzanine Partners I LP*	80-0691253		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Gillem GA Industrial LLC	04-1590850		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Kazwell Realty Partners LLC	20-3887968		Delaware
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MML O'Hare Hotel LLC	26-3799762		Delaware
Oakley Grove Development LLC	20-3887968		Delaware
Old Pasco Properties LLC	20-3887968		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Riva Portland LLC	30-0713071		Delaware
Rockall CLO B.V.	None		United Kingdom
Rockville Town Center LLC	54-2055778		Virginia
Sedona TFMP Land LLC	04-1590850		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
South Pasco Properties LLC	20-3887968		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
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-A, L.P.	80-0920367		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Barings Emerging Markets Debt Blended Total Return Fund	None		Ireland
Barings Emerging Markets Debt Short Duration Fund	None		Ireland
Barings Emerging Markets Sovereign Debt Fund	None		Ireland
Babson Capital Floating Rate Income Fund, L.P.	27-3330830		Delaware
Barings Global Investment Grade Corporate Plus Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings Emerging Markets Debt Blended Total Return Fund	47-3758432		Massachusetts
Barings Emerging Markets Local Currency Debt Fund	47-3774453		Massachusetts
Barings Global High Yield Fund	47-3790192		Massachusetts
Baring Greater China Equity Fund	None		Hong Kong
Barings Total Return Bond Fund	47-3734770		Massachusetts
Barings U.S. High Yield Fund	47-3801860		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Somerset Special Opportunities Master Fund LP	None		Cayman Islands
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Alexandria Towers Investors LLC	04-1590850		Delaware
Budapester Strasse LLC	81-4382111		Delaware
Calgary Railway Holding LLC*	82-2285211		Delaware
Cambridge Hotel LLC	04-1590850		Delaware
CHC/RFP VI Core LLC	04-1590850		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		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
CREA 330 Third LLC*	46-5001122		Delaware
CREA/LYON West Gateway, LLC*	26-2399532		Delaware
CREA Madison Member LLC	81-0890084		Delaware
CREA/PPC Venture LLC*	20-0348173		Delaware
CCB Montford Park LLC*	82-1563809		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fallon Cornerstone One MPD LLC*	26-1611591		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Farringdon London Holdings LLC*	46-3880526		Delaware
Infinity SCD Ltd.	None		United Kingdom
Johnston Groves LLC	20-4819358		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
Seattle 1415 Hotel Owner LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC*	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Via Ceresio Milan LLC	82-3281588		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
Waterford Development Associates	20-2970495		Delaware
Waterloo London Holdings LLC	47-1993493		Delaware
WeHo Domain LLC*	46-3122029		Delaware
Willowwood Lakeside Master LLC	81-1552222		Delaware
Ygnatio Valley Funding	20-5481477		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts

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

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 Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Oppenheimer Funds:			
OFI Pictet Global Environmental Solution Fund	81-5311583		Delaware
Oppenheimer Developing Markets Fund	93-6305075		Delaware
Oppenheimer Developing Markets Equity UCITS	None		Ireland
Oppenheimer Emerging Markets Innovators UCITS	None		Ireland
Oppenheimer Emerging Markets Local Debt UCITS	3440740DH		Ireland
Oppenheimer Emerging Markets Revenue ETF	46-2984739		Delaware
Oppenheimer ESG Revenue ETF	81-3492794		Delaware
Oppenheimer Global ESG Revenue ETF	81-3480754		Delaware
Oppenheimer Global Equity UCITS	None		Ireland
Oppenheimer Global Multi-Asset Growth Fund	47-3676235		Delaware
Oppenheimer Global Revenue ETF	81-5010075		Delaware
Oppenheimer Global Value Equity UCITS	None		Ireland
Oppenhemier International Growth & Income Fund	81-3136071		Delaware
Oppenheimer International Revenue ETF	81-4969331		Delaware
Oppenheimer Russell 1000 Dynamic Multifactor ETF	82-2791387		Delaware
Oppenheimer Russell 2000 Dynamic Multifactor ETF	82-2794856		Delaware
Oppenheimer Russell 1000 Momentum Factor ETF	82-2716323		Delaware
Oppenheimer Russell 1000 Value Factor ETF	82-2759921		Delaware
Oppenheimer Russell 1000 Low Volatility Factor ETF	82-2701797		Delaware
Oppenheimer Russell 1000 Size Factor ETF	82-2740997		Delaware
Oppenheimer Russell 1000 Quality Factor ETF	82-2732571		Delaware
Oppenheimer Russell 1000 Yield Factor ETF	82-2768498		Delaware
Oppenheimer SteelPath MLP & Energy Infrastructure Fund	82-2222426		Delaware

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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							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			47-5322979				Timberland Forest Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000			20-5305426				Lyme Adirondack Timber Sales, Inc.	NY	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	DS	Timberland Forest Holding LLC	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			56-2574604				Invicta Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM Loan Fund, LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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

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0000							JFIN Revolver CLO Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2007 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	70.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	30.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN MM CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	44.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	53.000	MMLIC		
0000							JFIN Revolver CLO Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Retirement Services, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road 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	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	Massachusetts Mutual Life Insurance Company	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			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			45-2738137				Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			06-1597528				MassMutual Assignment Company	NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			62-0951563	1160004	0001259664		First Mercantile Trust Company	TN	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		

SCHEDULE Y
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0000			46-2252944				Haven Life Insurance Agency, LLC	DE	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			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	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	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477		0000009015		Barings LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Barings LLC	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	HKG	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			98-0457707				Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings 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							Barings Investment Advisors (Hong Kong) Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	DS	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351		0000930012		Barings Securities LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654412				Barings Real Estate Advisers Europe Finance LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-1194368				Barings Real Estate Advisers GmbH	DEU	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	DS	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Babson European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management 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		

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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			98-0497550				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		
0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l . .	LUX	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Almack Mezzanine GP III Limited	GBR	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Almack Holding Partnership GP Limited	GBR	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund Limited	GBR	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Limited	GBR	DS	Barings (U.K.) Limitied	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Holdings LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital LLC	MI	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Corporation	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895	0001011148		Barings Real Estate Advisers Inc.	CA	DS	Barings Real Estate Advisers LLC	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							Agspring Holdco, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.400	MMLIC		
0000			47-2642354				Alchemy Copyrights, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	5.300	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.300	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
0000			46-3123110				Sweet Tree Holdings 1, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.600	MMLIC		
0000			46-3123110				Sweet Tree Holdings 1, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							U.S. Buyer Broadcasting, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.700	MMLIC		

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0000							U.S. Buyer Broadcasting, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-1500495				U.S. WIG Holdings, LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.700	MMLIC		
0000			46-1500495				U.S. WIG Holdings, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				US Pharmaceutical Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management	32.600	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.600	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Solar Acquisition Holding, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	20.000	MMLIC		
0000							Solar Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850		0001501011		Babson Capital Floating Rate Income Fund Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Babson Global Loan Feeder Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings TERO Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Mezzco LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			02-0767001				Mezzco II LLC	DE	DS	Barings LLC	Ownership	98.400	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000			90-0666326				Mezzco Australia LLC	DE	DS	Barings LLC	Ownership	72.000	MMLIC		
0000							Mezzco Australia II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			84-1149206	2897101			Oppenheimer Acquisition Corp.	DE	DS	MassMutual Asset Management Holding LLC	Ownership	97.000	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		
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			22-2697140				HarbourView Asset Management Corporation	NY	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000							OC Private Capital, LLC	DE	DS	OFI Institutional Asset Management, Inc.	Ownership	51.000	MMLIC		
0000			13-3459790	2914875			OFI Global Trust Company	NY	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000							OFI International, Ltd.	GBR	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000							SNW Asset Management Corporation	DE	DS	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			60-2233720				Seattle Northwest Asset Management LLC	WA	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							OFI Advisors , LLC	PA	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000							Index Management Solutions, LLC	PA	DS	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		

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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, LLC	NY	DS	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC		
0000			06-1121864		0000764139		Tremont Partners, LLC	CT	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			20-8215352				Tremont GP, LLC	DE	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			90-0874510				Settlement Agent, LLC	DE	DS	Tremont GP	Ownership	100.000	MMLIC		
0000							Tremont (Bermuda) Limited	BMU	DS	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
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			98-1033127				MassMutual Internacional (Chile) SpA	CHL	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							MassMutual Life Insurance Company	JPN	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	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			20-8730751				Cornerstone Global REIT Corporation	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3887968				54 West Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Barings (U.K.) Limitied	Management		MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Barings (U.K.) Limitied	Management		MMLIC		
0000							Almack Mezzanine Fund III LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.200	MMLIC		
0000							Almack Mezzanine Fund III LP	GBR	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000							Almack Mezzanine Fund III LP	GBR	NIA	Barings (U.K.) Limitied	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.000	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.800	MMLIC		

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0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 1	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 1	IRL	NIA	Barings LLC	Management		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.700	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	79.100	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	46.500	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2012-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000			98-1128827				Babson CLO Ltd. 2013-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2014-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2014-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		6
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		7
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.200	MMLIC		
0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.800	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	18.500	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		

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0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.600	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	37.300	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	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/Influence	58.000	MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	87.800	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	28.100	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	1.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	50.000	MMLIC		
0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			45-3751572		0001534877		Cornerstone Enhanced Mortgage Fund I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	14.100	MMLIC		
0000			45-3751572		0001534877		Cornerstone Enhanced Mortgage Fund I LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	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	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.400	MMLIC		
0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			27-0547156				Cornerstone Real Estate Fund VIII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.000	MMLIC		
0000			27-0547156				Cornerstone Real Estate Fund VIII LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.700	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.000	MMLIC		
0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000				3981641			Duchess VI CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000				4007502			Duchess VII CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000			20-3887968				E-Wise Land Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.600	MMLIC		
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	7.700	MMLIC		
0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		

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0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.700	MMLIC		
0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Gillem GA Industrial LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Management		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Management		MMLIC		
0000			20-3887968				Kazwell Realty Partners LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			26-3799762				MML O'Hare Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3887968				Oakley Grove Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3887968				Old Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			30-0713071				Riva Portland LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Rockall CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Sedona TFMP Land LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.500	MMLIC		
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC		
0000			20-3887968				South Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.400	MMLIC		
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC		
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	85.000	MMLIC		
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	15.000	MMLIC		
0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	4.800	MMLIC		
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	15.500	MMLIC		
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.500	MMLIC		
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	20.900	MMLIC		

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0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Debt Blended Total Return Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Debt Short Duration Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Sovereign Debt Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	0.000	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Investment Grade Corporate Plus Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			47-3758432				Barings Emerging Markets Debt Blended Total Return Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3774453				Barings Emerging Markets Local Currency Debt Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							Baring Greater China Equity Fund	HKG	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			47-3734770				Barings Total Return Bond Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3801860				Barings U.S. High Yield Fund	MA	NIA	Barings 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							Somerset Special Opportunities Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.100	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.900	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000			16-1720387				Alexandria Towers Investors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-4382111				Budapester Strasse LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Cambridge Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				CHC/RFP VI Core LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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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			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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			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			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	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			82-1563809				CCB Montford Park LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.200	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.700	MMLIC		
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.700	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
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							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			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings 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		
0000			46-5491311				Seattle 1415 Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.700	MMLIC		
0000							Ten Fan Pier Boulevard LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		

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0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.200	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-4606547				UK LIW Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.000	MMLIC		
0000			45-4606547				UK LIW Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3281588				Via Ceresio Milan 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	92.000	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	77.400	MMLIC		
0000			46-3122029				WeHo Domain LLC	DE	NIA	C.M. Life Insurance Company	Ownership	12.600	MMLIC		
0000			81-1552222				Willowwood Lakeside Master LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
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	0.000	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.500	MMLIC		
0000			14-1980900		0000916053	OQ	MassMutual Select Diversified International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.700	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.200	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.700	MMLIC		
0000			46-4257056		0000067160		MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3517233		0001317146		MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000			47-3529636		0001317146		MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3544629		0001317146		MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.900	MMLIC		
0000			47-3559064		0001317146		MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.900	MMLIC		
0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.100	MMLIC		
0000			47-5326235		0000916053		MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.600	MMLIC		
0000			45-1618155		0000916053		MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618222		0000916053		MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618262		0000916053		MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618046		0000916053		MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			81-5311583				OFI Pictet Global Environmental Solution Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			93-6305075				Oppenheimer Developing Markets Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000							Oppenheimer Developing Markets Equity UCITS	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.000	MMLIC		
0000							Oppenheimer Developing Markets Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000							Oppenheimer Emerging Markets Innovators UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			34-40740DH				Oppenheimer Emerging Markets Local Debt UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			46-2984739				Oppenheimer Emerging Markets Revenue ETF	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-3492794				Oppenheimer ESG Revenue ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000							Oppenheimer Global Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-3480754				Oppenheimer Global ESG Revenue ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			47-3676235				Oppenheimer Global Multi-Asset Growth Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-5010075				Oppenheimer Global Revenue ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000							Oppenheimer Global Value Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-3136071				Oppenheimer International Growth & Income Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-4969331				Oppenheimer International Revenue ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2791387				Oppenheimer Russell 1000 Dynamic Multifactor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2794856				Oppenheimer Russell 2000 Dynamic Multifactor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2716323				Oppenheimer Russell 1000 Momentum Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2759921				Oppenheimer Russell 1000 Value Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2701797				Oppenheimer Russell 1000 Low Volatility Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2740997				Oppenheimer Russell 1000 Size Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2732571				Oppenheimer Russell 1000 Quality Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2768498				Oppenheimer Russell 1000 Yield Factor ETF	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2222426				Oppenheimer SteelPath MLP & Energy Infrastructure Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns .49% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 6.7% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own 5.4% and includes only Great Lakes III, L.P.
5	Debt investors own 7.7% and includes only Great Lakes III, L.P.
6	Debt investors own 5.9% and includes only Great Lakes III, L.P.
7	Debt investors own 7.5% and includes only Great Lakes III, L.P.

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	508,217,960	(949,708,304)	(269,123,876)						(710,614,220)	(35,633,587)
93432	06-1041383	C.M. Life Insurance Company	821,259	1,210,972	(16,056,416)						(14,024,185)	22,493,290
70416	43-0581430	MML Bay State Life Insurance Company										13,140,297
	27-0105644	Jefferies Finance LLC		74,798,710	224,100,000						298,898,710	
	26-0073611	MassMutual Asset Finance LLC	(14,203)	350,263,953	(115,519,708)						234,730,042	
	80-0875475	Barings Finance LLC			176,600,000						176,600,000	
	82-3250684	Unna, Dortmund Holding LLC		112,322,170							112,322,170	
	16-1720387	Alexandria Towers Investors LLC		69,365,076							69,365,076	
	04-1590850	Insurance Road LLC		68,383,515							68,383,515	
	46-5491311	Seattle 1415 Hotel Owner LLC		67,316,514							67,316,514	
	82-3393166	Portland 400 Sixth Manager LLC		66,800,000							66,800,000	
		Barings Real Estate European Value Add I SCSp		42,439,669							42,439,669	
	95-4207717	Cornerstone California Mortgage Fund I LLC		40,630,339							40,630,339	
	81-5273574	Three PW Office Holding LLC		36,942,212							36,942,212	
		Barings Global Private Loan Fund		36,383,965							36,383,965	
	81-5360103	Landmark Manchester Holdings LLC		26,362,748							26,362,748	
	82-2285211	Calgary Railway Holding LLC		22,158,569							22,158,569	
	61-1750537	Cornerstone Permanent Mortgage Fund II		21,024,727							21,024,727	
	82-1563809	CCB Montford Park LLC		16,416,497							16,416,497	
	36-4823011	50 Liberty LLC		16,090,798							16,090,798	
	38-4010344	Barings North American Private Loan Fund LP		15,000,000							15,000,000	
	81-0841854	Barings CLO Investment Partners LP		14,039,855							14,039,855	
	98-1332384	Barings Real Estate Credit Strategies VII LP		12,044,358							12,044,358	
	04-1590850	MM Copper Hill Road LLC		10,129,071							10,129,071	
		Solar Acquisition Holding, LLC		9,159,570							9,159,570	
	81-2244465	Chassis Acquisition Holding LLC		9,000,000							9,000,000	
	95-4207717	Cornerstone California Mortgage Fund II LLC		8,528,449							8,528,449	
	81-4258759	CRA Aircraft Holding LLC		5,980,000							5,980,000	
	82-3281588	Via Ceresio Milan LLC		5,525,320							5,525,320	
	47-1993493	Waterloo London Holdings LLC		4,583,031							4,583,031	
	35-2531693	Cornerstone Permanent Mortgage Fund III		4,405,850							4,405,850	
		MML Special Situations Investor LLC		4,141,450							4,141,450	
	81-2871333	MM Chatham Office LLC		4,081,394							4,081,394	
	46-3123110	Sweet Tree Holdings 1, LLC		2,938,447							2,938,447	
	20-2548283	12-18 West 55th Street Predevelopment, LLC		1,353,256							1,353,256	
		Braemar Energy Ventures I, L.P.		1,318,231							1,318,231	
	46-5460309	Red Lake Ventures, LLC		1,260,606							1,260,606	

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	46-3122029	WeHo Domain LLC		1,053,630							1,053,630	
	82-2783393	Danville Riverwalk Venture, LLC		1,029,113							1,029,113	
		Ten Fan Pier Boulevard LLC		747,554							747,554	
	46-5347643	MMI/Hines Harrison LLC		550,115							550,115	
		Barings European Core Property Fund SCSp		525,401							525,401	
	46-4367364	CREA FMF Nashville LLC		385,000							385,000	
		CML Special Situations Investor LLC		264,348							264,348	
		Tamiami Citrus, LLC		258,417							258,417	
	04-3356880	MML Distributors LLC		250,000							250,000	
	46-5432619	Cornerstone Real Estate Fund X LP		160,906							160,906	
	56-2630592	Cornerstone Fort Pierce Development LLC		158,845							158,845	
	95-4207717	Cornerstone California Mortgage Fund III LLC		42,690							42,690	
	98-0536233	Benton Street Partners I, L.P.		2,643							2,643	
	81-0890084	CREA Madison Member LLC		(219)							(219)	
	45-1618155	MassMutual RetireSMART Conservative Fund	(352)								(352)	
	45-1618222	MassMutual RetireSMART Growth Fund	(364)								(364)	
	45-1618046	MassMutual RetireSMART Moderate Growth Fund	(366)								(366)	
	45-1618262	MassMutual RetireSMART Moderate Fund	(390)								(390)	
	47-3055009	Milestone Acquisition Holding, LLC.		(1,002)							(1,002)	
	47-3529636	MML Series II Dynamic Bond Fund	(1,374)								(1,374)	
	46-3289207	MassMutual RetireSMART 2055 Fund	(3,677)								(3,677)	
	45-2779931	AT Mid-Atlantic Office Portfolio LLC		(13,328)							(13,328)	
	04-1590850	MMC Equipment Finance LLC		(14,203)							(14,203)	
	14-1980900	MassMutual Select Diversified International Fund	(18,309)								(18,309)	
	04-1590850	CHC/RFP VI Core LLC		(19,592)							(19,592)	
	45-4606547	UK LIW Manager LLC		(30,052)							(30,052)	
		Barings US High Yield Bond Fund	(36,533)								(36,533)	
	47-5326235	MassMutual RetireSMART 2060 Fund	(38,607)								(38,607)	
		Wood Creek Aircraft Holding I, LP		(58,213)							(58,213)	
	06-1041383	CML Mezzanine Investor L, LLC		(98,970)							(98,970)	
	47-3559064	MML Series II Special Situations Fund	(110,877)								(110,877)	
	61-1793735	Cornerstone Permanent Mortgage Fund IV		(132,721)							(132,721)	
	46-3378584	WC Aircraft Holdings US II, LLC		(174,561)							(174,561)	
	04-3722906	Tower Square Capital Partners, L.P.		(184,096)							(184,096)	
	47-3544629	MML Series II Equity Rotation Fund	(258,299)								(258,299)	
	06-1041383	CML Mezzanine Investor III, LLC		(265,674)							(265,674)	
		OPPENHEIMERFUNDS ICAV	(297,637)								(297,637)	
	06-1041383	CML Mezzanine Investor, LLC		(324,693)							(324,693)	
	56-2505390	Great Lakes LLC		(363,781)							(363,781)	
	26-4142796	Baring International Small Cap Equity Fund		(424,273)							(424,273)	

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)
	93-6305075	Oppenheimer Developing Markets Fund	(532,889)								(532,889)	
	46-5437441	Barings/LAZ Parking Fund LP		(548,973)							(548,973)	
	80-0691253	Gateway Mezzanine Partners I, L.P.		(562,032)							(562,032)	
	47-3517233	MML Series II Asset Momentum Fund	(669,796)								(669,796)	
	26-2399532	CREA/LYON West Gateway, LLC		(768,143)							(768,143)	
	81-3000420	MM Debt Participations LLC		(786,045)							(786,045)	
	46-2344300	Intermodal Holdings II LLC		(815,400)							(815,400)	
	04-1590850	MML Mezzanine Investor L, LLC		(890,729)							(890,729)	
	98-1332384	Barings Global Energy Infrastructure Fund I LP		(908,032)							(908,032)	
	20-4819358	Johnston Groves LLC		(1,195,831)							(1,195,831)	
	82-1512591	KKR-MM Vector LP		(1,319,545)							(1,319,545)	
	71-1018134	Great Lakes II LLC		(1,396,222)							(1,396,222)	
	81-4065378	Remington L & W Holdings LLC		(1,520,504)							(1,520,504)	
	35-2484550	Twenty Two Liberty LLC		(1,722,500)							(1,722,500)	
	20-8856877	Somerset Special Opportunities Fund L.P.		(2,132,322)							(2,132,322)	
	45-5401109	Washington Gateway Apartments Venture LLC		(2,260,367)							(2,260,367)	
	04-1590850	MML Mezzanine Investor III, LLC		(2,389,938)							(2,389,938)	
	26-4441097	WP-SC, LLC		(2,535,434)							(2,535,434)	
	04-1590850	MML Mezzanine Investor, LLC		(2,923,049)							(2,923,049)	
	46-5001122	CREA 330 Third LLC		(2,924,710)							(2,924,710)	
	45-4606547	UK LIW Member LLC		(2,975,145)							(2,975,145)	
	45-2632610	Cornerstone Permanent Mortgage Fund		(4,567,188)							(4,567,188)	
	27-0547156	Cornerstone Real Estate Fund VIII LP		(4,891,896)							(4,891,896)	
	04-1590850	Cambridge Hotel LLC		(5,377,222)							(5,377,222)	
	46-3880526	Farringdon London Holdings LLC		(5,672,040)							(5,672,040)	
	30-0336246	Tower Square Capital Partners II, L.P.		(5,698,927)							(5,698,927)	
	90-0991195	Gateway Mezzanine Partners II LP		(5,741,063)							(5,741,063)	
	20-5481477	Ygnatio Valley Funding		(6,376,023)							(6,376,023)	
	26-1611591	Fallon Cornerstone One MPD LLC		(7,945,007)							(7,945,007)	
	37-1708623	Great Lakes III, L.P.		(8,803,667)							(8,803,667)	
	20-8730751	Cornerstone Global Real Estate LP		(8,991,000)							(8,991,000)	
	45-3751572	Cornerstone Enhanced Mortgage Fund I LP		(9,046,465)							(9,046,465)	
	04-1590850	Berkshire Way LLC	(10,000,000)	500,000							(9,500,000)	
	04-1590850	MML Mezzanine Investor II, LLC		(9,899,976)							(9,899,976)	
		OPPENHEIMER GLOBAL REAL ESTATE FD	(10,325,833)								(10,325,833)	
	47-5322979	Timberland Forest Holding LLC		(10,327,118)							(10,327,118)	
	32-0160190	Tower Square Capital Partners II-A, L.P.		(21,791,818)							(21,791,818)	
	20-3347091	Fan Pier Development LLC		(21,972,352)							(21,972,352)	
	04-1590850	MML Private Equity Fund Investor LLC		(26,592,132)							(26,592,132)	
	04-1590850	Wood Creek Venture Fund LLC		(28,724,155)							(28,724,155)	
	81-4382111	Budapester Strasse LLC		(29,460,000)							(29,460,000)	

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)
	37-1506417	Babson Capital Loan Strategies Fund, L.P.		(30,230,843)							(30,230,843)	
	36-4770946	Cornerstone High Yield Venture LP		(36,469,765)							(36,469,765)	
	41-2280129	Tower Square Capital Partners IIIA, L.P.		(61,396,352)							(61,396,352)	
		MML Investment Advisers, LLC	(62,259,515)								(62,259,515)	
	04-2854319	MassMutual Holding LLC	(424,470,200)	144,035,628							(280,434,572)	
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 the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) 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?	YES
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 VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	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
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
49.	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
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
53.	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.
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.
44. This line of business is not written by the company.
48. Not required.
49. No expenses were allocated to these lines of business.
50. Not required.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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]

44. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

50. 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.	Investment in trust	31,602,010		31,602,010	31,420,102
2505.	Pension plan asset	598,719,300	598,719,300		
2506.	Cash advances to agents	272,620,016	272,620,016		
2507.	Disallowed interest mantenance reserve	110,848,566	110,848,566		
2508.	Intangible assets	105,157,019	105,157,019		
2509.	Commission and expenses on long-term lease	32,636,693	32,636,693		
2510.	Bills receivable	406,189	406,189		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,151,989,793	1,120,387,783	31,602,010	31,420,102

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Funds awaiting escheat and other miscellaneous	70,738,008	60,133,964
2505.	Deferred income	15,798,281	19,920,155
2597.	Summary of remaining write-ins for Line 25 from overflow page	86,536,289	80,054,119

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous	16,360,786	24,890,451
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	16,360,786	24,890,451

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Change in liability for employee/agent benefit plans	46,800,148	18,694,135
2705.	Miscellaneous charges to operations	9,219,616	10,529,507
2797.	Summary of remaining write-ins for Line 27 from overflow page	56,019,764	29,223,642

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.	Intangible assets	105,157,019	130,849,403	25,692,384
2505.	Fully refundable deposits, prepayments and miscellaneous assets	85,546,127	87,932,203	2,386,076
2506.	Commissions and expenses on long-term lease	32,636,693	39,013,199	6,376,506
2507.	Bills receivable	406,189	337,617	(68,572)
2508.	Employee insurance plan advances	32,787		(32,787)
2597.	Summary of remaining write-ins for Line 25 from overflow page	223,778,815	258,132,422	34,353,607

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	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
08.304. Miscellaneous	16,360,786		3,170,687	19,394	458,183		1,502,240	10,785,419	9,821		415,042	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	16,360,786		3,170,687	19,394	458,183		1,502,240	10,785,419	9,821		415,042	

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	46,800,149		46,800,149									
2705. Miscellaneous charges to operations	9,219,616		2,716,165	1,403,776	32,983		640,121	3,624,132	192		802,247	
2797. Summary of remaining write-ins for Line 27 from overflow page	56,019,765		49,516,314	1,403,776	32,983		640,121	3,624,132	192		802,247	

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	6,958,254,494	4.245	6,958,254,494		6,958,254,494	4.245
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	52,093,824	0.032	52,093,824		52,093,824	0.032
	1.22 Issued by U.S. government sponsored agencies	4,058,369	0.002	4,058,369		4,058,369	0.002
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	1,180,636,469	0.720	1,180,636,469		1,180,636,469	0.720
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	595,739,067	0.363	595,739,067		595,739,067	0.363
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	532,256,852	0.325	532,256,852		532,256,852	0.325
	1.43 Revenue and assessment obligations	5,092,440,815	3.107	5,092,440,815		5,092,440,815	3.107
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	89,625,071	0.055	89,625,071		89,625,071	0.055
	1.512 Issued or guaranteed by FNMA and FHLMC	299,550,639	0.183	299,550,639		299,550,639	0.183
	1.513 All other	11,557,190	0.007	11,557,190		11,557,190	0.007
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	438,013,618	0.267	438,013,618		438,013,618	0.267
	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	2,341,166,672	1.428	2,341,166,672		2,341,166,672	1.428
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	36,761,059,629	22.426	36,761,059,629		36,761,059,629	22.426
	2.2 Unaffiliated non-U.S. securities (including Canada)	29,054,218,789	17.725	29,054,218,789		29,054,218,789	17.725
	2.3 Affiliated securities	7,024,093,120	4.285	7,024,093,120		7,024,093,120	4.285
3.	Equity interests:						
	3.1 Investments in mutual funds	424,970,103	0.259	424,970,103		424,970,103	0.259
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	767,807,089	0.468	767,807,089		767,807,089	0.468
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	865,715,214	0.528	865,715,214		865,715,214	0.528
	3.4 Other equity securities:						
	3.41 Affiliated	14,002,443,715	8.542	14,002,443,715		14,002,443,715	8.542
	3.42 Unaffiliated	342,136,507	0.209	342,136,507		342,136,507	0.209
	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	480,241,252	0.293	480,241,252		480,241,252	0.293
	4.2 Agricultural	1,681,950	0.001	1,681,950		1,681,950	0.001
	4.3 Single family residential properties	1,803,330,578	1.100	1,803,330,578		1,803,330,578	1.100
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	20,246,967,707	12.352	20,246,967,707		20,246,967,707	12.352
	4.6 Mezzanine real estate loans	47,625,132	0.029	47,625,132		47,625,132	0.029
5.	Real estate investments:						
	5.1 Property occupied by company	143,857,098	0.088	143,857,098		143,857,098	0.088
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	608,115,213	0.371	608,115,213		608,115,213	0.371
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	105,028,985	0.064	105,028,985		105,028,985	0.064
6.	Contract loans	13,326,988,405	8.130	13,326,988,405		13,326,988,405	8.130
7.	Derivatives	8,857,280,579	5.403	8,857,280,579		8,857,280,579	5.403
8.	Receivables for securities	204,853,007	0.125	204,853,007		204,853,007	0.125
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	3,579,565,622	2.184	3,579,565,622		3,579,565,622	2.184
11.	Other invested assets	7,677,785,202	4.684	7,677,785,202		7,677,785,202	4.684
12.	Total invested assets	163,921,157,976	100.000	163,921,157,976		163,921,157,976	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		976,679,957
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	49,163,425	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	299,407,254	348,570,679
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(81,705,174)	
	3.2 Totals, Part 3, Column 11	387,373	(81,317,801)
4.	Total gain (loss) on disposals, Part 3, Column 18		83,790,128
5.	Deduct amounts received on disposals, Part 3, Column 15		353,509,405
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	15,690,573	
	7.2 Totals, Part 3, Column 10		15,690,573
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	91,910,126	
	8.2 Totals, Part 3, Column 9	9,611,564	101,521,690
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		857,001,296
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		857,001,296

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		20,963,341,565
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,380,407,680	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	162,970,943	4,543,378,623
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	23,223,945	
	3.2 Totals, Part 3, Column 11	4,482,437	27,706,382
4.	Accrual of discount		2,522,733
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		(26,570,127)
7.	Deduct amounts received on disposals, Part 3, Column 15		3,082,428,844
8.	Deduct amortization of premium and mortgage interest points and commitment fees		2,909,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	117,452,624	
	9.2 Totals, Part 3, Column 13	37,353,524	154,806,148
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,579,846,619
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		22,579,846,619
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		22,579,846,619

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,233,113,042
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,581,211,660	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,521,461,828	3,102,673,488
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,277,694,059	
	5.2 Totals, Part 3, Column 9	(188,494,718)	1,089,199,341
6.	Total gain (loss) on disposals, Part 3, Column 19		(24,302,393)
7.	Deduct amounts received on disposals, Part 3, Column 16		3,766,712,098
8.	Deduct amortization of premium and depreciation		449,633
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	78,560,126	
	9.2 Totals, Part 3, Column 14	23,930,597	102,490,723
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	6,286,314	
	10.2 Totals, Part 3, Column 11	7,009,134	13,295,448
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,722,717,021
12.	Deduct total nonadmitted amounts		44,931,819
13.	Statement value at end of current period (Line 11 minus Line 12)		7,677,785,202

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		99,649,127,776
2.	Cost of bonds and stocks acquired, Part 3, Column 7		27,916,049,478
3.	Accrual of discount		272,189,271
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(5,858,265)	
	4.2. Part 2, Section 1, Column 15	(457,925)	
	4.3. Part 2, Section 2, Column 13	430,123,952	
	4.4. Part 4, Column 11	(81,650,534)	342,157,228
5.	Total gain (loss) on disposals, Part 4, Column 19		41,513,425
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,005,237,281
7.	Deduct amortization of premium		157,747,912
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	755,327,876	
	8.2. Part 2, Section 1, Column 19	10,375,200	
	8.3. Part 2, Section 2, Column 16	12,933,824	
	8.4. Part 4, Column 15	132,642,092	911,278,992
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	53,684,371	
	9.2. Part 2, Section 1, Column 17	6,177,088	
	9.3. Part 2, Section 2, Column 14	27,012,554	
	9.4. Part 4, Column 13	44,619,718	131,493,731
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		106,837,837,246
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		106,837,837,246

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	7,148,657,604	7,697,358,113	6,642,399,607	7,697,918,045
Governments	2.	Canada	82,983,240	100,310,306	85,265,277	76,599,000
(Including all obligations guaranteed by governments)	3.	Other Countries	1,097,653,225	1,169,146,329	1,094,132,949	1,071,612,581
	4.	Totals	8,329,294,069	8,966,814,748	7,821,797,833	8,846,129,626
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	595,739,065	650,787,371	609,630,875	582,803,398
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	531,896,853	576,491,815	536,039,644	542,100,283
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	5,813,925,041	6,517,741,186	5,216,687,440	6,913,257,880
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	39,118,363,593	41,261,640,293	39,190,145,463	39,153,461,331
	9.	Canada	1,967,515,072	2,064,931,180	1,986,441,228	1,920,955,706
	10.	Other Countries	27,053,937,805	28,014,394,261	27,099,699,180	27,132,012,512
	11.	Totals	68,139,816,470	71,340,965,734	68,276,285,871	68,206,429,549
Parent, Subsidiaries and Affiliates	12.	Totals	7,024,093,120	7,134,036,788	5,402,546,846	7,339,681,193
	13.	Total Bonds	90,434,764,618	95,186,837,642	87,862,988,509	92,430,401,929
PREFERRED STOCKS	14.	United States	627,301,089	629,401,932	627,851,389	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	140,506,000	156,615,782	163,755,600	
	17.	Totals	767,807,089	786,017,714	791,606,989	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	767,807,089	786,017,714	791,606,989	
COMMON STOCKS	20.	United States	1,047,206,405	1,047,206,405	878,941,110	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	28,853,897	28,853,897	25,153,498	
	22.	Other Countries	556,761,518	556,761,518	468,002,035	
	23.	Totals	1,632,821,820	1,632,821,820	1,372,096,643	
Parent, Subsidiaries and Affiliates	24.	Totals	14,002,443,719	14,002,443,719	7,761,653,221	
	25.	Total Common Stocks	15,635,265,539	15,635,265,539	9,133,749,864	
	26.	Total Stocks	16,403,072,628	16,421,283,253	9,925,356,853	
	27.	Total Bonds and Stocks	106,837,837,246	111,608,120,895	97,788,345,362	

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	44,367,547	3,466,162,556	1,437,549,128	240,212,630	1,960,365,743	XXX	7,148,657,604	7.6	7,057,906,924	8.1	7,148,657,604	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	44,367,547	3,466,162,556	1,437,549,128	240,212,630	1,960,365,743	XXX	7,148,657,604	7.6	7,057,906,924	8.1	7,148,657,604	
2. All Other Governments												
2.1 NAIC 1	570,305	53,112,116	121,284,924	18,669,612	18,002,154	XXX	211,639,111	0.2	178,262,844	0.2	134,627,055	77,012,056
2.2 NAIC 2	751,533	23,230,806	220,968,757	40,589,012	230,558,229	XXX	516,098,337	0.6	388,072,197	0.4	359,379,853	156,718,484
2.3 NAIC 3	5,236,060	70,444,174	101,131,280	26,138,270	63,914,950	XXX	266,864,734	0.3	211,560,225	0.2	101,237,054	165,627,680
2.4 NAIC 4		39,415,839	70,520,761	55,364,577		XXX	165,301,177	0.2	128,218,537	0.1	36,928,085	128,373,092
2.5 NAIC 5			15,086,536	5,646,574		XXX	20,733,110	0.0	17,585,545	0.0	887,080	19,846,030
2.6 NAIC 6						XXX						
2.7 Totals	6,557,898	186,202,935	528,992,258	146,408,045	312,475,333	XXX	1,180,636,469	1.3	923,699,348	1.1	633,059,127	547,577,342
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	5,472,504	177,054,527	128,904,649	126,167,407	122,741,240	XXX	560,340,327	0.6	608,344,599	0.7	560,340,327	
3.2 NAIC 2		43,911	12,395,607	19,832,971		XXX	32,272,489	0.0	59,312,795	0.1	32,272,489	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6					3,126,250	XXX	3,126,250	0.0	8,754,781	0.0	3,126,250	
3.7 Totals	5,472,504	177,098,438	141,300,256	146,000,378	125,867,490	XXX	595,739,066	0.6	676,412,175	0.8	595,739,066	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,351,278	151,617,490	147,272,706	157,477,171	69,431,145	XXX	527,149,790	0.6	480,892,254	0.5	527,149,790	
4.2 NAIC 2		313,000	2,479,061	955,000		XXX	3,747,061	0.0			3,747,061	
4.3 NAIC 3	7,500	40,000	80,000	312,500	560,000	XXX	1,000,000	0.0	1,775,000	0.0	1,000,000	
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,358,778	151,970,490	149,831,767	158,744,671	69,991,145	XXX	531,896,851	0.6	482,667,254	0.6	531,896,851	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	130,170,154	1,214,856,590	1,496,792,803	2,021,706,754	619,989,254	XXX	5,483,515,555	5.9	5,321,227,202	6.1	5,478,627,660	4,887,895
5.2 NAIC 2	2,136,733	59,478,652	101,966,670	37,526,462	17,003,163	XXX	218,111,680	0.2	203,377,977	0.2	178,237,262	39,874,418
5.3 NAIC 3	10,076,937	12,771,468	5,319,926	20,413,510	6,738,795	XXX	55,320,636	0.1	50,469,019	0.1	36,519,937	18,800,699
5.4 NAIC 4	662,857	4,778,819	20,770,576	2,174,313	4,805,655	XXX	33,192,220	0.0	15,436,638	0.0	12,397,391	20,794,829
5.5 NAIC 5	4,249,067	3,692,180	3,300,807	213,711	3,859,540	XXX	15,315,305	0.0	7,306,976	0.0	7,252,721	8,062,584
5.6 NAIC 6		50,325			8,419,320	XXX	8,469,645	0.0	6,825,253	0.0	8,469,645	
5.7 Totals	147,295,748	1,295,628,034	1,628,150,782	2,082,034,750	660,815,727	XXX	5,813,925,041	6.2	5,604,643,066	6.4	5,721,504,616	92,420,425

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,806,815,162	8,798,312,608	8,242,497,896	4,980,927,087	6,803,805,944	XXX	30,632,358,697	32.7	30,150,448,795	34.4	10,889,795,498	19,742,563,199
6.2 NAIC 2	3,351,378,859	6,752,723,316	11,385,905,057	5,017,358,347	6,281,756,646	XXX	32,789,122,225	35.0	29,152,163,278	33.3	11,670,624,918	21,118,497,307
6.3 NAIC 3	776,317,088	1,438,512,382	1,271,150,227	332,333,429	190,117,863	XXX	4,008,430,989	4.3	3,319,581,088	3.8	1,091,457,371	2,916,973,618
6.4 NAIC 4	133,576,614	1,398,909,859	987,734,393	27,644,716	31,984,627	XXX	2,579,850,209	2.8	2,216,932,341	2.5	842,452,290	1,737,397,919
6.5 NAIC 5	137,286,309	461,732,754	207,944,231	55,972,428	99,806,779	XXX	962,742,501	1.0	985,869,791	1.1	144,034,062	818,708,439
6.6 NAIC 6	15,842,839	31,170,392	8,869,376	1,874,538	79,013,532	XXX	136,770,677	0.1	148,865,875	0.2	27,840,141	108,930,536
6.7 Totals	6,221,216,871	18,881,361,311	22,104,101,180	10,416,110,545	13,486,485,391	XXX	71,109,275,298	75.9	65,973,861,167	75.3	24,666,204,280	46,443,071,018
7. Hybrid Securities												
7.1 NAIC 1	257,628	24,100,461	1,798,539	221,065	12,659,552	XXX	39,037,245	0.0	12,296,026	0.0	36,810,790	2,226,455
7.2 NAIC 2	1,099,419	64,151,581	38,773,888	37,305,926	30,100,374	XXX	171,431,188	0.2	195,353,566	0.2	146,531,714	24,899,474
7.3 NAIC 3	14,017,862	25,580,119	32,090,332	5,879,659	12,145,273	XXX	89,713,245	0.1	78,849,548	0.1	47,556,528	42,156,717
7.4 NAIC 4		20,847,963			5,486,000	XXX	26,333,963	0.0	29,561,813	0.0	20,847,963	5,486,000
7.5 NAIC 5						XXX			4,000,000	0.0		
7.6 NAIC 6						XXX						
7.7 Totals	15,374,909	134,680,124	72,662,759	43,406,650	60,391,199	XXX	326,515,641	0.3	320,060,954	0.4	251,746,995	74,768,646
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	92,287,036	3,908,184,839	439,360,061	391,736		XXX	4,440,223,672	4.7	4,449,913,706	5.1	2,387,391	4,437,836,281
8.2 NAIC 2	328,264,437	1,505,969,189	50,205,619	13,288,490	44,438,817	XXX	1,942,166,552	2.1	1,811,871,476	2.1	186,785	1,941,979,767
8.3 NAIC 3	94,790	402,864,599	50,945		92,879	XXX	403,103,213	0.4	16,525,000	0.0	321,334	402,781,879
8.4 NAIC 4		379,275				XXX	379,275	0.0				379,275
8.5 NAIC 5						XXX			34,167,470	0.0		
8.6 NAIC 6	26,278,208	34,384,450	40,037,882	8,543,007	128,976,860	XXX	238,220,407	0.3	195,777,947	0.2	32,263	238,188,144
8.7 Totals	446,924,471	5,851,782,352	529,654,507	22,223,233	173,508,556	XXX	7,024,093,119	7.5	6,508,255,599	7.4	2,927,773	7,021,165,346
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				94,489,049	0.1		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX				94,489,049	0.1		

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 2,081,291,614	17,793,401,187	12,015,460,706	7,545,773,462	9,606,995,032		49,042,922,001	52.3	XXX	XXX	24,778,396,115	24,264,525,886
10.2 NAIC 2	(d) 3,683,630,981	8,405,910,455	11,812,694,659	5,166,856,208	6,603,857,229		35,672,949,532	38.1	XXX	XXX	12,390,980,082	23,281,969,450
10.3 NAIC 3	(d) 805,750,237	1,950,212,742	1,409,822,710	385,077,368	273,569,760		4,824,432,817	5.1	XXX	XXX	1,278,092,224	3,546,340,593
10.4 NAIC 4	(d) 134,239,471	1,464,331,755	1,079,025,730	85,183,606	42,276,282		2,805,056,844	3.0	XXX	XXX	912,625,729	1,892,431,115
10.5 NAIC 5	(d) 141,535,376	465,424,934	226,331,574	61,832,713	103,666,319		(c) 998,790,916	1.1	XXX	XXX	152,173,863	846,617,053
10.6 NAIC 6	(d) 42,121,047	65,605,167	48,907,258	10,417,545	219,535,962		(c) 386,586,979	0.4	XXX	XXX	39,468,299	347,118,680
10.7 Totals	6,888,568,726	30,144,886,240	26,592,242,637	13,255,140,902	16,849,900,584		(b) 93,730,739,089	100.0	XXX	XXX	39,551,736,312	54,179,002,777
10.8 Line 10.7 as a % of Col. 7	7.3	32.2	28.4	14.1	18.0		100.0	XXX	XXX	XXX	42.2	57.8
11. Total Bonds Prior Year												
11.1 NAIC 1	3,449,282,355	17,873,618,747	10,320,445,301	6,966,460,642	9,649,485,304	94,489,049	XXX	XXX	48,353,781,399	55.2	25,020,892,587	23,332,888,811
11.2 NAIC 2	3,727,075,233	7,774,651,418	10,619,168,282	4,202,508,724	5,486,747,632		XXX	XXX	31,810,151,289	36.3	10,747,233,759	21,062,917,530
11.3 NAIC 3	641,125,730	1,334,596,056	1,346,359,438	216,311,507	140,367,150		XXX	XXX	3,678,759,881	4.2	635,721,973	3,043,037,908
11.4 NAIC 4	65,480,825	1,196,916,909	889,064,360	113,524,660	125,162,574		XXX	XXX	2,390,149,329	2.7	573,617,844	1,816,531,485
11.5 NAIC 5	50,417,921	635,474,200	231,763,598	74,728,190	56,545,873		XXX	XXX	(c) 1,048,929,782	1.2	196,528,620	852,401,162
11.6 NAIC 6	38,336,821	81,178,751	119,448,890	23,304,884	97,954,510		XXX	XXX	(c) 360,223,856	0.4	18,953,007	341,270,849
11.7 Totals	7,971,718,884	28,896,436,082	23,526,249,869	11,596,838,607	15,556,263,043	94,489,049	XXX	XXX	(b) 87,641,995,535	100.0	37,192,947,791	50,449,047,744
11.8 Line 11.7 as a % of Col. 9	9.1	33.0	26.8	13.2	17.7	0.1	XXX	XXX	100.0	XXX	42.4	57.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	622,373,801	7,229,587,608	5,067,209,076	4,280,995,835	7,578,229,795		24,778,396,115	26.4	25,020,892,587	28.5	24,778,396,115	XXX
12.2 NAIC 2	286,153,307	2,860,250,322	2,379,971,510	1,521,254,175	5,343,350,768		12,390,980,082	13.2	10,747,233,759	12.3	12,390,980,082	XXX
12.3 NAIC 3	60,761,850	532,302,419	316,415,851	161,837,815	206,774,289		1,278,092,224	1.4	635,721,973	0.7	1,278,092,224	XXX
12.4 NAIC 4	70,750,339	549,331,114	231,035,719	28,763,681	32,744,876		912,625,729	1.0	573,617,844	0.7	912,625,729	XXX
12.5 NAIC 5	7,653,042	82,126,954	4,761,619	1,508,358	56,123,890		152,173,863	0.2	196,528,620	0.2	152,173,863	XXX
12.6 NAIC 6	3,415,673	13,346,349	253,074	543,176	21,910,027		39,468,299	0.0	18,953,007	0.0	39,468,299	XXX
12.7 Totals	1,051,108,012	11,266,944,766	7,999,646,849	5,994,903,040	13,239,133,645		39,551,736,312	42.2	37,192,947,791	42.4	39,551,736,312	XXX
12.8 Line 12.7 as a % of Col. 7	2.7	28.5	20.2	15.2	33.5		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	1.1	12.0	8.5	6.4	14.1		42.2	XXX	XXX	XXX	42.2	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,458,917,813	10,563,813,579	6,948,251,630	3,264,777,627	2,028,765,237		24,264,525,886	25.9	23,332,888,811	26.6	XXX	24,264,525,886
13.2 NAIC 2	3,397,477,674	5,545,660,133	9,432,723,149	3,645,602,033	1,260,506,461		23,281,969,450	24.8	21,062,917,530	24.0	XXX	23,281,969,450
13.3 NAIC 3	744,988,387	1,417,910,323	1,093,406,859	223,239,553	66,795,471		3,546,340,593	3.8	3,043,037,908	3.5	XXX	3,546,340,593
13.4 NAIC 4	63,489,132	915,000,641	847,990,011	56,419,925	9,531,406		1,892,431,115	2.0	1,816,531,485	2.1	XXX	1,892,431,115
13.5 NAIC 5	133,882,334	383,297,980	221,569,955	60,324,355	47,542,429		846,617,053	0.9	852,401,162	1.0	XXX	846,617,053
13.6 NAIC 6	38,705,374	52,258,818	48,654,184	9,874,369	197,625,935		347,118,680	0.4	341,270,849	0.4	XXX	347,118,680
13.7 Totals	5,837,460,714	18,877,941,474	18,592,595,788	7,260,237,862	3,610,766,939		54,179,002,777	57.8	50,449,047,744	57.6	XXX	54,179,002,777
13.8 Line 13.7 as a % of Col. 7	10.8	34.8	34.3	13.4	6.7		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	6.2	20.1	19.8	7.7	3.9		57.8	XXX	XXX	XXX	XXX	57.8

(a) Includes $ 18,683,238,720 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,527,543,881 current year, $ 3,224,766,740 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 $ 231,812,445 current year, $ 291,630,421 prior year of bonds with 5* designations and $ 277,840,062 , current year $ 198,785,420 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 271,757,770 ; NAIC 2 $ 2,454,333,066 ; NAIC 3 $ 569,883,636 ; 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	16,305,119	3,399,339,467	1,404,187,063	221,660,001	1,958,472,374	XXX	6,999,964,024	7.5	6,876,654,309	7.8	6,999,964,024	
1.2 Residential Mortgage-Backed Securities	19,572,423	49,227,516	25,219,543	11,869,593	969,782	XXX	106,858,857	0.1	134,424,480	0.2	106,858,857	
1.3 Commercial Mortgage-Backed Securities	198,547	772,850	951,047	1,942,620	923,587	XXX	4,788,651	0.0	4,650,076	0.0	4,788,651	
1.4 Other Loan-Backed and Structured Securities	8,291,457	16,822,723	7,191,475	4,740,417		XXX	37,046,072	0.0	42,178,058	0.0	37,046,072	
1.5 Totals	44,367,546	3,466,162,556	1,437,549,128	240,212,631	1,960,365,743	XXX	7,148,657,604	7.6	7,057,906,924	8.1	7,148,657,604	
2. All Other Governments												
2.1 Issuer Obligations	6,557,898	186,202,935	528,992,258	146,408,045	312,475,333	XXX	1,180,636,469	1.3	923,699,348	1.1	633,059,127	547,577,342
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	6,557,898	186,202,935	528,992,258	146,408,045	312,475,333	XXX	1,180,636,469	1.3	923,699,348	1.1	633,059,127	547,577,342
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	5,472,504	177,098,437	141,300,256	146,000,378	125,867,491	XXX	595,739,066	0.6	676,412,175	0.8	595,739,066	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	5,472,504	177,098,437	141,300,256	146,000,378	125,867,491	XXX	595,739,066	0.6	676,412,175	0.8	595,739,066	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,358,778	151,970,490	149,831,767	158,744,671	69,991,145	XXX	531,896,851	0.6	482,667,254	0.6	531,896,851	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	1,358,778	151,970,490	149,831,767	158,744,671	69,991,145	XXX	531,896,851	0.6	482,667,254	0.6	531,896,851	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	36,801,110	1,006,133,154	1,458,546,564	1,963,299,051	632,079,303	XXX	5,096,859,182	5.4	4,981,794,202	5.7	5,005,377,778	91,481,404
5.2 Residential Mortgage-Backed Securities	108,148,321	253,887,166	169,604,218	118,735,699	28,736,424	XXX	679,111,828	0.7	581,367,713	0.7	678,172,808	939,020
5.3 Commercial Mortgage-Backed Securities	2,346,317	35,607,714				XXX	37,954,031	0.0	41,481,151	0.0	37,954,031	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	147,295,748	1,295,628,034	1,628,150,782	2,082,034,750	660,815,727	XXX	5,813,925,041	6.2	5,604,643,066	6.4	5,721,504,617	92,420,424
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	5,213,631,805	12,689,384,926	17,726,396,462	9,650,712,897	13,330,008,553	XXX	58,610,134,643	62.5	52,700,027,145	60.1	22,282,638,513	36,327,496,130
6.2 Residential Mortgage-Backed Securities	156,789,503	313,983,828	115,185,348	85,453,431	4,894,035	XXX	676,306,145	0.7	806,233,685	0.9	553,090,805	123,215,340
6.3 Commercial Mortgage-Backed Securities	45,691,292	776,933,621	853,396,344	6,433	939	XXX	1,676,028,629	1.8	1,928,743,119	2.2	1,018,293,792	657,734,837
6.4 Other Loan-Backed and Structured Securities	805,104,273	5,101,058,936	3,409,123,026	679,937,784	151,581,865	XXX	10,146,805,884	10.8	10,538,857,218	12.0	812,181,167	9,334,624,717
6.5 Totals	6,221,216,873	18,881,361,311	22,104,101,180	10,416,110,545	13,486,485,392	XXX	71,109,275,301	75.9	65,973,861,168	75.3	24,666,204,277	46,443,071,024
7. Hybrid Securities												
7.1 Issuer Obligations	15,374,909	134,680,125	72,662,759	43,406,650	60,391,199	XXX	326,515,642	0.3	320,060,954	0.4	251,746,996	74,768,646
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals	15,374,909	134,680,125	72,662,759	43,406,650	60,391,199	XXX	326,515,642	0.3	320,060,954	0.4	251,746,996	74,768,646
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	394,970,458	5,588,586,264	283,382,258		44,438,817	XXX	6,311,377,797	6.7	5,831,497,937	6.7		6,311,377,797
8.2 Residential Mortgage-Backed Securities	996,413	595,565	437,532	391,736		XXX	2,421,246	0.0	4,532,622	0.0	2,172,606	248,640
8.3 Commercial Mortgage-Backed Securities	1,072,581	9,659,263	80,007,171	8,247,351	92,879	XXX	99,079,245	0.1	11,325,832	0.0		99,079,245
8.4 Other Loan-Backed and Structured Securities	49,885,020	252,941,262	165,827,546	13,584,145	128,976,860	XXX	611,214,833	0.7	660,899,208	0.8	755,168	610,459,665
8.5 Totals	446,924,472	5,851,782,354	529,654,507	22,223,232	173,508,556	XXX	7,024,093,121	7.5	6,508,255,599	7.4	2,927,774	7,021,165,347

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				94,489,049	0.1		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				94,489,049	0.1		
10. Total Bonds Current Year												
10.1 Issuer Obligations	5,690,472,581	23,333,395,798	21,765,299,387	12,330,231,693	16,533,724,215	XXX	79,653,123,674	85.0	XXX	XXX	36,300,422,355	43,352,701,319
10.2 Residential Mortgage-Backed Securities	285,506,660	617,694,075	310,446,641	216,450,459	34,600,241	XXX	1,464,698,076	1.6	XXX	XXX	1,340,295,076	124,403,000
10.3 Commercial Mortgage-Backed Securities	49,308,737	822,973,448	934,354,562	10,196,404	1,017,405	XXX	1,817,850,556	1.9	XXX	XXX	1,061,036,474	756,814,082
10.4 Other Loan-Backed and Structured Securities	863,280,750	5,370,822,921	3,582,142,047	698,262,346	280,558,725	XXX	10,795,066,789	11.5	XXX	XXX	849,982,407	9,945,084,382
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	6,888,568,728	30,144,886,242	26,592,242,637	13,255,140,902	16,849,900,586		93,730,739,095	100.0	XXX	XXX	39,551,736,312	54,179,002,783
10.7 Line 10.6 as a % of Col. 7	7.3	32.2	28.4	14.1	18.0		100.0	XXX	XXX	XXX	42.2	57.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations	6,641,021,094	20,993,205,764	19,123,099,136	10,690,916,025	15,344,571,304	XXX	XXX	XXX	72,792,813,323	83.1	33,665,055,720	39,127,757,603
11.2 Residential Mortgage-Backed Securities	356,523,339	719,039,279	299,626,412	139,645,923	11,723,548	XXX	XXX	XXX	1,526,558,500	1.7	1,385,048,300	141,510,200
11.3 Commercial Mortgage-Backed Securities	379,316,272	602,582,082	1,000,641,781	1,884,140	1,775,904	XXX	XXX	XXX	1,986,200,179	2.3	1,330,094,902	656,105,277
11.4 Other Loan-Backed and Structured Securities	594,858,181	6,581,608,957	3,102,882,540	764,392,519	198,192,287	XXX	XXX	XXX	11,241,934,485	12.8	718,259,820	10,523,674,665
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	94,489,049	XXX	XXX	94,489,049	0.1	94,489,049	
11.6 Totals	7,971,718,885	28,896,436,082	23,526,249,869	11,596,838,607	15,556,263,043	94,489,049	XXX	XXX	87,641,995,535	100.0	37,192,947,790	50,449,047,745
11.7 Line 11.6 as a % of Col. 9	9.1	33.0	26.8	13.2	17.7	0.1	XXX	XXX	100.0	XXX	42.4	57.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	657,558,991	10,047,890,916	6,779,305,642	5,630,133,594	13,185,533,212	XXX	36,300,422,355	38.7	33,665,055,720	38.4	36,300,422,355	XXX
12.2 Residential Mortgage-Backed Securities	264,884,613	567,192,398	285,250,831	191,001,698	31,965,536	XXX	1,340,295,076	1.4	1,385,048,300	1.6	1,340,295,076	XXX
12.3 Commercial Mortgage-Backed Securities	35,123,614	371,703,208	651,336,182	1,948,716	924,752	XXX	1,061,036,472	1.1	1,330,094,902	1.5	1,061,036,472	XXX
12.4 Other Loan-Backed and Structured Securities	93,540,794	280,158,244	283,754,194	171,819,032	20,710,143	XXX	849,982,407	0.9	718,259,820	0.8	849,982,407	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				94,489,049	0.1		XXX
12.6 Totals	1,051,108,012	11,266,944,766	7,999,646,849	5,994,903,040	13,239,133,643		39,551,736,310	42.2	37,192,947,790	42.4	39,551,736,310	XXX
12.7 Line 12.6 as a % of Col. 7	2.7	28.5	20.2	15.2	33.5		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	1.1	12.0	8.5	6.4	14.1		42.2	XXX	XXX	XXX	42.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	5,032,913,590	13,285,504,882	14,985,993,745	6,700,098,099	3,348,191,003	XXX	43,352,701,319	46.3	39,127,757,603	44.6	XXX	43,352,701,319
13.2 Residential Mortgage-Backed Securities	20,622,047	50,501,677	25,195,810	25,448,761	2,634,705	XXX	124,403,000	0.1	141,510,200	0.2	XXX	124,403,000
13.3 Commercial Mortgage-Backed Securities	14,185,123	451,270,240	283,018,380	8,247,688	92,653	XXX	756,814,084	0.8	656,105,277	0.7	XXX	756,814,084
13.4 Other Loan-Backed and Structured Securities	769,739,956	5,090,664,677	3,298,387,853	526,443,314	259,848,582	XXX	9,945,084,382	10.6	10,523,674,665	12.0	XXX	9,945,084,382
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	5,837,460,716	18,877,941,476	18,592,595,788	7,260,237,862	3,610,766,943		54,179,002,785	57.8	50,449,047,745	57.6	XXX	54,179,002,785
13.7 Line 13.6 as a % of Col. 7	10.8	34.8	34.3	13.4	6.7		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	6.2	20.1	19.8	7.7	3.9		57.8	XXX	XXX	XXX	XXX	57.8

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	707,992,227	707,992,227			
2. Cost of short-term investments acquired	2,635,782,710	2,635,782,710			
3. Accrual of discount	5,773,955	5,773,955			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	24,350	24,350			
6. Deduct consideration received on disposals	2,841,252,984	2,841,252,984			
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)	508,320,258	508,320,258			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	508,320,258	508,320,258			

(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)			3,749,418,124
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	453,733,388		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	143,769,141		597,502,530
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(1,189,719,531)		
	3.2 Section 2, Column 19	87,433,938		(1,102,285,593)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(328,199,799)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			35,360,630
6.	Amortization:			
	6.1 Section 1, Column 19	(1,672,455)		
	6.2 Section 2, Column 21	(1,380,955)		(3,053,410)
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)			2,878,021,222
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			2,878,021,222

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	18,023,700			
	3.14 Section 1, Column 18, prior year	(30,561,317)	48,585,018	48,585,018	
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	18,023,700			
	3.24 Section 1, Column 19, prior year	(30,561,317)	48,585,018	48,585,018	
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)			62,236,081	
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)	92,797,398	92,797,398		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(30,561,317)
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				30,561,317
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
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	50,000,000	45,000,000	45,157,914	10/01/2012	10/01/2042	Interest Rate Swap		66,114	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	45,091,800
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		11,274,156	12,382,500	10/01/2012	10/01/2042	Interest Rate Swap			320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	11,274,156	12,382,500
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1	50,000,000	5,600,000	5,632,760	10/01/2012	10/01/2042	Interest Rate Swap		8,898	87246M-AA-0	TICP CLO LTD-SERIES 2016-6A CLASS A	1	5,600,000	5,623,862
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		21,890,576	22,135,169	10/01/2012	10/01/2042	Interest Rate Swap			G7818N-ZZ-5	SASOL CHEMICALS -USA LL TERM LOAN	2	21,890,576	22,135,169
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		5,496,474	5,496,474	10/01/2012	10/01/2042	Interest Rate Swap			77277L-A7-2	ROCKALL CLO BV Variable Funding Note- USD	1	5,496,474	5,496,474
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,443,866	6,747,385	10/01/2012	10/01/2042	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	6,443,866	6,747,385
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		5,470,000	5,515,937	10/01/2012	10/01/2042	Interest Rate Swap			883310-AE-4	THAYER PARK CLO LTD.-THAYR 2017-1A B	1	5,470,000	5,515,937
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,962,584	6,883,422	10/01/2012	10/01/2042	Interest Rate Swap			67104C-AB-3	OAK HILL CREDIT PARTNERS-SERIES 2013 - 8A CLASS B	1	6,962,584	6,883,422
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	264,000,000	18,675,000	18,050,189	11/29/2012	11/29/2042	Interest Rate Swap		(688,306)	72403Z-NB-6	Pioneers Gate LLC 2017-3 AEF -Amur	1	18,675,000	18,738,495
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,502,357	7,450,833	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLMA 2006 6 NT CL B	1	6,502,357	7,450,833
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,000,000	7,012,355	11/29/2012	11/29/2042	Interest Rate Swap			67106J-AS-9	OHA CREDIT PARTNERS LTD-OAKC 2014-10A CR	1	7,000,000	7,012,355
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,500,000	15,596,612	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	15,500,000	15,596,612
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,500,000	13,507,007	11/29/2012	11/29/2042	Interest Rate Swap			14310D-AY-3	CARLYLE GLOBAL MKT STRATEGIES CLO 2013-2 LTD MEZZ SECD DEF NT	1	13,500,000	13,507,007
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,100,000	13,122,444	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	13,122,444
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,965,813	18,755,906	11/29/2012	11/29/2042	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	18,965,813	18,755,906
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		154,000,000	154,314,006	11/29/2012	11/29/2042	Interest Rate Swap			126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	1	154,000,000	154,314,006
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,200,000	6,243,946	11/29/2012	11/29/2042	Interest Rate Swap			94950G-AE-7	WELLFLEET CLO LTD-WELF 2017-1A B	1	6,200,000	6,243,946
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,525,000	5,549,001	11/29/2012	11/29/2042	Interest Rate Swap			01748R-AE-5	ALLEGRO CLO V LTD-SERIES 17-1A CLASS MEZ, FLT	1	5,525,000	5,549,001
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,750,000	5,757,895	11/29/2012	11/29/2042	Interest Rate Swap			03764Q-AU-6	APIDOS CLO-SERIES 13-15A CLASS B1R	1	5,750,000	5,757,895
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	25,000,000	28,282,966	12/27/2012	12/27/2042	Interest Rate Swap		3,251,466	939218-AU-7	WASHINGTON MILL CLO LTD-WAMI 2014-1A A1R	1	25,000,000	25,031,500
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,000,000	4,041,444	12/27/2012	12/27/2042	Interest Rate Swap			83609R-AE-1	SOUND POINT CLO LTD-SNDPT 2017-1A C	1	4,000,000	4,041,444
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,800,000	22,843,320	12/27/2012	12/27/2042	Interest Rate Swap			14315J-YY-9	Carlyle US CLO 2017-3 Ri Term Loan	1	22,800,000	22,843,320
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,112,451	4,120,655	12/27/2012	12/27/2042	Interest Rate Swap			056162-AC-4	BABSON CLO LTD-SERIES 15-IA CLASS B	1	4,112,451	4,120,655
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,400,000	17,450,269	12/27/2012	12/27/2042	Interest Rate Swap			81789G-AA-9	SEVEN STICKS CLO LTD-SR SECD NT CL A-1 144A	1	17,400,000	17,450,269
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,800,000	8,804,585	12/27/2012	12/27/2042	Interest Rate Swap			14310D-AW-7	Carlyle Global Market St-SERIES 2013-2A CLASS BR	1	8,800,000	8,804,585
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,908,606	17,003,027	12/27/2012	12/27/2042	Interest Rate Swap			24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	13,908,606	17,003,027
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,500,000	10,559,682	12/27/2012	12/27/2042	Interest Rate Swap			94949L-AA-8	WELLFLEET CLO LTD-WELF 2016-2A A1	1	10,500,000	10,559,682
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,017,780	12/27/2012	12/27/2042	Interest Rate Swap			55953H-AL-7	MAGNETITE CLO LTD-SERIES 2015-12A CLASS BR	1	10,000,000	10,017,780
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	16,632,416	19,867,141	12/27/2012	12/27/2042	Interest Rate Swap		3,251,466	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	16,632,416	16,615,675
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,990,000	19,122,151	12/27/2012	12/27/2042	Interest Rate Swap			04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR	1	18,990,000	19,122,151
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,810,000	18,894,438	12/27/2012	12/27/2042	Interest Rate Swap			92912V-AQ-8	VOYA CLO LTD-VOYA 2014-2A A2AR	1	18,810,000	18,894,438

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*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,800,000	6,824,439	12/27/2012	12/27/2042	Interest Rate Swap			48251B-AA-8	KKR FINANCIAL CLO LTD-KKR 16 A1	1	6,800,000	6,824,439
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		35,084,270	35,022,505	12/27/2012	12/27/2042	Interest Rate Swap			26250U-AC-9	DRYDEN XXVI SR LN FD SR SECD NT CL A	1	35,084,270	35,022,505
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,900,000	4,913,901	12/27/2012	12/27/2042	Interest Rate Swap			67590B-AE-0	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL C1	1	4,900,000	4,913,901
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,450,000	3,478,808	12/27/2012	12/27/2042	Interest Rate Swap			14311D-BC-9	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CLASS BR	2	3,450,000	3,478,808
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	8,560,000	12,721,867	12/28/2012	12/28/2042	Interest Rate Swap		4,111,132	75887V-AC-5	REGATTA IX FUNDING LTD-SERIES 17-1A CLASS B	1	8,560,000	8,610,735
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,500,000	8,523,120	12/28/2012	12/28/2042	Interest Rate Swap			50181G-AU-4	LCM LTD PARTNERSHIP-SERIES 16A CLASS CR	1	8,500,000	8,523,120
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,500,000	8,571,443	12/28/2012	12/28/2042	Interest Rate Swap			26244Q-AB-9	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CLASS B	1	8,500,000	8,571,443
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,195,416	9,177,917	12/28/2012	12/28/2042	Interest Rate Swap			87155M-AC-5	SYMPHONY CLO V LTD-SR SECD NT CL A-2 144A	1	9,195,416	9,177,917
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,000,000	7,022,512	12/28/2012	12/28/2042	Interest Rate Swap			55818X-BA-0	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS BR	1	7,000,000	7,022,512
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,050,000	11,104,244	12/28/2012	12/28/2042	Interest Rate Swap			88432M-AC-8	WIND RIVER CLO LTD-WINDR 2017-1A B	1	11,050,000	11,104,244
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		50,000,000	50,494,500	12/28/2012	12/28/2042	Interest Rate Swap			949496-AC-7	WELLFLEET CLO 2015-1 LTD-SR SECD NT CL A-1 144A	1	50,000,000	50,494,500
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	32,475,681	36,056,534	12/28/2012	12/28/2042	Interest Rate Swap		4,111,132	67104L-AA-5	OHA LN FDG 2013-2 LTD-SR SECD NT CL A	1	32,475,681	31,945,402
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,150,000	9,180,488	12/28/2012	12/28/2042	Interest Rate Swap			38137D-AC-1	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL B-1	1	9,150,000	9,180,488
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,200,000	14,296,219	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR	1	14,200,000	14,296,219
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,040,000	16,112,934	12/28/2012	12/28/2042	Interest Rate Swap			282523-AB-5	1828 CLO LTD-SR SECD NT CL A-1-S 144A	1	16,040,000	16,112,934
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,700,000	12,812,725	12/28/2012	12/28/2042	Interest Rate Swap			55818Y-BE-0	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS B1R	1	12,700,000	12,812,725
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,900,000	17,998,468	12/28/2012	12/28/2042	Interest Rate Swap			89852T-AC-2	TRYON PARK CLO LTD-SR SECD NT CL A-2 144A	1	17,900,000	17,998,468
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	5,400,000	9,533,677	12/28/2012	12/28/2042	Interest Rate Swap		4,111,132	38137D-AG-2	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL C-1	1	5,400,000	5,422,545
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,000,000	8,004,872	12/28/2012	12/28/2042	Interest Rate Swap			83609G-AN-5	SOUND POINT CLO IX LTD-SERIES 2015-2A CLASS B1R	1	8,000,000	8,004,872
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,832,657	3,893,501	12/28/2012	12/28/2042	Interest Rate Swap			38141G-VW-1	GOLDMAN SACHS GROUP INC-SENIOR UNSECURED	1	3,832,657	3,893,501
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,600,000	10,631,216	12/28/2012	12/28/2042	Interest Rate Swap			69688X-AL-5	PALMER SQUARE CLO LTD-SERIES 2014-14 CLASS A2R	1	10,600,000	10,631,216
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,837,427	8,685,981	12/28/2012	12/28/2042	Interest Rate Swap			78447Y-AD-4	SLM STUDENT LOAN TRUST-SLMA 2013-3 B	1	8,837,427	8,685,981
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,964,046	6,936,380	12/28/2012	12/28/2042	Interest Rate Swap			94949L-AC-4	WELLFLEET CLO 2016-2 LTD-WELF 2016-2A A2	1	6,964,046	6,936,380
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,060,226	5,019,285	12/28/2012	12/28/2042	Interest Rate Swap			50184V-AG-9	LCM XIV LTD PARTNERSHIP-DEF MEZZ NT CL C	1	5,060,226	5,019,285
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,900,000	8,990,193	12/28/2012	12/28/2042	Interest Rate Swap			55820T-AC-2	MADISON PARK FUNDING LTD-SERIES 2017-23A CLASS B	1	8,900,000	8,990,193
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,650,000	8,726,051	12/28/2012	12/28/2042	Interest Rate Swap			33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C	1	8,650,000	8,726,051
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,825,000	6,871,949	12/28/2012	12/28/2042	Interest Rate Swap			50189G-AC-6	LCM LTD PARTNERSHIP-SERIES 22A CLASS A2	1	6,825,000	6,871,949
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,250,000	4,293,333	12/28/2012	12/28/2042	Interest Rate Swap			09626U-AQ-1	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A BR	1	4,250,000	4,293,333
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,350,000	6,442,075	12/28/2012	12/28/2042	Interest Rate Swap			26249K-AM-3	DRYDEN SENIOR LOAN FUND-SERIES 2014-36A CLASS CR	1	6,350,000	6,442,075
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,761,000	12,798,234	12/28/2012	12/28/2042	Interest Rate Swap			78447M-AD-0	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLASS B	1	12,761,000	12,798,234
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,000,000	8,014,912	12/28/2012	12/28/2042	Interest Rate Swap			14310V-AN-7	CARLYLE GLOBAL MARKET ST-SERIES 2014-2A CLASS CR	1	8,000,000	8,014,912

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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*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	13,560,000	15,650,714	12/28/2012	12/28/2042	Interest Rate Swap		2,055,566	09627D-AQ-8	BLUEMOUNTAIN CLO LTD-BLUEM 2013-4A B1R	1	13,560,000	13,595,148
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,075,610	12/28/2012	12/28/2042	Interest Rate Swap			55819B-AL-4	MADISON PARK FUNDING XVI-SERIES 15-18A CLASS A1R	1	10,000,000	10,075,610
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,466,387	9,421,171	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	9,466,387	9,421,171
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,600,000	9,689,904	12/28/2012	12/28/2042	Interest Rate Swap			00191Y-AM-6	ARES CLO LTD-SERIES 2015 1-A CLASS A2R	1	9,600,000	9,689,904
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,500,000	7,672,290	12/28/2012	12/28/2042	Interest Rate Swap			26245C-AE-3	DRYDEN SENIOR LOAN FUND-SERIES 2016-43A CLASS B	1	7,500,000	7,672,290
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	10,000,000	12,125,496	12/28/2012	12/28/2042	Interest Rate Swap		2,055,566	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	10,069,930
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,000,000	12,042,936	12/28/2012	12/28/2042	Interest Rate Swap			03765P-AC-7	APIDOS CLO XX1-SR SECURED NOTE CL A-2	1	12,000,000	12,042,936
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,725,000	11,767,351	12/28/2012	12/28/2042	Interest Rate Swap			38137P-AE-0	GOLDENTREE LOAN OPP X LTD-SR SEC NT CL B	1	11,725,000	11,767,351
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,570,000	13,664,759	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	13,664,759
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,850,000	4,877,718	12/28/2012	12/28/2042	Interest Rate Swap			08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1	4,850,000	4,877,718
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	13,500,000	15,555,566	12/28/2012	12/28/2042	Interest Rate Swap		2,055,566	47032B-AK-7	JAMES CAMPBELL CO LLC SR NT SER 2014-E	2	13,500,000	13,500,000
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,666,616	11,879,626	12/28/2012	12/28/2042	Interest Rate Swap			78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	11,666,616	11,879,626
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,920,000	8,943,932	12/28/2012	12/28/2042	Interest Rate Swap			10302V-BC-8	BOWMAN PARK CLO LTD-BOWPK 2014-1A B1R	1	8,920,000	8,943,932
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,850,000	6,891,600	12/28/2012	12/28/2042	Interest Rate Swap			674000-AQ-7	OAKTREE CLO LTD-SERIES 14-1A CLASS A2R	1	6,850,000	6,891,600
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,840,000	6,871,334	12/28/2012	12/28/2042	Interest Rate Swap			88433R-AE-2	WIND RIVER CLO LTD-SERIES 17-2A CLASS B	1	6,840,000	6,871,334
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,045,885	12/28/2012	12/28/2042	Interest Rate Swap			50188Y-AB-0	LCM LTD PARTNERSHIP-LCM 24A B	1	5,000,000	5,045,885
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	5,400,000	7,496,962	12/28/2012	12/28/2042	Interest Rate Swap		2,055,566	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,441,396
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,851,760	10,767,074	12/28/2012	12/28/2042	Interest Rate Swap			62953G-AC-5	NZCG FUNDING LTD-SERIES 2015-2A CLASS A2	1	10,851,760	10,767,074
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,050,000	3,092,712	12/28/2012	12/28/2042	Interest Rate Swap			00191Y-AP-9	ARES CLO LTD-SERIES 2015 1-A CLASS B2R	1	3,050,000	3,092,712
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,500,000	4,575,371	12/28/2012	12/28/2042	Interest Rate Swap			50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	4,575,371
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,019,745	12/28/2012	12/28/2042	Interest Rate Swap			08181L-AA-5	BENEFIT STREET PARTNERS -BSP 2016-10A A1	1	5,000,000	5,019,745
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,028,400	12/28/2012	12/28/2042	Interest Rate Swap			43132W-AC-4	HILDENE CLO IV LTD-SR SECD NT SER 2015-4A CL A-2	1	10,000,000	10,028,400
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,750,000	8,777,764	12/28/2012	12/28/2042	Interest Rate Swap			05618L-AH-9	BABSON CLO LTD-BABSN 2014-IIA CR	1	8,750,000	8,777,764
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,900,000	3,918,506	12/28/2012	12/28/2042	Interest Rate Swap			05875F-AC-1	BALLYROCK LTD-SERIES 16-1A CLASS B1	1	3,900,000	3,918,506
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	6,500,000	7,792,629	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	14311A-AN-2	CARLYLE GLOBAL MARKET ST-SERIES 14-5A CLASS BR	1	6,500,000	6,512,818
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,475,000	9,558,759	12/31/2012	12/31/2042	Interest Rate Swap			26249Q-AG-3	DRYDEN 38 SR LN FD SR SECD NT CL B	1	9,475,000	9,558,759
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,727,962	8,654,084	12/31/2012	12/31/2042	Interest Rate Swap			39808P-AC-0	GREYWOLF CLO V LTD-SR SECD NT CL A-2 144A	1	8,727,962	8,654,084
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,550,000	7,632,491	12/31/2012	12/31/2042	Interest Rate Swap			74982L-AS-9	RACE POINT CLO LTD-SERIES 13-8A CLASS CR	1	7,550,000	7,632,491
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,625,000	8,655,533	12/31/2012	12/31/2042	Interest Rate Swap			26829C-AC-1	ECP CLO 2015-7 LTD SR SECD NT CL A-2 144A	1	8,625,000	8,655,533
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,850,000	5,855,025	12/31/2012	12/31/2042	Interest Rate Swap			64131Q-AC-4	NEUBERGER BERMAN LOAN AD-SERIES 2017-26A CLASS B	1	5,850,000	5,855,025
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,330,000	4,356,655	12/31/2012	12/31/2042	Interest Rate Swap			55954E-AJ-8	MAGNETITE XVII LTD-DEF MEZZ NT SER 16-17A CL C	1	4,330,000	4,356,655

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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*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	13,560,000	14,898,919	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	09627R-AL-8	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A2AR	1	13,560,000	13,619,108
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,004,455	12/31/2012	12/31/2042	Interest Rate Swap			87247U-AU-7	TICP CLO LTD-TICP 2014-3A B1R	1	15,000,000	15,004,455
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,800,000	12,836,557	12/31/2012	12/31/2042	Interest Rate Swap			36319G-AP-9	GALAXY CLO LTD-GALXY 2014-18A AR	1	12,800,000	12,836,557
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,600,000	9,627,590	12/31/2012	12/31/2042	Interest Rate Swap			14308L-AS-2	CARLYLE GLOBAL MARKET ST-CGMS 2014-3A A2R	1	9,600,000	9,627,590
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,000,000	2,000,000	12/31/2012	12/31/2042	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note	2	2,000,000	2,000,000
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	14,300,000	15,636,782	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	55820J-AC-4	MADISON PARK FUNDING LTD-SERIES 2016-21A CLASS A2	1	14,300,000	14,356,971
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,862,911	13,792,295	12/31/2012	12/31/2042	Interest Rate Swap			948214-AC-5	WEBSTER PK CLO SR SECD NT CL A-2	1	13,862,911	13,792,295
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,749,581	6,648,596	12/31/2012	12/31/2042	Interest Rate Swap			67104L-AC-1	OHA LN FDG 2013-2 LTD-MEZZ SECD DEF NT CL C	1	6,749,581	6,648,596
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,350,000	4,378,836	12/31/2012	12/31/2042	Interest Rate Swap			020053-AS-3	ALM LOAN FUNDING-SERIES 13-8A CLASS A1R	1	4,350,000	4,378,836
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,700,000	2,741,391	12/31/2012	12/31/2042	Interest Rate Swap			87154E-AN-0	SYMPHONY CLO LTD-SERIES 14-15A CLASS CR	1	2,700,000	2,741,391
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,675,709	8,762,945	12/31/2012	12/31/2042	Interest Rate Swap			59983H-AB-5	MILL CREEK CLO II LTD-SR SECD NT CL B-1 144A	1	8,675,709	8,762,945
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	5,180,903	6,097,281	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	BCC0XF-V8-9	RESOURCE EUROPE CLO I BV-SR SECD REG NT CL A	1	5,180,903	4,817,470
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,400,000	7,456,788	12/31/2012	12/31/2042	Interest Rate Swap			92916M-AC-5	VOYA CLO LTD-VOYA 2017-1A B	1	7,400,000	7,456,788
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,350,000	5,386,696	12/31/2012	12/31/2042	Interest Rate Swap			69689A-AN-0	PALMER SQUARE CLO LTD-SERIES 15-1A CLASS A2R	1	5,350,000	5,386,696
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,500,000	4,534,817	12/31/2012	12/31/2042	Interest Rate Swap			26244M-AC-6	DRYDEN SENIOR LOAN FUND-DRSLF 2016-45A B	1	4,500,000	4,534,817
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,150,000	7,191,756	12/31/2012	12/31/2042	Interest Rate Swap			09628Q-AC-9	BLUEMOUNTAIN CLO 2016-1 LTD -SR SEC NT CL B	1	7,150,000	7,191,756
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,200,000	4,208,996	12/31/2012	12/31/2042	Interest Rate Swap			92914R-AU-6	VOYA CLO LTD-SERIES 14-4A CLASS CR	2	4,200,000	4,208,996
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,025,000	8,070,638	12/31/2012	12/31/2042	Interest Rate Swap			05618P-AJ-6	BABSON CLO LTD 2016-I SECD DEF MEZZ CL C	1	8,025,000	8,070,638
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,740,000	12,855,730	12/31/2012	12/31/2042	Interest Rate Swap			09626U-AN-8	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A A2R	1	12,740,000	12,855,730
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	9,243,357	10,417,622	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	46616K-AE-4	JFIN CLO 2013 LTD SR SECD DEF NT CL B	1	9,243,357	9,137,811
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,656,392	11,300,034	12/31/2012	12/31/2042	Interest Rate Swap			03764D-AD-3	APIDOS CLO XII MEZZ DEF NT CL C	1	11,656,392	11,300,034
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,845,139	14,523,635	12/31/2012	12/31/2042	Interest Rate Swap			50184V-AE-4	LCM XV LTD PARTNERSHIP-SR SECD NT SER 15A CL C	1	14,845,139	14,523,635
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,090,170	12/31/2012	12/31/2042	Interest Rate Swap			50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	10,000,000	10,090,170
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,675,000	10,698,197	12/31/2012	12/31/2042	Interest Rate Swap			38137Q-AC-2	GOLDENTREE LOAN OPPORTUN-GOLD9 2014-9A B1R	1	10,675,000	10,698,197
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	5,068,429	6,192,458	12/31/2012	12/31/2042	Interest Rate Swap		1,279,811	15136R-AJ-4	CENT CLO 18 LP-DEF NT SER 2013-18A CL C-1 144A	1	5,068,429	4,912,647
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,008,390	12/31/2012	12/31/2042	Interest Rate Swap			87248W-AC-2	TICP CLO VIII LTD-SERIES 2017-8A CLASS A2	1	10,000,000	10,008,390
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,430,000	3,470,152	12/31/2012	12/31/2042	Interest Rate Swap			674000-AS-3	OAKTREE CLO LTD-SERIES 14-1A CLASS BR	1	3,430,000	3,470,152
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,900,000	5,948,368	12/31/2012	12/31/2042	Interest Rate Swap			48251F-AB-7	KKR FINANCIAL CLO LTD-SERIES 17 CLASS B	1	5,900,000	5,948,368
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,850,000	5,853,709	12/31/2012	12/31/2042	Interest Rate Swap			55818M-AQ-0	MADISON PARK FUNDING LTD-MDPK 2014-13A BR1	1	5,850,000	5,853,709
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,750,000	21,784,865	12/31/2012	12/31/2042	Interest Rate Swap			39808P-AA-4	GREYWOLF CLO V LTD SR SECD NT CL A-1	1	21,750,000	21,784,865
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	6,830,000	9,309,566	04/09/2013	04/09/2043	Interest Rate Swap		2,425,971	55953E-AN-0	MAGNETITE CLO LTD-SERIES 14-11A CLASS BR	1	6,830,000	6,883,595

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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*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,600,000	5,654,326	04/09/2013	04/09/2043	Interest Rate Swap			12550Y-AG-9	CIFC FUNDING LTD-CIFC 2017-2A C	1	5,600,000	5,654,326
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,280,000	4,306,224	04/09/2013	04/09/2043	Interest Rate Swap			09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS B	1	4,280,000	4,306,224
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,250,000	4,317,439	04/09/2013	04/09/2043	Interest Rate Swap			00163K-AS-7	ALM LOAN FUNDING-ALM 2013-7RA A2R	1	4,250,000	4,317,439
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,819,422	4,810,915	04/09/2013	04/09/2043	Interest Rate Swap			36248M-AB-3	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS B	1	4,819,422	4,810,915
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,100,000	6,115,335	04/09/2013	04/09/2043	Interest Rate Swap			72349B-AL-8	PINNACLE PARK CLO LTD-SERIES 2014-1A CLASS CR	1	6,100,000	6,115,335
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,100,000	6,126,614	04/09/2013	04/09/2043	Interest Rate Swap			94951M-AC-7	WELLFLEET CLO 2017-2 LTD-SERIES 17-2A CLASS A2	1	6,100,000	6,126,614
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,330,000	4,372,819	04/09/2013	04/09/2043	Interest Rate Swap			64130H-AE-1	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A C	1	4,330,000	4,372,819
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,560,000	13,653,198	04/09/2013	04/09/2043	Interest Rate Swap			64129J-AQ-3	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A A1R	1	13,560,000	13,653,198
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	17,970,000	20,975,914	04/09/2013	04/09/2043	Interest Rate Swap		2,646,514	74992*-AD-7	RXR Realty, LLC Senior Secured	2	17,970,000	18,329,400
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,150,000	9,180,488	04/09/2013	04/09/2043	Interest Rate Swap			38137D-AC-1	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL B-1	1	9,150,000	9,180,488
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,038,920	04/09/2013	04/09/2043	Interest Rate Swap			14310M-AS-6	CARLYLE GLOBAL MARKET ST-SERIES 2014-1A CLASS CR	1	10,000,000	10,038,920
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,750,000	12,888,618	04/09/2013	04/09/2043	Interest Rate Swap			27830B-AQ-7	EATON VANCE CDO LTD-SERIES 2013-1A CLAS A2R	1	12,750,000	12,888,618
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,800,000	12,887,130	04/09/2013	04/09/2043	Interest Rate Swap			67102Q-AK-4	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS B1R	1	12,800,000	12,887,130
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	7,893,952	10,286,962	04/09/2013	04/09/2043	Interest Rate Swap		2,456,877	50184V-AG-9	LCM XIV LTD PARTNERSHIP-DEF MEZZ NT CL C	1	7,893,952	7,830,085
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,500,000	12,548,138	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AE-3	LCM XVIII LTD PARTNERSHIP-SR NT SER 18A CL B-1	1	12,500,000	12,548,138
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,125,971	3,031,135	04/09/2013	04/09/2043	Interest Rate Swap			67104L-AB-3	OHA LN FDG 2013-2 LTD-SR SECD NT CL B	1	3,125,971	3,031,135
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,155,278	8,246,334	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	8,155,278	8,246,334
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,775,000	10,841,439	04/09/2013	04/09/2043	Interest Rate Swap			74982L-AQ-3	RACE POINT CLO LTD-SERIES 13-8A CLASS BR	1	10,775,000	10,841,439
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,000,000	13,091,975	04/09/2013	04/09/2043	Interest Rate Swap			26244Y-AC-0	DRYDEN 42 SR LN FD-SR SEC NT CL B	1	13,000,000	13,091,975
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	14,769,622	17,288,102	04/09/2013	04/09/2043	Interest Rate Swap		2,456,877	27829K-AE-7	EATON VANCE CDO LTD-SERIES 2007-10A CLASS B2	1	14,769,622	14,831,225
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,450,000	4,524,818	04/09/2013	04/09/2043	Interest Rate Swap			55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS C	2	4,450,000	4,524,818
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,950,000	1,964,758	04/09/2013	04/09/2043	Interest Rate Swap			55954K-AE-5	MAGNETITE CLO LTD-SERIES 2017-19A CLASS C	1	1,950,000	1,964,758
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,610,000	8,610,000	04/09/2013	04/09/2043	Interest Rate Swap			860444-AC-2	Stewart Park CLO Ltd -SR SECURED NOTE CLASS B 144A	1	8,610,000	8,610,000
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,660,484	8,615,942	04/09/2013	04/09/2043	Interest Rate Swap			26829C-AJ-6	ECP CLO 2015-7 LTD SR SECD DEF NT CL B-1	1	8,660,484	8,615,942
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,190,000	5,205,809	04/09/2013	04/09/2043	Interest Rate Swap			00900A-AN-8	AIMCO-SERIES 14-AA CLASS C1R	1	5,190,000	5,205,809
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,000,000	7,042,077	04/09/2013	04/09/2043	Interest Rate Swap			50188Q-AC-5	LCM XIX LTD PARTNERSHIP SR NT CL B	1	7,000,000	7,042,077
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,825,000	4,842,090	04/09/2013	04/09/2043	Interest Rate Swap			89473L-AB-0	TREMAN PK CLO LTD SR SECD NT CL B-1	1	4,825,000	4,842,090
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	28,782,096	31,171,747	04/09/2013	04/09/2043	Interest Rate Swap		2,116,493	67110H-AA-6	OZLM XIV LTD SR SECD NT CL A-1A	1	28,782,096	29,055,254
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,066,990	04/09/2013	04/09/2043	Interest Rate Swap			08179C-AE-1	BENEFIT STREET PARTNERS -BSP 2017-11A A2A	1	15,000,000	15,066,990
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,000,000	13,050,037	04/09/2013	04/09/2043	Interest Rate Swap			50189C-AE-1	LCM XXI LTD PARTNERSHIP-SR NT SER 21A CL B-1	1	13,000,000	13,050,037
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	21,900,000	24,217,573	04/09/2013	04/09/2043	Interest Rate Swap		2,308,901	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	21,908,672

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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*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,724,309	18,561,659	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	18,724,309	18,561,659
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,128,375	15,961,176	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	16,128,375	15,961,176
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,593,595	3,562,369	04/09/2013	04/09/2043	Interest Rate Swap			00213R-AA-1	ARL FIRST LLC-SECD RAIL CAR EQUIP NT CLASS A1	1	3,593,595	3,562,369
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	40,000,000	42,085,441	04/09/2013	04/09/2043	Interest Rate Swap		1,932,801	87247U-AS-2	TICP CLO LTD-TICP 2014-3A AR	1	40,000,000	40,152,640
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,100,000	5,118,421	04/09/2013	04/09/2043	Interest Rate Swap			38137P-AE-0	GOLDENTREE LOAN OPP X LTD-SR SEC NT CL B	1	5,100,000	5,118,421
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,000,000	4,000,000	04/09/2013	04/09/2043	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note	2	4,000,000	4,000,000
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		947,685	921,907	04/09/2013	04/09/2043	Interest Rate Swap			49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	947,685	921,907
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		500,000	501,419	04/09/2013	04/09/2043	Interest Rate Swap			67590B-AE-0	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL C1	1	500,000	501,419
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	60,500,000	62,441,816	04/09/2013	04/09/2043	Interest Rate Swap		1,932,801	126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CLO1 A1R	1	60,500,000	60,509,015
92553PA*3	Viacom, Inc. Senior Note	2	20,000,000	23,640,729	24,929,553	12/20/2013	03/20/2019	5 Yr Credit Default Swap	140,729	156,628	03915#-AB-2	Fletcher Building Intern Gtd Senior Note	2	23,500,000	24,772,925
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	6,800,000	18,862,744	03/05/2014	03/05/2034	Interest Rate Swap		12,032,627	92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B	1	6,800,000	6,830,117
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,780,000	6,839,664	03/05/2014	03/05/2034	Interest Rate Swap			88434G-AC-9	THL CREDIT WIND RIVER 20-SERIES 2017-3A CLASS B	1	6,780,000	6,839,664
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,920,000	4,962,981	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	4,920,000	4,962,981
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,100,000	21,275,109	03/05/2014	03/05/2034	Interest Rate Swap			55818Y-BA-8	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS AR	1	21,100,000	21,275,109
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,015,000	21,209,137	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	21,015,000	21,209,137
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,800,000	20,840,373	03/05/2014	03/05/2034	Interest Rate Swap			22616C-AA-1	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS A	1	20,800,000	20,840,373
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,060,000	8,101,275	03/05/2014	03/05/2034	Interest Rate Swap			74983D-AC-1	RACE POINT X CLO LTD SR SECD NT CL B-1	1	8,060,000	8,101,275
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,200,000	12,250,752	03/05/2014	03/05/2034	Interest Rate Swap			55818P-AS-9	MADISON PARK FUNDING LTD-MDPK 2014-12A CR	1	12,200,000	12,250,752
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	20,095,174	32,486,420	03/05/2014	03/05/2034	Interest Rate Swap		12,059,920	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,095,174	20,426,500
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,800,000	11,853,572	03/05/2014	03/05/2034	Interest Rate Swap			14311D-AY-2	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CLASS BR	1	11,800,000	11,853,572
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,192,332	11,172,660	03/05/2014	03/05/2034	Interest Rate Swap			38021X-AB-8	GOAL STRUCTURED SOLUTION-SERIES 2016-A CLASS A2	1	11,192,332	11,172,660
57629*BC4	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		44,674,759	44,730,054	03/05/2014	03/05/2034	Interest Rate Swap			16892D-AC-2	CHINA SOUTHERN POWER GRI-SENIOR UNSECURED	1	44,674,759	44,730,054
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,029,096	4,202,185	03/05/2014	03/05/2034	Interest Rate Swap			29365T-AA-2	ENTERGY TEXAS INC-NOTE	1	4,029,096	4,202,185
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,850,000	10,878,036	03/05/2014	03/05/2034	Interest Rate Swap			88331D-AC-8	THAYER PARK CLO LTD.-THAYR 2017-1A A2	1	10,850,000	10,878,036
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	83,119,156	110,487,765	05/19/2014	05/19/2044	Interest Rate Swap		21,510,978	77277L-G0-1	ROCKALL CLO BV EURO CL VF-1 SR SECD VAR FDG NT	1	83,119,156	88,976,787
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,100,000	12,199,656	05/19/2014	05/19/2044	Interest Rate Swap			40436Q-AC-6	HIGHBRIDGE LOAN MANAGEME-HLM 9A-2016 A2	1	12,100,000	12,199,656
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,070,000	12,170,953	05/19/2014	05/19/2044	Interest Rate Swap			14312L-AC-1	CARLYLE GLOBAL MKT CLO 2016-2 SR SEC NT CL A2A	1	12,070,000	12,170,953
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,100,000	9,154,009	05/19/2014	05/19/2044	Interest Rate Swap			09627R-AN-4	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A BR	1	9,100,000	9,154,009
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,100,000	9,184,666	05/19/2014	05/19/2044	Interest Rate Swap			40436V-AC-5	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 C	1	9,100,000	9,184,666
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,950,000	9,120,873	05/19/2014	05/19/2044	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	9,120,873
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,600,000	4,671,058	05/19/2014	05/19/2044	Interest Rate Swap			65341K-AJ-5	NEXTGEAR FLOORPLAN MASTE-SERIES 2016-1A CLASS A1	1	4,600,000	4,671,058

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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*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,100,000	13,113,008	05/19/2014	05/19/2044	Interest Rate Swap			75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	13,113,008
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	20,000,000	31,149,341	05/19/2014	05/19/2034	Interest Rate Swap		11,108,701	67105V-AW-4	OHA CREDIT PARTNERS LTD-OAKC 2013-9A B1R	1	20,000,000	20,040,640
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		38,052,044	37,016,983	05/19/2014	05/19/2034	Interest Rate Swap			49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	38,052,044	37,016,983
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,036,980	05/19/2014	05/19/2034	Interest Rate Swap			872455-AS-9	TICP CLO LTD-TICP 2014-1A A2BR	1	20,000,000	20,036,980
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,014,720	05/19/2014	05/19/2034	Interest Rate Swap			13080B-AB-7	SYMPHONY CLO LTD-SERIES 13-12A CLASS B1R	1	20,000,000	20,014,720
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,040,840	05/19/2014	05/19/2034	Interest Rate Swap			00164K-AJ-6	ALM LOAN FUNDING-SERIES 14-14A CLASS A1R	1	20,000,000	20,040,840
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,000,000	9,023,436	05/19/2014	05/19/2034	Interest Rate Swap			67104C-AC-1	OAK HILL CREDIT PARTNERS-SERIES 2013-8A CLASS C	1	9,000,000	9,023,436
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	95,000,000	116,803,534	05/19/2014	05/19/2044	Interest Rate Swap		21,803,629	43132R-AQ-4	HILDENE CLO LTD-SERIES 13-1A CLASS AR	1	95,000,000	94,999,905
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		34,000,000	34,067,014	05/19/2014	05/19/2044	Interest Rate Swap			03765D-AN-0	APIDOS CLO-APID 2014-18A A2AR	1	34,000,000	34,067,014
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,350,000	11,376,911	05/19/2014	05/19/2044	Interest Rate Swap			09073V-AS-3	BIRCHWOOD PARK CLO LTD-BRCHW 2014-1A B1R	1	11,350,000	11,376,911
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,186,723	7,264,087	05/19/2014	05/19/2044	Interest Rate Swap			38021B-AG-5	GOAL CAPITAL FUNDING TRU-SERIES 2006-1 CLASS B	1	7,186,723	7,264,087
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,117,670	4,389,480	05/19/2014	05/19/2044	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,117,670	4,389,480
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	15,000,000	36,867,997	05/19/2014	05/19/2044	Interest Rate Swap		21,751,102	00164B-AS-6	ALM LOAN FUNDING-SERIES 2013-7R2A CLASS A2R	1	15,000,000	15,116,895
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,082,365	05/19/2014	05/19/2044	Interest Rate Swap			09627V-AS-4	BLUEMOUNTAIN CLO LTD-SERIES 2014-4A CLASS B1R	1	15,000,000	15,082,365
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,775,289	2,772,018	05/19/2014	05/19/2044	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	2,775,289	2,772,018
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,095,640	05/19/2014	05/19/2044	Interest Rate Swap			67091H-AK-7	OHA LOAN FUNDING LTD-OHALF 2012-1A B1R	1	15,000,000	15,095,640
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,600,000	14,875,809	05/19/2014	05/19/2044	Interest Rate Swap			09628W-AC-6	BLUEMOUNTAIN CLO LTD-SERIES 16-2A CLASS A2	1	14,600,000	14,875,809
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,900,000	13,925,159	05/19/2014	05/19/2044	Interest Rate Swap			92915P-AB-1	VOYA CLO LTD-INGIM 2014-1A A2AR	1	13,900,000	13,925,159
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,850,000	13,948,543	05/19/2014	05/19/2044	Interest Rate Swap			09626R-AQ-8	BLUEMOUNTAIN CLO LTD-BLUEM 2012-2A BR	1	13,850,000	13,948,543
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,850,000	13,955,025	05/19/2014	05/19/2044	Interest Rate Swap			11014P-AB-1	BRISTOL PARK CLO LTD-SERIES 2016-1A CLASS B	1	13,850,000	13,955,025
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,625,000	12,730,027	05/19/2014	05/19/2044	Interest Rate Swap			88433A-AC-3	THL CR WIND RIV 2016-1 CLO-SR SECD NT CL B 144A	1	12,625,000	12,730,027
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,150,000	12,270,419	05/19/2014	05/19/2044	Interest Rate Swap			05682B-AC-0	BAIN CAPITAL CREDIT CLO -SERIES BCC 2016-2A CLASS B	1	12,150,000	12,270,419
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,311,941	6,459,933	05/19/2014	05/19/2044	Interest Rate Swap			23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B CLASS A1	1	6,311,941	6,459,933
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,038,610	05/19/2014	05/19/2044	Interest Rate Swap				CORVIAS CAMPUS LIVING - HU, LLC - Sr Secd Note	2	15,000,000	15,038,610
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	141,964,871	161,432,076	05/19/2014	05/19/2044	Interest Rate Swap		21,390,916	49638W-AB-2	KINGSLAND VI LTD-SR SECD NT CL A1 144A	1	141,964,871	140,041,160
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,026,480	05/19/2014	05/19/2044	Interest Rate Swap			04625A-AC-8	ASSURANT CLO I LTD-SERIES 17-1A CLASS B	1	10,000,000	10,026,480
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	145,193,337	164,549,646	05/19/2014	05/19/2044	Interest Rate Swap		21,390,916	49638Y-AA-0	KINGSLAND VII LTD-SR SECD NT CL A 144A	1	145,193,337	143,158,730
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,387,549	15,418,247	05/19/2014	05/19/2044	Interest Rate Swap			056162-AC-4	BABSON CLO LTD-SERIES 15-IA CLASS B	1	15,387,549	15,418,247
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,150,000	9,194,872	05/19/2014	05/19/2044	Interest Rate Swap			79410U-AC-5	SALEM FIELDS CLO LTD-SERIES 16-2A CLASS A2	1	9,150,000	9,194,872
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	40,539,368	61,457,787	05/19/2014	05/19/2044	Interest Rate Swap		21,450,947	36248M-AA-5	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS A	1	40,539,368	40,006,840
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		45,000,000	45,321,210	05/19/2014	05/19/2044	Interest Rate Swap			14954W-AL-0	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	45,000,000	45,321,210

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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*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		25,300,000	25,406,387	05/19/2014	05/19/2044	Interest Rate Swap			04943A-AC-3	ATLAS SENIOR LOAN FUND L-SERIES 2017-8A CLASS B	1	25,300,000	25,406,387
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		31,788,141	31,432,447	05/19/2014	05/19/2044	Interest Rate Swap			50184V-AC-8	LCM XIV LTD PARTNERSHIP-SR NT SER 14A CL A 144A	1	31,788,141	31,432,447
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,800,000	12,845,363	05/19/2014	05/19/2044	Interest Rate Swap			87159Q-BG-2	SYMPHONY CLO LTD-SYMP 2014-14A B1R	1	12,800,000	12,845,363
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	45,000,000	66,557,755	05/19/2014	05/19/2044	Interest Rate Swap		21,465,955	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	45,091,800
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,538,521	15,712,140	05/19/2014	05/19/2044	Interest Rate Swap			G7818N-ZZ-5	SASOL CHEMICALS -USA LL TERM LOAN	2	15,538,521	15,712,140
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,521,123	6,991,154	05/19/2014	05/19/2044	Interest Rate Swap			00764M-GG-6	AEGIS ASSET BACKED SECUR-SERIES 2005-4 CLASS M1	1	6,521,123	6,991,154
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,960,894	4,497,626	05/19/2014	05/19/2044	Interest Rate Swap			247358-CC-6	EAIV Delta MSN 15181	1	4,960,894	4,497,626
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,550,000	21,625,856	05/19/2014	05/19/2044	Interest Rate Swap			04964W-AQ-8	ATRIUM CDO CORP-ATRM 11A BR	1	21,550,000	21,625,856
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,560,000	13,584,842	05/19/2014	05/19/2044	Interest Rate Swap			64130H-AA-9	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A A	1	13,560,000	13,584,842
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,600,000	13,651,884	05/19/2014	05/19/2044	Interest Rate Swap			64130H-AC-5	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A B1	1	13,600,000	13,651,884
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,024,600	05/19/2014	05/19/2044	Interest Rate Swap			817176-AN-0	SENECA PARK CLO LTD-SPARK 2014-1A B1R	1	15,000,000	15,024,600
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,800,000	15,986,377	05/19/2014	05/19/2044	Interest Rate Swap			50512#-AE-2	LA Stadium Finance Compa Senior Secured	2	15,800,000	15,986,377
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	135,000,000	151,000,000	170,917,162	05/19/2014	05/19/2044	Interest Rate Swap		19,738,076	05363U-AS-2	AVERY POINT CLO LTD-SERIES 14-1A CLASS AR	1	151,000,000	151,179,086
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,200,000	7,219,195	05/19/2014	05/19/2044	Interest Rate Swap			55952Y-AL-1	MAGNETITE CLO LTD-MAGNE 2014-8A CLASS CR	1	7,200,000	7,219,195
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	85,000,000	50,677,156	54,897,244	05/09/2014	05/09/2034	Interest Rate Swap		8,822,720	77277L-B8-9	ROCKALL CLO BV Variable Funding Note - GBP	1	50,677,156	46,074,524
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,900,000	13,922,643	05/09/2014	05/09/2034	Interest Rate Swap			55952Y-AK-3	MAGNETITE CLO LTD-SERIES 14-8A CLASS BR	1	13,900,000	13,922,643
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,570,000	13,639,316	05/09/2014	05/09/2034	Interest Rate Swap			04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B	1	13,570,000	13,639,316
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,570,000	13,613,858	05/09/2014	05/09/2034	Interest Rate Swap			22616C-AC-7	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS B	1	13,570,000	13,613,858
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	60,000,000	36,775,000	46,756,604	06/05/2014	06/05/2044	Interest Rate Swap		9,810,416	43132V-AN-2	HILDENE CLO LTD-HLDN 2014-3A AR	1	36,775,000	36,946,188
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,431,113	4,906,897	06/05/2014	06/05/2044	Interest Rate Swap			247358-EE-0	EAIV Delta MSN 15187	1	5,431,113	4,906,897
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,055,090	4,535,240	06/05/2014	06/05/2044	Interest Rate Swap			247358-FG-4	EAIV Delta MSN 15200	1	5,055,090	4,535,240
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,950,609	4,495,871	06/05/2014	06/05/2044	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1	4,950,609	4,495,871
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,417,802	4,894,870	06/05/2014	06/05/2044	Interest Rate Swap			247358-MT-8	EAIV Delta MSN 15186	1	5,417,802	4,894,870
57629*BQ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,847,580	4,402,306	06/05/2014	06/05/2044	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	1	4,847,580	4,402,306
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	13,100,000	30,426,313	07/22/2014	07/22/2044	Interest Rate Swap		17,313,292	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	13,113,021
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,059,145	07/22/2014	07/22/2044	Interest Rate Swap			38137M-AC-1	Goldentree Loan Opportun-SERIES 16-12A CLASS A2	1	15,000,000	15,059,145
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,400,000	14,421,730	07/22/2014	07/22/2044	Interest Rate Swap			05617Y-AS-8	BABSON CLO LTD-BABSN 2013-IIA A2R	1	14,400,000	14,421,730
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,179,655	14,024,850	07/22/2014	07/22/2044	Interest Rate Swap			88390A-AF-7	THL CR WIND RIV 2014-2 CLO SR SECD NT CL B-1	1	14,179,655	14,024,850
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,541,003	15,612,891	07/22/2014	07/22/2044	Interest Rate Swap			247361-PP-9	DELTA AIR LINES INC AIRBUS A330-200 N856NW	1	15,541,003	15,612,891
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		34,941,502	35,086,450	07/22/2014	07/22/2044	Interest Rate Swap			14315J-AL-3	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CLASS A1B	1	34,941,502	35,086,450
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,900,000	5,967,319	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	5,967,319

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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*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,500,000	14,608,591	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,608,591
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	20,000,000	37,343,719	07/22/2014	07/22/2044	Interest Rate Swap		17,325,859	00191L-AQ-5	ARES CLO LTD-SERIES 13-3A CLASS B1R	1	20,000,000	20,017,860
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,400,000	11,430,050	07/22/2014	07/22/2044	Interest Rate Swap			88432D-AS-3	WIND RIVER CLO LTD-SERIES 14-3A CLASS BR	1	11,400,000	11,430,050
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,590,000	19,625,771	07/22/2014	07/22/2044	Interest Rate Swap			88433R-AC-6	WIND RIVER CLO LTD-SERIES 17-2A CLASS A	1	19,590,000	19,625,771
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,500,000	19,529,855	07/22/2014	07/22/2044	Interest Rate Swap			04016P-AA-6	ARES CLO LTD-ARES 2017-43A A	1	19,500,000	19,529,855
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,500,000	8,530,201	07/22/2014	07/22/2044	Interest Rate Swap			15032T-AW-6	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR	1	8,500,000	8,530,201
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,000,000	8,056,496	07/22/2014	07/22/2044	Interest Rate Swap			12551J-AE-6	CIFC FUNDING LTD-SERIES 17-4A CLASS A2	1	8,000,000	8,056,496
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,100,000	5,142,509	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	5,142,509
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,100,000	5,134,002	07/22/2014	07/22/2044	Interest Rate Swap			566061-AE-7	MARBLE POINT CLO X LTD-SERIES 2017-1A CLASS B	1	5,100,000	5,134,002
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,400,000	3,445,087	04/09/2013	04/09/2043	Interest Rate Swap			55818Y-BG-5	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS CR	1	3,400,000	3,445,087
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,975,000	3,010,352	04/09/2013	04/09/2043	Interest Rate Swap			67102Q-AP-3	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS CR	1	2,975,000	3,010,352
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,540,000	6,603,176	04/09/2013	04/09/2043	Interest Rate Swap			87231L-AC-5	TCI-CENT CLO 2016-1 LTD.-TCENT 2016-1A A2	1	6,540,000	6,603,176
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,250,000	9,303,049	04/09/2013	04/09/2043	Interest Rate Swap			94950G-AA-5	WELLFLEET CLO LTD-WELF 2017-1A A1	1	9,250,000	9,303,049
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,750,000	5,774,024	04/09/2013	04/09/2043	Interest Rate Swap			88433B-AC-1	WIND RIVER CLO LTD-SERIES 16-2A CLASS B	1	5,750,000	5,774,024
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	17,000,000	34,351,274	07/22/2014	07/22/2044	Interest Rate Swap		17,325,859	04014W-AL-9	ARES CLO LTD-ARES 2014-1A A2R	1	17,000,000	17,025,415
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,016,696	8,961,841	07/22/2014	07/22/2044	Interest Rate Swap			67590B-AA-8	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL A	1	9,016,696	8,961,841
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,000,000	13,033,293	07/22/2014	07/22/2044	Interest Rate Swap			48250W-AA-3	KKR CLO 14 LTD-SR SECD NT SER 14 CL A-1A	1	13,000,000	13,033,293
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,550,000	22,651,475	07/22/2014	07/22/2044	Interest Rate Swap			14315J-SS-9	Carlyle US CLO 2013-1 Re Term Loan	1	22,550,000	22,651,475
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,497,474	4,582,276	07/22/2014	07/22/2044	Interest Rate Swap			03765L-AG-7	APIDOS CLO XX-MEZZ DEF NT CL C	2	4,497,474	4,582,276
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,000,000	17,037,723	07/22/2014	07/22/2044	Interest Rate Swap			55818P-AN-0	MADISON PARK FUNDING LTD-MDPK 2014-12A B1R	1	17,000,000	17,037,723
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,299,747	8,257,003	07/22/2014	07/22/2044	Interest Rate Swap			75887N-AC-3	REGATTA VI FUNDING LTD-SER 2016-1A CL A	1	8,299,747	8,257,003
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,900,000	6,958,022	07/22/2014	07/22/2044	Interest Rate Swap			38136F-AL-7	GoldentTree Loan Managem-GLM 2017-1A C	1	6,900,000	6,958,022
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,650,000	5,712,653	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	5,712,653
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,129,540	9,134,476	07/22/2014	07/22/2044	Interest Rate Swap			61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	9,129,540	9,134,476
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,000,000	21,656,823	07/22/2014	07/22/2044	Interest Rate Swap			G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	21,656,823
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	7,807,057	24,993,883	07/22/2014	07/22/2044	Interest Rate Swap		17,275,590	67104C-AB-3	OAK HILL CREDIT PARTNERS-SERIES 2013 - 8A CLASS B	1	7,807,057	7,718,293
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,600,000	7,632,976	07/22/2014	07/22/2044	Interest Rate Swap			75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	7,632,976
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,460,000	7,479,851	07/22/2014	07/22/2044	Interest Rate Swap			00900C-AA-2	AIMCO-AIMCO 2017-AA A	1	7,460,000	7,479,851
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,687,897	24,400,049	07/22/2014	07/22/2044	Interest Rate Swap			03764D-AB-7	APIDOS CLO XII SR SECD NT CL B-1	1	24,687,897	24,400,049
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,701,740	22,026,884	07/22/2014	07/22/2044	Interest Rate Swap			49638W-AE-6	KINGSLAND LTD-SERIES 2013-6A CLASS C	1	22,701,740	22,026,884
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,646,246	20,019,880	07/22/2014	07/22/2044	Interest Rate Swap			67104L-AB-3	OHA LN FDG 2013-2 LTD-SR SECD NT CL B	1	20,646,246	20,019,880

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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*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,031,770	07/22/2014	07/22/2044	Interest Rate Swap			26249E-AQ-8	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS BR	1	15,000,000	15,031,770
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,050,865	07/22/2014	07/22/2044	Interest Rate Swap			46619T-AA-0	JFIN CLO 2016 LTD - Sr Secd Nt CIA-1	1	15,000,000	15,050,865
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,200,000	6,212,332	07/22/2014	07/22/2044	Interest Rate Swap			09625J-AW-4	BLUEMOUNTAIN CLO LTD-SERIES 2013-34 CLASS DR	2	6,200,000	6,212,332
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	4,877,321	21,717,472	07/22/2014	07/22/2044	Interest Rate Swap		17,288,158	247358-XT-6	EAIV Delta MSN 15166	1	4,877,321	4,429,314
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,877,281	6,798,939	07/22/2014	07/22/2044	Interest Rate Swap			91754R-ZG-5	STATE BOARD OF REGENTS O-SERIES USBR 2017-1 CLASS B	1	6,877,281	6,798,939
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,620,310	5,629,846	07/22/2014	07/22/2044	Interest Rate Swap			78443K-AK-2	SLM STUDENT LOAN TRUST 2-SERIES 06-9 CLASS B	1	5,620,310	5,629,846
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,124,416	3,103,026	07/22/2014	07/22/2044	Interest Rate Swap			46616A-AE-6	JFIN CLO 2012 LTD NT CL B	1	3,124,416	3,103,026
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,833,169	4,896,115	07/22/2014	07/22/2044	Interest Rate Swap			57643L-FG-6	MASTR ASSET BACKED SECUR-SERIES 2004-OPT2 CLASS A1	1	4,833,169	4,896,115
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,295,000	5,343,248	07/22/2014	07/22/2044	Interest Rate Swap				APIDOS CLO-SERIES 17-26A CLASS B	1	5,295,000	5,343,248
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,188,715	13,186,798	07/22/2014	07/22/2044	Interest Rate Swap			38021G-AC-3	GOAL STRUCTURED SOLUTION-SERIES 2016-B CLASS A2	1	13,188,715	13,186,798
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,300,000	16,330,889	07/22/2014	07/22/2044	Interest Rate Swap			33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A	1	16,300,000	16,330,889
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,280,000	16,311,551	07/22/2014	07/22/2044	Interest Rate Swap			150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	1	16,280,000	16,311,551
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,327,238	20,148,360	07/22/2014	07/22/2044	Interest Rate Swap			38137D-AA-5	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL A	1	20,327,238	20,148,360
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,400,000	22,416,643	07/22/2014	07/22/2044	Interest Rate Swap			053635-AC-2	AVERY POINT II CLO LTD SR SECD NT CL B-1	1	22,400,000	22,416,643
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,250,000	4,310,231	07/22/2014	07/22/2044	Interest Rate Swap			76761R-AE-9	Riserva Clo Ltd-SERIES 2016-3A CLASS C1	1	4,250,000	4,310,231
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,500,000	8,634,513	07/22/2014	07/22/2044	Interest Rate Swap			87231L-AA-9	TCI-CENT CLO 2016-1 LTD.-TCENT 2016-1A A1	1	8,500,000	8,634,513
57629*BX8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	15,000,000	18,828,095	08/18/2014	08/18/2044	Interest Rate Swap		3,791,705	88322U-AM-1	THACHER PARK CLO-THRPK 2014-1A BR	1	15,000,000	15,036,390
57629*BX8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,400,000	9,422,438	08/18/2014	08/18/2044	Interest Rate Swap			87154E-AJ-9	SYMPHONY CLO LTD-SERIES 14-15A CLASS B1R	1	9,400,000	9,422,438
57629*BX8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,887,641	5,865,258	08/18/2014	08/18/2044	Interest Rate Swap			28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	5,887,641	5,865,258
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	10,566,068	16,535,405	08/27/2014	08/27/2044	Interest Rate Swap		5,958,429	67092R-AA-6	OCP CLO 2016-12 Ltd-SERIES 16-12A CLASS A1	1	10,566,068	10,576,976
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,484,026	6,492,969	08/27/2014	08/27/2044	Interest Rate Swap			78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	6,484,026	6,492,969
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,900,000	7,906,778	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	VOYA CLO 2017-4 LTD	1	7,900,000	7,906,778
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,058,245	08/27/2014	08/27/2044	Interest Rate Swap			14314B-AC-1	CARLYLE GLOBAL MARKET ST-CGMS 2017-1A A2	1	15,000,000	15,058,245
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,560,000	8,583,335	08/27/2014	08/27/2044	Interest Rate Swap			85816B-CQ-1	STEELE CREEK CLO LTD-SERIES 15-1A CLASS BR	1	8,560,000	8,583,335
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,050,000	9,108,155	08/27/2014	08/27/2044	Interest Rate Swap			92912V-AN-5	VOYA CLO LTD-VOYA 2014-2A A1R	1	9,050,000	9,108,155
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	60,500,000	66,487,609	08/27/2014	08/27/2044	Interest Rate Swap		5,978,594	126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CLO1 A1R	1	60,500,000	60,509,015
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	6,800,000	12,774,184	08/27/2014	08/27/2044	Interest Rate Swap		5,928,182	39808D-AN-1	GREYWOLF CLO LTD-SERIES 2014-2A CLASS BR	1	6,800,000	6,846,002
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,800,000	6,811,295	08/27/2014	08/27/2044	Interest Rate Swap			00900A-AJ-7	AIMCO-SERIES 14-AA CLASS B1R	1	6,800,000	6,811,295
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,013,515	08/27/2014	08/27/2044	Interest Rate Swap			88432C-AS-5	WIND RIVER CLO LTD-WINDR 2014-1A B1R	1	15,000,000	15,013,515
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,600,000	3,619,904	08/27/2014	08/27/2044	Interest Rate Swap			87154E-AQ-3	SYMPHONY CLO LTD-SYMP 2014-15A DR	2	3,600,000	3,619,904
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,100,000	14,152,762	08/27/2014	08/27/2044	Interest Rate Swap			06759Y-AA-3	BARINGS CLO LTD-BABSN 2016-3A A1	1	14,100,000	14,152,762

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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*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,350,000	2,373,465	08/27/2014	08/27/2044	Interest Rate Swap			14954W-AQ-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS CR	1	2,350,000	2,373,465
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,247,648	2,299,038	08/27/2014	08/27/2044	Interest Rate Swap			862015-AC-8	STONEY LANE FUNDING LTD-SERIES 2007-1A CLASS A2	1	2,247,648	2,299,038
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	50,000,000	21,300,000	27,217,708	08/27/2014	08/27/2044	Interest Rate Swap		5,892,893	09627L-AN-7	BLUEMOUNTAIN CLO LTD-BLUEM 2014-1A B1R	1	21,300,000	21,324,815
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,885,720	18,550,024	08/27/2014	08/27/2044	Interest Rate Swap			49638Y-AC-6	KINGSLAND VII LTD-SR SECD NT CL B 144A	1	18,885,720	18,550,024
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		19,200,000	19,253,146	08/27/2014	08/27/2044	Interest Rate Swap			04941R-AL-8	ATLAS SENIOR LOAN FUND L-ATCLO 2014-6A BR	1	19,200,000	19,253,146
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	6,380,000	9,890,655	09/04/2014	09/04/2044	Interest Rate Swap		3,455,462	22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS C	1	6,380,000	6,435,193
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,250,000	6,264,819	09/04/2014	09/04/2044	Interest Rate Swap			26244E-AQ-3	DRYDEN SENIOR LOAN FUND-SERIES 2014-34A CLASS BR	1	6,250,000	6,264,819
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,600,000	2,612,316	09/04/2014	09/04/2044	Interest Rate Swap			88432D-AU-8	WIND RIVER CLO LTD-SERIES 14-3A CLASS C1R	1	2,600,000	2,612,316
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,590,000	2,615,672	09/04/2014	09/04/2044	Interest Rate Swap			55818R-AS-5	MADISON PARK FUNDING LTD-SERIES 14-14A CLASS BR	1	2,590,000	2,615,672
57629*CD1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,570,000	13,626,723	09/04/2014	09/04/2044	Interest Rate Swap			88433R-AG-7	WIND RIVER CLO LTD-SERIES 17-2A CLASS C1	1	13,570,000	13,626,723
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	110,000,000	128,572,707	09/08/2014	09/08/2044	Interest Rate Swap		17,742,977	872455-AN-0	TICP CLO LTD-TICP 2014-1A A1R	1	110,000,000	110,829,730
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,465,000	34,295,481	09/08/2014	09/08/2044	Interest Rate Swap			ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	34,295,481
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,380,000	11,424,245	09/08/2014	09/08/2044	Interest Rate Swap			55818R-AT-3	MADISON PARK FUNDING LTD-SERIES 14-14A CLASS C1R	1	11,380,000	11,424,245
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,000,000	9,033,669	09/08/2014	09/08/2044	Interest Rate Swap			053635-AG-3	AVERY POINT II CLO LTD-SR SECD DEF NT CL C	1	9,000,000	9,033,669
57629*CF6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	30,000,000	14,000,000	18,684,942	09/17/2014	09/17/2044	Interest Rate Swap		4,621,480	39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	14,000,000	14,063,462
57629*CF6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,600,000	6,651,190	09/17/2014	09/17/2044	Interest Rate Swap			05618M-AY-0	BABSON CLO LTD-BABSN 2014-3A C1R	1	6,600,000	6,651,190
57629*CF6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,000,000	18,027,198	09/17/2014	09/17/2044	Interest Rate Swap			14310K-AC-5	CARLYLE GLOBAL MKT CLO 2013-4 SR SEC NT CL A1	1	18,000,000	18,027,198
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	55,000,000	10,850,000	14,678,785	10/06/2014	10/06/2034	Interest Rate Swap		3,749,265	03763Y-AQ-9	APIDOS CLO-APID 2012-11A BR	1	10,850,000	10,929,520
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,000,000	15,043,725	10/06/2014	10/06/2034	Interest Rate Swap			00164K-AL-1	ALM LOAN FUNDING-SERIES 14-14A CLASS A2R	1	15,000,000	15,043,725
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,100,000	20,076,754	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	20,100,000	20,076,754
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,798,212	3,783,821	10/06/2014	10/06/2034	Interest Rate Swap			50188G-AN-3	LCM XVIII LTD PARTNERSHIP-DEF MEZZ NT CL D 144A	2	3,798,212	3,783,821
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,738,111	3,782,072	10/06/2014	10/06/2034	Interest Rate Swap			056162-AG-5	BABSON CLO LTD 2015-I-SR SECD DEF NT CL D-1	2	3,738,111	3,782,072
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,019,150	10/06/2014	10/06/2034	Interest Rate Swap			817176-AS-9	SENECA PARK CLO LTD-SPARK 2014-1A CR	1	5,000,000	5,019,150
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	100,000,000	45,000,000	56,317,497	10/06/2014	10/06/2044	Interest Rate Swap		11,225,697	85815X-AQ-6	STEELE CREEK CLO LTD-STCR 2014-1A A1R	1	45,000,000	45,091,800
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,087,533	9,043,629	10/06/2014	10/06/2044	Interest Rate Swap			61744C-NB-8	MORGAN STANLEY CAPITAL I-SERIES 2005-HE2 CLASS M1	1	9,087,533	9,043,629
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,900,000	4,921,139	10/06/2014	10/06/2044	Interest Rate Swap			12481K-AC-2	CBAM 2017-2 LTD-SERIES 17-2A CLASS B1	1	4,900,000	4,921,139
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,950,000	2,986,798	10/06/2014	10/06/2044	Interest Rate Swap			13080B-AD-3	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR	1	2,950,000	2,986,798
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,103,640	10/06/2014	10/06/2044	Interest Rate Swap			94950G-AC-1	WELLFLEET CLO LTD-WELF 2017-1A A2	1	20,000,000	20,103,640
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		15,375,000	15,427,321	10/06/2014	10/06/2044	Interest Rate Swap			87247C-AQ-6	TICP CLO LTD-TICP 2014-2A A2AR	1	15,375,000	15,427,321
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,823,203	3,799,057	10/06/2014	10/06/2044	Interest Rate Swap			93677P-AB-7	WASATCH LTD-SERIES 2006-1A CLASS A1B	1	3,823,203	3,799,057
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2	175,000,000	60,000,000	76,161,367	10/10/2014	10/10/2044	Interest Rate Swap		16,965,547	G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	59,195,820

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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*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		27,101,237	28,330,500	10/10/2014	10/10/2044	Interest Rate Swap			629394-AA-5	NTC CAPITAL I-UNSECURED BOND	2	27,101,237	28,330,500
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		20,851,105	21,500,574	10/10/2014	10/10/2044	Interest Rate Swap			230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	20,851,105	21,500,574
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		20,500,000	20,670,376	10/10/2014	10/10/2044	Interest Rate Swap			09627X-AW-1	BLUEMOUNTAIN CLO LTD-SERIES 2015-1A CLASS A2R	1	20,500,000	20,670,376
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		18,700,000	18,733,249	10/10/2014	10/10/2044	Interest Rate Swap			72349B-AK-0	PINNACLE PARK CLO LTD-SERIES 2014-1A CLASS BR	1	18,700,000	18,733,249
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		16,100,000	16,188,421	10/10/2014	10/10/2044	Interest Rate Swap			873549-AC-3	Taconic Park CLO Ltd 201-SERIES 2016-1A CLASS A2	1	16,100,000	16,188,421
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		1,857,756	1,880,918	10/10/2014	10/10/2044	Interest Rate Swap			09627L-AJ-6	BLUEMOUNTAIN CLO 2014-1 LTD SR SEC DEF NT CL D	2	1,857,756	1,880,918
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		4,536,848	4,600,428	10/10/2014	10/10/2044	Interest Rate Swap			09627V-AG-0	BLUEMOUNTAIN CLO 2014-4 LTD-SR SEC DEF NT CL D	2	4,536,848	4,600,428
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		3,186,094	3,259,770	10/10/2014	10/10/2044	Interest Rate Swap			05617Y-AG-4	BABSON CLO LTD 2013-II-SR SECD DEF NT CL C 144A	2	3,186,094	3,259,770
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	2		6,401,677	7,043,917	10/10/2014	10/10/2044	Interest Rate Swap			78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B	1	6,401,677	7,043,917
57629*CK5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	75,000,000	87,325,637	11/04/2014	11/04/2044	Interest Rate Swap		12,128,687	14311A-AJ-1	CARLYLE GLOBAL MARKET ST-SERIES 14-5A CLASS A1R	1	75,000,000	75,196,950
57629*CK5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		50,000,000	50,142,550	11/04/2014	11/04/2044	Interest Rate Swap			04964W-AL-9	ATRIUM CDO CORP-ATRM 11A A1R	1	50,000,000	50,142,550
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	65,000,000	77,796,866	11/04/2014	11/04/2044	Interest Rate Swap		12,154,016	949496-AC-7	WELLFLEET CLO 2015-1 LTD-SR SECD NT CL A-1 144A	1	65,000,000	65,642,850
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		38,750,000	38,814,403	11/04/2014	11/04/2044	Interest Rate Swap			67106J-AQ-3	OHA CREDIT PARTNERS LTD-OAKC 2014-10A BR	1	38,750,000	38,814,403
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,801,748	21,506,321	11/04/2014	11/04/2044	Interest Rate Swap			49638W-AB-2	KINGSLAND VI LTD-SR SECD NT CL A1 144A	1	21,801,748	21,506,321
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	50,000,000	62,407,302	11/04/2014	11/04/2044	Interest Rate Swap		12,356,652	67106J-AN-0	OHA CREDIT PARTNERS LTD-OAKC 2014-10A AR	1	50,000,000	50,050,650
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		46,000,000	46,042,228	11/04/2014	11/04/2044	Interest Rate Swap			92329X-AK-4	VENTURE CDO LTD-VENTR 2014-16A A1R	1	46,000,000	46,042,228
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		30,000,000	30,115,470	11/04/2014	11/04/2044	Interest Rate Swap			38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A CLASS A1R	1	30,000,000	30,115,470
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	14,727,410	26,438,306	11/04/2014	11/04/2044	Interest Rate Swap		12,381,982	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	14,727,410	14,056,324
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,581,948	4,197,734	11/04/2014	11/04/2044	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	4,581,948	4,197,734
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,862,172	4,446,214	11/04/2014	11/04/2044	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	4,862,172	4,446,214
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,591,158	4,210,156	11/04/2014	11/04/2044	Interest Rate Swap			247358-PP-3	EAIV Delta MSN 15147	1	4,591,158	4,210,156
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,591,340	4,125,526	11/04/2014	11/04/2044	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	4,591,340	4,125,526
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,862,172	4,446,214	11/04/2014	11/04/2044	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	4,862,172	4,446,214
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		47,871,502	46,821,489	11/04/2014	11/04/2044	Interest Rate Swap			83416T-RR-3	Arpad Solar Borrower LLC Term Loan	2	47,871,502	46,821,489
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		26,700,000	26,739,596	11/04/2014	11/04/2044	Interest Rate Swap			29108Q-AY-8	EMERSON PARK CLO LTD-SERIES 13-1A	1	26,700,000	26,739,596
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,500,000	22,350,443	11/04/2014	11/04/2044	Interest Rate Swap				BIF II SAFE HARBOR HOLDINGS LLC	1	22,500,000	22,350,443
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	48,000,000	60,854,978	11/04/2014	11/04/2044	Interest Rate Swap		12,457,970	04964K-AL-5	ATRIUM CDO CORP-SERIES 9A CLASS AR	1	48,000,000	48,397,008
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		38,550,000	38,666,344	11/04/2014	11/04/2044	Interest Rate Swap			87247C-AN-3	TICP CLO LTD-TICP 2014-2A A1AR	1	38,550,000	38,666,344
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		40,779,837	41,067,623	11/04/2014	11/04/2044	Interest Rate Swap			13345*-AA-5	CAMERON LNG CONSTRUCTION FA	1	40,779,837	41,067,623
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	72,000,000	84,837,611	11/04/2014	11/04/2044	Interest Rate Swap		12,609,947	46617N-AQ-0	JFIN CLO LTD-SERIES 14-2A CLASS A1AR	1	72,000,000	72,227,664
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		37,400,000	37,774,000	11/04/2014	11/04/2044	Interest Rate Swap			74992*-AB-1	RXR Realty, LLC Senior Secured	2	37,400,000	37,774,000

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*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,689,283	16,552,916	11/04/2014	11/04/2044	Interest Rate Swap			03329K-AA-1	ANCHORAGE CAPITAL CLO LT-SERIES 2016-8A CLASS A1	1	16,689,283	16,552,916
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	13,760,000	26,377,242	11/04/2014	11/04/2044	Interest Rate Swap		12,584,617	14310U-AQ-2	CARLYLE GLOBAL MARKET ST-CGMS 2014-4A BR	1	13,760,000	13,792,625
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,660,000	13,706,062	11/04/2014	11/04/2044	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	13,660,000	13,706,062
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,660,000	13,821,051	11/04/2014	11/04/2044	Interest Rate Swap			04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR	1	13,660,000	13,821,051
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,000,000	11,815,388	11/04/2014	11/04/2044	Interest Rate Swap			G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	11,815,388
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,000,000	10,016,440	11/04/2014	11/04/2044	Interest Rate Swap			14310M-AQ-0	CARLYLE GLOBAL MARKET ST-SERIES 2014-1A CLASS BR	1	10,000,000	10,016,440
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		30,000,000	30,234,960	11/04/2014	11/04/2044	Interest Rate Swap			87806L-AC-0	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CLASS A1	1	30,000,000	30,234,960
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,036,240	11/04/2014	11/04/2044	Interest Rate Swap			12550Y-AC-8	CIFC FUNDING LTD-CIFC 2017-2A A	1	20,000,000	20,036,240
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,392,999	9,700,589	11/04/2014	11/04/2044	Interest Rate Swap			035242-AP-1	ANHEUSER-BUSCH INBEV FIN GTD NT	2	9,392,999	9,700,589
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,797,761	1,791,082	11/04/2014	11/04/2044	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	1,797,761	1,791,082
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	12,740,000	25,400,705	11/04/2014	11/04/2044	Interest Rate Swap		12,635,276	55818X-AY-9	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS A2R	1	12,740,000	12,765,429
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,675,000	12,717,563	11/04/2014	11/04/2044	Interest Rate Swap			55953E-AJ-9	MAGNETITE CLO LTD-SERIES 14-11A CLASS A1R	1	12,675,000	12,717,563
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,240,000	12,305,300	11/04/2014	11/04/2044	Interest Rate Swap			03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2	1	12,240,000	12,305,300
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,980,000	12,018,707	11/04/2014	11/04/2044	Interest Rate Swap			14942D-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	12,018,707
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,400,000	3,416,133	11/04/2014	11/04/2044	Interest Rate Swap			92914R-AS-1	VOYA CLO LTD-SERIES 14-4A CLASS BR	1	3,400,000	3,416,133
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,100,000	21,248,038	11/04/2014	11/04/2044	Interest Rate Swap			48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR	1	21,100,000	21,248,038
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,900,000	16,967,211	11/04/2014	11/04/2044	Interest Rate Swap			00164M-DG-5	ALM LOAN FUNDING-SERIES 15-12A CLASS A1R	1	16,900,000	16,967,211
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,100,000	18,099,982	11/04/2014	11/04/2044	Interest Rate Swap			05873L-AK-2	BALLYROCK LTD-BALLY 2014-1A A2R	1	18,100,000	18,099,982
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,100,000	18,138,535	11/04/2014	11/04/2044	Interest Rate Swap			40436V-AA-9	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17A	1	18,100,000	18,138,535
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	47,919,058	53,964,639	12/16/2014	12/16/2044	Interest Rate Swap		5,116,107	39808C-A@-4	GRIDIRON FDG LLC Term Facility	2	47,919,058	48,848,532
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		26,394,219	26,190,302	12/16/2014	12/16/2044	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	26,394,219	26,190,302
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,479,241	11,221,974	12/16/2014	12/16/2044	Interest Rate Swap			05874P-AE-6	BALLYROCK LTD-SERIES 2013-1A CLASS C	1	11,479,241	11,221,974
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,950,000	10,973,444	12/16/2014	12/16/2044	Interest Rate Swap			67590B-AC-4	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL B1	1	10,950,000	10,973,444
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,040,000	11,054,429	12/16/2014	12/16/2044	Interest Rate Swap			14310V-AM-9	CARLYLE GLOBAL MARKET ST-CGMS 2014-2A BR	1	11,040,000	11,054,429
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,700,000	6,725,534	12/16/2014	12/16/2044	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,725,534
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,960,000	4,995,454	12/16/2014	12/16/2044	Interest Rate Swap			55820R-AE-2	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS B	1	4,960,000	4,995,454
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,550,000	3,574,282	12/16/2014	12/16/2044	Interest Rate Swap			00162L-CE-5	ALM LOAN FUNDING-SERIES 15-16A CLASS A2R	1	3,550,000	3,574,282
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,875,366	10,808,068	12/16/2014	12/16/2044	Interest Rate Swap			46616A-AJ-5	JFIN CLO 2012 LTD-NOTE CLASS A2B 144A	1	10,875,366	10,808,068
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,058,563	10,019,100	12/16/2014	12/16/2044	Interest Rate Swap			38137Q-AA-6	GOLDENTREE LOAN OPPORTUN-SERIES 14-9A CLASS AR	1	10,058,563	10,019,100
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,100,000	8,179,979	12/16/2014	12/16/2044	Interest Rate Swap			001626-AC-4	ALM XIX Ltd SR SECD NT CL A-2	1	8,100,000	8,179,979
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	150,000,000	24,662,500	29,721,085	12/16/2014	12/16/2044	Interest Rate Swap		4,811,185	144577-TT-0	Carrix, Inc. Senior Term Loa	2	24,662,500	24,909,900

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*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,470,000	14,554,968	12/16/2014	12/16/2044	Interest Rate Swap			55820R-AC-6	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS A2	1	14,470,000	14,554,968
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,988,796	3,880,296	12/16/2014	12/16/2044	Interest Rate Swap			49638W-AD-8	KINGSLAND VI LTD-SECD DEF MEZZ NT CL C 144A	1	3,988,796	3,880,296
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,330,100	6,357,388	12/16/2014	12/16/2044	Interest Rate Swap			92557W-AE-3	VIBRANT CLO IV LTD-SR SECD NT CL B 144A	1	6,330,100	6,357,388
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		41,400,000	41,522,585	12/16/2014	12/16/2044	Interest Rate Swap			74983D-AA-5	RACE POINT X CLO LTD SR SECD NT CL A	1	41,400,000	41,522,585
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,744,243	17,782,713	12/16/2014	12/16/2044	Interest Rate Swap			94949R-AC-1	WELLFLEET CLO 2016-1 LTD-SR SECD NT CL A 144A	1	17,744,243	17,782,713
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,527,147	17,368,902	12/16/2014	12/16/2044	Interest Rate Swap			858102-AD-8	STEELE CREEK CLO 2016-1 LTD-SR SECD NT CL A-1 144A	1	17,527,147	17,368,902
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,000,000	7,015,470	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AN-4	BABSON CLO LTD-BABSN 2014-1A BR	1	7,000,000	7,015,470
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,375,736	3,369,793	12/16/2014	12/16/2044	Interest Rate Swap			26250U-AC-9	DRYDEN XXVI SR LN FD SR SECD NT CL A	1	3,375,736	3,369,793
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,750,000	13,836,281	12/16/2014	12/16/2044	Interest Rate Swap			02014P-AC-8	ALM XVII LTD-SR SECURED NOTE CLASS A2L	1	13,750,000	13,836,281
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	250,000,000	36,000,000	44,377,518	12/16/2014	12/16/2044	Interest Rate Swap		8,679,306	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	35,698,212
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,000,000	14,013,650	12/16/2014	12/16/2044	Interest Rate Swap			15136G-AQ-2	CENT CLO 16 LP NT CL A-2-R	1	14,000,000	14,013,650
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,500,000	23,532,501	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AL-8	BABSON CLO LTD-BABSN 2014-1A A2R	1	23,500,000	23,532,501
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		23,100,000	23,251,397	12/16/2014	12/16/2044	Interest Rate Swap			83610K-AA-1	SOUND POINT CLO LTD-SERIES 2017-2A CLASS A	1	23,100,000	23,251,397
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,750,000	12,898,142	12/16/2014	12/16/2044	Interest Rate Swap			50184K-AU-2	LCM LTD PARTNERSHIP-SERIES 13A CLASS BR	1	12,750,000	12,898,142
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,228,708	18,187,270	12/16/2014	12/16/2044	Interest Rate Swap			88576P-AE-3	321 HENDERSON RECEIVABLE-SERIES 05-1A CLASS A1	1	18,228,708	18,187,270
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,600,000	22,660,952	12/16/2014	12/16/2044	Interest Rate Swap			09627R-AJ-3	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A1R	1	22,600,000	22,660,952
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		20,000,000	20,063,720	12/16/2014	12/16/2044	Interest Rate Swap			58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	20,063,720
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,500,000	10,538,441	12/16/2014	12/16/2044	Interest Rate Swap			03765D-AS-9	APIDOS CLO-APID 2014-18A BR	1	10,500,000	10,538,441
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,076,167	6,022,674	12/16/2014	12/16/2044	Interest Rate Swap			43132W-AE-0	HILDENE CLO IV LTD-DEF MEZZ NT SER 2015-4A CL B	1	6,076,167	6,022,674
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,950,000	5,973,871	12/16/2014	12/16/2044	Interest Rate Swap			10302V-BG-9	BOWMAN PARK CLO LTD-BOWPK 2014-1A CR	1	5,950,000	5,973,871
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,097,261	13,117,221	12/16/2014	12/16/2044	Interest Rate Swap			87230A-AA-4	TCI-FLATIRON CLO 2016-1 LTD SR SECD NT CL A	1	13,097,261	13,117,221
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,690,000	14,705,410	12/16/2014	12/16/2044	Interest Rate Swap			817176-AL-4	SENECA PARK CLO LTD-SPARK 2014-1A AR	1	14,690,000	14,705,410
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,500,000	13,552,461	12/16/2014	12/16/2044	Interest Rate Swap			38136F-AG-8	GoldentTree Loan Managem-GLM 2017-1A B1	1	13,500,000	13,552,461
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,800,000	10,808,230	12/16/2014	12/16/2044	Interest Rate Swap			03764Q-AQ-5	APIDOS CLO-SERIES 13-15A CLASS A2AR	1	10,800,000	10,808,230
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,250,000	8,288,858	12/16/2014	12/16/2044	Interest Rate Swap			09628B-AA-6	BLUEMOUNTAIN CLO 2015-2 LTD SR SECD NT CL A-1	1	8,250,000	8,288,858
57629*CU3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	250,000,000	328,073,426	332,156,142	12/16/2014	12/16/2044	Interest Rate Swap		7,713,721	57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	328,073,426	324,442,421
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	200,000,000	16,900,000	22,807,862	12/16/2014	12/16/2044	Interest Rate Swap		5,764,415	03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	16,900,000	17,043,447
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,300,000	14,375,990	12/16/2014	12/16/2044	Interest Rate Swap			00163E-BE-1	ALM LOAN FUNDING-SERIES 12-6A CLASS A2RR	1	14,300,000	14,375,990
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,780,000	6,802,937	12/16/2014	12/16/2044	Interest Rate Swap			33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B	1	6,780,000	6,802,937
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,750,000	9,801,373	12/16/2014	12/16/2044	Interest Rate Swap			36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS B	1	9,750,000	9,801,373
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,850,000	5,898,520	12/16/2014	12/16/2044	Interest Rate Swap			55819T-AG-6	MADISON PARK FDG XX LTD-SECD DEF NT CL C-1 144A	1	5,850,000	5,898,520

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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*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,220,000	22,330,500	12/16/2014	12/16/2044	Interest Rate Swap			83609J-AA-7	SOUND POINT CLO XI LTD-SR SECD NT CL A 144A	1	22,220,000	22,330,500
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,675,000	9,751,761	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AA-8	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A1	1	9,675,000	9,751,761
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,500,000	8,536,984	12/16/2014	12/16/2044	Interest Rate Swap			78109Q-AE-8	RR 2 LTD-SERIES 17-2A CLASS A2	1	8,500,000	8,536,984
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,120,000	17,251,601	12/16/2014	12/16/2044	Interest Rate Swap			674000-AN-4	OAKTREE CLO LTD-SERIES 14-1A CLASS A1R	1	17,120,000	17,251,601
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,000,000	17,047,056	12/16/2014	12/16/2044	Interest Rate Swap			033286-AN-5	ANCHORAGE CAPITAL CLO LT-ANCHC 2014-5A BR	1	17,000,000	17,047,056
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,600,000	16,620,518	12/16/2014	12/16/2044	Interest Rate Swap			05874P-AC-0	BALLYROCK LTD-SERIES 2013-1A CLASS B	1	16,600,000	16,620,518
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		56,000,000	55,380,211	12/16/2014	12/16/2044	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	1	56,000,000	55,380,211
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	10,100,000	2,919,144	02/05/2015	02/05/2045	Interest Rate Swap		(7,202,864)	50181G-AS-9	LCM LTD PARTNERSHIP-SERIES 16A CLASS BR	1	10,100,000	10,122,008
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,020,000	10,116,142	02/05/2015	02/05/2045	Interest Rate Swap			92912V-AS-4	VOYA CLO LTD-VOYA 2014-2A BR	1	10,020,000	10,116,142
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,512,624	10,421,698	02/05/2015	02/05/2045	Interest Rate Swap			564759-QB-7	MANUF & TRADERS TRUST CO-SUBORDINATED NOTE	1	10,512,624	10,421,698
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,500,000	13,593,744	02/05/2015	02/05/2045	Interest Rate Swap			87806L-AE-6	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CLASS A2	1	13,500,000	13,593,744
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,500,000	13,540,919	02/05/2015	02/05/2045	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,540,919
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,700,000	12,748,984	02/05/2015	02/05/2045	Interest Rate Swap			398080-AL-5	GREYWOLF CLO LTD-SERIES 2014-2A CLASS A2R	1	12,700,000	12,748,984
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,700,000	12,787,236	02/05/2015	02/05/2045	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	12,787,236
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,400,000	11,496,866	02/05/2015	02/05/2045	Interest Rate Swap			14954W-AN-6	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CLASS BR	1	11,400,000	11,496,866
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,200,000	11,234,339	02/05/2015	02/05/2045	Interest Rate Swap			05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CLASS A1	1	11,200,000	11,234,339
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,200,000	10,292,789	02/05/2015	02/05/2045	Interest Rate Swap			00162L-CG-0	ALM LOAN FUNDING-SERIES 15-16A CLASS BR	1	10,200,000	10,292,789
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,300,000	11,301,785	02/05/2015	02/05/2045	Interest Rate Swap			053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B1R	1	11,300,000	11,301,785
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,723,226	6,819,776	02/05/2015	02/05/2045	Interest Rate Swap			00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	6,723,226	6,819,776
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	5,280,000	(2,077,917)	02/05/2015	02/05/2045	Interest Rate Swap		(7,410,395)	00900C-AE-4	AIMCO-AIMCO 2017-AA C	1	5,280,000	5,332,478
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		32,330,000	32,413,670	02/05/2015	02/05/2045	Interest Rate Swap			053633-AG-8	AVERY POINT CLO LTD-SERIES 13-3A CLASS AR	1	32,330,000	32,413,670
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		32,100,000	32,156,657	02/05/2015	02/05/2045	Interest Rate Swap			05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	32,100,000	32,156,657
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		32,000,000	32,090,944	02/05/2015	02/05/2045	Interest Rate Swap			67706T-AS-1	OHA LOAN FUNDING LTD-OHALF 2014-1A A1R	1	32,000,000	32,090,944
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,700,000	18,806,833	02/05/2015	02/05/2045	Interest Rate Swap			05618M-AU-8	BABSON CLO LTD-BABSN 2014-3A B1R	1	18,700,000	18,806,833
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,000,000	7,015,841	02/05/2015	02/05/2045	Interest Rate Swap			26249E-AS-4	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS CR	1	7,000,000	7,015,841
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,268,267	5,370,198	02/05/2015	02/05/2045	Interest Rate Swap			00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOTE	2	5,268,267	5,370,198
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	18,100,000	10,875,114	02/05/2015	02/05/2045	Interest Rate Swap		(7,224,868)	43132R-AS-0	HILDENE CLO LTD-SERIES 13-1A CLASS BR	1	18,100,000	18,099,982
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		27,200,000	27,321,557	02/05/2015	02/05/2045	Interest Rate Swap			55818R-AQ-9	MADISON PARK FUNDING LTD-MDPK 2014-14A A1R	1	27,200,000	27,321,557
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,750,000	24,805,267	02/05/2015	02/05/2045	Interest Rate Swap			26249E-AN-5	DRYDEN SENIOR LOAN FUND-SERIES 14-31A CLASS AR	1	24,750,000	24,805,267
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		18,044,745	18,193,963	02/05/2015	02/05/2045	Interest Rate Swap			77340E-AC-0	ROCKFORD TOWER CLO LTD-ROCKT 2017-1A B	1	18,044,745	18,193,963
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,730,000	5,756,656	02/05/2015	02/05/2045	Interest Rate Swap			64129J-AU-4	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A B1R	1	5,730,000	5,756,656

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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*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,600,000	4,618,750	02/05/2015	02/05/2045	Interest Rate Swap			00164K-AN-7	ALM LOAN FUNDING-SERIES 14-14A CLASS BR	1	4,600,000	4,618,750
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		24,090,000	24,104,478	02/05/2015	02/05/2045	Interest Rate Swap			92916X-AA-5	VOYA CLO LTD-INGIM 2013-3A A1R	1	24,090,000	24,104,478
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,300,000	4,338,838	02/05/2015	02/05/2045	Interest Rate Swap			87248T-AE-5	TICP CLO VII LTD	1	4,300,000	4,338,838
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,400,000	11,387,941	02/05/2015	02/05/2045	Interest Rate Swap			67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	11,387,941
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	6,841,067	(708,726)	02/05/2015	02/05/2045	Interest Rate Swap		(7,559,918)	55951P-AR-8	MAGNETITE CLO LTD-MAGNE 2012-7A A2R	1	6,841,067	6,851,192
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,325,000	7,366,218	02/05/2015	02/05/2045	Interest Rate Swap			55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B	1	7,325,000	7,366,218
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,200,000	7,246,310	02/05/2015	02/05/2045	Interest Rate Swap			92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2	1	7,200,000	7,246,310
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,200,000	7,250,825	02/05/2015	02/05/2045	Interest Rate Swap			00164M-DH-3	ALM LOAN FUNDING-SERIES 15-12A CLASS A2AR	1	7,200,000	7,250,825
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,000,000	8,013,288	02/05/2015	02/05/2045	Interest Rate Swap			00900A-AJ-7	AIMCO-SERIES 14-AA CLASS B1R	1	8,000,000	8,013,288
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,121,100	21,986,520	02/05/2015	02/05/2045	Interest Rate Swap			67590B-AA-8	OCTAGON INV PARTNERS XVI LTD-SR SECD NT CL A	1	22,121,100	21,986,520
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,850,000	7,864,876	02/05/2015	02/05/2045	Interest Rate Swap			15136R-AE-5	CENT CLO 18 LP-NT SER 2013-18A CL B 144A	1	7,850,000	7,864,876
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		46,150,000	46,150,000	02/05/2015	02/05/2045	Interest Rate Swap			589433-G@-4	Meredith Corp. Senior Note Ser	2	46,150,000	46,150,000
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,482,411	7,469,203	02/05/2015	02/05/2045	Interest Rate Swap			36248M-AB-3	GT LOAN FINANCING LTD-SERIES 2013-1A CLASS B	1	7,482,411	7,469,203
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,800,000	3,808,014	02/05/2015	02/05/2045	Interest Rate Swap			88432C-AW-6	WIND RIVER CLO LTD-WINDR 2014-1A CR	1	3,800,000	3,808,014
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		21,138,278	25,841,173	02/05/2015	02/05/2045	Interest Rate Swap			24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	21,138,278	25,841,173
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,675,441	2,711,254	02/05/2015	02/05/2045	Interest Rate Swap			09627X-AG-6	BLUEMOUNTAIN CLO 2015-1 LTD-SR SEC DEF NT CL C	2	2,675,441	2,711,254
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	517,000,000	406,676,011	426,773,890	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	9,910,742	12,548,497	912828-PX-2	US TREAS N/B-NOTE	1	396,765,269	414,225,393
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2		240,991,181	264,143,492	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index			76116F-AG-2	RFCSP PRINCIPAL STRIP	1	240,991,181	264,143,492
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	519,000,000	311,675,230	327,198,604	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	10,334,519	12,597,040	912828-PX-2	US TREAS N/B-NOTE	1	301,340,711	314,601,564
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2		307,648,317	337,204,458	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index			76116F-AG-2	RFCSP PRINCIPAL STRIP	1	307,648,317	337,204,458
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	257,000,000	328,842,867	344,277,221	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	5,052,273	6,237,840	912828-PX-2	US TREASURY N/B Note	1	323,790,594	338,039,381
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2		75,202,922	82,427,756	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index			76116F-AG-2	Resolution Funding Corp Principal Strip	1	75,202,922	82,427,756
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2		87,162,926	114,460,156	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index			912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	87,162,926	114,460,156
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	70,000,000	129,795,496	170,377,148	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	1,344,868	1,699,023	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	128,450,628	168,678,125
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	35,000,000	64,891,440	85,188,574	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	666,126	849,511	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	64,225,314	84,339,063
Filed wth the SVO and awaiting RSAT	Credit Default Indicies (CDIG529/CDX.NA.IG.29)	2	35,000,000	64,892,436	85,188,574	09/20/2017	12/20/2022	5 Yr Credit Default Swap Index	667,122	849,511	912810-QK-7	US Treasury 3.875% DUE 8/15/2040	1	64,225,314	84,339,063
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	16,314,219	17,971,827	12/05/2016	12/05/2046	Interest Rate Swap		1,205,577	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	16,314,219	16,766,250
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		28,410,000	29,200,386	12/05/2016	12/05/2046	Interest Rate Swap			78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	28,410,000	29,200,386
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,420,000	23,245,377	12/05/2016	12/05/2046	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	22,420,000	23,245,377
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		12,729,114	12,942,202	12/05/2016	12/05/2046	Interest Rate Swap			26827X-AA-1	ECMC GROUP STUDENT LOAN -SERIES 2016-1A CLASS A	1	12,729,114	12,942,202
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,250,000	13,276,341	12/05/2016	12/05/2046	Interest Rate Swap			05618L-AG-1	BABSON CLO LTD-BABSN 2014-IIA BR	1	13,250,000	13,276,341

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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*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,500,000	11,536,823	12/05/2016	12/05/2046	Interest Rate Swap			92916M-AB-7	VOYA CLO LTD-VOYA 2017-1A A2	1	11,500,000	11,536,823
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,000,000	11,010,516	12/05/2016	12/05/2046	Interest Rate Swap			05618L-AF-3	BABSON CLO LTD-BABSN 2014-IIA AR	1	11,000,000	11,010,516
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,100,000	5,113,245	12/05/2016	12/05/2046	Interest Rate Swap			033290-AN-7	ANCHORAGE CAPITAL CLO LT-ANCHC 2012-1A A2R	1	5,100,000	5,113,245
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,330,000	4,373,768	12/05/2016	12/05/2046	Interest Rate Swap			85816B-CS-7	STEELE CREEK CLO LTD-SERIES 15-1A CLASS CR	1	4,330,000	4,373,768
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	10,917,500	12,452,310	12/05/2016	12/05/2046	Interest Rate Swap		1,232,310	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	10,917,500	11,220,000
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,305,537	14,650,218	12/05/2016	12/05/2046	Interest Rate Swap			78442G-PQ-3	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS A4	1	14,305,537	14,650,218
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,619,657	6,696,045	12/05/2016	12/05/2046	Interest Rate Swap			49327H-AG-0	KEYCORP STUDENT LOAN TRU-SERIES 2006-A CLASS 2A4	1	6,619,657	6,696,045
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,299,115	10,413,268	12/05/2016	12/05/2046	Interest Rate Swap			64031Q-BR-1	NELNET STUDENT LOAN TRUS-SERIES 2005-1 CLASS A5	1	10,299,115	10,413,268
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,928,945	12,281,255	12/05/2016	12/05/2046	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	11,928,945	12,281,255
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,653,501	11,175,057	12/05/2016	12/05/2046	Interest Rate Swap			78442G-RX-6	SLM STUDENT LN TR 2006-2 LN BKD NT CL A-6	1	10,653,501	11,175,057
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,453,643	5,499,061	12/05/2016	12/05/2046	Interest Rate Swap			78442G-EX-0	SLM STUDENT LOAN TRUST-SERIES 2002-7CLASS A11	1	5,453,643	5,499,061
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		10,776,377	10,859,419	12/05/2016	12/05/2046	Interest Rate Swap			10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUDENT LN REV NT	1	10,776,377	10,859,419
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,625,541	8,873,159	12/05/2016	12/05/2046	Interest Rate Swap			64031Q-BX-8	NELNET STUDENT LOAN TRUS-SERIES 2005-2 CLASS A5	1	8,625,541	8,873,159
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,730,744	9,882,947	12/05/2016	12/05/2046	Interest Rate Swap			83715R-AF-9	SOUTH CAROLINA STUDENT L-SERIES 14-1 CLASS A2	1	9,730,744	9,882,947
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,380,011	5,396,870	12/05/2016	12/05/2046	Interest Rate Swap			00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3	1	5,380,011	5,396,870
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,016,120	12/05/2016	12/05/2046	Interest Rate Swap			88322U-AN-9	THACHER PARK CLO-THRPK 2014-1A CR	1	5,000,000	5,016,120
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,674,223	7,751,402	12/05/2016	12/05/2046	Interest Rate Swap			640315-AF-4	NELNET STUDENT LOAN TRUS-SERIES 2006-2 CLASS A6	1	7,674,223	7,751,402
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,626,289	4,626,289	12/05/2016	12/05/2046	Interest Rate Swap			77277L-A7-2	ROCKALL CLO BV Variable Funding Note- USD	1	4,626,289	4,626,289
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,300,000	4,325,125	12/05/2016	12/05/2046	Interest Rate Swap			92558A-AA-8	VIBRANT CLO LTD-SERIES 2016-5A CLASS A	1	4,300,000	4,325,125
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	3,970,000	4,962,103	12/05/2016	12/05/2046	Interest Rate Swap		882,103	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	3,970,000	4,080,000
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		65,300,000	67,164,746	12/05/2016	12/05/2046	Interest Rate Swap			63940L-AC-8	NAVIENT STUDENT LOAN TRU-SERIES 2016-6A CLASS A3	1	65,300,000	67,164,746
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		22,911,714	23,849,100	12/05/2016	12/05/2046	Interest Rate Swap			61205P-AL-3	MONTANA HIGHER EDUCATION-SERIES 12-1 CLASS A3	1	22,911,714	23,849,100
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		17,448,768	18,383,870	12/05/2016	12/05/2046	Interest Rate Swap			784419-AF-0	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS B	1	17,448,768	18,383,870
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		890,594	901,037	12/05/2016	12/05/2046	Interest Rate Swap			78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLASS A10	1	890,594	901,037
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,793,687	1,771,280	12/05/2016	12/05/2046	Interest Rate Swap			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,793,687	1,771,280
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		373,815	373,814	12/05/2016	12/05/2046	Interest Rate Swap			784419-AE-3	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS A5	1	373,815	373,814
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,163,522	1,169,358	12/05/2016	12/05/2046	Interest Rate Swap			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,163,522	1,169,358
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,070,560	1,126,718	12/05/2016	12/05/2046	Interest Rate Swap			429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,070,560	1,126,718
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,851,064	1,896,413	12/05/2016	12/05/2046	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,851,064	1,896,413
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,634,926	1,764,576	12/05/2016	12/05/2046	Interest Rate Swap			784427-AF-3	SLC STUDENT LN TR 2006-1 ASSET BK NT CL A-6	1	1,634,926	1,764,576
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,675,367	1,582,702	12/05/2016	12/05/2046	Interest Rate Swap			64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,675,367	1,582,702

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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*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,855,578	1,885,392	12/05/2016	12/05/2046	Interest Rate Swap			462590-JT-8	IOWA STUDENT LOAN LIQUID-SERIES 2012-1 CLASS B	1	1,855,578	1,885,392
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,425,586	1,449,986	12/05/2016	12/05/2046	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	1,425,586	1,449,986
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,189,759	1,259,839	12/05/2016	12/05/2046	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	1,189,759	1,259,839
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,328,756	1,303,446	12/05/2016	12/05/2046	Interest Rate Swap			78448C-AH-2	SLM STUDENT LOAN TRUST-SERIES 2013-6 CLASS B	1	1,328,756	1,303,446
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	14,887,500	16,184,777	12/05/2016	12/05/2046	Interest Rate Swap		884,777	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	14,887,500	15,300,000
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,241,970	6,613,068	12/05/2016	12/05/2046	Interest Rate Swap			78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL A-3	1	6,241,970	6,613,068
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,448,990	5,774,271	12/05/2016	12/05/2046	Interest Rate Swap			78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	5,448,990	5,774,271
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,279,288	3,257,034	12/05/2016	12/05/2046	Interest Rate Swap			69847R-AB-8	PANHANDLE-PLAINS TX STUD-SERIES 2001-1 CLASS A2	1	3,279,288	3,257,034
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,746,694	4,797,443	12/05/2016	12/05/2046	Interest Rate Swap			19458L-BH-2	COLLEGIATE FUNDING SERVI-SERIES 2005-B CLASS A4	1	4,746,694	4,797,443
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,683,752	4,802,459	12/05/2016	12/05/2046	Interest Rate Swap			78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLASS A3	1	4,683,752	4,802,459
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,783,916	3,910,050	12/05/2016	12/05/2046	Interest Rate Swap			63938E-AD-6	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS A4	1	3,783,916	3,910,050
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		939,460	939,387	12/05/2016	12/05/2046	Interest Rate Swap			00432C-CF-6	ACCESS GROUP INC DEL 2005-1 ASSET BKD CTF CL A-3	1	939,460	939,387
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		16,126,477	16,348,998	12/05/2016	12/05/2046	Interest Rate Swap			840555-DA-1	SOUTH TX HIGHER ED AUTH REV SER 1 CL A-3	1	16,126,477	16,348,998
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,363,645	11,795,811	12/05/2016	12/05/2046	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	11,363,645	11,795,811
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,798,667	10,631,449	12/05/2016	12/05/2046	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	9,798,667	10,631,449
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,171,802	9,944,153	12/05/2016	12/05/2046	Interest Rate Swap			78444C-AE-3	SLM STUDENT LOAN TRUST-SERIES 07-6 CLASS A5	1	9,171,802	9,944,153
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,562,590	9,134,321	12/05/2016	12/05/2046	Interest Rate Swap			78443F-AF-4	SLM STUDENT LOAN TRUST-SERIES 2007-5 CLASS A6	1	8,562,590	9,134,321
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,130,079	8,305,294	12/05/2016	12/05/2046	Interest Rate Swap			00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2	1	8,130,079	8,305,294
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		853,590	953,227	12/05/2016	12/05/2046	Interest Rate Swap			462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 CLASS B	1	853,590	953,227
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,980,878	9,081,152	12/05/2016	12/05/2046	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	8,980,878	9,081,152
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,636,300	1,688,200	12/05/2016	12/05/2046	Interest Rate Swap			38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	1	1,636,300	1,688,200
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,654,618	1,648,095	12/05/2016	12/05/2046	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,654,618	1,648,095
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,371,109	1,410,197	12/05/2016	12/05/2046	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	1	1,371,109	1,410,197
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,341,519	1,362,762	12/05/2016	12/05/2046	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,341,519	1,362,762
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		800,010	814,423	12/05/2016	12/05/2046	Interest Rate Swap			83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A CLASS A1	1	800,010	814,423
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,805,820	1,752,139	12/05/2016	12/05/2046	Interest Rate Swap			49638W-AE-6	KINGSLAND LTD-SERIES 2013-6A CLASS C	1	1,805,820	1,752,139
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	7,473,614	6,813,756	12/06/2016	12/06/2046	Interest Rate Swap		(453,744)	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,473,614	7,267,500
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		11,910,000	12,240,000	12/05/2016	12/05/2046	Interest Rate Swap			MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	11,910,000	12,240,000
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,559,003	5,703,234	12/06/2016	12/06/2046	Interest Rate Swap			66705R-AA-7	NORTHSTAR EDUCATION FINA-NEF 2016-1 A	1	5,559,003	5,703,234
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,617,375	6,618,902	12/06/2016	12/06/2046	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	6,617,375	6,618,902
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,085,648	5,249,657	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	1	5,085,648	5,249,657

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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*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,732,984	5,014,342	12/06/2016	12/06/2046	Interest Rate Swap			78443G-AG-0	SLM STUDENT LOAN TRUST-SERIES 2006-7 CLASS A6B	1	4,732,984	5,014,342
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,088,200	4,673,624	12/06/2016	12/06/2046	Interest Rate Swap			106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND	1	4,088,200	4,673,624
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,413,243	5,914,414	12/06/2016	12/06/2046	Interest Rate Swap			28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,413,243	5,914,414
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,450,000	4,244,478	12/06/2016	12/06/2046	Interest Rate Swap			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	4,450,000	4,244,478
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,261,774	3,379,579	12/06/2016	12/06/2046	Interest Rate Swap			38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	3,261,774	3,379,579
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,655,957	3,868,169	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	1	3,655,957	3,868,169
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,714,175	3,807,828	12/06/2016	12/06/2046	Interest Rate Swap			658262-GD-6	NORTH CAROLINA STATE EDU-SERIES 2011-2 CLASS A3	1	3,714,175	3,807,828
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,878,549	1,926,605	12/06/2016	12/06/2046	Interest Rate Swap			78442G-KW-5	SLM STUDENT LOAN TRUST-SERIES 2004-1 CLASS A6	1	1,878,549	1,926,605
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,413,330	15,092,228	12/06/2016	12/06/2046	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	14,413,330	15,092,228
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,771,682	10,015,770	12/06/2016	12/06/2046	Interest Rate Swap			784419-AG-8	SLC STUDENT LOAN TRUST-SERIES 2006-A CLASS C	1	9,771,682	10,015,770
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,522,617	6,837,513	12/06/2016	12/06/2046	Interest Rate Swap			23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D CLASS A1	1	6,522,617	6,837,513
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,679,627	8,684,442	12/06/2016	12/06/2046	Interest Rate Swap			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	8,679,627	8,684,442
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,124,456	14,664,661	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	14,124,456	14,664,661
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,900,000	3,924,960	12/06/2016	12/06/2046	Interest Rate Swap			87244A-BC-3	WIND RIVER CLO LTD-SERIES 12-1A CLASS BR	1	3,900,000	3,924,960
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	10,917,500	11,060,343	12/06/2016	12/06/2046	Interest Rate Swap		(159,657)	MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	10,917,500	11,220,000
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		9,305,729	9,628,124	12/05/2016	12/05/2046	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	9,305,729	9,628,124
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,365,488	7,204,036	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	6,365,488	7,204,036
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,029,494	6,243,112	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	6,029,494	6,243,112
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,847,025	6,098,223	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PD-2	SLM STUDENT LOAN TRUST-SERIES 2005-3 CLASS B	1	5,847,025	6,098,223
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,540,271	5,168,756	12/06/2016	12/06/2046	Interest Rate Swap			493268-AU-0	KEYCORP STUDENT LOAN TRU-SERIES 1999-B CLASS CTFS	1	4,540,271	5,168,756
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,585,349	6,570,324	12/06/2016	12/06/2046	Interest Rate Swap			78446C-AB-7	SLM STUDENT LOAN TRUST-SERIES 2013-2 CLASS B	1	6,585,349	6,570,324
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,955,000	6,555,923	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	6,955,000	6,555,923
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,677,459	5,604,274	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	5,677,459	5,604,274
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,125,460	6,695,387	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,125,460	6,695,387
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,500,000	6,518,966	12/06/2016	12/06/2046	Interest Rate Swap			78447M-AD-0	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLASS B	1	6,500,000	6,518,966
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,324,738	5,599,997	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	5,324,738	5,599,997
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,021,444	4,110,838	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	4,021,444	4,110,838
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,427,709	4,634,547	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	4,427,709	4,634,547
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,605,593	3,689,606	12/06/2016	12/06/2046	Interest Rate Swap			194262-CF-6	COLLEGE LOAN CORPORATION-SERIES 2004-1 CLASS B	1	3,605,593	3,689,606
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,974,380	3,079,711	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004-3 CLASS B	1	2,974,380	3,079,711
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,650,000	3,448,516	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,650,000	3,448,516

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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*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,993,433	3,257,280	12/06/2016	12/06/2046	Interest Rate Swap			64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	2,993,433	3,257,280
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,153,219	2,926,492	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,153,219	2,926,492
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,240,000	3,182,122	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	3,182,122
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		14,400,000	14,443,358	12/06/2016	12/06/2046	Interest Rate Swap			04015B-AL-4	ARES CLO LTD-ARES 2014-31A A2R	1	14,400,000	14,443,358
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,500,000	2,534,460	12/06/2016	12/06/2046	Interest Rate Swap			94949L-AE-0	WELLFLEET CLO LTD-WELF 2016-2A B	1	2,500,000	2,534,460
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	8,900,000	8,399,720	12/06/2016	12/06/2046	Interest Rate Swap		(547,317)	04964H-AN-8	ATRIUM CDO CORP-SERIES 8A CLASS BR	1	8,900,000	8,947,037
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,970,000	4,080,000	12/05/2016	12/05/2046	Interest Rate Swap			MXP001-TT-1	Grupo Aeromexico S.A.B. Floating Rate S	1	3,970,000	4,080,000
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,900,000	8,947,037	12/06/2016	12/06/2046	Interest Rate Swap			87246M-AB-8	TICP CLO LTD-SERIES 2016-6A CLASS B	1	8,900,000	8,947,037
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,850,000	8,906,684	12/06/2016	12/06/2046	Interest Rate Swap			04941T-AE-0	ATLAS SENIOR LOAN FUND L-ATCLO 2016-7A B1	1	8,850,000	8,906,684
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,850,000	8,941,969	12/06/2016	12/06/2046	Interest Rate Swap			14309Y-AQ-7	CARLYLE GLOBAL MARKET ST-SERIES 2012-4A CLASS BR	1	8,850,000	8,941,969
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,850,000	8,865,877	12/06/2016	12/06/2046	Interest Rate Swap			03764X-AJ-6	APIDOS CLO-SERIES 2014-17A CLASS A2R	1	8,850,000	8,865,877
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,500,000	7,534,995	12/06/2016	12/06/2046	Interest Rate Swap			06759Y-AC-9	BARINGS CLO LTD-BABSN 2016-3A A2	1	7,500,000	7,534,995
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,370,000	7,413,210	12/06/2016	12/06/2046	Interest Rate Swap			81789G-AC-5	SEVEN STICKS CLO LTD-SR SECD NT CL A-2 144A	1	7,370,000	7,413,210
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,607,381	13,301,822	12/06/2016	12/06/2046	Interest Rate Swap			64129X-AG-4	NEUBERGER BERMAN CLO XVI-SR SECD NT CL B-1	1	13,607,381	13,301,822
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,420,000	5,425,658	12/06/2016	12/06/2046	Interest Rate Swap			05873L-AJ-5	BALLYROCK LTD-SERIES 14-1A CLASS A1R	1	5,420,000	5,425,658
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,200,000	3,043,533	12/06/2016	12/06/2046	Interest Rate Swap			78448A-AD-5	SLM STUDENT LOAN TRUST-SERIES 2013-4 CLASS B	2	3,200,000	3,043,533
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,912,053	2,106,766	12/06/2016	12/06/2046	Interest Rate Swap			00432C-DE-8	ACCESS GROUP INC-SERIES 2006-1 CLASS B	1	1,912,053	2,106,766
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,460,446	2,493,000	12/06/2016	12/06/2046	Interest Rate Swap			78442G-KN-5	SLM STUDENT LOAN TRUST-SERIES 2003-14 CLASS A6	1	2,460,446	2,493,000
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,892,464	1,853,899	12/06/2016	12/06/2046	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,892,464	1,853,899
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,977,117	2,146,810	12/06/2016	12/06/2046	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,977,117	2,146,810
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,004,369	2,136,678	12/06/2016	12/06/2046	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	2,004,369	2,136,678
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,922,700	1,962,207	12/06/2016	12/06/2046	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	1,922,700	1,962,207
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,696,267	1,679,393	12/06/2016	12/06/2046	Interest Rate Swap			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	1,696,267	1,679,393
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,863,365	1,955,479	12/06/2016	12/06/2046	Interest Rate Swap			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,863,365	1,955,479
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,997,277	3,067,872	12/06/2016	12/06/2046	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	2,997,277	3,067,872
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,182,578	3,105,905	12/06/2016	12/06/2046	Interest Rate Swap			194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	3,182,578	3,105,905
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,806,421	2,624,587	12/06/2016	12/06/2046	Interest Rate Swap			92978J-AH-6	WACHOVIA STUDENT LOAN TR-SERIES 2006-1 CLASS B	1	2,806,421	2,624,587
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,349,229	2,466,564	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLASS A	1	2,349,229	2,466,564
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,466,181	2,436,005	12/06/2016	12/06/2046	Interest Rate Swap			28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,466,181	2,436,005
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,050,963	2,106,775	12/06/2016	12/06/2046	Interest Rate Swap			78443B-AK-2	SLM STUDENT LOAN TRUST-SERIES 2006-10 CLASS B	1	2,050,963	2,106,775
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,374,485	2,288,646	12/06/2016	12/06/2046	Interest Rate Swap			693400-AB-2	PENNSYLVANIA HIGHER EDUC-SERIES 2015-1A CLASS B	1	2,374,485	2,288,646

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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*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,141,345	2,240,895	12/06/2016	12/06/2046	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,141,345	2,240,895
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,761,526	1,879,375	12/06/2016	12/06/2046	Interest Rate Swap			00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT	1	1,761,526	1,879,375
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,223,539	2,234,027	12/06/2016	12/06/2046	Interest Rate Swap			63939D-AD-7	NAVIENT STUDENT LOAN TRUST 2014-8 CL B	1	2,223,539	2,234,027
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1	125,000,000	3,963,213	3,470,654	12/06/2016	12/06/2046	Interest Rate Swap		(541,970)	09627L-AJ-6	BLUEMOUNTAIN CLO 2014-1 LTD SR SEC DEF NT CL D	2	3,963,213	4,012,624
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		3,976,790	4,038,072	12/06/2016	12/06/2046	Interest Rate Swap			87165V-AE-9	SYMPHONY CLO LTD-SYMP 2015-16A D	2	3,976,790	4,038,072
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,750,000	2,765,408	12/06/2016	12/06/2046	Interest Rate Swap			55953M-AG-7	MAGNETITE CLO LTD-MAGNE 2015-15A D	2	2,750,000	2,765,408
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,785,355	2,774,802	12/06/2016	12/06/2046	Interest Rate Swap			50188G-AN-3	LCM XVIII LTD PARTNERSHIP-DEF MEZZ NT CL D 144A	2	2,785,355	2,774,802
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		1,363,885	2,105,202	12/06/2016	12/06/2046	Interest Rate Swap			33882B-AE-9	FLATIRON CLO 2007-1 LTD DEF MEZZ TERM NOTE CL D	1	1,363,885	2,105,202
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		13,560,000	13,595,988	12/06/2016	12/06/2046	Interest Rate Swap			40436V-AB-7	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 B	1	13,560,000	13,595,988
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,017,015	2,044,996	12/06/2016	12/06/2046	Interest Rate Swap			87230A-AD-8	TCI-FLATIRON CLO LTD-TFLAT 2016-1A D	3	2,017,015	2,044,996
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		8,200,000	8,273,324	12/06/2016	12/06/2046	Interest Rate Swap			04964H-AQ-1	ATRIUM VIII-DEF NT CL C-R	1	8,200,000	8,273,324
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		7,516,250	7,586,377	12/06/2016	12/06/2046	Interest Rate Swap			06759Y-AE-5	BARINGS CLO LTD-BABSN 2016-3A B	1	7,516,250	7,586,377
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		2,500,000	2,532,585	12/06/2016	12/06/2046	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	2,532,585
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,756,634	6,817,429	12/06/2016	12/06/2046	Interest Rate Swap			87244A-BE-9	WIND RIVER CLO LTD-WINDR 2012-1A CR	1	6,756,634	6,817,429
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,700,000	6,805,914	12/06/2016	12/06/2046	Interest Rate Swap			14309Y-AY-0	CARLYLE GLOBAL MARKET ST-SERIES 2012-4A CLASS C1R	1	6,700,000	6,805,914
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,585,000	6,644,212	12/06/2016	12/06/2046	Interest Rate Swap			88433A-AE-9	THL CR WIND RIV 2016-1 CLO-SR SECD NT CL C 144A	1	6,585,000	6,644,212
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,067,475	12/06/2016	12/06/2046	Interest Rate Swap			00164B-AU-1	ALM LOAN FUNDING-SERIES ALM 2013-7R2A CLASS BR	1	5,000,000	5,067,475
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,075,240	12/06/2016	12/06/2046	Interest Rate Swap			03328W-AE-8	ANCHORAGE CAPITAL CLO LT-ANCHC 2016-9A C	1	5,000,000	5,075,240
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		5,000,000	5,034,195	12/06/2016	12/06/2046	Interest Rate Swap			09627V-AW-5	BLUEMOUNTAIN CLO LTD-SERIES 2014-4A CLASS CR	1	5,000,000	5,034,195
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,750,000	4,800,122	12/06/2016	12/06/2046	Interest Rate Swap			55820N-AE-1	MADISON PARK FUNDING LTD-MDPK 2016-24A C1	1	4,750,000	4,800,122
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,100,000	6,113,792	12/06/2016	12/06/2046	Interest Rate Swap			05617Y-AU-3	BABSON CLO LTD-BABSN 2013-IIA BR	1	6,100,000	6,113,792
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,512,113	4,551,629	12/06/2016	12/06/2046	Interest Rate Swap			26244Y-AE-6	DRYDEN 42 SR LN FD-SR SEC DEF NT CL C	1	4,512,113	4,551,629
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,500,000	4,538,111	12/06/2016	12/06/2046	Interest Rate Swap			67091H-AP-6	OHA LOAN FUNDING LTD-SERIES 2012-1A CLASS CR	1	4,500,000	4,538,111
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		6,750,000	6,737,968	12/06/2016	12/06/2046	Interest Rate Swap			77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	6,737,968
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,375,000	4,404,908	12/06/2016	12/06/2046	Interest Rate Swap			48251B-AE-0	KKR FINANCIAL CLO LTD-KKR 16 B1	1	4,375,000	4,404,908
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,200,000	4,241,639	12/06/2016	12/06/2046	Interest Rate Swap			03763Y-AS-5	APIDOS CLO-SERIES 12-11A CLASS CR	1	4,200,000	4,241,639
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,000,000	4,012,448	12/06/2016	12/06/2046	Interest Rate Swap			03765L-AL-6	APIDOS CLO-SERIES 2015-20A CLASS BR	1	4,000,000	4,012,448
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corp Bonds	1		4,000,000	4,055,976	12/06/2016	12/06/2046	Interest Rate Swap			09626R-AS-4	BLUEMOUNTAIN CLO LTD-BLUEM 2012-2A CR	1	4,000,000	4,055,976
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	59,457,857	62,335,596	03/24/2017	03/28/2019	Currency Forward		1,309,033	912828-KQ-2	US TREASURY 3.125% TO 5/15/2019	1	59,457,857	61,026,563
Filed wth the SVO and awaiting RSAT	Sovereign Bond of Peru	2	5,000,000	10,893,564	10,564,551	09/08/2017	12/20/2022	5 Yr Credit Default Swap	37,079	62,598	912810-RP-5	UNITED STATES TREASURY 3.00% DUE 11/15/45	1	10,856,485	10,501,953
Filed wth the SVO and awaiting RSAT	Sovereign Bond of Mexico	2	15,000,000	15,371,047	17,742,259	09/08/2017	12/20/2022	5 Yr Credit Default Swap	(85,088)	(49,250)	912833-LL-2	US TREASURY DUE 2/15/2023	1	15,456,135	17,791,509

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 wth the SVO and awaiting RSAT	Sovereign Bond of Panama	2	10,000,000	13,877,121	17,470,152	09/08/2017	12/20/2022	5 Yr Credit Default Swap	71,639	153,487	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	13,805,482	17,316,665
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	61,095,740	72,358,517	03/28/2017	04/01/2019	Currency Forward		1,647,072	912833-LN-8	US TREASURY	1	61,095,740	70,711,445
Filed wth the SVO and awaiting RSAT	Sovereign Bond of India	3	15,000,000	16,517,189	20,872,126	09/14/2017	12/20/2022	5 Yr Credit Default Swap	(49,390)	92,129	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	16,566,579	20,779,997
Filed wth the SVO and awaiting RSAT	Sovereign Bond of Columbia	1	15,000,000	15,437,353	19,590,135	09/08/2017	12/20/2022	5 Yr Credit Default Swap	(208,860)	(35,418)	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	15,646,213	19,625,553
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	54,887,117	56,587,037	04/11/2017	04/15/2019	Currency Forward		1,748,170	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	54,887,117	54,838,867
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	50,895,327	51,754,998	05/01/2017	05/08/2019	Currency Forward		904,412	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327	50,850,586
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	75,000,000	75,844,017	76,920,984	05/02/2017	05/09/2019	Currency Forward		1,143,640	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	75,844,017	75,777,344
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	90,000,000	90,813,231	91,832,115	05/03/2017	05/09/2019	Currency Forward		1,098,717	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	90,813,231	90,733,398
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	50,895,327	50,779,155	05/10/2017	05/13/2019	Currency Forward		(71,431)	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327	50,850,586
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	50,000,000	50,895,327	50,787,174	05/11/2017	05/15/2019	Currency Forward		(63,412)	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	50,895,327	50,850,586
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	25,000,000	25,946,637	26,016,872	05/16/2017	05/20/2019	Currency Forward		93,044	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637	25,923,828
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	25,000,000	25,946,637	26,320,024	05/17/2017	05/20/2019	Currency Forward		396,196	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637	25,923,828
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	25,000,000	25,946,637	26,467,301	05/17/2017	05/20/2019	Currency Forward		543,473	912828-C6-5	US TREASURY 1.625% DUE 3/30/2019	1	25,946,637	25,923,828
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1	250,000,000	21,248,976	14,458,089	09/15/2017	09/15/2047	Interest Rate Swap		(6,908,390)	03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED	1	21,248,976	21,366,479
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		28,672,436	34,490,680	09/15/2017	09/15/2047	Interest Rate Swap			055450-AH-3	BHP Billiton Finance USA-DEBENTURE	1	28,672,436	34,490,680
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		31,142,698	31,544,858	09/15/2017	09/15/2047	Interest Rate Swap			12572Q-AG-0	CME GROUP INC-SR UNSECURED	1	31,142,698	31,544,858
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		18,945,611	19,795,988	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	18,945,611	19,795,988
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		20,699,482	21,588,724	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AA-2	ENTERGY TEXAS INC-NOTE	1	20,699,482	21,588,724
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		25,748,182	32,008,679	09/15/2017	09/15/2047	Interest Rate Swap			313747-AF-4	FEDERAL REALTY INVESTMEN-NOTE REID	1	25,748,182	32,008,679
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		20,830,409	21,813,050	09/15/2017	09/15/2047	Interest Rate Swap			375558-AW-3	GILEAD SCIENCES INC-SENIOR UNSECURED NOTE	1	20,830,409	21,813,050
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		19,914,031	19,810,465	09/15/2017	09/15/2047	Interest Rate Swap			384780-AA-0	GRAIN SPECTRUM FUND II-SECURED NOTE	1	19,914,031	19,810,465
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		27,088,945	27,883,436	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	27,088,945	27,883,436
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		25,142,722	27,488,711	09/15/2017	09/15/2047	Interest Rate Swap			884315-AG-7	THOMAS & BETTS CORP-NOTE	1	25,142,722	27,488,711
57629* DMO	Evergreen Basket of Inverse Floating Rate Corporate Bonds	1		19,082,255	19,596,514	09/15/2017	09/15/2047	Interest Rate Swap			958587-BJ-5	WEST MASS ELECTRIC CO-SENIOR UNSECURED NOTE	1	19,082,255	19,596,514
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	250,000,000	30,170,121	24,658,271	09/15/2017	09/15/2047	Interest Rate Swap		(6,499,744)	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	30,170,121	31,158,015
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		34,969,959	36,589,626	09/15/2017	09/15/2047	Interest Rate Swap			44107T-AT-3	HOST HOTELS & RESORTS LP-SENIOR UNSECURED NOTE	2	34,969,959	36,589,626
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		33,139,170	34,120,186	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	33,139,170	34,120,186
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		35,472,200	37,755,574	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	35,472,200	37,755,574
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		42,881,596	42,722,277	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	42,881,596	42,722,277
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		33,091,004	33,256,885	09/15/2017	09/15/2047	Interest Rate Swap			760759-AP-5	Republic Services Inc-SENIOR UNSECURED NOTE	2	33,091,004	33,256,885
57629* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		37,881,510	38,286,695	09/15/2017	09/15/2047	Interest Rate Swap			94106L-BA-6	Waste Management Inc-SR UNSECURED	2	37,881,510	38,286,695

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* DL2	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		39,731,033	40,617,725	09/15/2017	09/15/2047	Interest Rate Swap			A05830-41-6	SPARC EM SPC PANAMA METR-SECURED	2	39,731,033	40,617,725
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	250,000,000	23,387,926	17,441,994	09/15/2017	09/15/2047	Interest Rate Swap		(6,281,800)	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	23,387,926	23,723,794
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		26,447,199	26,958,903	09/15/2017	09/15/2047	Interest Rate Swap			00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOTE	2	26,447,199	26,958,903
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		28,278,923	29,204,964	09/15/2017	09/15/2047	Interest Rate Swap			035242-AP-1	ANHEUSER-BUSCH INBEV FIN GTD NT	2	28,278,923	29,204,964
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		22,885,322	23,462,310	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	22,885,322	23,462,310
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		24,491,277	24,791,624	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	24,491,277	24,791,624
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		23,684,693	23,697,499	09/15/2017	09/15/2047	Interest Rate Swap			61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	23,684,693	23,697,499
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		24,574,384	24,693,846	09/15/2017	09/15/2047	Interest Rate Swap			718549-AB-4	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED	2	24,574,384	24,693,846
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		26,408,045	26,896,572	09/15/2017	09/15/2047	Interest Rate Swap			756109-AN-4	REALTY INCOME CORP-SENIOR UNSECURED NOTE REID	2	26,408,045	26,896,572
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		25,270,283	25,587,976	09/15/2017	09/15/2047	Interest Rate Swap			824348-BB-1	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED	2	25,270,283	25,587,976
57629* DP3	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		27,403,668	29,536,138	09/15/2017	09/15/2047	Interest Rate Swap			883203-BQ-3	Textron Inc-NOTE	2	27,403,668	29,536,138
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2	250,000,000	22,491,881	15,804,415	09/15/2017	09/15/2047	Interest Rate Swap		(6,772,175)	032095-AC-5	AMPHENOL CORP-SENIOR UNSECURED NOTE	2	22,491,881	22,576,590
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		22,543,635	22,602,530	09/15/2017	09/15/2047	Interest Rate Swap			045487-AA-3	ASSOC BANC-CORP-SR UNSECURED	2	22,543,635	22,602,530
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,858,095	22,180,528	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	21,858,095	22,180,528
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		22,873,985	23,728,908	09/15/2017	09/15/2047	Interest Rate Swap			45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE	2	22,873,985	23,728,908
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,093,115	21,249,620	09/15/2017	09/15/2047	Interest Rate Swap			49245P-AA-4	KERRY GROUP FIN SERVICES-SENIOR UNSECURED NOTE	2	21,093,115	21,249,620
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,131,523	21,242,811	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	21,131,523	21,242,811
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,014,279	21,465,082	09/15/2017	09/15/2047	Interest Rate Swap			72925P-AD-7	PLUM CREEK TIMBERLANDS-SENIOR UNSECURED NOTE	2	21,014,279	21,465,082
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		24,111,489	24,360,358	09/15/2017	09/15/2047	Interest Rate Swap			759351-AG-4	Reinsurance Group of Ame-SENIOR UNSECURED NOTE	2	24,111,489	24,360,358
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		22,349,062	23,475,785	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	22,349,062	23,475,785
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,783,231	23,644,735	09/15/2017	09/15/2047	Interest Rate Swap			92936M-AB-3	WPP FINANCE 2010-SENIOR UNSECURED NOTE	2	21,783,231	23,644,735
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,995,345	21,279,579	09/15/2017	09/15/2047	Interest Rate Swap			98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED NOTE	2	21,995,345	21,279,579
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,111,708	21,135,953	09/15/2017	09/15/2047	Interest Rate Swap			98956P-AF-9	Zimmer Biomet Holdings I-SR UNSECURED	2	21,111,708	21,135,953
57629* DN8	Evergreen Basket of Inverse Floating Rate Corporate Bonds	2		21,060,810	22,332,870	09/15/2017	09/15/2047	Interest Rate Swap			EK5851-40-8	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	21,060,810	22,332,870
Filed wth the SVO and awaiting RSAT	Sovereign Bond of Russia	3	10,000,000	22,048,975	27,727,209	12/06/2017	12/20/2022	5 Yr Credit Default Swap	(118,856)	(78,621)	912810-RF-7	US TREASURY 1.375% DUE 2/15/2044	1	22,167,831	27,805,830
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1	100,000,000	19,092,419	22,400,854	10/05/2017	03/30/2018	Currency Forward		303,527	912833-LN-8	US TREASURY	1	19,092,419	22,097,327
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1		55,989,482	57,466,680	10/05/2017	03/30/2018	Currency Forward			912828-KQ-2	US TREASURY 3.125% TO 5/15/2019	1	55,989,482	57,466,680
Filed wth the SVO and awaiting RSAT	Inverse JPY Long Term Bond	1		31,934,323	31,906,250	10/05/2017	03/30/2018	Currency Forward			912828-C6-5	US TREASURY	1	31,934,323	31,906,250
9999999 - Totals				12,638,046,573	13,515,499,753	XXX	XXX	XXX	27,762,903	570,748,513	XXX	XXX	XXX	12,610,283,670	12,944,751,240

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	88	10,739,000,000	95	10,889,000,000	107	11,349,000,000	108	11,427,000,000	88	10,739,000,000
2. Add: Opened or Acquired Transactions	7	150,000,000	19	2,825,000,000	18	2,623,000,000	2	110,000,000	46	5,708,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions			7	2,365,000,000	17	2,545,000,000	1	20,000,000	25	4,930,000,000
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	95	10,889,000,000	107	11,349,000,000	108	11,427,000,000	109	11,517,000,000	109	11,517,000,000

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	2,878,021,222	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,878,021,222
4.	Part D, Section 1, Column 5	8,857,280,579	
5.	Part D, Section 1, Column 6	(5,979,259,357)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,421,006,927	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		3,421,006,927
10.	Part D, Section 1, Column 8	9,458,353,369	
11.	Part D, Section 1, Column 9	(6,037,346,442)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,509,073,931	
14.	Part B, Section 1, Column 20	107,267,550	
15.	Part D, Section 1, Column 11	4,616,341,481	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,113,185,611	3,113,185,611		
2. Cost of cash equivalents acquired	87,472,714,310	85,773,999,046	1,698,715,264	
3. Accrual of discount	34,021,259	34,021,259		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	62,534	62,534		
6. Deduct consideration received on disposals	87,767,042,452	86,133,614,237	1,633,428,215	
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)	2,852,941,262	2,787,654,213	65,287,049	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,852,941,262	2,787,654,213	65,287,049	

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