6 5 9 3 5 2 0 2 0 2 0 1 0 0 1 0 0

LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
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

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

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 Trevor Wade Gordon (Name), 617-695-4321 (Area Code) (Telephone Number)
tgordon@MassMutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Akintokunbo Akinbajo	Appointed Actuary	Vy Quoc Ho #

OTHER

Elizabeth Ward Chicares, Chief Financial Officer	Michael Robert Fanning, Head of MassMutual U.S.	Melvin Timothy Corbett, Chief Investment Officer
Adnan Omar Ahmed, Head of MassMutual International	Geoffrey James Craddock, Chief Risk Officer	Pia Denise Flanagan, Chief Operating Officer of CARE
Susan Marie Cicco, Head of Human Resources & Employee Experience	Michael James O'Connor, General Counsel	Gareth Fielding Ross, Head of Enterprise Technology & Experience

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Karen Hall Bechtel	Mark Thomas Bertolini
Kathleen Ann Corbet	James Henry DeGraffenreidt, Jr.	Isabella Davidov Goren
Jeffrey Marc Leiden	Laura Jeanne Sen	William Taylor Spitz
Howard Todd Stitzer - Lead Director	Shelley Beth Leibowitz	

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 President and Chief Executive Officer	Akintokunbo Akinbajo Secretary	Todd Garett Picken 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	114,683,944,351		114,683,944,351	101,906,630,889
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	470,256,327		470,256,327	748,884,136
	2.2 Common stocks	21,087,188,957	189,047	21,086,999,910	18,155,623,985
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	26,078,333,015		26,078,333,015	27,472,894,866
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	265,025,127		265,025,127	209,287,678
	4.2 Properties held for the production of income (less $ 950,327,045 encumbrances)	97,346,026		97,346,026	148,924,938
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 272,277,771 , Schedule E - Part 1), cash equivalents ($ 3,252,909,998 , Schedule E - Part 2) and short-term investments ($ 2,213,051,262 , Schedule DA)	5,738,239,031		5,738,239,031	3,793,098,998
6.	Contract loans (including $ ..... premium notes)	15,597,527,318	342,219	15,597,185,099	14,724,907,074
7.	Derivatives (Schedule DB)	21,076,411,762		21,076,411,762	12,063,706,294
8.	Other invested assets (Schedule BA)	9,586,349,814	52,727,080	9,533,622,734	9,011,826,432
9.	Receivables for securities	1,501,252,903		1,501,252,903	2,037,001,924
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)	216,181,874,631	53,258,346	216,128,616,284	190,272,787,214
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	3,862,437,411	2,952,950	3,859,484,460	2,686,542,135
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	167,235,619	5,364,153	161,871,466	166,485,191
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	917,323,458		917,323,458	848,612,345
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	68,382,479	910,224	67,472,255	37,140,266
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	254,150,151		254,150,151	40,267,993
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	508,589,555		508,589,555	1,108,192,574
19.	Guaranty funds receivable or on deposit	11,751,145		11,751,145	16,042,391
20.	Electronic data processing equipment and software	259,063,644	237,995,201	21,068,444	16,516,928
21.	Furniture and equipment, including health care delivery assets ($ .....)	54,967,081	54,967,081		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	54,499,315		54,499,315	80,437,664
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	3,578,337,708	1,069,756,380	2,508,581,328	2,745,562,008
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	225,918,612,197	1,425,204,335	224,493,407,863	198,018,586,709
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	75,965,585,904		75,965,585,904	70,230,699,186
28.	Total (Lines 26 and 27)	301,884,198,101	1,425,204,335	300,458,993,767	268,249,285,895
	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	2,421,839,515		2,421,839,515	2,289,698,680
2502.	Pension plan asset	636,706,810	636,706,810		
2503.	Cash advances to agents	238,382,941	238,382,941		
2598.	Summary of remaining write-ins for Line 25 from overflow page	281,408,442	194,666,629	86,741,813	455,863,328
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,578,337,708	1,069,756,380	2,508,581,328	2,745,562,008

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 121,992,059,903 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 131,348,279 Modco Reserve)	121,992,059,903	127,404,910,418
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,174,986,915	3,074,252,813
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	14,579,842,257	15,296,773,875
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	655,286,279	395,457,118
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	26,818,663	28,571,378
5.	Policyholders' dividends/refunds to members $ 2,456,410 and coupons $ due and unpaid (Exhibit 4, Line 10)	2,456,410	5,418,002
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	1,705,119,894	1,678,330,958
	6.2 Policyholders' dividends and refunds to members 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 $ 10,805,747 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	35,658,349	38,780,694
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	8,718,381	10,737,816
	9.3 Other amounts payable on reinsurance, including $ 26,153,205 assumed and $ 63,123,713 ceded	89,276,918	32,432,419
	9.4 Interest maintenance reserve (IMR, Line 6)	2,084,357,421	438,181,103
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,173 accident and health $ 319,008 and deposit-type contract funds $	324,181	31,267,218
11.	Commissions and expense allowances payable on reinsurance assumed	3,502,906	3,509,387
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,253,249,792	1,213,851,888
13.	Transfers to Separate Accounts due or accrued (net) (including $ (101,832,620) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(103,546,435)	(134,499,953)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	56,442,035	74,722,727
15.1	Current federal and foreign income taxes, including $ (53,696,227) on realized capital gains (losses)	670,233,140	22,586,267
15.2	Net deferred tax liability		
16.	Unearned investment income	213,380,280	194,435,521
17.	Amounts withheld or retained by reporting entity as agent or trustee	7,520,225	38,020,441
18.	Amounts held for agents' account, including $ agents' credit balances	414,032,550	392,163,578
19.	Remittances and items not allocated	803,137,296	777,472,078
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	216,512,515	198,284,548
22.	Borrowed money $ 249,989,854 and interest thereon $	249,989,854	249,869,729
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	5,205,048,230	4,670,184,316
	24.02 Reinsurance in unauthorized and certified ($) companies	135,677	162,371
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	6,450,994,969	
	24.04 Payable to parent, subsidiaries and affiliates	7,539,161	32,575
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	11,478,407,953	4,252,254,372
	24.08 Derivatives	17,348,756,669	9,608,418,011
	24.09 Payable for securities	76,943,917	
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	11,458,808,225	9,129,094,870
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	200,165,994,528	179,125,676,538
27.	From Separate Accounts Statement	75,965,585,904	70,230,699,186
28.	Total liabilities (Lines 26 and 27)	276,131,580,432	249,356,375,724
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	3,772,729,993	2,235,399,709
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	3,256,298
35.	Unassigned funds (surplus)	20,551,433,342	16,654,254,164
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 $ 0 in Separate Accounts Statement)	24,327,413,335	18,892,910,171
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	24,327,413,335	18,892,910,171
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	300,458,993,767	268,249,285,895
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	5,550,937,332	3,285,024,061
2502.	Repurchase agreements	4,007,031,628	3,845,289,040
2503.	Derivative accrued interest	1,606,535,499	1,894,857,257
2598.	Summary of remaining write-ins for Line 25 from overflow page	294,303,766	103,924,512
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	11,458,808,225	9,129,094,870
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.	Miscellaneous		6,298
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	3,256,298

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)	10,275,043,994	22,752,212,483
2.	Considerations for supplementary contracts with life contingencies	48,128,890	28,590,209
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	8,641,485,659	7,682,463,670
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	110,580,552	10,699,953
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	2,693,100,880	287,604,065
7.	Reserve adjustments on reinsurance ceded	(23,655,168)	(33,004,043)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	405,531,185	402,141,262
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	650,513,146	724,320,590
9.	Total (Lines 1 to 8.3)	22,800,729,137	31,855,028,189
10.	Death benefits	2,238,051,114	2,032,965,426
11.	Matured endowments (excluding guaranteed annual pure endowments)	16,545,466	17,173,120
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,390,934,737	2,198,346,477
13.	Disability benefits and benefits under accident and health contracts	382,243,868	373,206,297
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	19,247,330,548	19,529,326,111
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	474,210,694	416,137,455
18.	Payments on supplementary contracts with life contingencies	21,356,381	17,210,071
19.	Increase in aggregate reserves for life and accident and health contracts	(5,319,239,250)	8,429,331,327
20.	Totals (Lines 10 to 19)	19,451,433,559	33,013,696,284
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,032,336,037	995,608,854
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	58,805,725	71,517,738
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,394,386,534	2,387,273,112
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	275,117,451	271,331,349
25.	Increase in loading on deferred and uncollected premiums	13,197,693	(11,544,534)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,646,073,474)	(6,020,187,105)
27.	Aggregate write-ins for deductions	587,266,846	(969,782,095)
28.	Totals (Lines 20 to 27)	20,166,470,372	29,737,913,603
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,634,258,765	2,117,114,586
30.	Dividends to policyholders and refunds to members	1,697,380,641	1,671,109,490
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	936,878,125	446,005,096
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	134,792,230	(14,965,399)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	802,085,895	460,970,495
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 22,791,096 (excluding taxes of $ (338,573,558) transferred to the IMR)	(586,175,280)	(36,723,981)
35.	Net income (Line 33 plus Line 34)	215,910,615	424,246,514
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	18,892,910,171	15,609,786,669
37.	Net income (Line 35)	215,910,615	424,246,514
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 309,242,543	1,421,779,174	3,433,085,448
39.	Change in net unrealized foreign exchange capital gain (loss)	1,009,504,915	282,236,801
40.	Change in net deferred income tax	(22,692,987)	(55,178,457)
41.	Change in nonadmitted assets	50,501,209	747,091,623
42.	Change in liability for reinsurance in unauthorized and certified companies	26,694	26,971
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(48,425,000)	
44.	Change in asset valuation reserve	(534,863,914)	(1,363,364,249)
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		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	1,537,330,284	(32,696,502)
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	1,805,432,173	(152,324,647)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	5,434,503,164	3,283,123,502
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	24,327,413,335	18,892,910,171
	DETAILS OF WRITE-INS		
08.301.	Management and administrative fees	304,959,901	296,192,756
08.302.	Change in corporate owned life insurance	139,549,407	174,697,108
08.303.	Experience refunds on reinsurance contracts	99,624,913	139,598,736
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	106,378,925	113,831,990
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	650,513,146	724,320,590
2701.	Change in reserves due to reinsurance agreement	(1,038,280,566)	(1,271,061,635)
2702.	Market value adjustment transfer	(490,486,297)	(8,147,124)
2703.	Reinsurance ceded adjustment	1,664,926,416	(13,812,078)
2798.	Summary of remaining write-ins for Line 27 from overflow page	451,107,293	323,238,742
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	587,266,846	(969,782,095)
5301.	Deferred gain on reinsurance ceded	1,662,259,416	(13,812,078)
5302.	Change in minimum pension liability	111,043,030	(68,071,660)
5303.	Other changes in surplus	32,129,727	(70,440,909)
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	1,805,432,173	(152,324,647)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	16,109,561,276	21,735,866,524
2.	Net investment income	7,281,442,469	8,303,151,927
3.	Miscellaneous income	3,641,620,813	1,243,499,726
4.	Total (Lines 1 through 3)	27,032,624,558	31,282,518,177
5.	Benefit and loss related payments	24,242,706,403	24,526,302,847
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,019,907,451)	(5,814,454,588)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,872,667,317	2,545,220,039
8.	Dividends paid to policyholders	1,673,553,297	1,700,081,097
9.	Federal and foreign income taxes paid (recovered) net of $ 122,350,029 tax on capital gains (losses)	(141,754,982)	(551,870,216)
10.	Total (Lines 5 through 9)	24,627,264,584	22,405,279,179
11.	Net cash from operations (Line 4 minus Line 10)	2,405,359,974	8,877,238,998
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	23,127,707,516	22,233,455,081
	12.2 Stocks	554,149,210	844,400,761
	12.3 Mortgage loans	4,097,828,233	2,418,102,264
	12.4 Real estate	952,949	191,891,888
	12.5 Other invested assets	1,051,109,632	1,206,661,774
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,170,597)	(12,802,156)
	12.7 Miscellaneous proceeds	2,405,853,395	12,959,009
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	31,229,430,338	26,894,668,621
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	38,209,254,973	25,866,569,075
	13.2 Stocks	2,323,583,342	1,647,109,000
	13.3 Mortgage loans	4,293,148,419	6,210,548,424
	13.4 Real estate	120,079,851	119,647,233
	13.5 Other invested assets	1,847,429,323	1,368,483,874
	13.6 Miscellaneous applications	351,422,238	384,097,084
	13.7 Total investments acquired (Lines 13.1 to 13.6)	47,144,918,146	35,596,454,690
14.	Net increase (decrease) in contract loans and premium notes	872,006,901	851,895,379
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(16,787,494,709)	(9,553,681,448)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	697,116,000	(39,146,661)
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	363,785	187,979
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,030,569,145)	867,590,741
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	16,660,364,128	(677,094,357)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	16,327,274,768	151,537,702
	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)	1,945,140,033	(524,904,748)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,793,098,998	4,318,003,746
	19.2 End of year (Line 18 plus Line 19.1)	5,738,239,031	3,793,098,998

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

20.0001. Premium ceded in exchange for invested assets	11,197,128,818	
20.0002. Bonds transferred in exchange for premium ceded	9,378,808,608	
20.0003. Bond conversions and refinancing	4,922,572,255	1,025,338,604
20.0004. Premium income recognized for individual annuity contracts	3,720,969,355	
20.0005. Bonds received as consideration for individual annuity contracts	3,720,041,355	
20.0006. Mortgage loans transferred in exchange for premium ceded	1,725,451,598	
20.0007. Premium income recognized for group annuity contracts	1,250,093,997	916,910,574
20.0008. Bonds received as consideration for group annuity contracts	1,250,093,997	1,241,901,840
20.0009. Surplus notes issued in exchange for bonds	837,205,167	
20.0010. Bonds received as consideration for surplus notes	837,205,167	
20.0011. Transfer of mortgage loans to partnerships and LLCs	353,344,560	96,116,616
20.0012. Change in market value of COLI	140,088,455	175,204,250
20.0013. Preferred stock transferred in exchange for premium ceded	92,868,611	

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

20.0014. Stock conversion	78,887,581	67,534,530
20.0015. Assets received in-kind for bond maturity	56,730,564	
20.0016. Net investment income payment in-kind bonds	12,217,692	5,399,567
20.0017. Preferred stock received as consideration for individual annuity contracts	928,000	
20.0018. Dividend reinvestment	93,790	2,891,602
20.0019. Stock distributions to other than invested assets		268,168
20.0020. Net investment income payment in-kind stocks		78,219
20.0021. Transfer of common stocks - subsidiaries and affiliated to other than invested assets		52,176

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	10,275,043,995	8,048,291,979	77,953,391	2,057,130,757	(580,642,755)	672,310,623			
2. Considerations for supplementary contracts with life contingencies	48,128,890	XXX	XXX	48,128,890		XXX	XXX		XXX
3. Net investment income	8,641,485,658	4,501,332,429	597,702,768	896,048,220	2,387,317,243	259,084,998			
4. Amortization of Interest Maintenance Reserve (IMR)	110,580,552	64,478,558	(636,205)	5,593,397	37,813,904	3,330,897			
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	2,693,100,880	195,386,332		98,635,551	2,386,148,892	12,930,104	XXX		
7. Reserve adjustments on reinsurance ceded	(23,655,168)	(34,860,476)	11,205,308				XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	405,531,185	47,087,962	19,583,098	176,163,943	162,696,183		XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	650,513,160	216,229,989	(694,563)	42,661,370	388,424,529	3,891,835			
9. Totals (Lines 1 to 8.3)	22,800,729,151	13,037,946,772	705,113,798	3,324,362,128	4,781,757,996	951,548,457			
10. Death benefits	2,238,051,114	2,112,897,470	125,153,644			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	16,545,466	16,545,466				XXX	XXX		
12. Annuity benefits	2,390,934,737	XXX	XXX	713,461,639	1,677,473,098	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	382,243,868	26,967,209	195,765			355,080,894	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	19,247,330,549	1,438,612,719	9,455,000	2,341,143,971	15,458,118,859	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	474,210,694	35,963,720	661,945	78,535,920	359,045,472	3,637	XXX		
18. Payments on supplementary contracts with life contingencies	21,356,381			21,356,381		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(5,319,239,250)	5,761,605,238	450,747,565	1,079,431,711	(12,749,733,754)	138,709,990	XXX		
20. Totals (Lines 10 to 19)	19,451,433,558	9,392,591,822	586,213,919	4,233,929,621	4,744,903,675	493,794,521	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,032,336,038	695,507,332	17,082,234	146,794,169	91,468,993	81,483,310			XXX
22. Commissions and expense allowances on reinsurance assumed	58,805,725	8,098,863	6,248,069		44,458,793		XXX		
23. General insurance expenses and fraternal expenses	2,394,386,534	1,345,543,060	59,806,498	165,948,290	634,520,535	188,568,151			
24. Insurance taxes, licenses and fees, excluding federal income taxes	275,117,453	189,899,042	8,804,019	25,305,651	26,592,648	24,516,093			
25. Increase in loading on deferred and uncollected premiums	13,197,693	13,260,034				(62,341)	XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,646,073,474)	9,397,703	(12,617,265)	(1,577,067,814)	(2,065,786,098)		XXX		
27. Aggregate write-ins for deductions	587,266,845	272,898,905	662,872	149,789,377	163,158,441	757,250			
28. Totals (Lines 20 to 27)	20,166,470,371	11,927,196,760	666,200,346	3,144,699,294	3,639,316,987	789,056,984			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,634,258,779	1,110,750,012	38,913,452	179,662,834	1,142,441,009	162,491,473			
30. Dividends to policyholders and refunds to members	1,697,380,640	1,670,451,795	1,541,314	652,375	10,750	24,724,405	XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	936,878,140	(559,701,783)	37,372,138	179,010,459	1,142,430,259	137,767,068			
32. Federal income taxes incurred (excluding tax on capital gains)	134,792,229	(199,411,789)	(7,653,858)	(41,439,741)	354,420,801	28,876,816			
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	802,085,911	(360,289,994)	45,025,996	220,450,199	788,009,458	108,890,252			
34. Policies/certificates in force end of year	4,802,943	1,852,816	87,985	216,872	2,311,716	333,554	XXX		
DETAILS OF WRITE-INS									
08.301. Management and administrative fees	304,959,900	9,679,844	(1,635,941)	40,000	296,876,087	(90)			
08.302. Change in corporate owned life insurance	139,549,344	101,723,552	25,239	22,245,941	12,437,552	3,117,060			
08.303. Experience refunds on reinsurance contract	99,624,913	99,624,913							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	106,379,003	5,201,680	916,139	20,375,429	79,110,890	774,865			
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	650,513,160	216,229,989	(694,563)	42,661,370	388,424,529	3,891,835			
2701. Change in reserves due to reinsurance agreement	(1,038,280,566)				(1,038,280,566)				
2702. Reinsurance ceded adjustment	(490,486,297)				(490,486,297)				
2703. Market value adjustment transfer	1,664,926,416	(13,847,749)			1,678,774,165				
2798. Summary of remaining write-ins for Line 27 from overflow page	451,107,292	286,746,654	662,872	149,789,377	13,151,139	757,250			
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	587,266,845	272,898,905	662,872	149,789,377	163,158,441	757,250			

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [a]	8,048,291,979		6,728,929,769	78,336,939		936,413,739	170,142,698	56,809	35,887,550		98,524,474	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	4,501,332,429		3,841,741,967	(80,380,293)		393,624,016	188,911,108	(2,006,414)	(43,075,451)		202,517,496	
4. Amortization of Interest Maintenance Reserve (IMR)	64,478,558		41,291,593	1,040,737		21,011,795	1,858,878	26,251	1,205,055		(1,955,750)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	195,386,332		39,696,901	142,490,631		6,341,258	3,960,998		2,896,544		1	
7. Reserve adjustments on reinsurance ceded	(34,860,476)		(955,648)			(5,546,448)			(28,358,380)			
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	47,087,962							70,929	47,017,032			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	216,229,989		102,095,519	(962,560)		108,037,186	2,998,208	(25,304)	1,187,412		2,899,528	
9. Totals (Lines 1 to 8.3)	13,037,946,772		10,752,800,101	140,525,454		1,459,881,547	367,871,889	(1,877,729)	16,759,762		301,985,748	
10. Death benefits	2,112,897,470		1,819,418,544	42,598,480		88,063,241	139,032,041	104,767	23,461,778		218,619	
11. Matured endowments (excluding guaranteed annual pure endowments)	16,545,466		16,545,466									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	26,967,209		1,105,516	(4,238)		65,509	138,328	5,076	215,182		25,441,836	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	1,438,612,719		1,379,875,648	27,113		16,387,783	20,263,903	18,494	22,039,778			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	35,963,720		32,558,780	378,826		658,060	640,322	442	234,581		1,492,709	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	5,761,605,238		4,275,570,632	15,704,557		1,211,476,282	212,508,549	30,534	31,036,357		15,278,327	
20. Totals (Lines 10 to 19)	9,392,591,822		7,525,074,586	58,704,738		1,316,650,875	372,583,143	159,313	76,987,676		42,431,491	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	695,507,332		568,663,298	43,522,811		50,555,215	15,631,890	48	5,826,557		11,307,513	XXX
22. Commissions and expense allowances on reinsurance assumed	8,098,863						8,098,863					
23. General insurance expenses	1,345,543,060		1,079,641,881	196,948,356		55,464,368	3,188,173	27,729	11,550,046		(1,277,493)	
24. Insurance taxes, licenses and fees, excluding federal income taxes	189,899,042		136,327,534	17,342,964		26,566,856	6,080,551	(2,413)	1,705,563		1,877,987	
25. Increase in loading on deferred and uncollected premiums	13,260,034		(7,286,928)	26,849,160				(54)			(6,302,144)	
26. Net transfers to or (from) Separate Accounts net of reinsurance	9,397,703							(66,807)	9,464,510			
27. Aggregate write-ins for deductions	272,898,905		75,311,542	(8,154,966)		200,734,468	3,315,011	(20,726)	(175,984)		1,889,560	
28. Totals (Lines 20 to 27)	11,927,196,760		9,377,731,912	335,213,063		1,649,971,782	408,897,631	97,090	105,358,368		49,926,914	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,110,750,012		1,375,068,189	(194,687,609)		(190,090,235)	(41,025,742)	(1,974,819)	(88,598,606)		252,058,834	
30. Dividends to policyholders and refunds to members	1,670,451,795		1,668,958,233	1,493,679							(117)	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(559,701,783)		(293,890,044)	(196,181,288)		(190,090,235)	(41,025,742)	(1,974,819)	(88,598,606)		252,058,951	
32. Federal income taxes incurred (excluding tax on capital gains)	(199,411,789)		(248,187,989)	(14,156,667)		(22,035,191)	69,688,185	23,412	2,971,762		12,284,699	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(360,289,994)		(45,702,055)	(182,024,621)		(168,055,044)	(110,713,927)	(1,998,231)	(91,570,368)		239,774,252	
34. Policies/certificates in force end of year	1,852,816		1,227,438	485,944		70,479	41,674	53	27,228			
DETAILS OF WRITE-INS												
08.301. Change in corporate owned life insurance	101,723,552		73,596,745	24,768		22,688,154	4,276,577	696	619,820		516,792	
08.302. Experience refunds on reinsurance contract	99,624,913		9,744,342			89,880,571						
08.303. Miscellaneous	3,285,238		9,105,800	(987,328)		(4,575,320)	(1,349,298)	(26,000)	(1,265,352)		2,382,736	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	11,596,286		9,648,632			43,781	70,929		1,832,944			
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	216,229,989		102,095,519	(962,560)		108,037,186	2,998,208	(25,304)	1,187,412		2,899,528	
2701. Ceded income on funds withheld	208,535,303		8,951,816			199,583,487						
2702. Change in liability for employee/agent benefit plans	50,853,866		50,853,866									
2703. Miscellaneous charges to operations	27,357,485		15,505,860	(818,281)		1,150,981	8,657,106	(20,726)	992,985		1,889,560	
2798. Summary of remaining write-ins for Line 27 from overflow page	(13,847,749)			(7,336,685)			(5,342,095)		(1,168,969)			
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	272,898,905		75,311,542	(8,154,966)		200,734,468	3,315,011	(20,726)	(175,984)		1,889,560	

(a) Include premium amounts for preneed plans included in Line 1 .....

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	77,953,391	43,951,047		5,085,136		28,108,279		808,929	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	597,702,768	555,606,352		14,577,724		27,518,692			
4. Amortization of Interest Maintenance Reserve (IMR)	(636,205)	(226,871)		(121,490)		(287,843)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded	11,205,308					11,205,308			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,583,098					19,583,098			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	(694,562)	201,429		216,376		(1,112,367)			
9. Totals (Lines 1 to 8.3)	705,113,799	599,531,957		19,757,746		85,015,167		808,929	
10. Death benefits	125,153,644	82,770,499		6,103,426		36,279,719			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	195,765	74,182		44,055		71,164		6,364	
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	9,455,000	435,933		1,321,622		7,697,445			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	661,945	366,743		97,160		198,042			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	450,747,565	451,040,608		(1,402,474)		1,079,431		30,000	
20. Totals (Lines 10 to 19)	586,213,919	534,687,965		6,163,789		45,325,801		36,364	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	17,082,234	12,136,579		981,550		3,654,990		309,115	XXX
22. Commissions and expense allowances on reinsurance assumed	6,248,069					6,248,069			
23. General insurance expenses	59,806,498	41,362,769		1,163,565		17,280,164			
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,804,019	7,091,561		6,629		1,691,756		14,073	
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(12,617,265)					(12,617,265)			
27. Aggregate write-ins for deductions	662,872	(118,394)		151,979		629,287			
28. Totals (Lines 20 to 27)	666,200,346	595,160,480		8,467,512		62,212,802		359,552	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	38,913,453	4,371,477		11,290,234		22,802,365		449,377	
30. Dividends to policyholders and refunds to members	1,541,314	1,541,314							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	37,372,139	2,830,163		11,290,234		22,802,365		449,377	
32. Federal income taxes incurred (excluding tax on capital gains)	(7,653,858)	(7,292,516)		(377,074)		(92,187)		107,919	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	45,025,997	10,122,679		11,667,308		22,894,552		341,458	
34. Policies/certificates in force end of year	87,985	52,771		6,872		28,342			
DETAILS OF WRITE-INS									
08.301. Management and administrative fees	(1,635,941)					(1,635,941)			
08.302. Miscellaneous	741,322	287,047		163,696		290,579			
08.303. Change in corporate owned life insurance	25,240	(85,618)		52,680		58,178			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	174,817					174,817			
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(694,562)	201,429		216,376		(1,112,367)			
2701. Miscellaneous charges to operations	662,872	(118,394)		151,979		629,287			
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	662,872	(118,394)		151,979		629,287			

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

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	2,057,130,757	1,473,148,830		354,999,513	144,496	228,837,918	
2. Considerations for supplementary contracts with life contingencies	48,128,890	XXX	XXX	XXX	XXX	48,128,890	XXX
3. Net investment income	896,048,220	423,744,771		8,333,169	3,882,418	276,273,535	183,814,327
4. Amortization of Interest Maintenance Reserve (IMR)	5,593,397	(575,022)		855,046	(45,258)	4,927,567	431,064
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	98,635,551	98,635,551					
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	176,163,943			175,805,410	776,310	(417,777)	
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	42,661,371	5,669,597		19,821,993	333,579	14,521,241	2,314,961
9. Totals (Lines 1 to 8.3)	3,324,362,129	2,000,623,728		559,815,132	5,091,544	572,271,373	186,560,352
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	713,461,639	84,062,231		114,733,301	1,376,271	513,289,836	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	2,341,143,971	267,044,042		2,065,658,640	8,620,109	(178,820)	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	78,535,920	510,168		252,929	367	7,979,993	69,792,463
18. Payments on supplementary contracts with life contingencies	21,356,381	12,434				21,343,947	
19. Increase in aggregate reserves for life and accident and health contracts	1,079,431,711	1,210,144,296		(207,013,682)	168,395	76,132,702	
20. Totals (Lines 10 to 19)	4,233,929,621	1,561,773,171		1,973,631,188	10,165,142	618,567,658	69,792,463
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	146,794,169	96,823,813		29,447,055	4,819	20,518,482	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	165,948,290	38,621,737		73,134,739	849,799	48,016,674	5,325,341
24. Insurance taxes, licenses and fees, excluding federal income taxes	25,305,651	1,695,857		20,006,141	29,700	3,249,648	324,305
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,577,067,814)	2,596,703		(1,562,942,778)	(10,057,735)	(6,664,004)	
27. Aggregate write-ins for deductions	149,789,377	145,709,740		5,832,784	23,914	(2,841,185)	1,064,124
28. Totals (Lines 20 to 27)	3,144,699,294	1,847,221,021		539,109,129	1,015,639	680,847,273	76,506,233
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	179,662,835	153,402,707		20,706,003	4,075,905	(108,575,900)	110,054,119
30. Dividends to policyholders and refunds to members	652,375	600,164				52,212	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	179,010,460	152,802,544		20,706,003	4,075,905	(108,628,111)	110,054,119
32. Federal income taxes incurred (excluding tax on capital gains)	(41,439,741)	51,424,988		(84,817,492)	(113,526)	7,720,865	(15,654,574)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	220,450,200	101,377,556		105,523,495	4,189,432	(116,348,976)	125,708,694
34. Policies/certificates in force end of year	216,872	74,758		110,827	1,736	29,551	
DETAILS OF WRITE-INS							
08.301. Revenue sharing	20,012,594			19,645,784	282,178	84,632	
08.302. Change in corporate owned life insurance	22,245,941	4,954,190		987,499	3,159	15,237,437	1,063,656
08.303. Management and administrative fees	40,000					40,000	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	362,836	715,407		(811,290)	48,242	(840,828)	1,251,305
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	42,661,371	5,669,597		19,821,993	333,579	14,521,241	2,314,961
2701. Miscellaneous charges to operations	14,760,464	10,680,827		5,832,784	23,914	(2,841,185)	1,064,124
2702. Ceded income on funds withheld	135,028,913	135,028,913					
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	149,789,377	145,709,740		5,832,784	23,914	(2,841,185)	1,064,124

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	(580,642,755)	(6,028,968,580)		2,538,601,000	(535,018,599)	1,696,885,582	1,747,857,842
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	2,387,317,243	337,895,235		1,148,104,612	(24,245,061)	540,899,499	384,662,959
4.	Amortization of Interest Maintenance Reserve (IMR)	37,813,904	10,237,362		14,482,046	305,322	7,970,131	4,819,042
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	2,386,148,892	1,254,769,434			1,049,596,623	81,782,835	
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	162,696,183			100,988,270			61,707,912
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	388,424,527	1,991,951		260,154,381	78,811,871	12,237,953	35,228,371
9.	Totals (Lines 1 to 8.3)	4,781,757,994	(4,424,074,597)		4,062,330,309	569,450,155	2,339,776,001	2,234,276,126
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,677,473,098	51,077,441		422,003,596	(1,708,813)	1,206,096,173	4,701
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	15,458,118,859	1,259,068,436		3,523,192,629	10,360,784,690	1,598,546	313,474,558
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	359,045,472	92,538,469		(46,363,377)	(19,272,239)	(1)	332,142,620
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(12,749,733,754)	(6,753,911,450)		774,679,557	(9,160,849,934)	1,050,318,070	1,340,030,003
20.	Totals (Lines 10 to 19)	4,744,903,675	(5,351,227,104)		4,673,512,405	1,178,953,704	2,258,012,788	1,985,651,882
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	91,468,993	32,204,092		10,593,124	40,263,447		8,408,330
22.	Commissions and expense allowances on reinsurance assumed	44,458,793	44,458,793					
23.	General insurance expenses	634,520,535	64,436,608		44,722,581	474,845,844	36,085,589	14,429,913
24.	Insurance taxes, licenses and fees, excluding federal income taxes	26,592,648	(2,886,147)		1,996,266	17,416,770	8,440,714	1,625,045
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,065,786,098)	(57,712,411)		(807,934,352)	(1,400,317,857)	469,733	199,708,789
27.	Aggregate write-ins for deductions	163,158,440	(344,644,121)		9,691,105	464,754,736	(77,395)	33,434,115
28.	Totals (Lines 20 to 27)	3,639,316,985	(5,615,370,290)		3,932,581,129	775,916,644	2,302,931,429	2,243,258,074
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,142,441,009	1,191,295,693		129,749,181	(206,466,489)	36,844,573	(8,981,948)
30.	Dividends to policyholders and refunds to members	10,750			10,750			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,142,430,258	1,191,295,693		129,738,430	(206,466,489)	36,844,573	(8,981,948)
32.	Federal income taxes incurred (excluding tax on capital gains)	354,420,801	(409,326,385)		(76,724,198)	407,578,693	37,649,944	395,242,746
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	788,009,457	1,600,622,077		206,462,628	(614,045,183)	(805,371)	(404,224,695)
34.	Policies/certificates in force end of year	2,311,716	245,490		254,900	1,543,861	267,465	
	DETAILS OF WRITE-INS							
08.301.	Management and administrative fees	296,876,086	5,584,900		170,502,689	81,706,025		39,082,472
08.302.	Revenue sharing	35,003,753	(2,958,665)		23,622,975	(5,271,180)		19,610,623
08.303.	Miscellaneous	44,107,136	(634,284)		66,028,717	2,377,026	(199,599)	(23,464,724)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	12,437,552					12,437,552	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	388,424,527	1,991,951		260,154,381	78,811,871	12,237,953	35,228,371
2701.	Reinsurance ceded adjustment	1,678,774,165				1,678,774,165		
2702.	Market value adjustment transfer	(490,486,296)			(743,016)	(429,252,270)		(60,491,010)
2703.	Miscellaneous charges to operations	13,151,138	(56,447,324)		10,434,121	(1,157,662)	(171,213)	60,493,216
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,038,280,567)	(288,196,797)			(783,609,497)	93,818	33,431,909
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	163,158,440	(344,644,121)		9,691,105	464,754,736	(77,395)	33,434,115

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	672,310,623			167,816							524,186,787	147,603,564	352,456
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	259,084,998			(471,767)							234,083,347	25,463,861	9,558
4. Amortization of Interest Maintenance Reserve (IMR)	3,330,897			5,952							2,051,774	1,273,232	(61)
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	12,930,104			264,672								12,613,789	51,642
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	3,891,818			(6,008)							3,422,145	475,697	(16)
9. Totals (Lines 1 to 8.3)	951,548,440			(39,335)							763,744,053	187,430,143	413,579
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	355,080,894			151,831							351,216,863	3,622,153	90,048
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds	3,637										3,625	12	
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	138,709,990			1,548							19,981,720	118,726,722	
20. Totals (Lines 10 to 19)	493,794,521			153,379							371,202,208	122,348,887	90,048
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,483,310			(17,302)							70,200,930	11,140,640	159,042
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses	188,568,151			343,621							148,140,633	40,037,721	46,176
24. Insurance taxes, licenses and fees, excluding federal income taxes	24,516,093			4,860							18,089,114	6,410,548	11,571
25. Increase in loading on deferred and uncollected premiums	(62,341)										(62,341)		
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions	757,250			(4,765)							1,015,607	(253,811)	219
28. Totals (Lines 20 to 27)	789,056,984			479,793							608,586,151	179,683,985	307,055
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	162,491,456			(519,128)							155,157,902	7,746,158	106,524
30. Dividends to policyholders and refunds to members	24,724,405										24,724,405		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	137,767,051			(519,128)							130,433,496	7,746,158	106,524
32. Federal income taxes incurred (excluding tax on capital gains)	28,876,816			6,900							18,635,865	10,205,557	28,494
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	108,890,235			(526,027)							111,797,631	(2,459,399)	78,030
34. Policies/certificates in force end of year	333,554			562							257,079	74,488	1,425
DETAILS OF WRITE-INS													
08.301. Change in corporate owned life insurance	3,117,122			11							2,360,888	756,161	62
08.302. Management and administrative fees	(90)											(90)	
08.303. Miscellaneous	774,786			(6,019)							1,061,257	(280,374)	(78)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,891,818			(6,008)							3,422,145	475,697	(16)
2701. Miscellanous charges to operations	757,250			(4,765)							1,015,607	(253,811)	219
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	757,250			(4,765)							1,015,607	(253,811)	219

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	80,113,144,024		60,764,996,646	251,607,272		12,322,743,422	5,490,494,131	736,163	886,444,074		396,122,316	
2. Tabular net premiums or considerations	7,051,453,134		5,815,376,960	99,263,425		941,083,375	145,142,698	56,809	50,529,867			
3. Present value of disability claims incurred												
4. Tabular interest	3,488,825,377		2,744,975,060	10,751,001		511,730,873	193,514,313	22,873	27,831,257			
5. Tabular less actual reserve released												
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	3,692,594	XXX		3,692,594						XXX		
7. Other increases (net)	179,512,140		144,535,201	2,671,618		17,912,520	(12,546,121)	(22,218)	11,682,813		15,278,327	
8. Totals (Lines 1 to 7)	90,836,627,269		69,469,883,867	367,985,910		13,793,470,190	5,816,605,021	793,627	976,488,011		411,400,643	
9. Tabular cost	2,214,133,896		1,911,421,161	97,332,215		155,870,516	9,126,339	60,515	40,323,150			
10. Reserves released by death	1,070,632,156		913,544,093	571,640		76,443,305	73,444,717	75,342	6,553,059			
11. Reserves released by other terminations (net)	1,648,410,122		1,563,839,388	7,770,226		26,936,664	31,031,285	18,809	18,813,750			
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts	(6,810,115)							(127,736)	(6,682,379)			
14. Total Deductions (Lines 9 to 13)	4,926,366,059		4,388,804,642	105,674,081		259,250,485	113,602,341	26,930	59,007,580			
15. Reserve December 31 of current year	85,910,261,210		65,081,079,225	262,311,829		13,534,219,705	5,703,002,680	766,697	917,480,431		411,400,643	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	81,978,120,583		62,540,138,137			17,722,402,702	1,377,793,150	723,981	337,062,613			
17. Amount Available for Policy Loans Based upon Line 16 CSV	65,582,496,467		50,032,110,510			14,177,922,162	1,102,234,520	579,185	269,650,090			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [(a)]

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	5,020,774,430	4,930,464,148			43,822,733	46,152,549		335,000	
2. Tabular net premiums or considerations	61,614,761	24,645,909			11,138,006	25,830,846			
3. Present value of disability claims incurred									
4. Tabular interest	523,549,091	520,493,360			1,694,312	1,361,419			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	44,519	(252,019)			262,832	3,706		30,000	
8. Totals (Lines 1 to 7)	5,605,982,801	5,475,351,398			56,917,883	73,348,520		365,000	
9. Tabular cost	65,001,009	19,206,007			12,266,051	33,528,951			
10. Reserves released by death	83,910,544	74,575,022			899,082	8,436,440			
11. Reserves released by other terminations (net)	9,095,550	65,613			1,332,492	7,697,445			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(23,546,295)					(23,546,295)			
14. Total Deductions (Lines 9 to 13)	134,460,807	93,846,642			14,497,624	26,116,541			
15. Reserve December 31 of current year	5,471,521,994	5,381,504,756			42,420,259	47,231,979		365,000	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	5,435,422,583	5,346,464,563			40,189,434	48,768,586			
17. Amount Available for Policy Loans Based upon Line 16 CSV	4,348,338,066	4,277,171,650			32,151,547	39,014,869			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	14,169,525,304	5,014,082,916		1,805,784,166	2,239,102	7,347,419,119	
2.	Tabular net premiums or considerations	1,825,674,111	1,470,530,102		354,999,513	144,496		
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	213,919,152	172,318,926		41,599,631	595		
5.	Tabular less actual reserve released	85,877,103	98,821,084		(12,894,663)	(49,318)		
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(167,071,365)	(186,873,527)		19,796,850	5,312		
8.	Totals (Lines 1 to 7)	16,127,924,305	6,568,879,501		2,209,285,497	2,340,187	7,347,419,119	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,339,031,636	264,969,914		2,065,658,640	8,403,082		
12.	Annuity, supplementary contract and disability payments involving life contingencies	198,401,290	82,976,841		114,048,178	1,376,271		
13.	Net transfers to or (from) Separate Accounts	(1,591,920,099)			(1,582,073,435)	(9,846,664)		
14.	Total Deductions (Lines 9 to 13)	945,512,827	347,946,755		597,633,383	(67,311)		
15.	Reserve December 31 of current year	15,182,411,478	6,220,932,746		1,611,652,114	2,407,498	7,347,419,119	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	7,282,761,453	5,955,441,192		1,327,320,261			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	56,964,876			56,964,876			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES [(a)]

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	28,101,466,660	5,658,623,915		51,427,696	9,824,437,297	12,566,977,752	
2.	Tabular net premiums or considerations	16,097,238,562	2,917,641,428		2,194,617,535	9,000,508,766	1,984,470,833	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,059,969,784	196,548,764		1,998,054	348,001,946	513,421,020	
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(15,999,586,575)	(6,417,808,820)		(71,640,365)	(9,214,567,156)	(295,570,234)	
8.	Totals (Lines 1 to 7)	29,259,088,431	2,355,005,287		2,176,402,920	9,958,380,853	14,769,299,371	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	15,419,527,205	2,984,367,012		1,773,451,872	10,661,569,829	138,492	
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,591,894,982	12,355,136			422,002,783	1,157,537,063	
13.	Net transfers to or (from) Separate Accounts	(3,104,066,664)	(888,646,392)		402,951,048	(2,614,886,375)	(3,484,945)	
14.	Total Deductions (Lines 9 to 13)	13,907,355,523	2,108,075,756		2,176,402,920	8,468,686,237	1,154,190,610	
15.	Reserve December 31 of current year	15,351,732,908	246,929,531			1,489,694,616	13,615,108,761	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	15,351,732,908	246,929,530			1,489,694,617	13,615,108,761	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	15,104,803,378				1,489,694,617	13,615,108,761	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 155,210,894	255,623,953
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,046,412,241	4,037,100,601
1.3	Bonds of affiliates	(a) 173,034,440	232,876,333
2.1	Preferred stocks (unaffiliated)	(b) 22,264,823	21,760,725
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	27,039,514	34,338,236
2.21	Common stocks of affiliates	447,415,621	1,243,356,117
3.	Mortgage loans	(c) 1,216,155,472	1,224,722,389
4.	Real estate	(d) 107,670,974	91,281,882
5	Contract loans	992,373,125	964,777,508
6	Cash, cash equivalents and short-term investments	(e) 93,133,867	93,133,867
7	Derivative instruments	(f) (27,760,231)	486,727,568
8.	Other invested assets	623,388,094	583,313,648
9.	Aggregate write-ins for investment income	44,558,358	44,558,358
10.	Total gross investment income	7,920,897,192	9,313,571,185
11.	Investment expenses		(g) 360,984,596
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 22,432,735
13.	Interest expense		(h) 203,209,606
14.	Depreciation on real estate and other invested assets		(i) 85,458,592
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		672,085,528
17.	Net investment income (Line 10 minus Line 16)		8,641,485,657
	DETAILS OF WRITE-INS		
0901.	Miscellaneous	44,558,358	44,558,358
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)	44,558,358	44,558,358
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 $ 288,607,285 accrual of discount less $ 134,315,971 amortization of premium and less $ 96,428,390 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 $ 18,998,719 accrual of discount less $ (1,050,093) amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 31,500 for company's occupancy of its own buildings; and excludes $ 25,752,818 interest on encumbrances.

(e) Includes $ 76,622,925 accrual of discount less $ 323,723 amortization of premium and less $ 438,394 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 $ 156,573,473 interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ 85,458,592 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	5,156,827	(1)	5,156,826	96,763	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,153,320,678	(131,157,694)	1,022,162,984	(55,317,538)	1,046,460,843
1.3	Bonds of affiliates	(2,383,689)		(2,383,689)		
2.1	Preferred stocks (unaffiliated)	20,377,036	(34,557,600)	(14,180,564)	(8,522,901)	25,546,400
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(8,412,925)	(80,071,348)	(88,484,273)	115,685,610	8,106,465
2.21	Common stocks of affiliates				809,438,000	
3.	Mortgage loans	39,505,703	(111,248,518)	(71,742,815)		174,765,303
4.	Real estate	952,949	(30,462,722)	(29,509,773)		
5.	Contract loans	745		745		
6.	Cash, cash equivalents and short-term investments	926,771	(9,097,368)	(8,170,597)		
7.	Derivative instruments	1,434,841,566	(131,224,756)	1,303,616,810	1,343,171,522	(1,371,501)
8.	Other invested assets	15,386,079	(88,614,312)	(73,228,233)	(473,529,739)	37,244,153
9.	Aggregate write-ins for capital gains (losses)		(55,080,754)	(55,080,754)		(13,579,259)
10.	Total capital gains (losses)	2,659,671,740	(671,515,073)	1,988,156,667	1,731,021,717	1,277,172,404
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)		(55,080,754)	(55,080,754)		(13,579,259)
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)		(55,080,754)	(55,080,754)		(13,579,259)

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			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	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	1,449,666		1,337,265							112,401		
2. Deferred and accrued	147,105,793		147,105,831							(38)		
3. Deferred , accrued and uncollected:												
3.1 Direct	150,685,402		148,443,095							2,242,307		
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	2,129,944									2,129,944		
3.4 Net (Line 1 + Line 2)	148,555,458		148,443,095							112,363		
4. Advance												
5. Line 3.4 - Line 4	148,555,458		148,443,095							112,363		
6. Collected during year:												
6.1 Direct	2,954,125,688		693,271,273	301,787,917		17,061,672	1,894,405,425	211,063		47,388,338		
6.2 Reinsurance assumed	973,511,367						973,511,367					
6.3 Reinsurance ceded	63,356,133		62,540,754			762,821		39,292		13,266		
6.4 Net	3,864,280,922		630,730,519	301,787,917		16,298,851	2,867,916,792	171,771		47,375,072		
7. Line 5 + Line 6.4	4,012,836,380		779,173,614	301,787,917		16,298,851	2,867,916,792	171,771		47,487,435		
8. Prior year (uncollected + deferred and accrued - advance)	152,470,703		152,313,219					(1,504)		158,988		
9. First year premiums and considerations:												
9.1 Direct	2,950,198,400		689,401,149	301,787,917		17,061,672	1,894,405,425	211,063		47,331,174		
9.2 Reinsurance assumed	973,511,367						973,511,367					
9.3 Reinsurance ceded	63,344,090		62,540,754			762,821		37,788		2,727		
9.4 Net (Line 7 - Line 8)	3,860,365,677		626,860,395	301,787,917		16,298,851	2,867,916,792	173,275		47,328,447		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	13,032,175,584		2,936,087,460	5,267,148,787		1,041,825	4,799,768,230			28,129,282		
10.2 Reinsurance assumed	(543,779,209)						(543,779,209)					
10.3 Reinsurance ceded	21,589,094,140			3,813,213,769			17,775,880,371					
10.4 Net	(9,100,697,765)		2,936,087,460	1,453,935,018		1,041,825	(13,519,891,350)			28,129,282		
RENEWAL												
11. Uncollected	171,517,412		163,658,650			403,404				7,455,358		
12. Deferred and accrued	785,725,038		779,674,749	(2,200,922)		1,842,804	13,753,067			(7,344,660)		
13. Deferred, accrued and uncollected:												
13.1 Direct	1,136,759,352		1,134,674,106			(5,371,586)				7,456,832		
13.2 Reinsurance assumed	18,220,798		9,612,044	(2,200,922)		(2,943,391)	13,753,067					
13.3 Reinsurance ceded	197,737,702		200,952,751			(10,561,184)				7,346,135		
13.4 Net (Line 11 + Line 12)	957,242,448		943,333,399	(2,200,922)		2,246,207	13,753,067			110,697		
14. Advance	35,658,349		24,852,602							10,805,747		
15. Line 13.4 - Line 14	921,584,099		918,480,797	(2,200,922)		2,246,207	13,753,067			(10,695,050)		
16. Collected during year:												
16.1 Direct	15,968,093,110		5,479,762,562	303,612,009		93,462,597	9,402,747,199	347,642		688,161,101		
16.2 Reinsurance assumed	710,729,889		46,338,987	2,200,922			662,189,980					
16.3 Reinsurance ceded	1,248,402,782		1,116,208,879	2,204,188		35,231,753		174,400		94,583,562		
16.4 Net	15,430,420,217		4,409,892,670	303,608,743		58,230,844	10,064,937,179	173,242		593,577,539		
17. Line 15 + Line 16.4	16,352,004,316		5,328,373,467	301,407,821		60,477,051	10,078,690,246	173,242		582,882,489		
18. Prior year (uncollected + deferred and accrued - advance)	831,477,959		843,029,343	(5,150,276)		(135,664)	7,358,443	(5,938)		(13,617,949)		
19. Renewal premiums and considerations:												
19.1 Direct	16,058,133,476		5,567,692,324	303,612,009		94,578,362	9,402,747,199	347,642		689,155,940		
19.2 Reinsurance assumed	715,736,056		46,420,151			731,301	668,584,604					
19.3 Reinsurance ceded	1,258,493,452		1,128,768,352	2,204,188		34,696,948		168,462		92,655,502		
19.4 Net (Line 17 - Line 18)	15,515,376,080		4,485,344,123	301,407,821		60,612,715	10,071,331,803	179,180		596,500,438		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	32,040,507,460		9,193,180,933	5,872,548,713		112,681,859	16,096,920,854	558,705		764,616,396		
20.2 Reinsurance assumed	1,145,468,214		46,420,151			731,301	1,098,316,762					
20.3 Reinsurance ceded	22,910,931,682		1,191,309,106	3,815,417,957		35,459,769	17,775,880,371	206,250		92,658,229		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	10,275,043,992		8,048,291,978	2,057,130,756		77,953,391	(580,642,755)	352,455		671,958,167		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			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	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	110,402,876		110,320,464			51				82,361		
22. All other	1,422,082,386		1,419,932,988	1,107,579		1,041,819						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	82,580,670		57,849,878	24,693,004				37,788				
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	82,580,670		57,849,878	24,693,004				37,788				
24. Single:												
24.1 Reinsurance ceded	2,459,556,958			73,918,207			2,385,638,751					
24.2 Reinsurance assumed												
24.3 Net ceded less assumed	2,459,556,958			73,918,207			2,385,638,751					
25. Renewal:												
25.1 Reinsurance ceded	150,963,252		137,536,454	24,340			510,141	13,855		12,878,462		
25.2 Reinsurance assumed	58,805,726		8,098,864			6,248,069	44,458,793					
25.3 Net ceded less assumed	92,157,526		129,437,590	24,340		(6,248,069)	(43,948,652)	13,855		12,878,462		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	2,693,100,880		195,386,332	98,635,551			2,386,148,892	51,643		12,878,462		
26.2 Reinsurance assumed (Page 6, Line 22)	58,805,726		8,098,864			6,248,069	44,458,793					
26.3 Net ceded less assumed	2,634,295,154		187,287,468	98,635,551		(6,248,069)	2,341,690,099	51,643		12,878,462		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	346,538,159		283,617,368	16,233,901		11,497,549	12,122,228	146,532		22,920,581		
28. Single	139,766,461		26,323,254	103,678,046			8,408,330			1,356,831		
29. Renewal	546,031,418		385,566,711	26,882,221		5,584,686	70,938,435	12,510		57,046,855		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	1,032,336,038		695,507,333	146,794,168		17,082,235	91,468,993	159,042		81,324,267		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	85,525,254		6,298,841		870,097		92,694,192
2. Salaries and wages	1,161,178,150	2,669,312	86,321,510		10,794,359		1,260,963,331
3.11 Contributions for benefit plans for employees	171,254,471	2,271	12,610,433		1,742,269		185,609,444
3.12 Contributions for benefit plans for agents	121,351,210		8,937,383		1,234,575		131,523,168
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	6,697,202		493,242		68,134		7,258,578
3.32 Other agent welfare							
4.1 Legal fees and expenses	16,122,899	1,867,305			164,027		18,154,231
4.2 Medical examination fees	20,173,112		1,485,728		205,233		21,864,073
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	3,121,648		229,906		31,758		3,383,312
4.5 Expense of investigation and settlement of policy claims	3,886,598	2,208,578			39,541		6,134,717
5.1 Traveling expenses	5,623,273		414,148		57,209		6,094,630
5.2 Advertising	46,278,342		3,408,349		470,816		50,157,507
5.3 Postage, express, telegraph and telephone	27,676,224		2,038,324		281,566		29,996,114
5.4 Printing and stationery	16,965,111		1,249,462		172,596		18,387,169
5.5 Cost or depreciation of furniture and equipment	30,185,457		2,223,126		307,094		32,715,677
5.6 Rental of equipment	44,925,075		3,308,682		457,048		48,690,805
5.7 Cost or depreciation of EDP equipment and software	95,391,186		7,025,456		970,469		103,387,111
6.1 Books and periodicals	8,431,871		620,998		85,782		9,138,651
6.2 Bureau and association fees	6,019,390		443,321		61,239		6,523,950
6.3 Insurance, except on real estate	9,395,935		692,000		95,590		10,183,525
6.4 Miscellaneous losses	9,487,799		698,766		96,525		10,283,090
6.5 Collection and bank service charges	5,488,056		404,189		55,833		5,948,078
6.6 Sundry general expenses	968,877		71,357		9,857		1,050,091
6.7 Group service and administration fees	350,254,595		23,193,661		3,563,339		377,011,594
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	257,995,190		19,001,063		2,624,731		279,620,984
7.2 Agents' balances charged off (less $ ..... recovered)							
7.3 Agency conferences other than local meetings	3,546,598		261,203		36,082		3,843,883
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses					25,530,546		25,530,546
9.2 Investment expenses not included elsewhere					325,630,721		325,630,721
9.3 Aggregate write-ins for expenses	(302,125,140)		389,538		(14,672,438)		(316,408,040)
10. General expenses incurred	2,205,818,383	6,747,466	181,820,686		360,984,596	(b)	(a) 2,755,371,130
11. General expenses unpaid Dec. 31, prior year	1,109,413,778	2,797,079	83,158,896		18,482,135		1,213,851,888
12. General expenses unpaid Dec. 31, current year	1,156,323,869	3,047,321	82,114,663		11,763,939		1,253,249,792
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)	2,158,908,292	6,497,224	182,864,918		367,702,792		2,715,973,226
DETAILS OF WRITE-INS							
09.301. Management Services Income	(307,414,261)				(14,726,248)		(322,140,509)
09.302. Miscellaneous	5,289,121		389,538		53,809		5,732,468
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)	(302,125,140)		389,538		(14,672,438)		(316,408,040)

(a) Includes management fees of $ 238,627,438 to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $ ..... ; 2. Institutional $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational $ .....
5. Religious $ ..... ; 6. Membership $ ..... ; 7. Other $ ..... ; 8. Total $ .....

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes				21,009,422		21,009,422
2. State insurance department licenses and fees	5,523,066	498,489				6,021,554
3. State taxes on premiums	127,331,940	12,734,054				140,065,993
4. Other state taxes, including $ ..... for employee benefits	26,273,022	5,203,286				31,476,308
5. U.S. Social Security taxes	88,536,254	5,815,927		1,423,313		95,775,493
6. All other taxes	2,937,076	264,338				3,201,415
7. Taxes, licenses and fees incurred	250,601,358	24,516,093		22,432,735		297,550,186
8. Taxes, licenses and fees unpaid Dec. 31, prior year	64,154,902	5,024,415		5,543,410		74,722,727
9. Taxes, licenses and fees unpaid Dec. 31, current year	47,536,353	4,650,436		4,255,246		56,442,035
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	267,219,907	24,890,072		23,720,899		315,830,878

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	110,320,514	82,361
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	1,420,974,807	
4. Applied to provide paid-up annuities	1,107,579	
5. Total Lines 1 through 4	1,532,402,900	82,361
6. Paid in cash	60,067,788	25,452,032
7. Left on deposit	27,000,017	50,997
8. Aggregate write-ins for dividend or refund options	28,497,201	
9. Total Lines 5 through 8	1,647,967,906	25,585,390
10. Amount due and unpaid	2,435,779	20,630
11. Provision for dividends or refunds payable in the following calendar year	1,663,968,762	23,057,546
12. Terminal dividends	18,093,586	
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	1,684,498,127	23,078,176
16. Total from prior year	1,659,809,798	23,939,162
17. Total dividends or refunds (Lines 9 + 15 - 16)	1,672,656,235	24,724,405
DETAILS OF WRITE-INS		
0801. 0801. Applied to reduce policy indebtedness	28,497,201	
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)	28,497,201	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.00% NLP CRF	27,293,935		27,293,935		
0100002. AE 4.00% NLP CRF	966,176		966,176		
0100003. 41 CSO 2.50% NLP	106,233,563		106,233,563		
0100004. 41 CSO 2.50% NLP CRF	473,524,541		473,524,541		
0100005. 41 CSO 2.75% NLP CRF					
0100006. 41 CSO 4.00% NLP	312,871		312,871		
0100007. 41 CSO 4.00% NLP CRF	1,698,867		1,698,867		
0100008. 58 CSO 2.50% NLP	1,466,202,582		1,466,202,582		
0100009. 58 CSO 2.50% NLP CRF	2,150,827		2,150,827		
0100010. 58 CSO 2.75% NLP CRF	21,532,307		21,532,307		
0100011. 58 CSO 3.00% CRVM	48,527,114		48,527,114		
0100012. 58 CSO 3.00% NLP	606,525,718		606,525,718		
0100013. 58 CSO 3.50% CRVM	519,835,807		519,835,807		
0100014. 58 CSO 3.50% NLP	58,568,030		58,568,030		
0100015. 58 CSO 3.50% NLP CRF	1,127,452		1,127,452		
0100016. 58 CSO 3.50%/20/2.50% NLP	1,065,658,061		1,065,658,061		
0100017. 58 CSO 4.00% CRVM	1,788,815,053		1,788,815,053		
0100018. 58 CSO 4.00% MOD CRVM	137,909		137,909		
0100019. 58 CSO 4.00% NLP	14,996,534		14,996,534		
0100020. 58 CSO 4.00% NLP CRF	1,692,494		1,692,494		
0100021. 58 CSO 4.50% CRVM	3,862,216,859		3,862,216,859		
0100022. 58 CSO 4.50% MOD CRVM	1,283,714,051		1,283,714,051		
0100023. 58 CSO 4.50% NLP	5,592,620		5,592,620		
0100024. 58 CSO 6.00% CRVM	7,506,797		7,506,797		
0100025. 58 CET 2.50% NLP	225,944		225,944		
0100026. 58 CET 3.00% NLP	67,554		67,554		
0100027. 58 CET 3.50% NLP	113,755		113,755		
0100028. 58 CET 3.50%/20/2.50% NLP	195,435		195,435		
0100029. 58 CET 4.00% NLP	9,441,121		9,441,121		
0100030. 58 CET 4.50% NLP	604,370		604,370		
0100031. 80 CSO 3.50% CRVM	386,861		386,861		
0100032. 80 CSO 4.00% CRVM	4,285,584,510		4,285,584,510		
0100033. 80 CSO 4.00% NLP	316,165		316,165		
0100034. 80 CSO 4.25% CRVM	111,393		111,393		
0100035. 80 CSO 4.25% CRVM CRF					
0100036. 80 CSO 4.50% CRVM	12,593,219,556		12,593,219,556		
0100037. 80 CSO 4.50% CRVM CRF	7,453,131		7,453,131		
0100038. 80 CSO 4.50% NLP	145,584,077		145,584,077		
0100039. 80 CSO 4.50% NLP CRF	66,014,801		66,014,801		
0100040. 80 CSO 5.00% CRVM	5,918,218,894		5,918,218,894		
0100041. 80 CSO 5.00% CRVM CRF	501,838,605		501,838,605		
0100042. 80 CSO 5.00% NLP	457,703		457,703		
0100043. 80 CSO 5.00% NLP CRF	361,216		361,216		
0100044. 80 CSO 5.50% CRVM	8,072,178,328		8,072,178,328		
0100045. 80 CSO 5.50% CRVM CRF	25,552		25,552		
0100046. 80 CSO 5.50% MOD CRF	123,228,080		123,228,080		
0100047. 80 CSO 5.50% NLP	898,148		898,148		
0100048. 80 CSO 5.50% NLP CRF	2,989,574		2,989,574		
0100049. 80 CSO 6.00% CRVM	678,730,053		678,730,053		
0100050. 80 CSO 6.00% NLP					
0100051. 80 CET 4.00% NLP	1,600,670		1,600,670		
0100052. 80 CET 4.50% NLP	2,241,820		2,241,820		
0100053. 80 CET 5.00% NLP	787,563		787,563		
0100054. 80 CET 5.50% NLP	1,747,360		1,747,360		
0100055. 80 CET 6.00% NLP	46,151		46,151		
0100056. 2001 CSO 3.50% NLP	882,052,210		882,052,210		
0100057. 2001 CSO 3.50% CRVM	14,873,926,182		14,873,926,182		
0100058. 2001 CSO 4.00% NLP	233,843,072		233,843,072		
0100059. 2001 CSO 4.00% CRVM	12,158,155,274		12,158,155,274		
0100060. 2001 CSO 4.50% CRVM	124,643,989		124,643,989		
0100061. 2017 CSO CRVM 3.50%	837,369,807		837,369,807		
0100062. 2017 CSO NLP 3.50%	103,439,461		103,439,461		
0100063. 2017 CSO NPR 4.50%	37,841,182		37,841,182		
0100064. 80 CSO 3.00%	4,956,466,711		4,914,415,527		42,051,184
0100065. 80 CSO 4.00%	7,741,814,487		2,395,122,523		5,346,691,964
0100066. 80 CSO 4.00% CALIFORNIA	620,045,866		620,045,866		
0100067. 80 CSO 4.50% CALIFORNIA	136,040,262		136,040,262		
0100068. 2001 CSO 4.00%	2,644,899,323		2,595,765,939		49,133,384
0100069. 2001 CSO 3.50%	8,022,227,333		7,987,368,094		34,859,239
0100070. 2017 CSO 3.50%	928,854,257		927,669,012		1,185,245
0100071. T CSO 58 6.00%	556,089				556,089
0100072. 80 CSO 4.50%	6,254,290				6,254,290
0100073.					
0100074.					
0199997. Totals (Gross)	98,087,928,353		92,607,196,958		5,480,731,395
0199998. Reinsurance ceded	8,331,546,792		8,326,516,366		5,030,426
0199999. Life Insurance: Totals (Net)	89,756,381,561		84,280,680,592		5,475,700,969
0200001. 37 SA 2.50%	50,432	XXX	50,432	XXX	
0200002. 37 SA 3.00%	530	XXX	530	XXX	
0200003. 37 SA 3.50%	49,850	XXX	49,850	XXX	
0200004. a-1949 2.75%		XXX		XXX	
0200005. a-1949 3.00%	73,839	XXX	73,839	XXX	
0200006. a-1949 3.50%	114,691	XXX	114,691	XXX	
0200007. 51 GAM 3.50%	3,044,610	XXX	3,044,610	XXX	
0200008. 71 IAM 3.50%	3,212	XXX	3,212	XXX	
0200009. 71 IAM 6.00%	59,952	XXX	59,952	XXX	
0200010. 71 IAM 7.50%	670,864	XXX	670,864	XXX	
0200011. 71 IAM 11.25%	1,191,939	XXX	1,191,939	XXX	
0200012. 71 GAM 3.50%	9,588,836	XXX	9,588,836	XXX	
0200013. 71 GAM 4.00%	1,631,074	XXX	1,631,074	XXX	
0200014. 83a 6.25%	2,575,171	XXX	2,575,171	XXX	
0200015. 83a 6.50%	1,798,491	XXX	1,798,491	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200016. 83a 6.75%	3,755,594	XXX	3,755,594	XXX	
0200017. 83a 7.00%	1,065,651	XXX	1,065,651	XXX	
0200018. 83a 7.25%	2,004,764	XXX	2,004,764	XXX	
0200019. 83a 7.75%	1,140,798	XXX	1,140,798	XXX	
0200020. 83a 8.00%	2,007,006	XXX	2,007,006	XXX	
0200021. 83a 8.25%	4,900,246	XXX	4,900,246	XXX	
0200022. 83a 8.75%	2,048,453	XXX	2,048,453	XXX	
0200023. 83a 9.25%	370,799	XXX	370,799	XXX	
0200024. 83a 11.00%	381,993	XXX	381,993	XXX	
0200025. 83a CIF/No-FIG	315,366	XXX	315,366	XXX	
0200026. 94 MGDB Table IY / FIG	1,256,924,258	XXX	1,256,924,258	XXX	
0200027. 94 MGDB Table IY / NO FIG	70,998,324	XXX	70,998,324	XXX	
0200028. a-2000 CIF / NO FIG	318,653	XXX	318,653	XXX	
0200029. a-2000 IY / FIG	2,050,268,941	XXX	2,050,268,941	XXX	
0200030. a-2000 IY / No FIG	163,905,948	XXX	163,905,948	XXX	
0200031. a-2000 3.50%		XXX		XXX	
0200032. a-2000 3.75%		XXX		XXX	
0200033. a-2000 4.00%	866,609,379	XXX	866,609,379	XXX	
0200034. a-2000 4.25%	310,118,376	XXX	310,118,376	XXX	
0200035. a-2000 4.50%	892,056,700	XXX	892,056,700	XXX	
0200036. a-2000 5.00%	191,323,437	XXX	191,323,437	XXX	
0200037. a-2000 5.25%	223,684,683	XXX	223,684,683	XXX	
0200038. a-2000 5.50%	88,677,066	XXX	88,677,066	XXX	
0200039. a-2000 6.00%	156,795,799	XXX	156,795,799	XXX	
0200040. a-2000 6.25%	3,297,780	XXX	3,297,780	XXX	
0200041. a-2000 6.50%	23,391,044	XXX	23,391,044	XXX	
0200042. a-2000 6.75%	6,322,462	XXX	6,322,462	XXX	
0200043. a-2000 7.00%	4,142,369	XXX	4,142,369	XXX	
0200044. a-2012 CIF / NO FIG	143,600	XXX	143,600	XXX	
0200045. a-2012 IY / FIG	527,581,195	XXX	527,581,195	XXX	
0200046. a-2012 IY / No FIG	9,801,506,685	XXX	9,801,506,685	XXX	
0200047. a-2012 2.00%	8,463,723	XXX	8,463,723	XXX	
0200048. a-2012 3.00%	223,366,668	XXX	223,366,668	XXX	
0200049. a-2012 3.25%	261,480,141	XXX	261,480,141	XXX	
0200050. a-2012 3.50%	347,732,347	XXX	347,732,347	XXX	
0200051. a-2012 3.75%	735,256,950	XXX	735,256,950	XXX	
0200052. a-2012 4.00%	1,654,616,307	XXX	1,654,616,307	XXX	
0200053. a-2012 4.25%	83,503,444	XXX	83,503,444	XXX	
0200054. RA 2.50%	174,090	XXX	174,090	XXX	
0200055. RA 2.75%	4,251,674	XXX	4,251,674	XXX	
0200056. RA 3.00%	40,189	XXX	40,189	XXX	
0200057. RA 3.50%	17,843,148	XXX	17,843,148	XXX	
0200058. RA 4.00%	75,587,516	XXX	75,587,516	XXX	
0200059. 83a IY/FIG	37,148,704	XXX	37,148,704	XXX	
0200060. a-2012 1.00%	1,428,841	XXX	1,428,841	XXX	
0200061. a-2012 1.50%	13,057,670	XXX	13,057,670	XXX	
0200062. a-2012 1.75%	19,763,366	XXX	19,763,366	XXX	
0200063. a-2012 2.25%	93,129,312	XXX	93,129,312	XXX	
0200064. a-2012 2.50%	19,158,352	XXX	19,158,352	XXX	
0200065. a-2012 2.75%	85,123,032	XXX	85,123,032	XXX	
0200066. a-2012 5.00%	7,172	XXX	7,172	XXX	
0200067. a-2012 5.25%		XXX		XXX	
0200068. 71 GAM 3.50%	198,434	XXX		XXX	198,434
0200069. 83 GAM 3.50%	689,931	XXX		XXX	689,931
0200070. 83 GAM 4.75%	136,031	XXX		XXX	136,031
0200071. 83 GAM 5.00%	261,358	XXX		XXX	261,358
0200072. 83 GAM 5.25%	1,376,066	XXX		XXX	1,376,066
0200073. 83 GAM 5.50%	4,908,594	XXX		XXX	4,908,594
0200074. 83 GAM 5.75%	84,849	XXX		XXX	84,849
0200075. 83 GAM 6.00%	29,954,552	XXX		XXX	29,954,552
0200076. 83 GAM 6.25%	26,414,286	XXX		XXX	26,414,286
0200077. 83 GAM 6.50%	26,322,064	XXX		XXX	26,322,064
0200078. 83 GAM 6.75%	7,831,243	XXX		XXX	7,831,243
0200079. 83 GAM 7.00%	14,331,382	XXX		XXX	14,331,382
0200080. 83 GAM 7.25%	17,280,809	XXX		XXX	17,280,809
0200081. 83 GAM 7.50%	166,600,813	XXX		XXX	166,600,813
0200082. 83 GAM 7.75%	15,934,483	XXX		XXX	15,934,483
0200083. 83 GAM 8.00%	25,272,992	XXX		XXX	25,272,992
0200084. 83 GAM 8.25%	13,141,234	XXX		XXX	13,141,234
0200085. 83 GAM 8.50%	4,376,815	XXX		XXX	4,376,815
0200086. 83 GAM 8.75%	26,613,100	XXX		XXX	26,613,100
0200087. 83 GAM 9.25%	11,331,021	XXX		XXX	11,331,021
0200088. 83 GAM 9.50%	42,867,686	XXX		XXX	42,867,686
0200089. 83 GAM 9.75%	27,463,503	XXX		XXX	27,463,503
0200090. 83 GAM 10.50%	10,792,354	XXX		XXX	10,792,354
0200091. 83 GAM 10.75%	6,555,570	XXX		XXX	6,555,570
0200092. 83 GAM 11.00%	11,296,008	XXX		XXX	11,296,008
0200093. 83 GAM 11.25%	9,344,477	XXX		XXX	9,344,477
0200094. 1994 GAR 0.75%	3,480,482	XXX		XXX	3,480,482
0200095. 1994 GAR 1.00%	25,748,993	XXX		XXX	25,748,993
0200096. 1994 GAR 1.25%	115,872,845	XXX		XXX	115,872,845
0200097. 1994 GAR 1.50%	37,720	XXX		XXX	37,720
0200098. 1994 GAR 1.75%	652,176,347	XXX		XXX	652,176,347
0200099. 1994 GAR 2.00%	227,071,472	XXX		XXX	227,071,472
0200100. 1994 GAR 2.25%	1,181,667,439	XXX		XXX	1,181,667,439
0200101. 1994 GAR 2.50%	784,801,092	XXX		XXX	784,801,092
0200102. 1994 GAR 2.75%	929,167,244	XXX		XXX	929,167,244
0200103. 1994 GAR 3.00%	1,040,969,956	XXX		XXX	1,040,969,956
0200104. 1994 GAR 3.25%	744,862,943	XXX		XXX	744,862,943
0200105. 1994 GAR 3.50%	936,435,982	XXX		XXX	936,435,982
0200106. 1994 GAR 3.75%	2,194,230,539	XXX		XXX	2,194,230,539
0200107. 1994 GAR 4.00%	4,664,444,828	XXX		XXX	4,664,444,828

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200108. 1994 GAR 4.25%	377,864,649	XXX		XXX	377,864,649
0200109. 1994 GAR 4.50%	324,709,759	XXX		XXX	324,709,759
0200110. 1994 GAR 4.75%	48,782,836	XXX		XXX	48,782,836
0200111. 1994 GAR 5.00%	332,474,657	XXX		XXX	332,474,657
0200112. 1994 GAR 5.25%	82,251,836	XXX		XXX	82,251,836
0200113. 1994 GAR 5.50%	297,623,626	XXX		XXX	297,623,626
0200114. 1994 GAR 5.75%	18,136,538	XXX		XXX	18,136,538
0200115. 1994 GAR 6.00%	148,701,920	XXX		XXX	148,701,920
0200116. 1994 GAR 6.25%	414,554	XXX		XXX	414,554
0200117. 1994 GAR 6.50%	3,569,029	XXX		XXX	3,569,029
0200118. 1994 GAR 6.75%	6,033,910	XXX		XXX	6,033,910
0200119. 71IAM @4%	26,573	XXX		XXX	26,573
0200120. 71IAM @6%	90,159	XXX		XXX	90,159
0200121. 71IAM @6.5%	25,262	XXX		XXX	25,262
0200122. 71IAM @6.75%	899,941	XXX		XXX	899,941
0200123. 71IAM @7.5%	241,330	XXX		XXX	241,330
0200124. 83GAM @4.75%	32,540	XXX		XXX	32,540
0200125. 83GAM @5%	430,216	XXX		XXX	430,216
0200126. 83GAM @5.25%	52,083	XXX		XXX	52,083
0200127. 83GAM @5.5%	14,281	XXX		XXX	14,281
0200128. 83GAM @5.75%	70,919	XXX		XXX	70,919
0200129. 83GAM @6%	1,176,795	XXX		XXX	1,176,795
0200130. 83GAM @6.25%	3,605,790	XXX		XXX	3,605,790
0200131. 83GAM @6.5%	1,505,495	XXX		XXX	1,505,495
0200132. 83GAM @6.75%	3,932,384	XXX		XXX	3,932,384
0200133. 83GAM @7%	644,245	XXX		XXX	644,245
0200134. 83GAM @7.25%	1,580,940	XXX		XXX	1,580,940
0200135. 83GAM @7.5%	3,024,034	XXX		XXX	3,024,034
0200136. 83GAM @7.75%	1,005,654	XXX		XXX	1,005,654
0200137. 83GAM @8%	1,838,789	XXX		XXX	1,838,789
0200138. 83GAM @8.25%	970,717	XXX		XXX	970,717
0200139. 83GAM @8.5%	30,292	XXX		XXX	30,292
0200140. 83GAM @8.75%	389,824	XXX		XXX	389,824
0200141. 83IAM @5%	9,097,187	XXX		XXX	9,097,187
0200142. 83IAM @6.25%	8,013,210	XXX		XXX	8,013,210
0200143. 83IAM @6.5%	8,007,781	XXX		XXX	8,007,781
0200144. 83IAM @6.75%	3,425,819	XXX		XXX	3,425,819
0200145. 83IAM @7%	10,584,060	XXX		XXX	10,584,060
0200146. 83IAM @7.25%	7,069,427	XXX		XXX	7,069,427
0200147. 83IAM @7.75%	5,841,771	XXX		XXX	5,841,771
0200148. 83IAM @8%	1,134,852	XXX		XXX	1,134,852
0200149. 83IAM @8.25%	9,059,291	XXX		XXX	9,059,291
0200150. 83IAM @8.75%	4,325,026	XXX		XXX	4,325,026
0200151. 83IAM @9.25%	655,334	XXX		XXX	655,334
0200152. 83IAM @9.5%	659,511	XXX		XXX	659,511
0200153. 94GAR @5.25%	129,047	XXX		XXX	129,047
0200154. 94GAR @5.5%	73,120	XXX		XXX	73,120
0200155. 94GAR @6.25%	2,705,890	XXX		XXX	2,705,890
0200156. 94GAR @7%	24,780,816	XXX		XXX	24,780,816
0200157. Annuity 2000 @1%	11,609	XXX		XXX	11,609
0200158. Annuity 2000 @1.75%	167,965	XXX		XXX	167,965
0200159. Annuity 2000 @2%	9,479	XXX		XXX	9,479
0200160. Annuity 2000 @2.25%	282,027	XXX		XXX	282,027
0200161. Annuity 2000 @2.5%	143,565	XXX		XXX	143,565
0200162. Annuity 2000 @2.75%	906,077	XXX		XXX	906,077
0200163. Annuity 2000 @3%	2,426,598	XXX		XXX	2,426,598
0200164. Annuity 2000 @3.25%	1,545,270	XXX		XXX	1,545,270
0200165. Annuity 2000 @3.5%	2,213,093	XXX		XXX	2,213,093
0200166. Annuity 2000 @3.75%	8,240,163	XXX		XXX	8,240,163
0200167. Annuity 2000 @4%	10,068,749	XXX		XXX	10,068,749
0200168. Annuity 2000 @4.25%	5,039,229	XXX		XXX	5,039,229
0200169. Annuity 2000 @4.5%	2,474,651	XXX		XXX	2,474,651
0200170. Annuity 2000 @4.75%	1,405,436	XXX		XXX	1,405,436
0200171. Annuity 2000 @5%	10,290,005	XXX		XXX	10,290,005
0200172. Annuity 2000 @5.25%	17,366,139	XXX		XXX	17,366,139
0200173. Annuity 2000 @5.5%	16,114,742	XXX		XXX	16,114,742
0200174. Annuity 2000 @5.75%	829,552	XXX		XXX	829,552
0200175. Annuity 2000 @6%	25,785,661	XXX		XXX	25,785,661
0200176. Annuity 2000 @6.25%	1,940,249	XXX		XXX	1,940,249
0200177. Annuity 2000 @6.5%	17,030,242	XXX		XXX	17,030,242
0200178. Annuity 2000 @6.75%	8,161,777	XXX		XXX	8,161,777
0200179. Annuity 2000 @7%	252,973	XXX		XXX	252,973
0200180. Other - Fund Balance Reserves	6,422,223,356	XXX		XXX	6,422,223,356
0200181. 83 IAM 4.25%	1,574,413	XXX	1,574,413	XXX	
0200182. 83 IAM 4.50%	311,259	XXX	311,259	XXX	
0200183. 83 IAM 4.75%	4,365,634	XXX	4,365,634	XXX	
0200184. 83 IAM 5.00%	8,746,121	XXX	8,746,121	XXX	
0200185. 83 IAM 5.25%	422,656,573	XXX	422,656,573	XXX	
0200186. 83 IAM 5.50%	210,863,688	XXX	210,863,688	XXX	
0200187. 83 IAM 6.00%	102,854,745	XXX	102,854,745	XXX	
0200188. 83 IAM 6.50%	117,559,936	XXX	117,559,936	XXX	
0200189. 83 IAM 6.75%	83,849,992	XXX	83,849,992	XXX	
0200190. 83 IAM 7.00%	7,377,998	XXX	7,377,998	XXX	
0200191. a-2012 2.50%	246,929,530	XXX		XXX	246,929,530
0200192. Other - Fund Balance Reserves	10,649,544,551	XXX		XXX	10,649,544,551
0200193.		XXX		XXX	
0200194.		XXX		XXX	
0299997. Totals (Gross)	54,529,667,810	XXX	21,318,203,864	XXX	33,211,463,946
0299998. Reinsurance ceded	24,323,787,210	XXX	6,456,212,832	XXX	17,867,574,378
0299999. Annuities: Totals (Net)	30,205,880,600	XXX	14,861,991,032	XXX	15,343,889,568
0300001. 37 SA 3.50%	117,598		117,598		
0300002. a-1949 3.50%	109,475		109,475		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300003. 71 IAM 3.50%	48,680		48,680		
0300004. 71 IAM 6.00%	287,267		287,267		
0300005. 71 IAM 7.50%	1,362,768		1,362,768		
0300006. 83a 6.25%	443,051		443,051		
0300007. 83a 6.50%	497,225		497,225		
0300008. 83a 6.75%	606,112		606,112		
0300009. 83a 7.00%	341,026		341,026		
0300010. 83a 7.25%	320,016		320,016		
0300011. 83a 7.75%	367,387		367,387		
0300012. 83a 8.00%	167,528		167,528		
0300013. 83a 8.25%	858,925		858,925		
0300014. 83a 8.75%	523,516		523,516		
0300015. 83a 9.25%	170,133		170,133		
0300016. 83a 11.00%	202,763		202,763		
0300017. 71 IAM 11.25%	173,556		173,556		
0300018. a-2000 4.00%	11,066,066		11,066,066		
0300019. a-2000 4.25%	9,358,152		9,358,152		
0300020. a-2000 4.50%	10,122,648		10,122,648		
0300021. a-2000 5.00%	7,819,325		7,819,325		
0300022. a-2000 5.25%	3,491,234		3,491,234		
0300023. a-2000 5.50%	3,847,089		3,847,089		
0300024. a-2000 6.00%	7,864,988		7,864,988		
0300025. a-2000 6.25%	526,810		526,810		
0300026. a-2000 6.50%	939,405		939,405		
0300027. a-2000 6.75%	564,435		564,435		
0300028. a-2000 7.00%	628,400		628,400		
0300029. a-2012 1.50%	1,611,122		1,611,122		
0300030. a-2012 1.75%	6,473,680		6,473,680		
0300031. a-2012 2.00%	2,648,308		2,648,308		
0300032. a-2012 3.00%	12,462,378		12,462,378		
0300033. a-2012 3.50%	4,312,353		4,312,353		
0300034. a-2012 3.75%	24,274,317		24,274,317		
0300035. a-2012 4.00%	44,196,833		44,196,833		
0300036. a-2012 4.25%	4,542,825		4,542,825		
0300037. a-2012 2.50%	3,359,013		3,359,013		
0300038. a-2012 2.75%	9,283,147		9,283,147		
0300039. a-2012 3.25%	6,081,539		6,081,539		
0300040. a-2012 2.25%	2,946,989		2,946,989		
0399997. Totals (Gross)	185,018,082		185,018,082		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	185,018,082		185,018,082		
0400001. 110% INTERCO DI + AE 3.00%	30		30		
0400002. 110% INTERCO DI + 41 CSO 2.50%	810		810		
0400003. INTERCO DI 2.50%					
0400004. 59 ADB 3.00%	32		32		
0400005. 59 ADB + 58 CSO 2.50%	324,503		324,503		
0400006. 59 ADB + 58 CSO 3.50%	313,037		313,037		
0400007. 59 ADB + 58 CSO 4.50%	357,904		357,904		
0400008. 59 ADB + 58 CSO 5.50%					
0400009. 59 ADB + 58 CSO 6.00%					
0400010. 59 ADB + 80 CSO 4.00%					
0400011. 59 ADB + 80 CSO 4.50%	1,405,239		1,405,239		
0400012. 59 ADB + 80 CSO 5.00%					
0400013. 59 ADB + 80 CSO 5.50%					
0400014. 59 ADB + 80 CSO 6.00%					
0400015. 59 ADB + 2001 CSO 4.50%	36,257		36,257		
0400016. 59 ADB 3.00%	306,939				306,939
0499997. Totals (Gross)	2,744,751		2,437,812		306,939
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	2,744,751		2,437,812		306,939
0500001. 35-39 INTERCO DISA + 58 CSO 4.50%	19,854		19,854		
0500002. 1958 CSO Benefit 5 2.50%	1,566		1,566		
0500003. 1985 CIDA 4.00%	487,618				487,618
0500004. MOD 52 DISAB TABLE BEN 5 4.00%	1,656				1,656
0500005. 35-39 INTERCO + 46-49 2.50%	89		89		
0500006. 35-39 INTERCO + 46-49 5.50%	19		19		
0500007. 35-39 INTERCO + 58 CSO 2.50%	179,762		179,762		
0500008. 35-39 INTERCO + 58 CSO 3.50%	4,666,910		4,666,910		
0500009. 35-39 INTERCO + 58 CSO 4.00%					
0500010. 35-39 INTERCO + 58 CSO 4.50%	10,560		10,560		
0500011. 35-39 INTERCO + 58 CSO 5.00%	2,991		2,991		
0500012. 35-39 INTERCO + 58 CSO 5.50%	410,546		410,546		
0500013. 35-39 INTERCO + 80 CSO 3.50%	25,665		25,665		
0500014. 35-39 INTERCO + 80 CSO 4.00%	12,844,539		12,844,539		
0500015. 35-39 INTERCO + 80 CSO 4.50%	36,251,171		36,251,171		
0500016. 35-39 INTERCO + 80 CSO 5.00%	3,340,382		3,340,382		
0500017. 35-39 INTERCO + 80 CSO 5.50%	8,397,016		8,397,016		
0500018. 35-39 INTERCO + 2001 CSO 4.00%	68,947,705		68,947,705		
0500019. 120% 52 INTERCO DISA 2.50%	20,872		20,872		
0500020. 120% 52 INTERCO DISA 3.00%	45,129		45,129		
0500021. 120% 52 INTERCO DISA 3.50%	6,820,450		6,820,450		
0500022. 120% 52 INTERCO DISA 4.00%	101,258		101,258		
0500023. 120% 52 INTERCO DISA 4.50%					
0500024. 120% 52 INTERCO DISA 5.00%					
0500025. 120% 52 INTERCO DISA 5.50%					
0500026. 120% 52 INTERCO DISA 6.00%					
0500027. 1985 NHHS 80 CSO 4.50%	12,785,660		12,785,660		
0500028. 35-39 INTERCO + 2001 CSO 3.50%					
0599997. Totals (Gross)	155,361,418		154,872,144		489,274
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	155,361,418		154,872,144		489,274
0600001. 35-39 INTERCO DISA + 58 CSO 2.50%	111,061		111,061		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600002. 1985 CIDA 4.00%	1,298,637				1,298,637
0600003. MOD 52 DISAB TABLE BEN 5 4.00%	536,556				536,556
0600004. 52 DISAB TABLE BEN 5 3.50%	1,799,301		1,799,301		
0600005. 52 DISAB TABLE BEN 5 4.00%	151,573,729		151,573,729		
0600006. 52 DISAB TABLE BEN 5 4.50%	87,876,147		87,876,147		
0600007. 52 DISAB TABLE BEN 5 5.00%	9,003,392		9,003,392		
0600008. 52 DISAB TABLE BEN 5 5.50%	20,587,939		20,587,939		
0600009. 52 DISAB TABLE BEN 5 6.00%	486,445		486,445		
0600010. 70 INTERCO DISA	134,865				134,865
0600011. 1985 NHHS 80 CSO 4.00%	2,877,154		2,877,154		
0699997. Totals (Gross)	276,285,226		274,315,168		1,970,058
0699998. Reinsurance ceded	134,865				134,865
0699999. Disability-Disabled Lives: Totals (Net)	276,150,361		274,315,168		1,835,193
0700001. Apportionable	194		194		
0700002. AG43 Reserve	211,403,567		211,403,567		
0700003. PREMIUM DEFICIENCY	437,392,352		437,392,352		
0700004. APPORTIONABLE	4,279,559		4,279,559		
0700005. TERM COST RESERVE	91		91		
0700006. TERM CONVERSIONS	31,368,939		31,368,939		
0700007. POLICY LOANS	305,204		305,204		
0700008. MIN. DEATH BENEFIT	581,292,981		581,292,981		
0700009. CASH FLOW TESTING	112,145,962		112,145,962		
0700010. MISC	30,031		30,031		
0700011. DET/STO Excess over NPR	84,452,589		84,452,589		
0700012. VACARVM - direct	32,960				32,960
0700013. Additional NY Regulation 128 Reserves	1,000,000				1,000,000
0799997. Totals (Gross)	1,463,704,429		1,462,671,469		1,032,960
0799998. Reinsurance ceded	53,181,299		53,181,299		
0799999. Miscellaneous Reserves: Totals (Net)	1,410,523,130		1,409,490,170		1,032,960
9999999. Totals (Net) - Page 3, Line 1	121,992,059,903		101,168,805,000		20,823,254,903

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 24,738,381 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

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 $ 22,288,383,827

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:

Ex5 Sect G

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:

N/A

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 2,199,312,960

9.2 State the amount of reserves established for this business: $ 211,403,567

9.3 Identify where the reserves are reported in the blank:

Ex 5 Sect G

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Individual Life Insurance	2001 CSO CRVM 3.5%	2017 CSO CRVM 3.5%	(8,675,000)
Variable Annuities	AG43	VM-21	57,100,000
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	48,425,000
9999999 - Total (Column 4, only)			48,425,000

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	80,720,577			25,405							44,824,570	35,870,602	
2.	Additional contract reserves (b)	2,853,445,261			12,295							544,158,032	2,309,274,934	
3.	Additional actuarial reserves-Asset/Liability analysis	2,090,000,000											2,090,000,000	
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	5,024,165,838			37,700							588,982,602	4,435,145,536	
8.	Reinsurance ceded	3,682,113,346			33,930								3,682,079,416	
9.	Totals (Net)	1,342,052,492			3,770							588,982,602	753,066,120	
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	2,085,788,554										1,833,031,493	252,355,960	401,102
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	2,085,788,554										1,833,031,493	252,355,960	401,102
15.	Reinsurance ceded	252,854,131										18,588,672	233,864,358	401,102
16.	Totals (Net)	1,832,934,423										1,814,442,821	18,491,602	
17.	TOTAL (Net)	3,174,986,915			3,770							2,403,425,423	771,557,722	
18.	TABULAR FUND INTEREST	120,517,275			66							96,985,799	23,531,410	
	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) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) 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	12,980,847,917	8,805,802,851	1,940,721,671	702,042,335	492,930,158	1,039,350,902
2. Deposits received during the year	7,794,800,239	4,400,415,651	302,808,710	122,985,423	27,154,777	2,941,435,678
3. Investment earnings credited to the account	361,892,739	213,084,928	57,103,342	20,480,794	16,767,998	54,455,677
4. Other net change in reserves	13,446,170	13,579,259			(133,089)	
5. Fees and other charges assessed	352,807,224		352,807,224			
6. Surrender charges						
7. Net surrender or withdrawal payments	4,064,333,081	1,969,256,028		188,966,739	54,351,842	1,851,758,472
8. Other net transfers to or (from) Separate Accounts	819,264,999					819,264,999
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	15,914,581,761	11,463,626,661	1,947,826,499	656,541,813	482,368,002	1,364,218,786
10. Reinsurance balance at the beginning of the year	2,315,925,958					2,315,925,958
11. Net change in reinsurance assumed	(21,755,827)					(21,755,827)
12. Net change in reinsurance ceded	3,628,909,714					3,628,909,714
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,334,739,583)					(1,334,739,583)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	14,579,842,178	11,463,626,661	1,947,826,499	656,541,813	482,368,002	29,479,203

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	19,037,506			1,265,574				1,708,000			16,063,932
1.2 Reinsurance assumed	13,076,781							13,076,781			
1.3 Reinsurance ceded	6,374,173							1,708,000			4,666,173
1.4 Net	25,740,114			1,265,574				13,076,781			11,397,759
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	770,410,535		650,071,445	678,475			108,381,326				11,279,289
2.22 Reinsurance assumed	37,925,239		28,588,196				9,337,043				
2.23 Reinsurance ceded	187,275,682		179,243,691				8,015,813				16,178
2.24 Net	621,060,092		(b) 499,415,950	(b) 678,475		(b)	(b) 109,702,556		(b)	(b)	(b) 11,263,112
3. Incurred but unreported:											
3.1 Direct	56,656,264		42,585,324				8,435,900		94,800		5,540,240
3.2 Reinsurance assumed	2,535,520		2,535,520								
3.3 Reinsurance ceded	23,887,048		17,257,900				5,151,900		8,550		1,468,698
3.4 Net	35,304,736		(b) 27,862,944	(b)		(b)	(b) 3,284,000		(b) 86,250	(b)	(b) 4,071,542
4. TOTALS 4.1 Direct	846,104,305		692,656,769	1,944,049			116,817,226	1,708,000	94,800		32,883,461
4.2 Reinsurance assumed	53,537,540		31,123,716				9,337,043	13,076,781			
4.3 Reinsurance ceded	217,536,903		196,501,591				13,167,713	1,708,000	8,550		6,151,048
4.4 Net	682,104,942	(a)	(a) 527,278,894	1,944,049			(a) 112,986,556	13,076,781	86,250		26,732,413

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ 928,889 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 $ 134,865 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 5,500,462 , 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	5,595,726,082		2,704,954,709	726,313,032	21,354,118		90,105,200	1,633,787,776	21,298		419,189,949
1.2 Reinsurance assumed	196,714,133		61,887,506	144,627			2,359,501	132,322,499			
1.3 Reinsurance ceded	972,235,489		773,070,133	13,625,883			29,484,846	93,067,717	17,500		62,969,410
1.4 Net	(d) 4,820,204,726		1,993,772,082	712,831,776	21,354,118		62,979,856	1,673,042,558	3,798		356,220,539
2. Liability December 31, current year from Part 1:											
2.1 Direct	846,104,305		692,656,769	1,944,049			116,817,226	1,708,000	94,800		32,883,461
2.2 Reinsurance assumed	53,537,540		31,123,716				9,337,043	13,076,781			
2.3 Reinsurance ceded	217,536,903		196,501,591				13,167,713	1,708,000	8,550		6,151,048
2.4 Net	682,104,942		527,278,894	1,944,049			112,986,556	13,076,781	86,250		26,732,413
3. Amounts recoverable from reinsurers December 31, current year	68,382,479		64,795,203				3,492,769				94,507
4. Liability December 31, prior year:											
4.1 Direct	577,715,619		475,610,264	1,311,924			64,496,299	1,618,742			34,678,390
4.2 Reinsurance assumed	30,923,975		23,473,353				423,124	7,027,498			
4.3 Reinsurance ceded	184,611,099		165,093,698				13,410,388				6,107,013
4.4 Net	424,028,495		333,989,919	1,311,924			51,509,035	8,646,240			28,571,377
5. Amounts recoverable from reinsurers December 31, prior year	39,232,872		34,144,291				4,384,800				703,781
6. Incurred Benefits											
6.1 Direct	5,864,114,768		2,922,001,214	726,945,157	21,354,118		142,426,127	1,633,877,035	116,098		417,395,020
6.2 Reinsurance assumed	219,327,698		69,537,869	144,627			11,273,420	138,371,782			
6.3 Reinsurance ceded	1,034,310,900		835,128,938	13,625,883			28,350,140	94,775,718	26,050		62,404,171
6.4 Net	5,049,131,566		2,156,410,145	713,463,901	21,354,118		125,349,408	1,677,473,099	90,048		354,990,849

(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 $ 17,583,706 in Line 1.1, $ 17,583,706 in Line 1.4.
$ 16,545,466 in Line 6.1, and $ 16,545,466 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 $ 27,598,896 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	189,047	189,047	
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	342,219	529,101	186,882
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	52,727,080	60,352,690	7,625,610
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)	53,258,346	61,070,838	7,812,492
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	2,952,950	9,061,926	6,108,976
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	5,364,153	2,756,900	(2,607,253)
	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	910,224	2,092,606	1,182,382
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	237,995,201	223,033,867	(14,961,334)
21.	Furniture and equipment, including health care delivery assets	54,967,081	67,229,638	12,262,557
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	1,069,756,380	1,110,459,769	40,703,389
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,425,204,335	1,475,705,544	50,501,209
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,425,204,335	1,475,705,544	50,501,209
	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	636,706,810	642,321,439	5,614,629
2502.	Disallowed interest maintenance reserve			
2503.	Cash advances to agents	238,382,941	238,573,733	190,792
2598.	Summary of remaining write-ins for Line 25 from overflow page	194,666,629	229,564,597	34,897,968
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,069,756,380	1,110,459,769	40,703,389

NOTES TO FINANCIAL STATEMENTS

TABLE OF CONTENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

Note 2 – Accounting Changes and Corrections of Errors

Note 3 – Business Combinations and Goodwill

Note 4 – Discontinued Operations

Note 5 – Investments

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Note 7 – Investment Income

Note 8 – Derivative Instruments

Note 9 – Income Taxes

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

Note 11 – Debt

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

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

Note 14 – Liabilities, Contingencies and Assessments

Note 15 – Leases

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

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

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

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

Note 20 – Fair Value Measurements

Note 21 – Other Items

Note 22 – Events Subsequent

Note 23 – Reinsurance

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Note 26 – Intercompany Pooling Arrangements

Note 27 – Structured Settlements

Note 28 – Health Care Receivables

Note 29 – Participating Policies

Note 30 – Premium Deficiency Reserves

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

Note 35 – Separate Accounts

Note 36 – Loss/Claim Adjustment Expenses

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 #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 215,910,615	$ 424,246,514
(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	$ 215,910,615	$ 424,246,514
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 24,327,413,335	$ 18,892,910,171
(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	$ 24,327,413,335	$ 18,892,910,171

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 $112,490,238 as of December 31, 2019 and $158,761,525 as of December 31, 2018.

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 $684,414,002 as of December 31, 2019 and $680,779,390 as of December 31, 2018.

(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 include 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), and MassMutual Holding LLC (MMHLLC), are accounted for using the statutory equity method. The Company accounts for the value of MMHLLC at its underlying U.S. GAAP equity value less an adjustment of $$294,713,591 as of December 31, 2020 for a portion of its noncontrolling interests (NCI). Operating results, less dividends declared, for MMHLLC is reflected as net unrealized capital gains (losses) in the Statutory Statements of Changes in Surplus. Dividends declared from MMHLLC are recorded in net investment income when declared 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.

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 $5,694,011 as of December 31, 2019 and $5,444,260 as of December 31, 2018.

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

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

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

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

(9) Interest rate swaps and credit default 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

NOTES TO FINANCIAL STATEMENTS

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.

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

NOTES TO FINANCIAL STATEMENTS

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.

Note 2 – Accounting Changes and Corrections of Errors

a. For the year ended December 31, 2020, 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	$ -	$ (35,100,000)	$ (35,100,000)
Net deferred income taxes	-	7,700,000	7,700,000
Policyholders' reserves	32,618,396	32,618,396	(32,618,396)
Total	$ 32,618,396	$ 5,218,396	

Of the $5,218,396 increase to surplus for prior years' errors, $32,618,396 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

For the year ended December 31, 2019, 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
Contract claims and other benefits	$ (5,200,429)	$ (5,200,429)	$ 5,200,429
Liabilities for deposit-type contracts	42,188,338	42,188,338	(42,188,338)
Other than invested assets	(12,485,827)	106,014,173	106,014,173
Policyholders' reserves	(87,278,353)	(87,278,353)	87,278,353
Other liabilities	(7,282,586)	(7,282,586)	7,282,586
Total	$ (70,058,857)	$ 48,441,143	

Of the $48,441,143 increase to surplus for prior years' errors, $70,058,857 was recorded as prior period adjustments with an additional amount of $118,500,000 that was recorded as a change in nonadmitted assets, net of taxes.

b. Adoption of new accounting standards:

In June 2016, the NAIC adopted modifications to Statements of Statutory Accounting Principles (SSAP) No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of VM-20, which were effective on January 1, 2017. The adoption of VM-20 only applies to new life insurance policies issued after January 1, 2017, however the Company adopted these revisions to SSAP No. 51R using the 3-year phased in approach as of January 1, 2020. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under VM-20, the Company is required to hold the higher of (a) the reserve using prescribed factors and (b) the VM-20 reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. At the time of adoption, the modifications did not have a material effect on the Company's total life reserves and surplus in the financial statements.

In April 2019, the NAIC adopted modifications to SSAP No. 16R, Electronic Data Processing Equipment and Software, effective January 1, 2020, the Company elected to early adopt effective April 1, 2019. This guidance aligns and clarifies the requirements for capitalizing implementation costs incurred in a hosting arrangement that is a service contract, with the requirement for capitalizing implementation costs incurred to develop or obtain internal-use software. Costs for implementation activities in the application development stage is capitalized, depending on the nature of the costs and would be nonadmitted, while costs incurred during preliminary project or post implementation stages are expensed as incurred. The amendments also require the entity to expense the capitalized implementation costs of a hosting arrangement that is a service contract over the lesser of the expected term of the hosting arrangement or five years. The Company adopted this guidance on a prospective basis and the adoption did not have a material impact on its financial statements.

In August 2019, the NAIC adopted modifications to SSAP No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of VM-21. The adoption, effective January 1, 2020, only applies to certain annuity products and includes inforce policies issued after 1980. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under VM-21, the aggregate reserve for contracts falling within the scope of these requirements shall equal the stochastic reserve plus the additional standard projection amount less the projected IMR included in the starting assets. These requirements constitute the Commissioners Annuity Reserve Valuation Method for all contracts encompassed by the scope. The modifications did not have a material effect on the Company's total annuity reserves and surplus in the financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 15, 22R and 86. These revisions adopt Financial Accounting Standards Board Accounting Standard Update No. 2020-04 Reference Rate Reform, which applies only to contracts, hedging relationships, and other transactions that reference London Inter-Bank Offered Rate (LIBOR) or another reference rate expected to be discontinued because of reference rate reform. Optional expedients allow entities (under certain circumstances) to avoid having to remeasure contracts or reassess a previous accounting determination for hedged items. The guidance is effective through December 31, 2022. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 6, 47, 51R and 65. This guidance extends the 90-Day Rule due to the impacts of COVID-19 and provides exception to the 90-day past due rule for nonadmittance required in SSAP No. 6 for premiums, SSAP No. 47 for uncollected uninsured plan receivables, SSAP No. 51R for life premiums and SSAP No. 65 for high deductible policies. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP No. 36. This guidance notes a mortgage loan or bank loan modification due to the impacts of COVID-19 on the borrower will not automatically be categorized as a troubled debt restructuring (TDR). To qualify for relief, the borrower must have been in good standing as of December 31, 2019 (not more than 30 days past due). This guidance expires on January 1, 2022. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 26R, 30R, 37, 43R and 48. This guidance provides limited time exceptions for impairment assessments related to mortgage loans, bank loans and other investments that predominantly invest in mortgage loans and does not require an impairment classification under SSAP No. 37 for mortgage loans or SSAP No. 26R for bank loans that are deferred/modified in response to the impacts of COVID-19. It also provides limited-scope provisions for assessing impairment for other investments (e.g., mutual funds, limited liability companies) that predominantly invest in mortgage loans impacted due to fair value declines if the entity does not intend to sell. This guidance only defers the assessment of impairment due to situations caused by the forbearance or modification of mortgage loan or bank loan payments for borrowers who are or may be unable to meet their contractual payment obligations because they are experiencing short-term financial or operational problems due to the effects of COVID-19. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In May 2020, the NAIC adopted modifications to SSAP No. 34. This guidance notes if investments have been impacted by forbearance or other modification provisions, a reporting entity shall assess whether the investment income has been earned in accordance with the modified terms. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In May 2020, the NAIC adopted modifications to SSAP Nos. 26R, 36, 43R and 103R. This guidance clarifies how to determine when restructuring or modification of certain debt investments due to COVID-19 are a TDR. The guidance also clarifies whether a modification that is not a TDR needs to be assessed as an exchange under SSAP No. 103R. This guidance expires on January 1, 2022 and was effective for the specific purpose to provide practical expedients in assessing whether modifications in response to COVID-19 are

NOTES TO FINANCIAL STATEMENTS

insignificant under SSAP No. 36 and in assessing whether a change is substantive under SSAP No. 103R. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements

Note 3 – Business Combinations and Goodwill

a. The Company did not have any business combinations accounted for using the statutory purchase method.

b. There were no business combinations taking the form of a statutory merger.

c. The Company did not enter into any assumption reinsurance agreements.

d. The Company did not recognize an impairment loss on the transactions described above.

Note 4 – Discontinued Operations

The Company did not have any discontinued operations.

Note 5 - Investments

a. Mortgage loans, including mezzanine real estate loans:

(1) The maximum and minimum lending rates for new mortgage loans during 2020 were:
Commercial mortgage loans 7.4% and 1.9%, residential mortgage loans 5.4% and 3.6% and mezzanine real estate loans 6.6% and 3.5%.

The maximum and minimum lending rates for new mortgage loans during 2019 were:
Commercial mortgage loans 8.7% and 3.0% and residential mortgage loans 6.1% and 4.2%, The Company did not originate any new mezzanine real estate loans.

(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 81.2% as of December 31, 2020 and 2019. No mezzanine loans were originated in 2020.

(3) As of December 31, 2020 and 2019, 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. 2020							
1. Recorded investment (all)							
(a) Current	$ -	$ 3,127,382,350	$ 735,067,717	$ -	$ 22,115,926,602	99,956,346	$ 26,078,333,015
(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	$ -	$ -	$ -	$ -	$ 1,249,188,926	$ -	$ 1,249,188,926
b. 2019							
1. Recorded investment (all)							
(a) Current	$ -	$ 2,590,046,415	$ 720,140,704	$ -	$ 24,162,347,747	$ -	$ 27,472,534,866
(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	$ -	$ -	$ -	$ -	$ 656,820,752	$ -	$ 656,820,752

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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2020							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses		-	-	-	-	62,928,055	-	62,928,055
3. Total (1+2)		-	-	-	-	62,928,055	-	62,928,055
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. 2019							
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		-	-	-	-	-	-	-

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2020							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 81,541,022	$ -	$ 81,541,022
2. Interest income recognized		-	-	-	-	1,502,367	-	1,502,367
3. Recorded investment on nonaccrual status		-	-	-	-	62,928,055	-	62,928,055
4. Amount of interest income recognized using a cash-basis method of accounting		-	-	-	-	1,874,581	-	1,874,581
b. 2019							
1. Average recorded							
2. Interest income							
3. Recorded investment on nonaccrual status		-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-							

	Years Ended December 31, 2020	2019
(7) Allowance for credit losses:		
a. Balance at beginning of period	$ -	$ -
b. Additions charged to operations	(36,495,229)	-
c. Direct write-downs charged against the allowances	36,495,229	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period	$ -	$ -

(8) As of December 31, 2020, 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.

b. Debt restructuring:
As of December 31, 2020 and 2019, the Company did not have any restructured debt.

NOTES TO FINANCIAL STATEMENTS

c. Reverse mortgages:
As of December 31, 2020, the Company did not have any reverse mortgages.

d. Loan-backed securities:

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

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

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss (2a) Interest	(2) OTTI Recognized in Loss (2b) Non-interest	(3) Fair Value 1-(2a+2b)
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	24,799,788	-	4,602,443	20,197,345
c. Total first quarter	$ 24,799,788	$ -	$ 4,602,443	$ 20,197,345
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	10,180,123	-	1,187,513	8,992,610
f. Total second quarter	$ 10,180,123	$ -	$ 1,187,513	$ 8,992,610
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	21,375,383	-	2,215,134	19,160,249
i. Total third quarter	$ 21,375,383	$ -	$ 2,215,134	$ 19,160,249
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	16,071,907	-	1,397,607	14,674,300
l. Total fourth quarter	$ 16,071,907	$ -	$ 1,397,607	$ 14,674,300
m. Annual aggregate total		$ -	$ 9,402,697	

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

(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.

NOTES TO FINANCIAL STATEMENTS

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
05535DCF9	$ 3,012,907	$ 2,862,429	$ (150,478)	$ 2,862,429	$ 2,528,432	March 31, 2020
24763LFY1	147,758	146,827	(931)	146,827	180,454	March 31, 2020
45071KDD3	575,329	510,787	(64,542)	510,787	491,576	March 31, 2020
07384YPP5	33,493	28,061	(5,431)	28,061	46,723	March 31, 2020
12667GKG7	93,290	83,622	(9,668)	83,622	98,905	March 31, 2020
17307GRU4	114,325	112,699	(1,625)	112,699	157,144	March 31, 2020
362290AC2	316,883	225,907	(90,976)	225,907	322,987	March 31, 2020
59020UW43	214,183	182,719	(31,463)	182,719	200,181	March 31, 2020
65535VRK6	716,497	699,498	(16,998)	699,498	646,333	March 31, 2020
75115DAH8	6,842	6,564	(279)	6,564	6,397	March 31, 2020
76112BUE8	181,578	148,845	(32,733)	148,845	129,998	March 31, 2020
79548KXQ6	187,063	182,973	(4,090)	182,973	137,728	March 31, 2020
92926UAC5	136,220	130,734	(5,486)	130,734	130,957	March 31, 2020
23332UBW3	46,195	32,143	(14,052)	32,143	24,852	March 31, 2020
12669GWN7	889,281	871,126	(18,155)	871,126	863,235	March 31, 2020
32051DCK6	88,205	86,848	(1,358)	86,848	89,678	March 31, 2020
362334CN2	14,634	11,177	(3,457)	11,177	13,996	March 31, 2020
466247K93	7,584	6,335	(1,249)	6,335	7,318	March 31, 2020
57645LAA2	18,017,521	13,868,050	(4,149,471)	13,868,050	18,607,055	March 31, 2020
17307GRU4	107,326	77,392	(29,934)	77,392	160,449	June 30, 2020
18974BAA7	245,427	235,230	(10,197)	235,230	201,416	June 30, 2020
18974BAN9	119,509	114,571	(4,938)	114,571	107,924	June 30, 2020
362290AC2	220,776	219,541	(1,235)	219,541	307,360	June 30, 2020
79548KXQ6	172,175	170,007	(2,168)	170,007	130,248	June 30, 2020
855541AC2	508,940	384,558	(124,383)	384,558	460,800	June 30, 2020
9393365V1	433,313	415,261	(18,053)	415,261	356,247	June 30, 2020
45660LY94	28,987	13,258	(15,729)	13,258	21,174	June 30, 2020
57643QAE5	2,203,118	1,819,560	(383,558)	1,819,560	2,367,000	June 30, 2020
74951PBT4	260,811	143,231	(117,579)	143,231	157,616	June 30, 2020
86359DMC8	5,799,490	5,333,524	(465,966)	5,333,524	4,907,737	June 30, 2020
92990GAE3	80,251	66,477	(13,773)	66,477	71,880	June 30, 2020
US05618HAE53	555,162	387,040	(168,122)	387,040	162,575	September 30, 2020
00442FAB8	144,957	79,275	(65,682)	79,275	112,060	September 30, 2020
05535DCF9	2,755,413	2,649,186	(106,228)	2,649,186	2,553,142	September 30, 2020
46630KAA4	191,718	184,342	(7,376)	184,342	179,699	September 30, 2020
61749BAB9	105,432	91,620	(13,812)	91,620	88,204	September 30, 2020
61750MAB1	4,837	4,672	(165)	4,672	3,421	September 30, 2020
92926SAB2	604	588	(16)	588	438	September 30, 2020
07384YPP5	12,990	9,466	(3,524)	9,466	35,174	September 30, 2020
073879QF8	45,111	43,889	(1,222)	43,889	39,772	September 30, 2020
17307GRU4	104,250	55,590	(48,659)	55,590	91,680	September 30, 2020
18974BAA7	215,833	212,231	(3,602)	212,231	183,053	September 30, 2020
18974BAN9	106,359	104,851	(1,507)	104,851	97,631	September 30, 2020
9393365V1	399,194	394,263	(4,932)	394,263	364,935	September 30, 2020
23332UBW3	31,650	29,218	(2,432)	29,218	22,244	September 30, 2020
12669GWN7	849,557	799,224	(50,333)	799,224	782,638	September 30, 2020
12669GXW6	244,251	233,647	(10,604)	233,647	223,233	September 30, 2020
32051DCK6	79,208	61,819	(17,389)	61,819	82,998	September 30, 2020
36298XAA0	7,738,893	7,511,130	(227,763)	7,511,130	7,120,125	September 30, 2020
36298XAB8	7,666,120	6,250,751	(1,415,369)	6,250,751	6,539,292	September 30, 2020
45660LY94	13,115	6,394	(6,721)	6,394	26,528	September 30, 2020
74951PBT4	110,729	51,052	(59,676)	51,052	153,185	September 30, 2020
01853GAB6	166,318	58,609	(107,709)	58,609	136,619	December 31, 2020
05535DCF9	2,639,139	2,595,116	(44,023)	2,595,116	2,812,127	December 31, 2020
61750FAE0	594,740	584,887	(9,853)	584,887	530,736	December 31, 2020
61750MAB1	4,675	4,502	(173)	4,502	4,545	December 31, 2020
92926SAB2	585	567	(18)	567	562	December 31, 2020
124860CB1	21,523	14,872	(6,651)	14,872	17,887	December 31, 2020
18974BAA7	205,451	204,843	(608)	204,843	186,946	December 31, 2020
18974BAN9	101,669	101,513	(156)	101,513	98,300	December 31, 2020
2254W0NK7	89,902	23,726	(66,176)	23,726	94,611	December 31, 2020
45660LYW3	1,074,456	1,035,449	(39,007)	1,035,449	1,020,046	December 31, 2020

NOTES TO FINANCIAL STATEMENTS

65535VRK6	681,735	601,631	(80,104)	601,631	653,481	December 31, 2020
79548KXQ6	99,323	98,725	(598)	98,725	92,899	December 31, 2020
92978EAA2	130,042	125,448	(4,594)	125,448	119,223	December 31, 2020
23332UBW3	26,310	21,116	(5,193)	21,116	30,347	December 31, 2020
576433H33	1,207,614	1,145,808	(61,806)	1,145,808	1,116,853	December 31, 2020
125435AA5	1,635,577	1,543,519	(92,058)	1,543,519	1,596,490	December 31, 2020
36298XAA0	6,639,520	5,802,921	(836,599)	5,802,921	6,153,831	December 31, 2020
55274SAM3	61,225	42,760	(18,465)	42,760	93,792	December 31, 2020
86359DME4	673,784	662,791	(10,993)	662,791	698,159	December 31, 2020
929227ZF6	18,319	5,496	(12,823)	5,496	16,063	December 31, 2020
Totals	$ 72,427,201	$ 63,024,501	$ (9,402,696)	$ 63,024,501	$ 68,269,344	

(4) As of December 31, 2020, 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 $ (206,266,861)
2. 12 months or longer $ (86,443,505)

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

1. Less than 12 months $ 3,970,142,997
2. 12 months or longer $ 3,008,942,010

(5) No additional information.

e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of December 31, 2020.

f. 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 liabilities as repurchase agreements approximates the fair value.

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	$ 926,468,750	$ 780,112,750	$ 780,112,750	$ 996,126,610
6. > 3 Months to 1 Year	$ 3,836,527,302	$ 4,385,487,093	$ 5,143,316,871	$ 4,380,595,888
7. > 1 Year	-	-	-	-

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	$ 558,137,359	$ 780,112,750	$ 338,505,000	$ 996,126,610
6. > 3 Months to 1 Year	$ 3,207,000,957	$ 4,385,487,093	$ 5,143,316,871	$ 3,009,913,800
7. > 1 Year	-	-	-	-

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	BACV	XXX	XXX	XXX	XXX
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
3.	Fair Value	$ 4,378,460,718	$ 5,165,599,843	$ 5,143,316,871	$ 4,384,125,097

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b.	Ending Balance				
1.	BACV	$ 3,765,138,316	$ 5,165,599,843	$ 5,143,316,871	$ 4,006,040,410
2.	Nonadmitted - Subset of BACV	-	-	-	-
3.	Fair Value	$ 3,765,138,316	$ 5,165,599,843	$ 5,143,316,871	$ 4,006,040,410

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds - BACV	$ -	$ 4,006,040,410	$ -	$ -
b.	Bonds - FV	$ -	$ 4,006,040,410	$ -	$ -
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	$ -	$ 4,006,040,410	$ -	$ -
q.	Total Assets - FV	$ -	$ 4,006,040,410	$ -	$ -

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a.	Bonds - BACV	-	-	-	-
b.	Bonds - FV	-	-	-	-
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	-	-	-	-
q.	Total Assets - FV	-	-	-	-

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

(7) Collateral Received - Secured Borrowing

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash	$ 15,549,000	$ 40,904,411	$ 28,195,900	$ 42,084,900
2.	Securities (FV)	$ 3,866,889,023	$ 4,491,840,993	$ 4,103,612,768	$ 4,010,225,117

b.	Ending Balance				
1.	Cash	$ 1,521,411	$ 16,398,411	$ 20,416,900	$ 14,780,000
2.	Securities (FV)	$ 3,776,490,795	$ 4,491,840,993	$ 4,103,612,768	$ 3,196,223,514

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Cash	$ 14,780,000	$ -	$ -	$ -
b.	Bonds - FV	-	3,196,223,514	-	-
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)	$ 14,780,000	$ 3,196,223,514	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a.	Cash	$ -	$ -	$ -	$ -
b.	Bonds - FV	-	-	-	-
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)	$ -	$ -	$ -	$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	$ -
b.	30 Days or Less	$ 2,913,592,709
c.	31 to 90 Days	$ 1,092,447,701
d.	> 90 Days	$ -

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of December 31, 2020.

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash (Collateral – All)	$ 15,549,000	$ 40,904,411	$ 28,195,900	$ 42,084,900
2.	Securities Collateral (FV)	$ 3,866,889,023	$ 4,491,840,993	$ 4,103,612,768	$ 4,010,225,117
b.	Ending Balance				
1.	Cash (Collateral – All)	$ 1,521,411	$ 16,398,411	$ 20,416,900	$ 14,780,000
2.	Securities Collateral (FV)	$ 3,776,490,795	$ 4,491,840,993	$ 4,103,612,768	$ 3,196,223,514

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2020.

h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2020.

i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2020.

j. Real estate:

(1) There were no impairments on real estate for the years ended December 31, 2020 and 2019. 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 2020, one retail property was transferred to held for sale and sold in 2020, with proceeds of $952,949 and a net gain of $952,949. As of December 31, 2020, the Company did not hold any single family residences classified as held for sale.

In 2019, two hotels, one apartment and one office property were transferred to held for sale and sold in 2019, with proceeds of $194,972,101 and a net gain of $33,447,313. As of December 31, 2019, the Company did not hold any single family residences classified as held for sale.

(3) The Company did not experience changes to a plan of sale in 2020 or 2019.

(4) The Company did not engage in retail land sales in 2020 or 2019.

(5) The Company did not hold real estate investments with participating mortgage loan features in 2020 or 2019.

k. 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, 2020 or 2019.

(3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2020 or 2019.

(4) LIHTC investments had a carrying value of $199,447,122 as of December 31, 2020 and $241,573,376 as of December 31, 2019.

(5) The Company recognized tax benefits from LIHTC investments of $5,762 in 2020 and $45,233,186 in 2019.

(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 0.1% for future benefits of two years to 0.9%

NOTES TO FINANCIAL STATEMENTS

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, 2020 and 2019 were as follows:

	Years Ended December 31, 2020	Years Ended December 31, 2019
30 Federal Co-Investment Fund I LLC	$ 180,075	$ 331,885
Alliant Tax Credit Fund XXIV A LP		6,485
Citi Guaranteed Tax Credit Fund		80,280.60
MassMutual-Guilford Fund A LP		36,818
NHT XX Tax Credit Fund LP	3,572,731	-
NHT XXV Tax Credit Fund LP		14,760.33
Raymond James XXVII LP		8,815.80
The Estates at Northampton Ltd		1,761,505
Total	$ 3,752,806	$ 2,240,548

(7) There were no write-downs or reclassifications made during the years ended December 31, 2020 and 2019 due to forfeiture, ineligibility of tax credits or similar issues.

I. 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	4,007,757,404	-	-	-	4,007,757,404	3,845,577,140	162,180,264
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	469,116,320	-	-	-	469,116,320	758,718,250	(289,601,930)
i. FHLB capital stock	77,680,000	-	-	-	77,680,000	59,880,000	17,800,000
j. On deposit with states	9,508,600	-	-	-	9,508,600	9,539,498	(30,898)
k. On deposit with other regulatory bodies		-	-	-	-		-
l. Pledged collateral to FHLB (including assets backing funding agreements)	4,007,757,404	-	-	-	4,007,757,404	1,686,811,491	2,320,945,913
m. Pledged as collateral not captured in other categories	3,677,637,983	-	-	-	3,677,637,983	3,350,291,660	327,346,323
n. Other restricted assets							
o. Total Restricted Assets	$ 12,249,457,711	$ -	$ -	$ -	$ 12,249,457,711	$ 9,710,818,039	$ 2,538,639,672

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	-%	-%
b. Collateral held under security lending agreements	-	-	-	-
c. Subject to repurchase agreements	-	4,007,757,404	1.328	1.334
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	-	469,116,320	0.155	0.156
i. FHLB capital stock	-	77,680,000	0.026	0.026
j. On deposit with states	-	9,508,600	0.003	0.003
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	4,007,757,404	1.328	1.334
m. Pledged as collateral not captured in other categories	-	3,677,637,983	1.218	1.224
n. Other restricted assets	-	-	-	-
o. Total Restricted Assets	$ -	$ 12,249,457,711	4.058%	4.077%

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

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

(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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total from Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted Total Total Admitted Assets
Derivatives	$ 3,281,974,661	$ -	$ -	$ -	$ 3,281,974,661	$ 3,028,326,649	$ 253,648,012	$ 3,281,974,661	1.087%	1.092%
Futures	358,868,385	-	-	-	358,868,385	282,925,391	75,942,994	358,868,385	0.119%	0.119%
MBS Forwards	220,000	-	-	-	220,000	1,897,716	(1,677,716)	220,000	0.000%	0.000%
Repurchase Margin	36,574,936	-	-	-	36,574,936	37,141,904	(566,968)	36,574,936	0.012%	0.012%
Total (c)	$ 3,677,637,982	$ -	$ -	$ -	$ 3,677,637,982	$ 3,350,291,660	$ 327,346,322	$ 3,677,637,982	1.218%	1.224%

(a)Subset of column 1

(b)Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

(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 Admitted Assets
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	% -	% -
	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
*Total (c)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	% -	% -

(a) Subset of column 1

(b) Subset of column 3

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

(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 **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 5,550,937,332	$ 5,550,937,332	2.457 %	2.473 %
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)	$ 5,550,937,332	$ 5,550,937,332	2.457 %	2.473 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

* j=Column 1 divided by Asset Page, Line 26 (Column 1)
t=Column 1 divided by Asset Page, Line 27 (Column 1)

** j=Column 1 divided by Asset Page, Line 26 (Column 3)
t=Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ -	- %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	- %

* u=Column 1 divided by Liability Page, Line 26 (Column 1)
v=Column 1 divided by Liability Page, Line 27 (Column 1)

m. Working capital finance investments: The Company did not invest in working capital finance investments as of December 31, 2020.

n. 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 as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

o. 5GI 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	114	97	1,066,119,748	759,073,078	1,087,886,203	757,268,976
(2) LB&SS - AC	3	2	11,206,673	13,654,948	10,203,119	12,071,185
(3) Preferred Stock - AC	5	3	12,976,008	12,685,809	23,345,940	19,827,090
(4) Preferred Stock - FV		1		598,111		598,111
(5) Total (1+2+3+4)	122	103	$1,090,302,429	$786,011,946	$1,121,435,262	$789,765,362

AC - Amortized Cost FV - Fair Value

p. Short sales - The Company does not engage in short sale transactions.

q. Prepayment penalty and acceleration fees:

	Years Ended December 31, 2020	
	General Account	Separate Account
1. Number of CUSIPS	63	33
2. Aggregate amount of investment income	$ 66,112,363	$ 4,796,777

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

a. The Company has one individual investment in joint ventures, partnerships or LLCs which exceeds 10% of admitted assets for the years ended December 31, 2020 and December 31, 2019.

MM International LLC is owned 100% by the Company is 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. The carry value of MM International LLC is $781,889,516 as of December 31, 2020 and $956,625,306 as of December 31, 2019.

b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized $88,560,370 in 2020 and $86,073,366 in 2019 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 $2,952,950 for the year ended December 31, 2020 and $9,061,926 for the year ended December 31, 2019.

Note 8 – Derivative Instruments

A. Derivatives accounted for under SSAP no 86

1. 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 $17,928,959,993 as of December 31, 2020 and $17,979,050,000 as of December 31, 2019. These notional amounts included replicated asset transaction values of, $15,988,959,993 as of December 31, 2020 and $16,039,000,000 as of December 31, 2019, 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.

NOTES TO FINANCIAL STATEMENTS

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 gain on closed contracts of $465,112,769 and a net unrealized gain on the mark-to-market of open contracts of $2,502,886,675 was recorded for the year ended December 31, 2020. A net realized gain on closed contracts of $171,679,097 and a net unrealized loss on the mark-to-market of open contracts of $533,569,698 was recorded for the year ended December 31, 2019.

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 $7,873,749 and a net unrealized loss on mark-to-market of open contracts of $247,819 was recorded for the year ended December 31, 2020. A net realized gain on closed contracts of $13,025,022 and a net unrealized gain on mark-to-market of open contracts of $76,130 was recorded for the year ended December 31, 2019.

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 $4,848,834,935 as of December 31, 2020 and $2,269,917,464 as of December 31, 2019. In the event of default the full market value exposure at risk in a net gain position, net of offsets and collateral, was $194,364,432 as of December 31, 2020 and $50,813,894 as of December 31, 2019. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was $296,175,160 as of December 31, 2020 and $412,398,540 as of December 31, 2019.

The Company had the right to rehypothecate or repledge securities totaling $829,367,701 of the $4,848,834,935 as of December 31, 2020 an $1,126,049,832 of the $2,269,917,464 as of December 31, 2019 of net collateral pledged by counterparties. There were no securities rehypothecated to other counterparties as of December 31, 2020 or December 31, 2019.

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, 2020 or 2019, 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, 2020		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 2,835,775,051	$ 258,153,599	$ 3,093,928,650
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	2,835,775,051	258,153,599	3,093,928,650
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	2,835,775,051	258,153,599	3,093,928,650
(f)	Total gross DTLs	2,114,226,906	471,112,189	2,585,339,095
(g)	Net admitted DTA(L)	$ 721,548,145	$ (212,958,590)	$ 508,589,555

		December 31, 2019		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 2,806,764,995	$ 125,030,075	$ 2,931,795,070
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	2,806,764,995	125,030,075	2,931,795,070
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	2,806,764,995	125,030,075	2,931,795,070
(f)	Total gross DTLs	1,192,242,381	631,360,115	1,823,602,496
(g)	Net admitted DTA(L)	$ 1,614,522,614	$ (506,330,040)	$ 1,108,192,574

		Change		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 29,010,056	$ 133,123,524	$ 162,133,580
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	29,010,056	133,123,524	162,133,580
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	29,010,056	133,123,524	162,133,580
(f)	Total gross DTLs	(921,984,525)	160,247,926	(761,736,599)
(g)	Net admitted DTA(L)	$ (892,974,469)	$ 293,371,450	$ (599,603,019)

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, 2020		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 53,821,018	$ 53,821,018
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,055,707,013	-	1,055,707,013
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,055,707,013	-	1,055,707,013
2. Adjusted gross DTAs allowed per limitation threshold	3,335,650,397	-	3,335,650,397
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,780,068,038	204,332,581	1,984,400,618
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 2,835,775,051	$ 258,153,599	$ 3,093,928,650

	December 31, 2019		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 68,114,390	$ 68,114,390
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,078,706,004	-	1,078,706,004
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,078,706,004	-	1,078,706,004
2. Adjusted gross DTAs allowed per limitation threshold	2,662,570,492	-	2,662,570,492
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,728,058,991	56,915,685	1,784,974,676
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 2,806,764,995	$ 125,030,075	$ 2,931,795,070

	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ (14,293,372)	$ (14,293,372)
(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)	(22,998,991)	-	(22,998,991)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(22,998,991)	-	(22,998,991)
2. Adjusted gross DTAs allowed per limitation threshold	673,079,905	-	673,079,905
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	52,009,047	147,416,895	199,425,942
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 29,010,056	$ 133,123,524	$ 162,133,580

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2020	December 31, 2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	928%	838%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 22,237,669,316	$ 18,351,087,779

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, 2020 Ordinary	December 31, 2020 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)	$ 2,835,775,051	$ 258,153,599
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	-%
3. Net admitted DTAs amount from Note 9A1(e)	$ 721,548,145	$ (212,958,590)
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	30%	0%

	December 31, 2019 Ordinary	December 31, 2019 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)	$ 2,806,764,995	$ 125,030,075
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(e)	$ 2,806,764,995	$ 123,030,075
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	46%	0%

	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)	$ 29,010,056	$ 133,123,524
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	-%
3. Net admitted DTAs amount from Note 9A1(g)	$ (2,385,216,850)	$ (335,988,665)
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	-16%	0%
(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, 2020	2019	Change
(a)	Federal	$ 133,830,002	$ (17,524,554)	$ 151,354,556
(b)	Foreign	962,228	2,559,155	(1,596,927)
(c)	Subtotal	134,792,230	(14,965,399)	149,757,629
(d)	Federal income tax on net capital gains	359,759,858	115,770,811	243,989,047
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ 494,552,088	$ 100,805,412	$ 392,746,676

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

		December 31, 2020	2019	Change
2.	Deferred Tax Assets:			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$ -	$ -	$ -
(2)	Unearned premium reserve	-	-	-
(3)	Policyholder reserves	1,190,563,145	1,238,076,025	(47,512,880)
(4)	Investments	200,714,658	143,917,555	56,797,103
(5)	Deferred acquisition costs	649,039,965	571,597,049	77,442,916
(6)	Policyholder dividends accrual	192,826,963	191,559,719	1,267,244
(7)	Fixed assets	-	-	-
(8)	Compensation and benefits accrual	-	-	-
(9)	Pension accrual	220,113,346	204,298,968	15,814,378
(10)	Receivables - nonadmitted	-	-	-
(11)	Net operating loss carry-forward	-	-	-
(12)	Tax credit carry-forward	-	-	-
(13)	Other	382,516,974	457,315,680	(74,798,706)
(14)	Subtotal	2,835,775,051	2,806,764,996	29,010,055
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Nonadmitted	-	-	-
(d)	Admitted ordinary DTAs (2a14 - 2b - 2c)	2,835,775,051	2,806,764,996	29,010,055
(e)	Capital			
		-		
(1)	Investments	258,153,599	125,030,075	133,123,524
(2)	Net capital loss carry-forward	-	-	-
(3)	Real estate	-	-	-
(4)	Other	-	-	-
(5)	Subtotal	258,153,599	125,030,075	133,123,524
(f)	Statutory valuation allowance adjustment	-	-	-
(g)	Nonadmitted	-	-	-
(h)	Admitted capital DTAs (2e5 - 2f - 2g)	258,153,599	125,030,075	133,123,524
(i)	Admitted DTAs (2d + 2h)	3,093,928,650	2,931,795,071	162,133,579

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	1,063,682,899	109,134,946	954,547,953
(2) Fixed Assets	34,421,636	35,141,097	(719,461)
(3) Deferred and uncollected premium	258,164,552	240,679,317	17,485,235
(4) Policyholder reserves	356,483,082	424,428,372	(67,945,290)
(5) Other	401,474,737	382,858,650	18,616,087
(6) Subtotal	2,114,226,906	1,192,242,382	921,984,524
(b) Capital			
(1) Investments	471,112,189	631,360,115	(160,247,926)
(2) Real estate	-	-	-
(3) Other	-	-	-
(4) Subtotal	471,112,189	631,360,115	(160,247,926)
(c) Total DTLs (3a6 + 3b4)	2,585,339,095	1,823,602,497	761,736,598
4. Net DTA(L) (2i - 3c)	$ 508,589,555	$ 1,108,192,575	$ (599,603,019)

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

	Years Ended December 31, 2020	Years Ended December 31, 2019
(1) Net DTA(L)	$ (599,603,019)	$ 125,033,710
Less: Items not recorded in the change in net deferred income taxes:	-	-
(2) Tax-effect of unrealized gains/(losses)	576,910,032	(180,212,168)
(4) Change in net deferred income taxes	$ (22,692,987)	$ (55,178,457)

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, 2020	Years Ended December 31, 2019
(1) Provision computed at statutory rate	$ 966,811,429	$ 324,401,343
(2) Nonadmitted assets	10,502,633	38,724,720
(3) Foreign governmental income taxes	962,228	2,559,155
(4) Expense items	2,789,494	5,303,249
(5) Investment items	(411,302,755)	(183,105,735)
(6) Tax credits	(50,060,498)	(47,833,084)
(7) Change in reserve valuation basis	(1,498,537)	(23,200,575)
(8) Other	(958,919)	39,134,796
Total statutory income tax expense (benefit)	$ 517,245,075	$ 155,983,869
(9) Federal and foreign income tax benefit	$ 494,552,088	$ 100,805,412
(10) Change in net deferred income taxes	22,692,987	55,178,457
Total statutory income tax expense (benefit)	$ 517,245,075	$ 155,983,869

E. (1) As of December 31, 2020, 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 received refunds of federal income taxes of $141,757,072 in 2020 and $551,869,641 in 2019.

(3) The total income taxes incurred in the current and prior years that will be available for recoupment in the event of future net capital losses totaled $353,617,688 to 2020, $53,666,840 related to 2019.

(4) As of December 31, 2020 and 2019, 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.

NOTES TO FINANCIAL STATEMENTS

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) In response to the COVID-19 pandemic, the Coronavirus Aid, Relief, and Economic Security (CARES) Act was signed into law on March 27, 2020 and the Consolidated Appropriations Act (CAA), 2021 was signed into law on December 27, 2020. The CARES Act, among other things, permits net operating loss (NOL) carryovers and carrybacks to offset 100% of taxable income for taxable years beginning before 2021. In addition, the CARES Act allows NOLs incurred in 2018, 2019, and 2020 to be carried back to each of the five preceding taxable years to generate a refund of previously paid income taxes. The CAA extends and expands certain tax provisions of the CARES Act. The CARES Act as well as the CAA did not have a material effect on the consolidated financial statements. The Company is currently evaluating modifications extending into 2021, however these modifications are not expected to have a material effect on the Company's consolidated financial statements.

(3) The Internal Revenue Service (IRS) has completed its examination for the 2011-2016 tax years which are currently at IRS Appeals. The IRS commenced its examination of years 2017-2018 in October 2020.The adjustments resulting from these examinations are not expected to materially affect the position or liquidity of the Company.

H. (1) The Company elected to fully remit the repatriation transition tax.

I. (1) The Company does not have an alternative minimum tax credit.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

a-b. MMHLLC paid $266,000,000 in dividends to MassMutual for the year ended December 31, 2020, $200,000,000 of which were declared in 2019, and declared $500,000,000 in dividends, of which $300,000,000 was paid to MassMutual for the year ended December 31, 2019.

MMHLLC declared an additional $1,000,000,000 in dividends to MassMutual for the year ended December 31, 2020.

MassMutual contributed capital of $1,947,896,048 to MMHLLC for the year ended December 31, 2020, of which $1,884,294,587 was used for the Rothesay additional investment, and $290,272,507 for the year ended December 31, 2019. On December 1, 2020, MassMutual purchased, through an indirect, wholly owned subsidiary, an additional investment in Rothesay Holdco UK Limited (RHUK) for $1,874,669,367. RHUK wholly owns Rothesay Life. The purchase increased MassMutual's indirect ownership in Rothesay Life from 24.9% to 48.9%.

In December 2020, MassMutual contributed its ownership in MassMutual Asset Finance LLC (MMAF) and MML Management LLC, wholly owned subsidiaries with a combined carrying value of $1,602,356,236, to MM Investment Holding (MMIH), a wholly owned subsidiary, in an affiliated transaction and therefore no gain or loss was recognized on the transaction. There was no impact to surplus.

On May 24, 2019, an indirectly wholly owned subsidiary of MassMutual, MM Asset Management Holding LLC (MMAMH) executed the sale of its retail asset management affiliate, Oppenheimer Acquisition Corp. (OAC), to Invesco Ltd (Invesco), a global asset manager. Under the terms of the sale, MMAMH and OAC employee shareholders received 81.8 million of Invesco common shares and $4,010,412,000 in perpetual, non-cumulative preference shares with a fixed cash dividend rate of 5.9%. MMAMH is a directly wholly owned subsidiary of MMHLLC. In turn, MMAMH received a 15.7% common equity interest in post transaction Invesco and MMAMH entered into a shareholder agreement pursuant to which MMAMH has customary minority shareholder rights, including the appointment of a director to Invesco's board of directors. MassMutual's investment in MMHLLC was increased from the impact of this sale through change in unrealized capital gains of $3,361,000,000, with an approximate net increase to surplus of $2,500,000,000.

MMI, a wholly-owned subsidiary of the Company, includes investments in international life insurance companies. On December 31, 2018, MMI was transferred from Common stocks - subsidiaries and affiliates to Partnerships and limited liability companies due to the sale of majority interests in two international life insurance operating subsidiaries in 2018.

MMI completed the sale of MassMutual Asia Limited (MM Asia) to Yunfeng Financial Group (Yunfeng FG) and several Asia-based investors. Under the terms of the agreement, MMI received $1,011,783,113 in cash and 800 million shares of Yunfeng FG, which represented approximately 24.8% ownership at the time of the close. In turn, Yunfeng FG held, at the time of closing, a 60% interest in MM Asia and the other investors held the remainder. The transaction was signed and announced in August 2017.

In March 2018, MassMutual and MMI entered into an agreement to sell 85.1% of MassMutual Life Insurance Company in Japan (MM Japan), a wholly-owned life insurance and wealth management subsidiary of MMI, to Nippon Life. MMI estimated the fair value of the retained portion of MM Japan based upon an internal valuation model. The sale of MM Japan closed in May 2018. MMI received $960,126,929 in cash proceeds from the sale.

The amount of the proceeds from the sale of MM Japan and MM Asia was less than MMI's book value. As such, MMI's book value was reduced to an estimated fair value of $2,700,000,000 and an impairment of $1,257,307,000 was recorded in net realized capital gains (losses) in 2018.

MassMutual contributed additional capital of $214,267,226 to MMI during the year ended December 31, 2018. During the year ended December 31, 2018, MassMutual received $1,583,000,000 as a return of capital from MMI.

c. The Company did not have any material related party transactions that were not reported on Schedule Y.

d. The Company reported amounts due from subsidiaries and affiliates of $54,499,315 as of December 31, 2020 and $80,437,664 as of December 31, 2019. The Company reported amounts due to subsidiaries and affiliates of $7,539,161 as of December 31, 2020 and less than $1,000,000 as of December 31, 2019. Terms generally require settlement of these amounts within 30 to 90 days.

e. 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 $96,143,651 in 2020 and $133,538,443 in 2019. Fees from MML Bay State accounted for $9,975,903 in 2020 and $11,211,359 in 2019.

The Company has agreements with its subsidiaries and affiliates, including 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 (IRLLC), Barings, MML Investment Advisers LLC and MSI Financial Services, Inc., which provide investment advisory services to the Company.

NOTES TO FINANCIAL STATEMENTS

In December 2020, MassMutual Trust Co. declared and paid $5,000,000 in dividends to the Company. In December 2019, MassMutual Trust Co. declared and paid $2,500,000 in dividends to the Company.

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

	Years Ended December 31, 2020	Years Ended December 31, 2019
Fee income:		
Management and service contracts and cost-sharing arrangements	$ 335,197,092	$ 426,984,655
Investment advisory income	22,435,941	23,043,284
Recordkeeping and other services	19,665,232	20,514,281
Fee expenses:		
Investment advisory services	268,327,438	276,881,339
Royalty and licensing fees	58,200,000	58,200,000

The Company's indirectly wholly owned subsidiary, Barings, invest a portion of their nonqualified compensation plan in guaranteed interest contracts with the Company. For the year ended December 31, 2020, the Company credited interest on deposits of $2,413,945 to the Barings contract. For the year ended December 31, 2019, the Company credited interest on deposits of $3,167,495 to the Barings contract.

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.

f. 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 and annuity 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 $65,649,457 as of December 31, 2020 and $38,524,116 as of December 31, 2019. 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, 2020	Years Ended December 31, 2019
Premium assumed	$ 46,330,166	$ 45,360,132
Modco adjustments, included in fees and other income	11,205,308	9,087,136
Expense allowances on reinsurance assumed, included in commissions	(14,346,933)	(14,358,368)
Policyholders' benefits	(89,208,337)	(100,877,449)
Experience refunds (paid) received	483,064	(635,184)

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 could 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 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, 2020, the Company did not have an investment in SCAs exceeding 10% of admitted assets.

j. In 2020, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized $26,963,363 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 2019, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized $23,179,923 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 2020 and 2019, 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:

. 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	$ 16,183,087,191	$ 16,183,087,191	$ -
Cornerstone Global REIT Corp (21926@10-5)	92.3	187,200	-	187,200
Total SSAP No. 97 8b(ii) Entities	XXXXXX	$ 16,183,274,391	$ 16,183,087,191	$ 187,200
c. SSAP No. 97 8b(iii) Entities				
The MassMutual Trust Co, FSB (57631@10-5)	100.0	25,839,008	25,839,008	-
MassMutual Investment Holding (55338@-10-5)	100.0	1,609,090,741	1,609,090,741	-
Total SSAP No. 97 8b(iii) Entities	-	$ 1,634,929,749	$ 1,634,929,749	$ -
d. SSAP No. 97 8b(iv) Entities				
None	-	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	-	$ 17,818,204,140	$ 17,818,016,940	$ 187,200
f. Aggregate Total (a+e)	XXXXXX	$ 17,818,204,140	$ 17,818,016,940	$ 187,200

(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	7/31/2020	$ 13,868,446,335	Y	N	I
Cornerstone Global REIT Corp (21926@10-5)	S2	7/31/2018	172,758	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	$ 13,868,619,093	XXXXXX	XXXXXX	XXXXX
c. SSAP No. 97 8b(iii) Entities						
The MassMutual Trust Co, FSB (57631@10-5)	S2	3/27/2020	26,960,085	Y	N	I
MML Management Corporation (55338@-10-5)	S2	6/15/2020	1,083,253,682	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	$ 1,110,213,767	XXXXXX	XXXXXX	XXXXX
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	$ 14,978,832,860	XXXXXX	XXXXXX	XXXXX
f. Aggregate Total (a+e)	XXXXXX	XXXXXX	$ 14,978,832,860	XXXXXX	XXXXXX	XXXXX

* 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 $16,456,138,447 as of December 31, 2019, which is higher than the statutory carrying value, presented as gross value, 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.

n. The Company does not have any insurance SCAs for which the audited statutory equity reflects a departure from NAIC statutory accounting practices.

o. The Company does not have any insurance SCAs for which losses exceeded its investment in the SCA.

Note 11 – Debt

a. The Company had commercial paper outstanding with a carrying value and face amount of $249,989,854 as of December 31, 2020 and $249,869,729 as of December 31, 2019. The commercial paper issued in 2020 had interest rates ranging from 0.14% to 1.80% with maturity dates ranging from 1 to 35 days. There are no collateral requirements on the Company's outstanding commercial paper. The commercial paper does not include terms for reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

Interest expense for the commercial paper was $1,628,101 for the year ended December 31, 2020 and $5,867,472 for the year ended December 31, 2019.

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. During December 2018, the facility was renewed and the scheduled maturity is December 2023. The facility includes two one-year extension options that may be exercised with proper notification as set forth in the agreement. The facility has an upsize option for an additional $500,000,000. The terms of the credit facility additionally 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, 2020 and 2019, the Company was in compliance with all covenants under the credit facility. For the years ended December 31, 2020 and 2019, there were no draws on the credit facilities. Credit facility fees were less than $1,000,000 for the years ended December 31, 2020 and 2019.

The Company held debt issued by MMHLLC that amounted to $2,079,461,398 as of December 31, 2020 and $1,947,661,398 as of December 31, 2019. The Company recorded interest income on MMHLLC debt of $103,432,953 in 2020 and $79,822,702 in 2019.

The Company did not have any capital notes as of December 31, 2020 or 2019.

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 $6,000,000,000. The Company's unused capacity was $4,314,204,522 as of December 31, 2020.

(2) FHLB Boston capital stock

a. Aggregate totals:

	December 31, 2020		
	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	67,200,000	67,200,000	-
(d) Excess Stock	3,900,000	3,900,000	-
(e) Aggregate Total	$ 81,100,000	$ 81,100,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 6,000,000,000	$ 6,000,000,000	$ -
2. Prior Year-end:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	44,000,000	44,000,000	-
(d) Excess Stock	5,400,000	5,400,000	-
(e) Aggregate Total	$ 59,400,000	$ 59,400,000	$ -
(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, 2020					
	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	10,000,000	10,000,000	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of December 31, 2020:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 2,603,811,840	$ 1,904,359,463	$ 1,685,795,478

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 2,603,811,840	$ 1,904,359,463	$ 1,685,795,478

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	$ 1,671,947,715	$ 1,301,089,185	$ 1,104,094,100

b. Maximum amount pledged for the year ended December 31, 2020:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 2,849,293,454	$ 2,123,611,333	$ 1,690,030,792

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 2,849,293,454	$ 2,123,611,333	$ 1,690,030,792

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	$ 1,707,233,260	$ 1,328,588,172	$ 1,108,636,992

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

December 31, 2020

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,685,795,478	1,685,795,478	-	1,685,795,478
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,685,795,478	$ 1,685,795,478	$ -	$ 1,685,795,478

2. Prior Year-end:

December 31, 2019

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,104,094,100	1,104,094,100	-	1,104,094,100
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,104,094,100	$ 1,104,094,100	$ -	$ 1,104,094,100

b. Maximum Amount:

Years Ended December 31, 2020

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ -	$ -	$ -
2. Funding	1,690,030,792	1,690,030,792	-
3. Other	-	-	-
4. Aggregate	$ 1,690,030,792	$ 1,690,030,792	$ -

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 $80,000,000 to its qualified benefit plan in 2020 and there were no contributions in 2019.

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 $95,367,585 change in the projected pension benefit obligation. The methodology includes producing a cash flow of annual accrued benefits. See section 7 of this Note, *"Assumptions"* for details on the discount rate.

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:

NOTES TO FINANCIAL STATEMENTS

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
(1) Change in benefit obligation:				
a. Pension Benefits				
1. Benefit obligation, beginning of year	$ 2,878,247,707	$ -	$ 391,778,323	$ 2,850,002,566
2. Service cost	95,202,408	-	19,091,960	110,937,963
3. Interest cost	85,944,488	-	11,610,494	117,659,848
4. Contributions by plan participants	-	-	-	-
5. Actuarial (gains) losses	25,040,102	-	36,673,081	330,028,455
6. Foreign currency exchange rates	-	-	-	-
7. Benefits paid	(70,701,615)	-	(21,101,730)	(138,602,802)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	(197,549,620)	-	(725,941)	-
10. Benefit obligation, end of year	$ 2,816,183,470	$ -	$ 437,326,187	$ 3,270,026,030

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
b. Postretirement Benefits				
1. Benefit obligation, beginning of year	$ -	$ -	$ 382,998,132	$ 340,518,430
2. Service cost	-	-	14,369,968	12,886,185
3. Interest cost	-	-	11,198,346	13,114,997
4. Contributions by plan participants	-	-	386,433	510,986
5. Actuarial (gains) losses	-	-	(8,626,227)	30,592,468
6. Foreign currency exchange rates	-	-	-	-
7. Benefits paid	-	-	(13,809,094)	(14,624,934)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	2,561,488	-
10. Benefit obligation, end of year	$ -	$ -	$ 389,079,046	$ 382,998,132

	December 31,			
	2020	2019	2020	2019
	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	$ -	$ -	$ -	$ -

During 2020, the qualified pension plan offered a lump sum window program to terminated vested participants. Lump sums paid under this program, combined with the routine annual lump sums paid during 2020 totaled $184,981,121 which triggered settlement accounting. Also during 2020, as a result of the sale of the retirement plan business, curtailment gains of $12,568,499 and $3,110,379 were reflected in the projected benefit obligation for pension benefits and other postretirement benefits, respectively.

NOTES TO FINANCIAL STATEMENTS

	December 31,					
	2020	2019	2020	2019	2020	2019
	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	$ 2,738,341,008	$ 2,402,791,924	$ 3,163,680	$ 3,618,759	$ -	$ -
b. Actual return on plan assets	400,948,603	449,842,531	275,375	51,002	-	-
c. Foreign currency exchange rates changes	-	-	-	-	-	-
d. Contributions by reporting entity	101,101,730	24,309,355	12,367,677	13,607,867	-	-
e. Contributions by plan participants	-	-	386,433	510,986	-	-
f. Benefits paid	(91,803,345)	(138,602,802)	(13,809,094)	(14,624,934)	-	-
g. Business combinations, divestitures, curtailments, settlements, and special termination benefits	(184,981,121)	-	-	-	-	-
h. Fair value of plan assets, end of year	$ 2,963,606,875	$ 2,738,341,008	$ 2,384,071	$ 3,163,680	$ -	$ -

	December 31,			
	2020	2019	2020	2019
	Pension Benefits		Other Postretirement Benefits	
(3) Funded status				
a. Components:				
1. Prepaid benefit costs	$ 636,706,810	$ 642,321,439	$ -	$ -
2. Overfunded plan assets	-	-	-	-
3. Accrued benefit costs	305,802,665	289,118,469	400,528,106	385,359,237
4. Liability for pension benefits	-	242,566,553	(13,833,131)	(5,524,785)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ 636,706,810	$ 642,321,439	$ -	$ -
2. Liabilities recognized	305,802,665	531,685,022	386,694,975	379,834,452
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

	Years Ended December 31,					
	2020	2019	2020	2019	2020	2019
	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No 11	
(4) Components of net periodic benefit cost						
a. Service cost	$ 114,294,368	$ 110,937,963	$ 14,369,968	$ 12,886,185	$ -	$ -
b. Interest cost	97,554,982	117,659,848	11,198,346	13,114,997	-	-
c. Expected return on plan assets	(176,665,200)	(159,507,091)	(49,910)	(63,563)	-	
d. Transition asset or obligation	-	-	-	-	-	
e. Gains and losses	52,193,268	56,493,471	1,865,775	(1,065,586)	-	
f. Prior service cost or (credit)	-	-	(5,519,500)	(5,519,500)	-	
g. Settlement and Curtailment	36,023,137	-	5,671,867	-		
h. Total net periodic benefit cost	$ 123,400,555	$ 125,584,191	$ 27,536,546	$ 19,352,533	$ -	$ -

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

	December 31,			
	2020	2019	2020	2019
	Pension Benefits		Postretirement Benefits	
a. Items not yet recognized as a component of net periodic cost in prior year	$ 884,887,992	$ 901,688,448	$ (5,504,785)	$ (42,694,900)
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	-	-	5,519,500	5,519,500
e. Net gain and loss arising during the period	(175,864,660)	39,693,015	(11,982,071)	30,605,029
f. Net gain and loss recognized	(88,216,405)	(56,493,471)	(1,865,775)	1,065,586
g. Items not yet recognized as a component of net periodic cost in current year	$ 620,806,927	$ 884,887,992	$ (13,833,131)	$ (5,504,785)

NOTES TO FINANCIAL STATEMENTS

(6) 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,			
	2020	2019	2020	2019
	Pension Benefits		Postretirement Benefits	
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	-	-	(29,946,500)	(35,466,000)
c. Net recognized gains and losses	620,806,927	884,887,992	16,113,369	29,941,215

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

	December 31,			
	2020	2019	2020	2019
	Pension Benefits		Other Postretirement Benefits	
Weighted-average assumptions used to determine net periodic benefit cost as of December 31:				
a. Weighted-average discount rate	3.05 %	4.20 %	3.05 %	4.05 %
b. Expected long-term rate of return on plan assets	6.50 %	6.75 %	3.00 %	3.00 %
c. Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
d. Interest crediting rate	5.00 %	6.00 %	3.05 %	4.05 %
Weighted-average assumptions used to determine projected benefit obligation as of December 31:				
e. Weighted-average discount rate	2.50 %	3.05 %	2.45 %	3.05 %
f. Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
g. Interest crediting rate	5.00 %	5.00 %	2.45 %	3.05 %

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $3,253,509,657 as of December 31, 2020 and $3,270,026,030 as of December 31, 2019.

(9) The Company does not have any significant Postretirement Obligations subject to the Health Cost Trend rate.

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

	Year(s)	Amount
a.	2021	$ 353,238,638
b.	2022	208,525,950
c.	2023	212,725,410
d.	2024	214,469,896
e.	2025	218,223,722
f.	2026 through 2030	1,070,643,115

(11) The Company intends to fund $48,252,101 in 2021 to meet its expected current obligations under its qualified and non-qualified pension and other postretirement benefit plans.

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

	December 31,	
	2020	2019
General Investment Account	$ 236,550,573	$ 245,288,061
Separate investment accounts:		
Barings Long Duration Bond Fund	317,908,265	326,165,511
	$ 554,458,838	$ 571,453,572

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

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

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

NOTES TO FINANCIAL STATEMENTS

(16) Significant actuarial gains and losses related to changes in the defined benefit obligations are summarized below.

	Pension Benefits		Postretirement Benefits	
Source of (Gain)/Loss	2020	2019	2020	2019
Change in Discount Rate	$ 203,892,462	$ 431,407,188	$ 19,113,712	$ 33,734,592
Change in Assumptions	(154,149,485)	(112,073,643)	(18,003,956)	6,114,782
Other (Gains)/ Losses	11,970,206	10,694,910	(9,735,983)	(9,256,906)
Total (Gains) /Losses	$ 61,713,183	$ 330,028,455	$ (8,626,227)	$ 30,592,468

The gains and losses due to discount rate changes shown above are attributable to the discount rate changes shown in the assumptions table under item (7). The 2020 change in actuarial assumptions is due to an updated demographics experience study which consisted of updated retirement rates, turnover rates and the percentage of participants electing lump-sum.

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

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
Pension:				
a. Accumulated benefit obligation	$ 2,816,183,470	$ -	$ 437,326,187	$ 3,270,026,030
b. Less: Assets	2,963,606,875	-	-	2,738,341,008
c. Accumulated benefit obligation funded status	$ 147,423,405	$ -	$ 437,326,187	$ 531,685,022

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
Postretirement:				
a. Accumulated benefit obligation	$ -	$ -	$ 389,079,046	$ 382,998,132
b. Less: Assets	-	-	2,384,071	3,163,680
c. Accumulated benefit obligation funded status	$ -	$ -	$ 386,694,975	$ 379,834,452

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

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
Pension:				
a. Projected benefit obligation	$ 2,816,183,470	$ -	$ 437,326,187	$ 3,270,026,030
b. Less: fair value of plan assets	2,963,606,875	-	-	2,738,341,008
c. Projected benefit obligation funded status	$ 147,423,405	$ -	$ 437,326,187	$ 531,685,022

	December 31,			
	2020	2019	2020	2019
	Overfunded		Underfunded	
Postretirement:				
a. Projected benefit obligation	$ -	$ -	$ 389,079,046	$ 382,998,132
b. Less: fair value of plan assets	-	-	2,384,071	3,163,680
c. Projected benefit obligation funded status	$ -	$ -	$ 386,694,975	$ 379,834,452

The qualified pension plan was overfunded by $147,423,405 as of December 31, 2020 and underfunded by $139,906,699 as of December 31, 2019. The nonqualified pension plans are not funded and have total projected benefit obligations of $437,326,187 as of December 31, 2020 and $391,778,323 as of December 31, 2019.

(18) The Company does not have a transition liability.

b. The target range allocations for the qualified pension plan assets are 12.5% to 22.5% domestic equity securities, 25% to 45% long duration bond securities, 5% to 15% GIA and aggregate bond assets, 12.5% to 22.5% 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 8% of the plan assets as of December 31, 2020 and 9% as of December 31, 2019.

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):

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.

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.

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.

Vanguard Russell 1000 Index Fund is a separate investment account investing in a mutual fund advised by Vanguard Group Inc. that seeks to passively track the performance of the Russell 1000 Index, representing U.S. large capitalization stocks.

MFS Institutional International Equity Fund is a separate investment account investing in a mutual fund advised by Massachusetts Financial Services Company that seeks to outperform the MSCI EAFE Index over full market cycles. The fund’s strategy is to construct a well-diversified portfolio of high-conviction ideas following a growth-at-a-reasonable price style with a quality bias.

MassMutual Pension Plan Trust is a trust account with a strategy of investing in alternative investments as directed by the Investment Fiduciary Committee. These investments include private equity, infrastructure, private debt, 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, 2020			
	Level 1	Level 2	Level 3	Total
Investments in the qualified pension plan:				
Pooled separate accounts:				
Common stocks:				
U.S. large capitalization	$ -	$ 134,176,652	$ -	$ 134,176,652
International large capitalization	-	119,844,051	-	119,844,051
Total pooled separate accounts	-	254,020,703	-	254,020,703
Nonpooled separate accounts:				
Common stocks:				
U.S. large capitalization	-	321,835,626	-	321,835,626
U.S small capitalization	45,380,071	-	-	45,380,071
U.S. mid-capitalization	23,308,083	-	-	23,308,083
International large capitalization	1,817,996	277,951,972	-	279,769,968
International emerging markets		83,719,795	-	83,719,795
Total common stocks	70,506,150	683,507,393	-	754,013,543
Debt instruments:				
Corporate and other bonds	-	501,633,258	-	501,633,258
Long-term bond mutual fund	130,302,310	-	-	130,302,310
Short-term bond mutual funds	31,695,892	-	-	31,695,892
Total debt instruments	161,998,202	501,633,258	-	663,631,461
Registered investment companies:				
Limited partnerships				
Other:				
Government securities	-	359,934,009	-	359,934,009
Collective investment trust	-	-	81,155,075	81,155,075
Other	-	32,176,247	-	32,176,247
Total other	-	392,110,256	81,155,075	473,265,331
Total nonpooled separate accounts	232,504,352	1,577,250,908	81,155,075	1,890,910,334
Total separate investment accounts	232,504,352	1,831,271,611	81,155,075	2,144,931,037
Pension trust assets:				
Common stocks:				
Cash Equivalent	15,643,612	-	-	15,643,612
Collective investment trust	-	48,827,999	-	48,827,999
Hedge fund	-	-	30,000,000	30,000,000
Limited partnerships:				
Private equity/venture capital	-	-	221,818,010	221,818,010
Real Estate	-	-	124,671,934	124,671,934
Hedge	-	-	164,992,144	164,992,144
Total pension trust assets	15,643,612	48,827,999	541,482,088	605,953,700
Total General Investment Account	-	-	236,550,573	236,550,573
Total	$ 248,147,964	$ 1,880,099,610	$ 859,187,736	$ 2,987,435,310

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019			
	Level 1	Level 2	Level 3	Total
Investments in the qualified pension plan:				
Pooled separate accounts:				
Common stocks:				
U.S. large capitalization	$ 176,241,876	$ -	$ -	$ 176,241,876
International large capitalization	-	97,908,113	-	97,908,113
Total pooled separate accounts	176,241,876	97,908,113	-	274,149,989
Nonpooled separate accounts:				
Common stocks:				
U.S. large capitalization	315,165,810	-	-	315,165,810
U.S small capitalization	18,105,006	-	-	18,105,006
U.S. mid-capitalization	7,143,763	-	-	7,143,763
International emerging markets	-	231,212,882	-	231,212,882
Total common stocks	340,414,579	231,212,882	-	571,627,461
Debt instruments:				
Corporate and other bonds	-	481,775,894	-	481,775,894
Long-term bond mutual fund	124,889,394	-	-	124,889,394
Short-term bond mutual funds	13,595,852	-	-	13,595,852
Total debt instruments	138,485,246	481,775,894	-	620,261,140
Registered investment companies:				
Emerging markets	-	37,808,278	-	37,808,278
Total registered investment companies	-	37,808,278	-	37,808,278
Limited partnerships				
Other:				
Government securities	-	388,579,955	-	388,579,955
Collective investment trust	-	77,061,045	-	77,061,045
Other	-	62,582,889	-	62,582,889
Total other	-	528,223,889	-	528,223,889
Total nonpooled separate accounts	478,899,825	1,279,020,943	-	1,757,920,768
Total separate investment accounts	655,141,701	1,376,929,056	-	2,032,070,757
Pension trust assets:				
Common stocks:				
Cash Equivalent	97,759,863	-	-	97,759,863
Collective investment trust	-	47,985,426	-	47,985,426
Hedge fund	-	-	24,552,297	24,552,297
Private equity/venture capital	-	-	142,336,698	142,336,698
Real Estate	-	-	122,341,497	122,341,497
Hedge	-	-	93,295,304	93,295,304
Total pension trust assets	97,759,863	47,985,426	382,525,796	528,271,085
Total General Investment Account	-	-	245,288,061	245,288,061
Total	$ 752,901,564	$ 1,424,914,482	$ 627,813,857	$ 2,805,629,903

(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, 2020, 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: 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. Valued using the closing price reported on the active market on which the individual securities are traded.

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.

NOTES TO FINANCIAL STATEMENTS

Collective investment trust: 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.

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 day 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.

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.

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, therefore are based on NAV as a practical expedient and are reported in the NAV Practical Expedient 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 and cash equivalents: 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 $3,862,452,761 as of December 31, 2020 and $3,384,961,369 as of December 31, 2019. 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 $53,227,604 for the year ended December 31, 2020 and $53,679,720 for the year ended December 31, 2019.

The Company also maintains a defined contribution plan for agents, which was frozen in 2001. The net assets available for these benefits were $182,673,575 as of December 31, 2020 and $173,673,258 as of December 31, 2019.

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 $50,871,739 as of December 31, 2020 and $54,406,437 as of December 31, 2019.

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 $6,918,167 as of December 31, 2020 and $7,294,041 as of December 31, 2019.

i. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

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

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

B. As a mutual company, the Company has not issued any preferred stocks.

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

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

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

F. 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 $1,705,119,894 total apportionment from its surplus funds for policyholder dividends for the period beginning January 1, 2021 and ending December 31, 2021, it will pay or cause to be applied during 2021, in all events, annual dividends for participating individual life and annuity policies issued after December 31, 1983, in an amount of not less than $1,190,000,000. This guarantee covers policies in the aggregate only and does not confer a dividend guarantee on any specific policy.

G. The Company did not make any advances to surplus.

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

I. There were no changes in the balances of special surplus funds.

NOTES TO FINANCIAL STATEMENTS

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $17,133,590,065 as of December 31, 2020 and $14,698,481,456 as of December 31, 2019.

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
1	11/15/1993	7.625%	$ 250,000,000	N	$ 250,000,000	$ 250,000,000	$ 2,435,764
2	03/01/1994	7.500%	100,000,000	N	100,000,000	100,000,000	2,500,000
3	05/12/2003	5.625%	193,184,000	N	192,639,964	192,809,937	1,388,510
4	06/01/2009	8.875%	129,597,000	N	128,301,646	128,561,412	958,478
5	01/17/2012	5.375%	263,369,000	N	262,729,787	262,747,526	1,179,674
6	04/15/2015	4.500%	258,212,000	N	253,691,490	254,019,058	2,453,014
7	03/23/2017	4.900%	475,000,000	N	470,906,718	470,978,008	5,883,403
8	10/11/2019	3.729%	838,475,000	N	577,130,103	581,731,012	6,600,755
9	04/16/2020	3.375%	700,000,000	N	-	697,164,067	4,987,500
10	06/26/2020	5.077%	600,000,000	N	-	834,718,973	11,507,866
Total	XXX	XXX	$ 3,807,837,000	XXX	$ 2,235,399,708	$ 3,772,729,993	$ 39,894,964

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
1	$ 19,062,500	$ 514,687,500	N	$ -	-	11/15/2023
2	7,500,000	198,750,000	N	-	-	03/01/2024
3	10,866,600	241,417,088	N	-	-	05/15/2033
4	11,501,732	597,509,960	N	-	-	06/01/2039
5	14,156,084	179,736,904	N	-	-	12/01/2041
6	11,619,540	107,429,310	N	-	-	04/15/2065
7	23,275,000	81,979,722	N	-	-	04/01/2077
8	31,614,141	46,663,227	N	-	-	10/15/2070
9	11,746,875	11,746,875	N	-	-	04/15/2050
10	15,231,000	15,231,000	N	-	-	02/15/2069
Total	$ 156,573,472	$ 1,995,151,586	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
1	Y	N	N	N	Treasury Notes
2	Y	N	N	N	Treasury Notes
3	Y	N	N	N	Treasury Notes
4	Y	N	N	N	Treasury Notes
5	Y	N	N	N	Treasury Notes
6	Y	N	N	N	Treasury Notes
7	Y	N	N	N	Treasury Notes
8	Y	N	N	N	Treasury Notes
9	Y	N	N	N	Treasury Notes
10	Y	N	N	N	Treasury Notes
Total	XXX	XXX	XXX	XXX	

NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus note issuer? (Y/N)
1	$ -	$ -	N
2	-	-	N
3	-	-	N
4	-	-	N
5	-	-	N
6	-	-	N
7	-	-	N
8	-	-	N
9	-	-	N
10	-	-	N

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, 2020, the unapproved interest was $39,894,962. Through December 31, 2020, the Company paid cumulative interest of $1,995,151,586 on surplus notes. Interest of $156,573,472 was approved and paid during the year ended December 31, 2020.

On October 11, 2019, MassMutual exchanged $56,816,000 of its 5.625% surplus notes due 2033, $180,403,000 of its 8.875% surplus notes due 2039, $136,631,000 of its 5.375% surplus notes due 2041, $241,788,000 of its 4.5% surplus notes due 2065 and $39,146,661 cash for $838,475,000 of 3.729% surplus notes due 2070. Interest on the 2070 surplus notes is payable semi-annually at a fixed rate of 3.729%.

L. There were no restatements due to prior quasi-reorganizations.

M. There were no quasi-reorganizations in the prior ten years.

Note 14 – Liabilities, Contingencies and Assessments

a. Contingent commitments:

(1) In the normal course of business, the Company provides specified guarantees and funding to MMHLLC and certain of its subsidiaries. The Company had approximately $490,000,000 of these unsecured funding commitments to its subsidiaries as of December 31, 2020 and $621,800,000 as of December 31, 2019. The unsecured commitments are included in private placements in the table below. As of December 31, 2020 and 2019, 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 $83,848,280 of outstanding letter of credit arrangements as of December 31, 2020 and $144,698,172 as of December 31, 2019. As of December 31, 2020 and 2019, the Company did not have a funding request attributable to these letter of credit arrangements.

MMIH provided financing of $5,252,500,000 as of December 31, 2020 and $4,228,875,000 as of December 31, 2019, for MMAF that can be used to finance ongoing asset purchases. Borrowings under the facility were $3,552,409,000 as of December 31, 2020 and $3,370,663,662 as of December 31, 2019. Interest expense for these borrowings was $80,009,839 in 2020 and $90,415,118 in 2019. The unfunded amount of the facility, totaling $1,700,062,489 as of December 31, 2020, is included in private placements in the table below. The floating rate borrowings bear interest at a spread over the 30 day LIBOR. The fixed rate borrowings bear an interest at a spread over average life Treasuries. The Company provided financing of $3,552,409,000 to MMIH as of December 31, 2020.

The Company approved financing of $225,000,000 as of December 31, 2020 and December 31, 2019, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. During 2020, Jefferies borrowed $848,700,000 and repaid $895,041,000 under this facility. During 2019, Jefferies borrowed $405,000,000 and repaid $358,659,000 under the credit facility. As of December 31, 2020, there were no outstanding borrowings under this facility. All outstanding interest due under the facility, as of December 31, 2020 had been paid. The interest of this facility is calculated based on a full pass through of interest accrued on the underlying loans purchased.

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.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2020, the Company had the following commitments:

	2021	2022	2023	2024	2025	Thereafter	Total
Private placements	$ 1,685,337,372	$ 2,956,523,967	$ 1,347,578,959	$ 121,411,396	$ 384,640,108	$ 501,258,289	$ 6,996,750,091
Mortgage loans	384,747,988	424,225,828	176,238,595	244,745,103	25,825,890	121,960,031	1,377,743,436
Real estate	-	-	-	-	-	1,319,716	1,319,716
Partnerships and LLC	154,036,589	591,819,271	666,238,635	204,598,128	382,047,561	1,681,836,460	3,680,576,644
LIHTCs (including equity contributions)	-	171,976,922	-	389,723	17,368,800	287,070,423	476,805,869
Total	$ 2,224,121,949	$ 4,144,545,989	$ 2,190,056,189	$ 571,144,351	$ 809,882,358	$ 2,593,444,919	$ 12,533,195,755

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, 2020 and 2019, 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, 2020 and 2019, 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, 2020:

(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 its wholly-owned subsidiary 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 $427,323,837 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 and MML Bay State).	-	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 March 2021.	-	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.	$287,561,000 with the right to increase the line to $310,000,000.	-
Total	-	-	$1,064,884,837	-

NOTES TO FINANCIAL STATEMENTS

(3)

Year Ended December 31, 2020	
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees:	$ 1,064,884,837
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	$ 427,323,837
2. Joint venture	-
3. Dividends to stockholders	-
4. Expense	637,561,000
5. Other	-
6. Total	$ 1,064,884,837

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, 2020 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2020.

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 could have a material adverse effect on the 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.

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 Barings. Total rental expense on net operating leases, recorded in general insurance expenses, was $114,418,778 for the year ended December 31, 2020 and $118,142,044 for the year ended December 31, 2019. Net operating leases are net of sublease receipts of $6,923,362 for the year ended December 31, 2020 and $9,728,670 for the year ended December 31, 2019.

(2) At December 31, 2020, the minimum aggregate rental commitments are as follows:

	Years Ended December 31, 2020	Operating Leases
1.	2021	$ 94,196,192
2.	2022	64,997,684
3.	2023	54,672,749
4.	2024	40,864,190
5.	2025	28,846,426
6.	Total	$ 319,808,514

(3) The Company has entered into a sale-leaseback transaction with an unrelated party to sell and leaseback certain fixed assets with book value of $99,796,951, which resulted in no gain or loss. The lease has a five year term, which expires in 2021 with an annual lease payment of $19,959,390. At the end of the lease, the Company has the option to purchase the underlying assets at fair value.

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

NOTES TO FINANCIAL STATEMENTS

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,			
		2020	2019	2020	2019
		Assets		Liabilities	
a.	Swaps	$ 121,658,681,414	$ 102,982,028,652	$ 126,161,016,941	$ 126,750,215,586
b.	Futures	373,161,650	291,124,150	-	-
c.	Options	17,233,762,300	19,359,940,300	53,260,000	2,948,300
d.	Total	$ 139,265,605,364	$ 122,633,093,102	$ 126,214,276,941	$ 126,753,163,886

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 2020 and 2019, 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, 2020 or 2019.

(2) The Company did not have any servicing assets or liabilities in 2020 or 2019.

(3) The Company did not have any servicing assets or liabilities in 2020 or 2019.

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2020 or 2019.

(5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2020 or 2019.

(6) The Company did not have any transfers of receivables with recourse in 2020 or 2019.

(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, or unrated, for the year ended December 31, 2020 or 2019, 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 $112,620 in 2020 and $28,048 in 2019.

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 amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

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, 2020				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Special revenue	$ -	$ 1,737,732	$ -	$ -	$ 1,737,732
Industrial and miscellaneous	109,647,889	220,495,017	112,271,674	-	442,414,580
Preferred stocks	-	-	18,459,995	-	18,459,995
Common stock - subsidiaries and affiliates	174,082,420	-	186,455,490	-	360,537,910
Common stock - unaffiliated	780,341,178	-	411,934,164	-	1,192,275,342
Derivatives:					
Interest rate swaps	-	20,081,615,245	-	-	20,081,615,245
Options	64,248,621	347,003,631	-	-	411,252,252
Currency swaps	-	517,010,255	-	-	517,010,255
Forward contracts	-	61,493,112	-	-	61,493,112
Credit default swaps	-	874,008	-	-	874,008
Financial futures	4,986,092	-	-	-	4,986,092
Separate account assets	51,280,265,899	22,851,413,939	1,833,906,064	-	75,965,585,902
Total financial assets carried at fair value	$ 52,413,572,099	$ 44,081,642,939	$ 2,563,027,387	$ -	$ 99,058,242,425
Financial liabilities:					
Interest rate swaps	$ -	$ 16,133,753,161	$ -	$ -	$ 16,133,753,161
Options	8,390,200	-	-	-	8,390,200
Currency swaps	-	863,969,652	-	-	863,969,652
Forward contracts	-	278,715,228	-	-	278,715,228
Credit default swaps	-	874,008	-	-	874,008
Financial futures	62,809,430	-	-	-	62,809,430
Total financial liabilities carried at fair value	$ 71,199,630	$ 17,277,312,049	$ -	$ -	$ 17,348,511,679

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, 2020, there were derivative transfers between Level 2 and Level 1 for options and futures are priced using quoted marks. The Company does not have any financial instruments that were carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	$ 10,059,967	$ 143,325,225	$ 110,728,451	$ -	$ 264,113,643
Preferred stocks	-	-	12,738,794	-	12,738,794
Common stock - subsidiaries and affiliates	162,056,329	-	119,810,155	-	281,866,484
Common stock - unaffiliated	916,943,969	-	267,976,515	-	1,184,920,484
Derivatives:					
Interest rate swaps	-	10,571,406,154	-	-	10,571,406,154
Options	40,446,258	534,068,767	-	-	574,515,025
Currency swaps	-	879,667,787	-	-	879,667,787
Forward contracts	-	11,413,071	-	-	11,413,071
Financial futures	5,333,000	-	-	-	5,333,000
Separate account assets	48,151,046,994	21,112,660,457	966,991,735	-	70,230,699,186
Total financial assets carried at fair value	$ 49,285,886,517	$ 33,252,541,461	$ 1,478,245,650	$ -	$ 84,016,673,628
Financial liabilities:					
Derivatives:					
Interest rate swaps	$ -	$ 9,122,852,015	$ -	$ -	$ 9,122,852,015
Options	2,121,215	-	-	-	2,121,215
Currency swaps	-	212,243,023	-	-	212,243,023
Forward contracts	-	157,870,365	-	-	157,870,365
Credit default swaps	-	41,515	-	-	41,515
Financial futures	113,113,033	-	-	-	113,113,033
Total financial liabilities carried at fair value	$ 115,234,248	$ 9,493,006,918	$ -	$ -	$ 9,608,241,166

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

	Balance as of 01/01/2020	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2020
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 110,728,451	$ 33,090,610	$ (28,026,870)	$ (1,589,789)	$ (14,691,555)	$ 4,207,826	$ 11,002,631	$ -	$ (2,449,630)	$ 112,271,674
Preferred stock	12,738,793	8,801,990	-	-	(12,060,420)	7,233,916	1,745,716	-	-	18,459,995
Common stock - subsidiaries and affiliates	119,810,156	-	(1,464,670)	-	16,706,248	40,478,272	14,750,000	-	(3,824,516)	186,455,491
Common stock - unaffiliated	267,976,515	1,423,659	-	17,874,402	17,995,711	118,334,500	30,421,432	(6,339,575)	(35,752,480)	411,934,164
Separate account assets	966,991,734	-	-	49,491,835	405,442	836,057,101	-	(18,846,429)	(193,620)	1,833,906,063
Total financial assets	$ 1,478,245,649	$ 43,316,259	$ (29,491,540)	$ 65,776,448	$ 8,355,426	$ 1,006,311,615	$ 57,919,779	$ (25,186,004)	$ (42,220,246)	$ 2,563,027,387

[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 in other transfers are assets that are no longer carried at fair value.

	Balance as of 01/01/2019	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2019
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 63,859,896	$ 25,906,103	$ -	$ (1,460,481)	$ (1,955,477)	$ 28,413,133	$ 867,449	$ -	$ (4,902,172)	$ 110,728,451
Parent, subsidiaries, and affiliates	65,576,875	(57,456,875)	(8,120,000)	-	-	-	-	-	-	-
Preferred Stock	287,758	11,586,927	-	-	(666,240)	1,530,348	-	-	-	12,738,793
Common stock - subsidiaries and affiliates	164,920,846	-	-	824,411	(40,158,005)	534,956	-	-	(6,312,052)	119,810,156
Common stock - unaffiliated	305,537,860	-	(155,168)	18,461,974	9,072,337	4,344,119	-	(60,172,286)	(9,112,321)	267,976,515
Separate account assets	550,652,512	-	-	42,008,099	-	797,174,041	-	(422,641,710)	(201,208)	966,991,734
Total financial assets	$ 1,150,835,747	$ (19,963,845)	$ (8,275,168)	$ 59,834,003	$ (33,707,385)	$ 831,996,597	$ 867,449	$ (482,813,996)	$ (20,527,753)	$ 1,478,245,649

[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.

(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

NOTES TO FINANCIAL STATEMENTS

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, 2020						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 5,351,481,986	$ 4,437,978,459	$ -	$ 5,351,314,765	$ 167,221	$ -	$ -
All other governments	2,121,468,986	1,847,182,971	-	2,034,115,382	87,353,604	-	-
States, territories and possessions	498,167,235	424,423,367	-	498,167,235	-	-	-
Political subdivisions	506,883,735	431,274,479	-	506,883,735	-	-	-
Special revenue	7,257,048,724	6,241,194,972	-	7,246,988,330	10,060,394	-	-
Industrial and miscellaneous	103,560,451,963	94,990,056,159	109,647,889	57,948,053,197	45,502,750,877	-	-
Parent, subsidiaries and affiliates	6,408,646,484	6,311,833,945	-	-	6,408,646,484	-	-
Preferred stocks	516,444,688	470,256,327	548,386	-	515,896,302	-	-
Common stocks - subsidiaries and affiliates[1]	360,537,910	360,537,910	174,082,420	-	186,455,490	-	-
Common stocks - unaffiliated	1,192,275,342	1,192,275,342	780,341,178	-	411,934,164	-	-
Mortgage loans - commercial	23,149,887,738	22,215,882,948	-	-	23,149,887,738	-	-
Mortgage loans - residential	3,885,048,634	3,862,450,067	-	-	3,885,048,634	-	-
Cash, cash equivalents and short-term investments	5,738,239,031	5,738,239,031	272,277,771	5,465,961,260	-	-	-
Derivatives:							
Interest rate swaps	22,591,275,428	20,081,615,245	-	22,591,275,428	-	-	-
Options	411,252,252	411,252,252	64,248,621	347,003,631	-	-	-
Currency swaps	517,010,255	517,010,255	-	517,010,255	-	-	-
Forward contracts	61,493,112	61,493,112	-	61,493,112	-	-	-
Credit default swaps	1,981,119	54,804	-	1,981,119	-	-	-
Financial futures	4,986,092	4,986,092	4,986,092	-	-	-	-
Separate account assets	75,965,585,902	75,965,585,902	51,280,265,899	22,851,413,939	1,833,906,064	-	-
Financial liabilities:							
Repurchase agreements	4,006,040,410	4,006,040,410	-	4,006,040,410	-	-	-
Commercial paper	249,989,854	249,989,854	-	249,989,854	-	-	-
Guaranteed interest contracts	11,807,079,270	11,463,626,661	-	-	11,807,079,270	-	-
Group annuity contracts and other deposits	1,892,408,874	1,735,624,138	-	-	1,892,408,874	-	-
Individual annuity contracts	12,473,365,512	9,764,165,642	-	-	12,473,365,512	-	-
Supplementary contracts	1,130,042,029	1,128,903,768	-	-	1,130,042,029	-	-
Derivatives:							
Interest rate swaps	16,842,698,715	16,133,753,161	-	16,842,698,715	-	-	-
Options	8,390,200	8,390,200	8,390,200	-	-	-	-
Currency swaps	863,969,652	863,969,652	-	863,969,652	-	-	-
Forward contracts	278,715,228	278,715,228	-	278,715,228	-	-	-
Credit default swaps	974,183	1,118,997	-	974,183	-	-	-
Financial futures	62,809,430	62,809,430	62,809,430	-	-	-	-

[1] *Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of $19,534,186,658.*

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 4,944,813,863	$ 4,361,446,504	$ -	$ 4,944,512,040	$ 301,823	$ -	$ -
All other governments	1,761,768,394	1,588,793,740	-	1,692,560,006	69,208,388	-	-
States, territories and possessions	603,388,261	547,324,998	-	603,388,261	-	-	-
Political subdivisions	568,413,976	516,803,983	-	568,413,976	-	-	-
Special revenue	6,593,876,709	5,806,872,690	-	6,584,065,715	9,810,995	-	-
Industrial and miscellaneous	88,204,808,602	82,585,620,351	10,059,967	48,713,480,044	39,481,268,591	-	-
Parent, subsidiaries and affiliates	6,657,136,590	6,499,768,623	-	380,424,135	6,276,712,455	-	-
Preferred stocks	786,700,614	748,884,136	11,139,411	-	775,561,204	-	-
Common stock - subsidiaries and affiliates[1]	281,866,483	281,866,483	162,056,328	-	119,810,155	-	-
Common stock - unaffiliated	1,184,920,484	1,184,920,484	916,943,969	-	267,976,515	-	-
Mortgage loans - commercial	25,090,464,649	24,162,347,747	-	-	25,090,464,649	-	-
Mortgage loans - residential	3,304,250,994	3,310,547,119	-	-	3,304,250,994	-	-
Cash, cash equivalents and short-term investments	3,793,098,998	3,793,098,998	205,877,895	3,587,221,103	-	-	-
Derivatives:							
Interest rate swaps	11,983,096,154	10,571,406,154	-	11,983,096,154	-	-	-
Options	574,515,025	574,515,025	40,446,258	534,068,767	-	-	-
Currency swaps	879,667,787	879,667,787	-	879,667,787	-	-	-
Forward contracts	11,413,071	11,413,071	-	11,413,071	-	-	-
Credit default swaps	30,061,258	21,371,258	-	30,061,258	-	-	-
Financial futures	5,333,000	5,333,000	5,333,000	-	-	-	-
Separate account assets	70,230,699,186	70,230,699,186	48,151,046,994	21,112,660,457	966,991,735	-	-
Financial liabilities:							
Repurchase agreements	3,833,921,752	3,833,921,752	-	3,833,921,752	-	-	-
Commercial paper	249,869,729	249,869,729	-	249,869,729	-	-	-
Guaranteed investment contracts	9,909,448,856	9,815,338,001	-	-	9,909,448,856	-	-
Group annuity contracts and other deposits	18,600,168,805	17,962,775,303	-	-	18,600,168,805	-	-
Individual annuity contracts	10,317,102,621	8,337,781,385	-	-	10,317,102,621	-	-
Supplementary contracts	1,185,876,391	1,184,785,524	-	-	1,185,876,391	-	-
Derivatives:							
Interest rate swaps	9,970,742,015	9,122,852,015	-	9,970,742,015	-	-	-
Options	2,121,215	2,121,215	2,121,215	-	-	-	-
Currency swaps	212,243,023	212,243,023	-	212,243,023	-	-	-
Forward contracts	157,870,365	157,870,365	-	157,870,365	-	-	-
Credit default swaps	218,360	218,360	-	218,360	-	-	-
Financial futures	113,113,033	113,113,033	113,113,033	-	-	-	-

[1]Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of $16,688,837,017.

d. As of December 31, 2020 and 2019, 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 $9,508,600 as of December 31, 2020 and $9,539,499 as of December 31, 2019.

Schedule S, Part 1, Section 1 now includes deposit-type policy reserves in the reserve column for an indemnity reinsurance agreement with The Talcott Resolution Life Insurance Company. These balances have been excluded in prior years.

On December 31, 2020, the Company completed the sale of its retirement plan business to Great-West Life & Annuity Insurance Company ("Great-West") in a reinsurance transaction for a ceding commission of $2,350,932,777. Upon closing, Great-West or its affiliates have reinsured $19,580,554,438 of policyholders' liabilities and $47,154,343,680 of separate account liabilities of the Company's liabilities. As part of the reinsurance transaction, the Company also transferred invested assets with a carrying value of $7,956,333,911, net of the ceding commission, to Great-West or its affiliates. These amounts are subject to change pending final determination of the net assets sold, transaction costs and other adjustments.

This reinsurance transaction includes a retrocession of the business that the Company reinsures under the terms of the reinsurance agreement between Talcott Resolution Life Insurance Company (Talcott, formerly known as Hartford Life Insurance Company) and the Company. Of the reinsured policyholder's liabilities above, $6,987,223,687 is retroceded. Also, part of the retrocession are $19,524,935,395 of separate account liabilities of Talcott.

NOTES TO FINANCIAL STATEMENTS

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 policies of $2,421,839,515 as of December 31, 2020 and $2,289,698,680 as of December 31, 2019.

The cash surrender value is allocated by the following investment categories:

	December 31,			
	2020		2019	
Bonds	34	%	32	%
Other Invested Assets	27		26	
Stocks	20		19	
Cash and Short-Term Investments	17		21	
Real Estate	2		2	
	100	%	100	%

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.

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.

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.

NOTES TO FINANCIAL STATEMENTS

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. 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.

The spread of the coronavirus, causing increased cases of COVID-19, around the world in 2020 has caused significant volatility in U.S. and international markets. There is significant uncertainty around the breadth and duration of business disruptions related to COVID-19, as well as its impact on the U.S. and international economies. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot quantify its impact on the financial results, liquidity and capital resources and its operations in future periods.

Political Uncertainties

Political events, domestically or internationally, may directly or indirectly trigger or exacerbate risks related to product offerings, profitability, or any of 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 management to identify risks, internally and externally, develop mitigation plans, and respond to risks in an attempt to proactively reduce the potential impact of each underlying risk factor on the Company.

d. The Company did not receive any business interruption recoveries in 2020.

e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2020.

f. Subprime mortgage related risk exposure:
As of December 31, 2020 and 2019, 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.

NOTES TO FINANCIAL STATEMENTS

Residential mortgage loan pools are homogeneous residential mortgage loans substantially backed by FHA and VA guarantees. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. As of December 31, 2020 and 2019, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

(3) Direct exposure through other investments.

	December 31, 2020			Year Ended December 31, 2020
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 262,056,682	$ 292,017,548	$ 318,963,049	$ 733,360
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	$ 13,964,682	$ 16,122,513	$ 17,177,674	$ 59,717
f. Other assets	-	-	-	-
g. Total	$ 276,021,364	$ 308,140,061	$ 336,140,723	$ 793,077

*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.

	December 31, 2019			Year Ended December 31, 2019
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 286,967,179	$ 323,109,149	$ 355,764,199	$ 955,232
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	13,275,749	15,608,817	17,280,669	42,030
f. Other assets	-	-	-	-
g. Total	$ 300,242,928	338,717,966	373,044,868	997,262

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

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

g. Retained asset accounts:

(1) The Company offers the use of retained asset accounts as one of the options available to beneficiaries. This option must be affirmatively elected and is not treated as a default. An unaffiliated third party provider services certain aspects of the retained asset accounts. Beneficiaries draw funds from retained asset accounts utilizing drafts. The Company funds those drafts through an unaffiliated bank. During the reporting year, the interest earned by beneficiaries ranged from 0.53% to 2.20%. 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,			
	2020		2019	
	Number	Balance	Number	Balance
Account aging categories:				
a. Up to and including 12 months	1	$ 2,360	160	$ 31,902,988
b. 13 to 24 months	-	-	92	8,684,890
c. 25 to 36 months	-	-	66	3,650,525
d. 37 to 48 months	-	-	43	1,857,097
e. 49 to 60 months	-	-	52	3,756,073
f. Over 60 months	18	188,221	736	26,536,402
g. Total	19	$ 190,581	1,149	$ 76,387,975

NOTES TO FINANCIAL STATEMENTS

(3)	Individual		Group	
	Number	Balance	Number	Balance
a. Retained asset accounts as of January 1, 2020	1,149	$ 76,387,975	-	$ -
b. Retained asset accounts issued	20	3,247,303	-	-
c. Investment earnings credited to retained asset accounts	-	253,864	-	-
d. Fees and other charges assessed to retained asset accounts	-	(104)	-	-
e. Retained asset accounts transferred to state unclaimed property funds	(23)	(16,999)	-	-
f. Retained asset accounts closed/withdrawn	(1,127)	(79,681,458)	-	-
g. Retained asset accounts as of December 31, 2020	19	$ 190,581	-	$ -

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 24, 2021, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements, except for:

On January 27, 2021, the Company announced it has entered into a definitive agreement with American Financial Group, Inc. to purchase its wholly-owned subsidiary, Great American Life Insurance Company and other subsidiaries and affiliated entities, which primarily offer traditional fixed and fixed indexed annuity products. The purchase price is approximately $3,500,000,000, subject to adjustment at closing. The transaction, which is subject to regulatory and other necessary approvals, is expected to close in the second quarter of 2021.

On February 1, 2021, the Company completed the acquisition of Flourish, a fintech platform for registered investment advisors (RIAs), from Stone Ridge Asset Management for a purchase price of $6,383,075. Flourish provides digitally enabled products and services to RIAs through various modules, including an established cash management offering, Flourish Cash. Flourish Cash is offered through Stone Ridge Securities LLC, Stone Ridge's registered broker-dealer, which the Company acquired. MML CML LLC, a wholly owned subsidiary of MassMutual, will directly own Flourish.

Note 23 – Reinsurance

a. Ceded Reinsurance Report:
Section 1 - General Interrogatories:
(1) None of the reinsurers, listed in Schedule S as non-affiliated, are owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company.

(2) The Company has not issued any policies that are reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is 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, 2020, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be $5,537,940,528, assuming no return of the assets (excluding assets in trust) backing these reserves from the reinsurer to the Company.

(2) No new agreements have been executed or existing agreements amended, since January 1, 2020, to include policies or contracts that were in force or had existing reserves established by the Company as of the effective date of the agreement.

b. The Company wrote off balances due from Scottish Annuity & Life Insurance Co. (Cayman) Ltd.:

1. Claims incurred: $5,153,568
2. Claim adjustment expenses incurred: $0
3. Premiums earned: $0
4. Other – Reserves: $2,263,602

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 2020 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 61% of the Company's policyholders' reserves and liabilities for deposit-type contracts as of December 31, 2020 and 55% as of December 31, 2019.

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 $1,697,380,641 for 2020 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 $55,337,128,888 of insurance in force as of December 31, 2020, 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 $436,403,006 as of December 31, 2020 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
Reserve weakening	$ 48,425,000	$ -	$ 48,425,000	$ -	$ -	$ -	$ -	$ -

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, 2020 are illustrated below:

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 27,916,159	$ -	$ -	$ 27,916,159	- %
b. At book value less current surrender charge of 5% or more	11,740,837,710	-	-	11,740,837,710	36
c. At fair value	-	-	10,764,165,069	10,764,165,069	34
d. Total with market value adjustment or at fair value (total of 1 through 3)	11,768,753,869	-	10,764,165,069	22,532,918,938	70
e. At book value without adjustment (minimal or no charge or adjustment)	4,089,844,609	-	-	4,089,844,609	13
(2) Not subject to discretionary withdrawal	5,644,754,577	-	-	5,644,754,577	17
(3) Total * (gross: direct + assumed)	21,503,353,055	-	10,764,165,069	32,267,518,124	100 %
(4) Reinsurance ceded	6,456,212,832	-	-	6,456,212,832	
(5) Total (net)* (3) - (4)	$ 15,047,140,223	$ -	$ 10,764,165,069	$ 25,811,305,292	
(6) Amount included A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 378,933,735	$ -	$ -	$ 378,933,735	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 15,135,234,047	$ -	$ -	$ 15,135,234,047	19 %
b. At book value less current surrender charge of 5% or more	307,636	-	-	307,636	-
c. At fair value	(3,646,111)	18,882,374,994	29,368,100,654	48,246,829,537	59
d. Total with market value adjustment or at fair value (total of 1 through 3)	15,131,895,572	18,882,374,994	29,368,100,654	63,382,371,220	78
e. At book value without adjustment (minimal or no charge or adjustment)	1,767,331,394	-	-	1,767,331,394	2
(2) Not subject to discretionary withdrawal	16,312,105,925	-	-	16,312,105,925	
(3) Total * (gross: direct + assumed)	33,211,332,891	18,882,374,994	29,368,100,654	81,461,808,539	20
(4) Reinsurance ceded	17,867,574,378	-	-	17,867,574,378	100 %
(5) Total (net)* (3) - (4)	$ 15,343,758,513	18,882,374,994	29,368,100,654	63,594,234,161	
(6) Amount included B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 2,632,540,498	$ -	$ -	$ 2,632,540,498	8 %
b. At book value less current surrender charge of 5% or more	-	-	-	-	-
c. At fair value	-	1,678,288,063	11,619,936,802	13,298,224,865	43
d. Total with market value adjustment or at fair value (total of 1 through 3)	2,632,540,498	1,678,288,063	11,619,936,802	15,930,765,363	51
e. At book value without adjustment (minimal or no charge or adjustment)	3,046,550,819	-	-	3,046,550,819	10
(2) Not subject to discretionary withdrawal	12,529,627,562	-	-	12,529,627,562	39
(3) Total * (gross: direct + assumed)	18,208,718,879	1,678,288,063	11,619,936,802	31,506,943,744	100 %
(4) Reinsurance ceded	3,628,876,755	-	-	3,628,876,755	
(5) Total (net)* (3) - (4)	$ 14,579,842,124	$ 1,678,288,063	$ 11,619,936,802	$ 27,878,066,989	
(6) Amount included C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

D.

	Amount
Life and Accident and Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 30,205,880,600
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	185,018,082
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	14,579,842,178
(4) Subtotal	44,970,740,860
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	59,014,640,717
(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	13,298,224,865
(11) Subtotal	72,312,865,582
(12) Combined Total	$ 117,283,606,442

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The withdrawal characteristics of the Company's life actuarial reserves as of December 31, 2020 are illustrated below:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	17,774,373,079	17,763,178,310	17,829,139,393
c. Universal Life with Secondary Guarantees	2,001,743,464	1,711,187,138	6,219,312,259
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	67,896,836,428	70,793,641,828
h. Variable Life	723,981	723,981	445,545
i. Variable Universal Life	394,270,290	385,831,199	434,880,654
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	2,783,734,293
b. Accidental Death Benefits	XXX	XXX	2,744,751
c. Disability - Active Lives	XXX	XXX	155,341,564
d. Disability - Disabled Lives	XXX	XXX	276,174,165
e. Miscellaneous Reserves	XXX	XXX	1,271,231,710
(3) Total (gross: direct + assumed)	20,171,110,814	87,757,757,056	99,766,646,162
(4) Reinsurance Ceded	4,314,099,989	4,548,219,807	8,384,862,956
(5) Total (net) (3) - (4)	15,857,010,825	83,209,537,249	91,381,783,206

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	-	-	-
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	-	-
h. Variable Life	-	-	-
i. Variable Universal Life	1,597,263,469	1,568,213,982	1,597,263,394
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	-
b. Accidental Death Benefits	XXX	XXX	-
c. Disability - Active Lives	XXX	XXX	-
d. Disability - Disabled Lives	XXX	XXX	-
e. Miscellaneous Reserves	XXX	XXX	-
(3) Total (gross: direct + assumed)	1,597,263,469	1,568,213,982	1,597,263,394
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3) - (4)	1,597,263,469	1,568,213,982	1,597,263,394

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	-	-	-
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	-	-
h. Variable Life	1,458,219	1,458,219	2,277,872
i. Variable Universal Life	1,500,613,550	1,488,104,629	1,496,890,413
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	-
b. Accidental Death Benefits	XXX	XXX	-
c. Disability - Active Lives	XXX	XXX	-
d. Disability - Disabled Lives	XXX	XXX	-
e. Miscellaneous Reserves	XXX	XXX	-
(3) Total (gross: direct + assumed)	1,502,071,769	1,489,562,848	1,499,168,285
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3) - (4)	1,502,071,769	1,489,562,848	1,499,168,285

NOTES TO FINANCIAL STATEMENTS

F.

		Amount
	Life and Accident and Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 89,729,607,180
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	2,744,751
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	155,341,564
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	276,039,300
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,218,050,411
(6)	Subtotal	91,381,783,206
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	3,096,431,680
(8)	Exhibit 3, Line 0499999, Column 2	-
(9)	Exhibit 3, Line 0599999, Column 2	-
(10)	Subtotal (Lines (7 through (9))	3,096,431,680
(11)	Combined Total ((6) and (10))	94,478,214,886

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

a. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	147,944,742	76,874,423
(3)	Ordinary renewal	934,053,033	973,731,897
(4)	Credit life	-	-
(5)	Group life	10,964,588	10,964,588
(6)	Group annuity	-	-
(7)	Totals	$ 1,092,962,363	$ 1,061,570,908

Note 35 – 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:

Product/Transaction:	State Statute Reference / Commissioner Approval / Guidance
Corporate-Owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132G
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
Synthetic Guaranteed Interest Contract	Massachusetts General Laws Annotated Chapter 175, Section 132F
Stable Value Bank-Owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132G
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 $12,145,498,672.75 as of December 31, 2020 and $70,137,027,701 as of December 31, 2019. 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, 2020 are attributed to the following:

NOTES TO FINANCIAL STATEMENTS

	Separate Account Assets	
	Legally Insulated	Not Legally Insulated*
Product/Transaction:		
Nonguaranteed Retirement Services Separate Accounts	$ 41,045,931,996	$ -
Separate Account Guaranteed Interest Contract	20,878,624,623	-
Individual Variable Annuity	10,802,590,423	382,258
Stable Value Bank-Owned Life Insurance	-	1,616,207,361
Individual Variable Universal Life	1,063,703,108	277,679,735
Corporate-Owned Life Insurance	144,435,789	-
Group Variable Universal Life	74,179,629	-
Individual Immediate Variable Annuity	60,589,723	-
Supplemental Account		1,261,259
Total	$ 74,070,055,291	$ 1,895,530,613

* Exclusive of seed money and unsettled fees and expenses, there are 17 contracts totaling $103,506,533 that are included as non-insulated. Total separate account assets of the Company are $75,965,585,904 at December 31, 2020. These 17 non-insulated contracts represent 0.14% of the Company's separate account balance at December 31, 2020. Given the immateriality of the balances, we are disclosing the existence of these 17 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:

2020	$ 103,722,568
2019	104,346,980
2018	97,690,286
2017	91,538,349
2016	88,772,303

For the year ended December 31, 2020, the general account of the Company had paid $6,925,020 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2019, 2018, 2017, and 2016 was $8,183,620, $6,161,058, $7,568,186 and $4,619,165, 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:	
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
Synthetic Guaranteed Interest Contract	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.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2020 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, 2020	$ -	$ -	$ -	$ 11,803,370,957	$ 11,803,370,957
Reserves at December 31, 2020					
(2) For accounts with assets at:					
a. Fair value	$ -	$ 20,560,775,554	$ -	$ 53,251,258,315	$ 73,812,033,869
b. Nonpolicy liabilities	-	-	-	556,298,941	556,298,941
c. Amortized cost	-	1,597,263,394	-	-	1,597,263,394
d. Total Reserves*	$ -	$ 22,158,038,948	$ -	$ 53,807,557,256	$ 75,965,596,204
(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	-	20,560,775,554	-	53,251,258,315	73,812,033,869
4. At book value, without market value adjustment and with current surrender charge of less than 5%	-	1,597,263,394	-	-	1,597,263,394
5. Nonpolicy liabilities	-	-	-	556,298,941	556,298,941
6. Subtotal	$ -	$ 22,158,038,948	$ -	$ 53,807,557,256	$ 75,965,596,204
b. Not subject to discretionary withdrawal	-	-	-	-	-
c. Total	$ -	$ 22,158,038,948	$ -	$ 53,807,557,256	$ 75,965,596,204
(4) Reserves for Assets Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

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

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

	December 31, 2020
(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)	$ 9,866,775,679
(b) Transfers from separate accounts (Page 4, Line 10)	(12,701,052,563)
(c) Net transfers to (from) separate accounts (a) - (b)	(2,834,276,884)
(2) Reconciling adjustments:	
(a) Net deposits on deposit-type liabilities	(811,796,591)
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (3,646,073,475)

Note 36 – Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses was $25,090,457 as of December 31, 2020 and $25,055,343 as of December 31, 2019. The Company incurred $372,009,266 and paid $362,903,222 of claim and claim adjustment expenses in the current year, of which $349,017,007 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 $24,545,752. 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

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ..... _____

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. 12/31/2019

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]
If yes, complete and file the merger history data file with the NAIC.

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
Barings LLC	Charlotte, NC				YES
Baring International Investment Limited	London, UK				YES
Barings Securities LLC	Charlotte, NC				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
The MassMutual Trust Company, OCC	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?
Vy Quoc Ho, 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 211

12.13 Total book/adjusted carrying value $ 7,574,861,418

12.2 If, yes provide explanation:
The Company held investments in debt and equity securities in 149 parcels, which own or hold real estate indirectly. The statement value at December 31, 2020 of debt and equity was $6,077,010,494 and $85,203,747, respectively. The Company also held 62 investments in LP and LLC entities that own real estate. These investments had a statement value of $1,412,647,177 as of December 31, 2020.

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 [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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
211371489	Brookline Bank	Business obligation not fullfilled	1,646,211
122240492	Boston Private Bank and Trust Company	Business obligation not fullfilled	128,214
011301798	Eastern Bank	Business obligation not fullfilled	23,839
021201383	Valley National Bank	Business obligation not fullfilled	70,000
	Bank Hapoalim Israel	Business obligation not fullfilled	7,210,846

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: $

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 securities 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 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

24.06 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]

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

24.08 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

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

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
24.093 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 $ 4,007,757,404
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 $ 469,116,320
25.27 FHLB Capital Stock $ 77,680,000
25.28 On deposit with states $ 9,508,600
25.29 On deposit with other regulatory bodies $
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 3,677,637,983
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 2,677,747,333
25.32 Other $

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractual agreements	Various	469,116,320

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.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:
26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]
26.42 Permitted accounting practice Yes [ ] No [X]
26.43 Other accounting guidance Yes [X] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [X]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

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. $ 166,513,876

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
Citibank, N.A.	2 Park Street,Sydney NSW 2000

GENERAL INTERROGATORIES

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

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

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

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

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

28.05 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
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
Great-West Capital Management LLC	U
IFM Investors Pty Ltd	U
Ashmore Investment Management Limited	U
Jefferies Finance LLC	A
20 Gates Management, LLC	U
Invesco Investment Management Company	A

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 invested 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 invested 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	R6ZXK5P01NP6HXSY1S07	SEC	NO
106006	Barings LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
104517	Franklin Advisers, Inc.	R6ZXK5P01NP6HXSY1S07	SEC	NO
123711	Tortoise Capital Advisors, L.L.C.	R6ZXK5P01NP6HXSY1S07	SEC	NO
104559	PIMCO- Pacific Investment Management Company LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
107926	Earnest Partners LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
107272	Great-West Capital Management LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
162754	IFM Investors Pty Ltd	R6ZXK5P01NP6HXSY1S07	SEC	NO
185402	Ashmore Investment Management Limited	R6ZXK5P01NP6HXSY1S07	SEC	NO
162264	Jefferies Finance LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
155480	20 Gates Management, LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
110363	Invesco Investment Management Company	R6ZXK5P01NP6HXSY1S07	SEC	DS

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
55312G-63-0	MML Series Investment Fund II	160,499
55312G-64-8	MML Series Investment Fund II	32,327,211
55312G-65-5	MML Series Investment Fund II	189,134
55312G-66-3	MML Series Investment Fund II	38,085,518
55312G-71-3	MML Series Investment Fund II	36,040,011
57629H-42-6	MassMutual Premier Strategic Emerging Markets Fund	115,533
57629H-85-5	MassMutual Premier Main Street Fund	126,326
57629S-88-5	MassMutual Select Fundamental Growth Fund	80,660
57629U-34-4	MassMutual Select Mid Cap Value Fund	110,118
57629U-35-1	MassMutual Select Mid Cap Value Fund	103,962
57630A-15-4	MassMutual RetireSMARTSM 2055 Fund	833,230
57630E-12-3	MassMutual RetireSMART In Retirement Fund	100,408
57630E-22-2	MassMutual RetireSMARTSM 2055 Fund	202,518
57630E-29-7	MassMutual RetireSMART 2045 Fund	94,380
57630E-36-2	MassMutual RetireSMART 2035 Fund	95,830
57630E-58-6	MassMutual Select Small Company Value Fund	65,930
57630E-69-3	MassMutual Select Mid Cap Value Fund	181,724
57630E-77-6	MassMutual Select Fundamental Growth Fund	72,109
57630E-81-8	MassMutual Select Diversified Value Fund	84,832
57630G-59-9	MassMutual Select T Rowe Price Retirement 2005 Fund	110,067
57630G-81-3	MassMutual RetireSMART 2060 Fund	108,784
57630G-82-1	MassMutual RetireSMART 2060 Fund	109,219
57630G-83-9	MassMutual RetireSMART 2060 Fund	202,861
57630G-84-7	MassMutual RetireSMART 2060 Fund	109,237

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
57630G-85-4	MassMutual RetireSMART 2060 Fund	203,493
57630G-86-2	MassMutual RetireSMART 2060 Fund	203,694
57630G-87-0	MassMutual RetireSMART 2060 Fund	10,319,302
78463V-10-7	SPDR Gold Shares	178,360
	Invesco Developing Markets Equity Fund	126,508,164
	Invesco Emerging Markets Innovators Equity Fund	12,178,433
	Invesco Funds-Invesco Emerging Markets Local Debt Fund	102,653,073
	Invesco Global Equity Fund/Luxembourg	145,871,265
	Invesco Global Focus Equity Fund	87,922,639
G069E@-10-1	Babson Capital Global Investment Funds PLC	5,694,011
G0756X-MM-5	Barings Emerging Markets Corporate Bond Fund	60,788,174
G0R5PL-85-1	Babson Capital Global Investment Funds PLC	54,294,664
	BARINGS UMBRELLA FUND PLC - BARINGS EMERGING MARKETS DEBT SHORT DURATION FUND	41,403,029
29.2999 - Total		757,928,402

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
Invesco Oppenheimer Ultra-Short Duration Fund	NextEra Energy Capital Holdings Inc	983,069	12/31/2020
MML Series Investment Fund II	Snap, Inc. Class A	2,780,838	12/31/2020
MML Series Investment Fund II	Snap, Inc. Class A	2,780,838	12/31/2020
MML Series Investment Fund II	ViacomCBS, Inc. Class B	430,912	12/31/2020
MML Series Investment Fund II	ViacomCBS, Inc. Class B	430,912	12/31/2020
MML Series Investment Fund II	Apple, Inc.	3,675,513	12/31/2020
MassMutual Premier Strategic Emerging Markets Fund	Taiwan Semiconductor Manufacturing Co Ltd	16,565,266	12/31/2020
MassMutual Premier Main Street Fund	Microsoft Corp	9,480,653	12/31/2020
MassMutual Select Fundamental Growth Fund	IDEXX Laboratories Inc	2,203,427	12/31/2020
MassMutual Select Mid Cap Value Fund	Zimmer Biomet Holdings Inc	3,345,602	12/31/2020
MassMutual Select Mid Cap Value Fund	Zimmer Biomet Holdings Inc	3,345,602	12/31/2020
MassMutual RetireSMARTSM 2055 Fund	MM Select Equity Asset Fund	14,218,943	12/31/2020
MassMutual RetireSMART In Retirement Fund	MassMutual Premier Core Bond Fund Class I	39,394,815	12/31/2020
MassMutual RetireSMARTSM 2055 Fund	MM Select Equity Asset Fund Class I	14,218,943	12/31/2020
MassMutual RetireSMART 2045 Fund	MM Select Equity Asset Fund Class I	31,993,785	12/31/2020
MassMutual RetireSMART 2035 Fund	MM Select Equity Asset Fund Class I	38,202,030	12/31/2020
MassMutual Select Small Company Value Fund	BankUnited Inc	3,871,710	12/31/2020
MassMutual Select Mid Cap Value Fund	Zimmer Biomet Holdings Inc	3,345,602	12/31/2020
MassMutual Select Fundamental Growth Fund	IDEXX Laboratories Inc	2,203,427	12/31/2020
MassMutual Select Diversified Value Fund	Johnson & Johnson	12,382,501	12/31/2020
MassMutual Select T Rowe Price Retirement 2005 Fund	MassMutual Select T Rowe Price Bond Asset Fund Class I	8,689,944	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I	4,208,301	12/31/2020
SPDR Gold Shares	GOLD TRUST	71,181,582,429	12/31/2020
Invesco Developing Markets Equity Fund	Taiwan Semiconductor Manufacturing Co Ltd	12,401,220	12/31/2020
Invesco Emerging Markets Innovators Equity Fund	Yandex NV Class A	767,820	12/31/2020
Invesco Funds-Invesco Emerging Markets Local Debt Fund	Republic of South Africa Government Bond	33,797,793	12/31/2020
Invesco Global Equity Fund/Luxembourg	Alphabet Inc Class A	10,067,660	12/31/2020
Invesco Global Focus Equity Fund	Facebook Inc Class A	7,067,630	12/31/2020
Babson Capital Global Investment Funds PLC	Maxeda DIY	3,224,678	12/31/2020
Barings Emerging Markets Corporate Bond Fund	Kaisa Group Holdings Ltd.	3,079,236	12/31/2020
Babson Capital Global Investment Funds PLC	Ford Motor Co.	4,683,943	12/31/2020
Oppenheimer Emerging Markets Local Debt Ucits Fund	Mexican Bonos	5,211,183	12/31/2020
BARINGS UMBRELLA FUND PLC - BARINGS EMERGING MARKETS DEBT SHORT DURATION FUND	Kaisa Group Holdings Ltd.	6,799,379	12/31/2020

GENERAL INTERROGATORIES

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	120,150,875,326	131,171,036,912	11,020,161,586
30.2 Preferred stocks	470,681,941	516,870,302	46,188,361
30.3 Totals	120,621,557,267	131,687,907,214	11,066,349,947

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 12/31/2020, 26 issues for 25 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. Exception Totaled$199099570 or 0.15% of all Assets

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   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 5GI securities? Yes [X] No [ ]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.

   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 5,233,413

37.2 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)	1,636,699
US Chamber of Commerce	1,336,860

38.1 Amount of payments for legal expenses, if any? $ 5,378,432

38.2 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
N/A	

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 2,032,107

39.2 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
N/A	

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

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 $ 987,903

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. $ 840,090

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 753,200
1.62 Total incurred claims $ 692,417
1.63 Number of covered lives 431

All years prior to most current three years
1.64 Total premium earned $ 234,703
1.65 Total incurred claims $ 147,673
1.66 Number of covered lives 131

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	10,275,043,994	22,752,212,483
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	107,539,240	110,905,425
2.5	Reserve Denominator	122,348,628,631	127,275,077,632
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? $ 101,832,620

3.4 State the authority under which Separate Accounts are maintained:
Massachusetts General Law, C175 Sections 132F, 132G & 132H

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

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

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

4. 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:

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

4.2 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)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

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

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

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

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

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

6.2 If the answer to 6.1 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

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

7.1 Direct Premium Written $ 6,688,121,409
7.2 Total Incurred Claims $ 2,303,893,445
7.3 Number of Covered Lives 13,299

*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)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 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 [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $
9.22 Received $ 117,176,609

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

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

10.21 Page 3, Line 1 $ 246,080,071
10.22 Page 4, Line 1 $ 104,900,000

11. For stock reporting entities only:

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

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

12.11 Cash $
12.12 Stock $

13.1 Does the reporting entity 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.

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

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

24. Is a medical examination required before issuing benefit certificates to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first an application with and by a majority of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the amount of outstanding liens that remain in surplus?

NONE

Date	Outstanding Lien Amount

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 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	390,441,734	430,924,448	300,479,113	278,784,267	256,056,164
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	383,934,366	284,755,414	318,185,389	286,269,389	253,041,259
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	27,991,393	26,755,924	65,940,688	64,964,787	60,320,208
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	802,367,494	742,435,787	684,605,190	630,018,443	569,417,631
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	35,029,320	37,549,434	32,343,359	32,750,498	28,150,352
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	50,460,960	50,380,625	48,992,057	48,258,016	34,383,023
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	2,392,199	1,981,037	4,264,882	6,352,081	5,979,182
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	87,882,479	89,911,096	85,600,298	87,360,595	68,512,557
	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)	8,048,291,978	8,169,175,191	6,510,171,725	6,201,581,128	5,310,388,997
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,057,130,756	1,751,097,710	2,598,978,399	2,227,107,174	2,428,308,628
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	77,953,391	67,707,664	646,047,476	(2,616,625,570)	1,428,629,720
17.2	Group annuities (Line 20.4, Col. 7)	(580,642,755)	12,039,080,643	12,392,277,530	11,064,787,204	11,655,352,698
18.1	A & H-group (Line 20.4, Col. 8)	352,455	244,828	169,605	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)	671,958,167	673,066,777	756,741,821	611,172,889	586,947,018
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	10,275,043,992	22,700,372,813	22,904,386,556	17,488,086,199	21,409,627,061
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	224,493,407,863	198,018,586,709	179,168,746,235	170,900,940,563	161,466,469,743
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	200,165,994,528	179,125,676,538	163,558,959,566	155,195,727,040	146,052,119,164
23.	Aggregate life reserves (Page 3, Line 1)	121,992,059,903	127,404,910,418	119,010,301,284	112,904,106,756	109,391,085,184
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	3,174,986,915	3,074,252,813	2,967,573,431	2,859,824,790	2,794,862,457
25.	Deposit-type contract funds (Page 3, Line 3)	14,579,842,257	15,296,773,875	14,369,907,287	13,014,264,844	11,574,147,866
26.	Asset valuation reserve (Page 3, Line 24.01)	5,205,048,230	4,670,184,316	3,306,820,067	3,207,069,587	3,178,008,369
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	24,327,413,335	18,892,910,171	15,609,786,669	15,705,216,653	15,423,489,956
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,405,359,974	8,877,238,998	6,432,561,571	8,311,620,508	9,338,557,644
	Risk-Based Capital Analysis					
30.	Total adjusted capital	28,592,313,587	24,515,204,471	19,875,551,909	17,427,690,776	17,276,323,340
31.	Authorized control level risk - based capital	2,991,494,679	2,785,045,018	2,223,863,534	1,934,732,292	1,882,163,260
	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)	53.1	53.6	56.7	55.2	54.1
33.	Stocks (Lines 2.1 and 2.2)	10.0	9.9	7.9	10.0	10.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.1	14.4	13.8	13.8	13.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.2	0.3	0.5	0.6
36.	Cash, cash equivalents and short-term investments (Line 5)	2.7	2.0	2.5	2.2	2.4
37.	Contract loans (Line 6)	7.2	7.7	8.1	8.1	8.0
38.	Derivatives (Page 2, Line 7)	9.8	6.3	5.1	5.4	6.3
39.	Other invested assets (Line 8)	4.4	4.7	5.0	4.7	4.6
40.	Receivables for securities (Line 9)	0.7	1.1	0.5	0.1	0.1
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 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	6,311,833,947	6,499,768,623	7,526,017,124	7,024,093,120	6,508,255,596
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	19,571,821,118	16,713,885,643	12,013,931,427	14,002,443,719	13,670,494,513
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	5,396,362,729	5,768,552,842	5,685,872,120	4,536,580,572	3,484,857,931
50. Total of above Lines 44 to 49	31,280,017,794	28,982,207,108	25,225,820,671	25,563,117,411	23,663,608,040
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)	1,425,204,335	1,475,705,544	2,222,797,167	1,506,487,870	1,630,741,548
53. Total admitted assets (Page 2, Line 28, Col. 3)	300,458,993,767	268,249,285,895	243,646,846,820	240,063,222,121	223,670,465,625
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	8,641,485,657	7,682,463,670	7,709,838,336	6,427,963,676	6,198,498,168
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(586,175,280)	(36,723,981)	(1,044,256,266)	(422,051,259)	(208,411,773)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,421,779,174	3,433,085,448	1,778,861,989	367,766,370	1,104,826,359
57. Total of above Lines 54, 55 and 56	9,477,089,550	11,078,825,137	8,444,444,059	6,373,678,787	7,094,912,754
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	23,920,024,839	23,804,742,582	22,062,690,112	19,313,047,113	17,460,110,130
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	355,080,894	346,274,849	342,151,000	342,997,017	338,035,628
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	5,761,605,238	5,745,703,691	4,170,004,180	3,842,206,597	3,271,691,628
61. Increase in A & H reserves (Line 19, Col. 6)	138,709,990	106,679,383	107,748,641	64,962,333	110,881,432
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,697,380,640	1,671,109,490	1,695,253,440	1,569,130,529	1,565,630,560
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	5.4	12.5	13.5	17.7	12.0
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	2.2	3.9	4.2	4.1	4.1
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	69.1	68.0	60.5	67.7	77.6
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.0	1.0	1.0	1.0	1.2
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	40.9	42.1	39.1	42.4	41.0
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)	1,949,200,647	1,960,252,474	1,974,533,835	1,994,460,505	2,023,132,666
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,853,614,223	1,874,495,751	1,877,320,923	1,918,454,996	1,900,378,992
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(360,289,994)	(400,777,170)	(414,680,265)	(195,046,499)	(452,874,059)
74. Ordinary - individual annuities (Page 6, Col. 4)	220,450,199	298,860,020	(155,641,446)	229,760,994	105,282,875
75. Ordinary-supplementary contracts	XXX	XXX	73,580,641	30,733,793	41,806,527
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	45,025,997	18,789,222	235,476,177	116,383,212	117,350,263
78. Group annuities (Page 6, Col. 5)	788,009,458	432,070,442	409,759,021	203,701,817	339,521,949
79. A & H-group (Page 6.5, Col. 3)			1,528,002	762,561	800,122
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	108,890,235	112,027,981	72,886,996	87,831,777	42,641,185
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	802,085,911	460,970,495	222,909,126	474,127,656	194,528,862

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:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2020

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	7,599,372,353		110,215,648		7,709,588,001
2. Annuity considerations	5,871,441,131		3,567,878,624		9,439,319,755
3. Deposit-type contract funds	303,584,876	XXX	7,371,228,873	XXX	7,674,813,749
4. Other considerations			12,529,042,258		12,529,042,258
5. Totals (Sum of Lines 1 to 4)	13,774,398,360		23,578,365,403		37,352,763,763
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	115,500,746				115,500,746
6.2 Applied to pay renewal premiums	331,492,487				331,492,487
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,421,319,858				1,421,319,858
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,868,313,091				1,868,313,091
Annuities:					
7.1 Paid in cash or left on deposit	7,266				7,266
7.2 Applied to provide paid-up annuities	1,107,583				1,107,583
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	1,114,849				1,114,849
8. Grand Totals (Lines 6.5 plus 7.4)	1,869,427,940				1,869,427,940
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,659,613,089		89,853,326		2,749,466,414
10. Matured endowments	17,583,706				17,583,706
11. Annuity benefits	745,697,683		1,633,787,776		2,379,485,459
12. Surrender values and withdrawals for life contracts	3,846,339,480		12,806,740,942		16,653,080,422
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	27,407,607		189,400		27,597,007
15. Totals	7,296,641,564		14,530,571,444		21,827,213,008
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. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	3,948	439,422,134			56	55,745,399			4,004	495,167,533
17. Incurred during current year	30,039	2,913,975,367			346	140,928,653			30,385	3,054,904,020
Settled during current year:										
18.1 By payment in full	28,674	2,702,617,861			342	90,042,726			29,016	2,792,660,587
18.2 By payment on compromised claims	3	657,000							3	657,000
18.3 Totals paid	28,677	2,703,274,861			342	90,042,726			29,019	2,793,317,587
18.4 Reduction by compromise	(3)	(601,000)							(3)	(601,000)
18.5 Amount rejected	3	657,000							3	657,000
18.6 Total settlements	28,677	2,703,330,861			342	90,042,726			29,019	2,793,373,587
19. Unpaid Dec. 31, current year (16+17-18.6)	5,310	650,066,640			60	106,631,326			5,370	756,697,965
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,808,292	710,446,479,805		(a)	1,866	24,522,174,505			1,810,158	734,968,654,310
21. Issued during year	120,807	85,490,279,904			247	2,392,198,943			121,054	87,882,478,847
22. Other changes to in force (Net)	(76,283)	(25,714,436,917)			(2)	(1,153,446,679)			(76,285)	(26,867,883,596)
23. In force December 31 of current year	1,852,816	770,222,322,792		(a)	2,111	25,760,926,769			1,854,927	795,983,249,561

(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 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	445,903	445,903			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	499,898,617	511,298,716	24,944,421	357,725,968	360,666,407
25.2 Guaranteed renewable (b)	239,860,800	242,611,435		59,991,036	79,795,108
25.3 Non-renewable for stated reasons only (b)	12,155,070	12,432,324	589,972	478,316	685,111
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	751,914,487	766,342,475	25,534,393	418,195,320	441,146,626
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	752,360,390	766,788,378	25,534,393	418,195,320	441,146,626

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

EXHIBIT OF LIFE INSURANCE

($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			1,823,001	715,679,862			1,866	80,994	26,755,924	742,435,787
2. Issued during year			120,807	85,490,280			247	22,705	2,392,199	87,882,479
3. Reinsurance assumed										
4. Revived during year			18	12,550				76	12,841	25,391
5. Increased during year (net)			3,783	5,888,488			47	186	828,521	6,717,009
6. Subtotals, Lines 2 to 5			124,608	91,391,318			294	22,967	3,233,561	94,624,879
7. Additions by dividends during year	XXX		XXX	1,983,706	XXX		XXX	XXX	3,246	1,986,952
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			1,947,609	809,054,886			2,160	103,961	29,992,731	839,047,618
Deductions during year:										
10. Death			20,738	2,737,743			XXX	266	137,142	2,874,885
11. Maturity			423	20,152			XXX			20,152
12. Disability							XXX			
13. Expiry			4,854	932,189						932,189
14. Surrender			26,528	7,615,579			3	2,728	411,819	8,027,398
15. Lapse			12,699	8,848,008			4	9,891	1,438,047	10,286,055
16. Conversion			1,414	990,760			XXX	XXX	XXX	990,760
17. Decreased (net)			13,428	12,454,751			42	3	11,046	12,465,797
18. Reinsurance			2,805	1,079,604				14	3,284	1,082,888
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			82,889	34,678,786			49	12,902	2,001,338	36,680,124
21. In force end of year (b) (Line 9 minus Line 20)			1,864,720	774,376,100			2,111	91,059	27,991,393	802,367,494
22. Reinsurance ceded end of year	XXX		XXX	554,493,744	XXX		XXX	XXX	6,601,674	561,095,418
23. Line 21 minus Line 22	XXX		XXX	219,882,356	XXX	(a)	XXX	XXX	21,389,719	241,272,076
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)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

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	28,713,088
25. Other paid-up insurance			123,136	20,984,713
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	52,341	48,053,573	463,909	357,775,711
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX	704,310	XXX	11,785,244
31. Totals (Lines 27 to 30)	52,341	48,757,883	463,909	369,560,955
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	1,703,077	XXX	13,540,950
33. Totals, extended term insurance	XXX	XXX	5,419	832,461
34. Totals, whole life and endowment	68,466	35,029,320	1,395,392	390,441,734
35. Totals (Lines 31 to 34)	120,807	85,490,280	1,864,720	774,376,100

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	18,228,075	67,262,205	172,540,828	601,835,272
38. Credit Life (Group and Individual)				
39. Group	1,800,785	591,414	5,420,790	22,570,603
40. Totals (Lines 36 to 39)	20,028,860	67,853,619	177,961,618	624,405,875

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	532,764
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	1,244,399

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

NONE

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

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Insurance
48. Waiver of Premium			677,482	265,777,201			25,533	4,396,684
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	677,482	(a) 265,777,201		(a)	25,533	(a) 4,396,684

(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	4,960	8,344	1	
2. Issued during year	538	679		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	5,498	9,023	1	
Deductions during year:				
6. Decreased (net)	244	1,911		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	244	1,911		
9. In force end of year (line 5 minus line 8)	5,254	7,112	1	
10. Amount on deposit	258,410,925	(a) 656,621,524		(a)
11. Income now payable	5,254	1,127		
12. Amount of income payable	(a) 31,020,681	(a) 12,239,544	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	47,037	189,133	11,928	2,353,169
2. Issued during year	1,783	28,909	3,042	162,076
3. Reinsurance assumed				
4. Increased during year (net)			260	
5. Totals (Lines 1 to 4)	48,820	218,042	15,230	2,515,245
Deductions during year:				
6. Decreased (net)	2,470	14,613	2,395	232,660
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	2,470	14,613	2,395	232,660
9. In force end of year (line 5 minus line 8)	46,350	203,429	12,835	2,282,585
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a) 1,235,782,293
Deferred fully paid:				
11. Account balance	XXX	(a) 13,328,216,906	XXX	(a) 13,773,367,556
Deferred not fully paid:				
12. Account balance	XXX	(a) 14,595,081,578	XXX	(a) 65,958,999,606

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	1,350	403,552			338,314	771,097,407
2. Issued during year	543	194,667			14,515	32,931,203
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	1,893	XXX		XXX	352,829	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	468	XXX		XXX	20,700	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	468	XXX		XXX	20,700	XXX
10. In force end of year (line 5 minus line 9)	1,425	(a) 473,674		(a)	332,129	(a) 781,363,117

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	46,044	82,937
2. Issued during year	85	290
3. Reinsurance assumed		
4. Increased during year (net)	27	3,532
5. Totals (Lines 1 to 4)	46,156	86,759
Deductions During Year:		
6. Decreased (net)	720	8,136
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	720	8,136
9. In force end of year (line 5 minus line 8)	45,436	78,623
10. Amount of account balance	(a) 3,656,388,917	(a) 482,368,002

(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	438,181,103
2.	Current year's realized pre-tax capital gains/(losses) of $ 2,594,913,413 transferred into the reserve net of taxes of $ 347,670,247	2,247,243,166
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(490,486,296)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	2,194,937,973
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	110,580,552
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	2,084,357,421

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.	2020	25,232,582	86,006,617	(658,647)	110,580,552
2.	2021	17,032,858	182,943,827	(59,041,324)	140,935,360
3.	2022	3,736,271	163,187,347	(49,564,204)	117,359,414
4.	2023	(2,704,341)	147,988,552	(54,834,970)	90,449,241
5.	2024	(7,361,804)	132,766,204	(38,809,635)	86,594,766
6.	2025	(6,044,984)	117,461,092	(40,529,213)	70,886,895
7.	2026	(1,207,355)	107,532,669	(29,005,888)	77,319,426
8.	2027	4,678,804	98,491,595	(25,555,719)	77,614,679
9.	2028	9,274,441	90,550,447	(26,296,992)	73,527,896
10.	2029	12,587,339	83,470,031	(19,130,683)	76,926,687
11.	2030	15,886,882	74,914,064	(21,184,258)	69,616,689
12.	2031	17,733,111	70,379,188	(9,255,999)	78,856,300
13.	2032	20,697,306	69,877,138	(9,031,756)	81,542,688
14.	2033	21,169,136	70,606,797	(9,860,690)	81,915,243
15.	2034	23,463,403	69,737,949	(7,503,012)	85,698,341
16.	2035	26,459,352	69,108,338	(6,961,780)	88,605,910
17.	2036	28,656,173	70,831,671	(7,238,065)	92,249,778
18.	2037	30,101,283	73,671,008	(8,710,379)	95,061,912
19.	2038	28,351,115	73,799,893	(8,679,491)	93,471,517
20.	2039	26,561,320	78,116,771	(8,165,409)	96,512,682
21.	2040	20,517,314	79,483,430	(7,523,593)	92,477,151
22.	2041	18,907,988	74,308,153	(7,169,984)	86,046,157
23.	2042	14,552,123	58,161,795	(6,129,408)	66,584,510
24.	2043	16,418,603	44,846,850	(7,981,537)	53,283,916
25.	2044	16,799,616	29,935,635	(4,277,923)	42,457,328
26.	2045	16,749,326	14,029,193	(3,628,729)	27,149,791
27.	2046	15,432,625	5,293,760	(4,020,990)	16,705,395
28.	2047	12,490,688	4,210,595	(2,382,986)	14,318,297
29.	2048	8,594,739	3,007,193	(5,688,099)	5,913,833
30.	2049	3,415,190	1,924,178	(1,479,414)	3,859,954
31.	2050 and Later		601,186	(185,519)	415,667
32.	Total (Lines 1 to 31)	438,181,103	2,247,243,166	(490,486,296)	2,194,937,972

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	1,392,640,031	291,953,785	1,684,593,816	1,564,310,429	1,421,280,070	2,985,590,500	4,670,184,316
2. Realized capital gains/(losses) net of taxes - General Account	(157,516,207)	(56,676,824)	(214,193,031)	(69,902,575)	(81,163,025)	(151,065,600)	(365,258,631)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(74,541,695)	138,064,589	63,522,894	739,636,977	(344,665,613)	394,971,364	458,494,258
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	(1,847,955)	(398,989)	(2,246,944)	369,525	172,006	541,531	(1,705,413)
7. Basic contribution	422,738,023	67,499,030	490,237,052	11,368,996	13,008,618	24,377,614	514,614,666
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,585,168,107	441,239,569	2,026,407,676	2,245,044,302	1,008,288,044	3,253,332,346	5,279,740,022
9. Maximum reserve	1,789,143,398	300,911,204	2,090,054,602	2,093,800,806	1,473,397,055	3,567,197,861	5,657,252,463
10. Reserve objective	1,142,918,654	235,032,761	1,377,951,415	2,071,197,971	1,457,131,658	3,528,329,629	4,906,281,043
11. 20% of (Line 10 - Line 8)	(88,449,891)	(41,241,362)	(129,691,252)	(34,769,266)	89,768,723	54,999,456	(74,691,796)
12. Balance before transfers (Lines 8 + 11)	1,496,718,216	399,998,207	1,896,716,423	2,210,275,036	1,098,056,767	3,308,331,803	5,205,048,226
13. Transfers	99,087,003	(99,087,003)		(116,474,231)	116,474,231		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,595,805,219	300,911,204	1,896,716,423	2,093,800,805	1,214,530,998	3,308,331,803	5,205,048,226

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	4,405,970,588	XXX	XXX	4,405,970,588	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	12,406,645,928	XXX	XXX	12,406,645,928	0.0005	6,203,323	0.0016	19,850,633	0.0033	40,941,932
2.2	1	NAIC Designation Category 1.B	2,089,909,043	XXX	XXX	2,089,909,043	0.0005	1,044,955	0.0016	3,343,854	0.0033	6,896,700
2.3	1	NAIC Designation Category 1.C	6,054,017,145	XXX	XXX	6,054,017,145	0.0005	3,027,009	0.0016	9,686,427	0.0033	19,978,257
2.4	1	NAIC Designation Category 1.D	4,121,542,370	XXX	XXX	4,121,542,370	0.0005	2,060,771	0.0016	6,594,468	0.0033	13,601,090
2.5	1	NAIC Designation Category 1.E	5,167,888,952	XXX	XXX	5,167,888,952	0.0005	2,583,944	0.0016	8,268,622	0.0033	17,054,034
2.6	1	NAIC Designation Category 1.F	12,189,574,390	XXX	XXX	12,189,574,390	0.0005	6,094,787	0.0016	19,503,319	0.0033	40,225,595
2.7	1	NAIC Designation Category 1.G	11,831,275,315	XXX	XXX	11,831,275,315	0.0005	5,915,638	0.0016	18,930,041	0.0033	39,043,209
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	53,860,853,143	XXX	XXX	53,860,853,143	XXX	26,930,427	XXX	86,177,365	XXX	177,740,815
3.1	2	NAIC Designation Category 2.A	12,471,098,971	XXX	XXX	12,471,098,971	0.0021	26,189,308	0.0064	79,815,033	0.0106	132,193,649
3.2	2	NAIC Designation Category 2.B	17,491,063,172	XXX	XXX	17,491,063,172	0.0021	36,731,233	0.0064	111,942,804	0.0106	185,405,270
3.3	2	NAIC Designation Category 2.C	15,466,792,426	XXX	XXX	15,466,792,426	0.0021	32,480,264	0.0064	98,987,472	0.0106	163,948,000
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	45,428,954,569	XXX	XXX	45,428,954,569	XXX	95,400,805	XXX	290,745,309	XXX	481,546,918
4.1	3	NAIC Designation Category 3.A	2,072,207,477	XXX	XXX	2,072,207,477	0.0099	20,514,854	0.0263	54,499,057	0.0376	77,915,001
4.2	3	NAIC Designation Category 3.B	1,421,807,334	XXX	XXX	1,421,807,334	0.0099	14,075,893	0.0263	37,393,533	0.0376	53,459,956
4.3	3	NAIC Designation Category 3.C	1,335,935,055	XXX	XXX	1,335,935,055	0.0099	13,225,757	0.0263	35,135,092	0.0376	50,231,158
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	4,829,949,866	XXX	XXX	4,829,949,866	XXX	47,816,504	XXX	127,027,681	XXX	181,606,115
5.1	4	NAIC Designation Category 4.A	559,787,724	XXX	XXX	559,787,724	0.0245	13,714,799	0.0572	32,019,858	0.0817	45,734,657
5.2	4	NAIC Designation Category 4.B	1,312,014,795	XXX	XXX	1,312,014,795	0.0245	32,144,362	0.0572	75,047,246	0.0817	107,191,609
5.3	4	NAIC Designation Category 4.C	1,210,210,177	XXX	XXX	1,210,210,177	0.0245	29,650,149	0.0572	69,224,022	0.0817	98,874,171
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	3,082,012,696	XXX	XXX	3,082,012,696	XXX	75,509,311	XXX	176,291,126	XXX	251,800,437
6.1	5	NAIC Designation Category 5.A	880,766,114	XXX	XXX	880,766,114	0.0630	55,488,265	0.1128	99,350,418	0.1880	165,584,029
6.2	5	NAIC Designation Category 5.B	1,518,766,845	XXX	XXX	1,518,766,845	0.0630	95,682,311	0.1128	171,316,900	0.1880	285,528,167
6.3	5	NAIC Designation Category 5.C	158,170,377	XXX	XXX	158,170,377	0.0630	9,964,734	0.1128	17,841,619	0.1880	29,736,031
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,557,703,336	XXX	XXX	2,557,703,336	XXX	161,135,310	XXX	288,508,936	XXX	480,848,227
7.	6	NAIC 6	518,500,153	XXX	XXX	518,500,153	0.0000		0.2370	122,884,536	0.2370	122,884,536
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	114,683,944,351	XXX	XXX	114,683,944,351	XXX	406,792,356	XXX	1,091,634,955	XXX	1,696,427,049
		PREFERRED STOCKS										
10.	1	Highest Quality	273,895,397	XXX	XXX	273,895,397	0.0005	136,948	0.0016	438,233	0.0033	903,855
11.	2	High Quality	11,405,364	XXX	XXX	11,405,364	0.0021	23,951	0.0064	72,994	0.0106	120,897
12.	3	Medium Quality	141,021,927	XXX	XXX	141,021,927	0.0099	1,396,117	0.0263	3,708,877	0.0376	5,302,424
13.	4	Low Quality	7,695,774	XXX	XXX	7,695,774	0.0245	188,546	0.0572	440,198	0.0817	628,745
14.	5	Lower Quality	20,533,581	XXX	XXX	20,533,581	0.0630	1,293,616	0.1128	2,316,188	0.1880	3,860,313
15.	6	In or Near Default	15,707,262	XXX	XXX	15,707,262	0.0000		0.2370	3,722,621	0.2370	3,722,621
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	470,259,305	XXX	XXX	470,259,305	XXX	3,039,178	XXX	10,699,111	XXX	14,538,855

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)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	431,353,522	XXX	XXX	431,353,522	0.0005	215,677	0.0016	690,166	0.0033	1,423,467
19.2	1	NAIC Designation Category 1.B	23,500,000	XXX	XXX	23,500,000	0.0005	11,750	0.0016	37,600	0.0033	77,550
19.3	1	NAIC Designation Category 1.C	15,506,865	XXX	XXX	15,506,865	0.0005	7,753	0.0016	24,811	0.0033	51,173
19.4	1	NAIC Designation Category 1.D	1,012,795,388	XXX	XXX	1,012,795,388	0.0005	506,398	0.0016	1,620,473	0.0033	3,342,225
19.5	1	NAIC Designation Category 1.E	98,001,838	XXX	XXX	98,001,838	0.0005	49,001	0.0016	156,803	0.0033	323,406
19.6	1	NAIC Designation Category 1.F	5,017,846	XXX	XXX	5,017,846	0.0005	2,509	0.0016	8,029	0.0033	16,559
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	1,586,175,459	XXX	XXX	1,586,175,459	XXX	793,088	XXX	2,537,881	XXX	5,234,379
20.1	2	NAIC Designation Category 2.A	623,846,676	XXX	XXX	623,846,676	0.0021	1,310,078	0.0064	3,992,619	0.0106	6,612,775
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C	3,029,127	XXX	XXX	3,029,127	0.0021	6,361	0.0064	19,386	0.0106	32,109
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	626,875,803	XXX	XXX	626,875,803	XXX	1,316,439	XXX	4,012,005	XXX	6,644,884
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	2,213,051,262	XXX	XXX	2,213,051,262	XXX	2,109,527	XXX	6,549,886	XXX	11,879,263
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	296,175,160	XXX	XXX	296,175,160	0.0005	148,088	0.0016	473,880	0.0033	977,378
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	296,175,160	XXX	XXX	296,175,160	XXX	148,088	XXX	473,880	XXX	977,378
34.		Total (Lines 9 + 17 + 25 + 33)	117,663,430,078	XXX	XXX	117,663,430,078	XXX	412,089,149	XXX	1,109,357,832	XXX	1,723,822,545

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed	3,127,663,809		XXX	3,127,663,809	0.0003	938,299	0.0007	2,189,365	0.0011	3,440,430
41.		Residential Mortgages - All Other	735,067,717		XXX	735,067,717	0.0015	1,102,602	0.0034	2,499,230	0.0046	3,381,311
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9,557,738,738		XXX	9,557,738,738	0.0011	10,513,513	0.0057	54,479,111	0.0074	70,727,267
44.		Commercial Mortgages - All Other - CM2 - High Quality	11,027,525,261		XXX	11,027,525,261	0.0040	44,110,101	0.0114	125,713,788	0.0149	164,310,126
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,495,655,925		XXX	1,495,655,925	0.0069	10,320,026	0.0200	29,913,119	0.0257	38,438,357
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	29,154,191		XXX	29,154,191	0.0120	349,850	0.0343	999,989	0.0428	1,247,799
47.		Commercial Mortgages - All Other - CM5 - Low Quality	8,996,666		XXX	8,996,666	0.0183	164,639	0.0486	437,238	0.0628	564,991
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	96,812,163		XXX	96,812,163	0.0000		0.1942	18,800,922	0.1942	18,800,922
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	26,078,614,470		XXX	26,078,614,470	XXX	67,499,030	XXX	235,032,761	XXX	300,911,204
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	26,078,614,470		XXX	26,078,614,470	XXX	67,499,030	XXX	235,032,761	XXX	300,911,204

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	779,350,286	XXX	XXX	779,350,286	0.0000		0.2477 (a)	193,045,066	0.2477 (a)	193,045,066
2.		Unaffiliated - Private	335,651,063	XXX	XXX	335,651,063	0.0000		0.1945	65,284,132	0.1945	65,284,132
3.		Federal Home Loan Bank	77,680,000	XXX	XXX	77,680,000	0.0000		0.0061	473,848	0.0097	753,496
4.		Affiliated - Life with AVR	1,738,759,118	XXX	XXX	1,738,759,118	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	630,368,049			630,368,049	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	3,275,673,023			3,275,673,023	XXX	1,637,837	XXX	5,241,077	XXX	10,809,721
7.		Fixed Income - High Quality	3,195,500,434			3,195,500,434	XXX	6,710,551	XXX	20,451,203	XXX	33,872,305
8.		Fixed Income - Medium Quality	215,223,025			215,223,025	XXX	2,130,708	XXX	5,660,366	XXX	8,092,386
9.		Fixed Income - Low Quality	33,894,178			33,894,178	XXX	830,407	XXX	1,938,747	XXX	2,769,154
10.		Fixed Income - Lower Quality	944,333			944,333	XXX	59,493	XXX	106,521	XXX	177,535
11.		Fixed Income - In/Near Default	13,372,475			13,372,475	XXX		XXX	3,169,277	XXX	3,169,277
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	8,847,694,243	XXX	XXX	8,847,694,243	0.0000		0.1580	1,397,935,690	0.1580	1,397,935,690
16.		Affiliated - All Other	1,942,889,684	XXX	XXX	1,942,889,684	0.0000		0.1945	377,892,044	0.1945	377,892,044
17.		Total Common Stock (Sum of Lines 1 through 16)	21,086,999,911			21,086,999,911	XXX	11,368,996	XXX	2,071,197,971	XXX	2,093,800,806
		REAL ESTATE										
18.		Home Office Property (General Account only)	265,025,127			265,025,127	0.0000		0.0912	24,170,292	0.0912	24,170,292
19.		Investment Properties	97,346,026		950,327,045	1,047,673,071	0.0000		0.0912	95,547,784	0.0912	95,547,784
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	362,371,153		950,327,045	1,312,698,198	XXX		XXX	119,718,076	XXX	119,718,076
		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		0.0005		0.0016		0.0033	
24.	2	High Quality	832,165,754	XXX	XXX	832,165,754	0.0021	1,747,548	0.0064	5,325,861	0.0106	8,820,957
25.	3	Medium Quality	227,045,508	XXX	XXX	227,045,508	0.0099	2,247,751	0.0263	5,971,297	0.0376	8,536,911
26.	4	Low Quality	115,084	XXX	XXX	115,084	0.0245	2,820	0.0572	6,583	0.0817	9,402
27.	5	Lower Quality	72,141,806	XXX	XXX	72,141,806	0.0630	4,544,934	0.1128	8,137,596	0.1880	13,562,660
28.	6	In or Near Default	8,612,503	XXX	XXX	8,612,503	0.0000		0.2370	2,041,163	0.2370	2,041,163
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	1,140,080,655	XXX	XXX	1,140,080,655	XXX	8,543,052	XXX	21,482,499	XXX	32,971,093

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	326,825,733	XXX	XXX	326,825,733	0.0005	163,413	0.0016	522,921	0.0033	1,078,525
31.	2	High Quality	35,610,765	XXX	XXX	35,610,765	0.0021	74,783	0.0064	227,909	0.0106	377,474
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality	10,488	XXX	XXX	10,488	0.0630	661	0.1128	1,183	0.1880	1,972
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
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)	362,446,986	XXX	XXX	362,446,986	XXX	238,856	XXX	752,013	XXX	1,457,971
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	204,565,830		XXX	204,565,830	0.0011	225,022	0.0057	1,166,025	0.0074	1,513,787
39.		Mortgages - CM2 - High Quality	485,621,557		XXX	485,621,557	0.0040	1,942,486	0.0114	5,536,086	0.0149	7,235,761
40.		Mortgages - CM3 - Medium Quality	75,292,355		XXX	75,292,355	0.0069	519,517	0.0200	1,505,847	0.0257	1,935,014
41.		Mortgages - CM4 - Low Medium Quality	24,121,621		XXX	24,121,621	0.0120	289,459	0.0343	827,372	0.0428	1,032,405
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	789,601,364		XXX	789,601,364	XXX	2,976,485	XXX	9,035,330	XXX	11,716,967
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	789,601,364		XXX	789,601,364	XXX	2,976,485	XXX	9,035,330	XXX	11,716,967

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		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	2,554,287,640	XXX	XXX	2,554,287,640	0.0000		0.1945	496,808,946	0.1945	496,808,946
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		0.1580		0.1580	
69.		Affiliated Other - All Other	2,534,873,164	XXX	XXX	2,534,873,164	0.0000		0.1945	493,032,830	0.1945	493,032,830
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	5,089,160,804	XXX	XXX	5,089,160,804	XXX		XXX	989,841,776	XXX	989,841,776
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	1,360,463,143		1,048,023,239	2,408,486,382	0.0000		0.0912	219,653,958	0.0912	219,653,958
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	1,360,463,143		1,048,023,239	2,408,486,382	XXX		XXX	219,653,958	XXX	219,653,958
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	1,048,766			1,048,766	0.0003	315	0.0006	629	0.0010	1,049
76.		Non-guaranteed Federal Low Income Housing Tax Credit	198,398,356			198,398,356	0.0063	1,249,910	0.0120	2,380,780	0.0190	3,769,569
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)	199,447,122			199,447,122	XXX	1,250,224	XXX	2,381,410	XXX	3,770,618
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	596,624,026	XXX		596,624,026	0.0000		0.1580	94,266,596	0.1580	94,266,596
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	596,624,026	XXX		596,624,026	XXX		XXX	94,266,596	XXX	94,266,596
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	9,537,824,101		1,048,023,239	10,585,847,340	XXX	13,008,618	XXX	1,337,413,582	XXX	1,353,678,979

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(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

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	57,742,702	28,871	92,388	190,551
57629*AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1				
57629*AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1				
57629*AA9	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1				
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	53,713,420	26,857	85,941	177,254
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*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 Corporate Bonds	1	264,310,402	132,155	422,897	872,224
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	105,620,931	52,810	168,993	348,549
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	101,516,143	50,758	162,426	335,003
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	107,950,159	53,975	172,720	356,236
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	111,200,000	55,600	177,920	366,960
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,169,392	50,085	160,271	330,559
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,199,382	25,100	80,319	165,658
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	58,420,000	29,210	93,472	192,786
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	51,253,553	25,627	82,006	169,137
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,842,167	25,421	81,347	167,779
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	51,015,064	25,508	81,624	168,350
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AN1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	53,550,000	26,775	85,680	176,715
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AP6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	57,819,276	28,910	92,511	190,804

ASSET VALUATION RESERVE

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*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AQ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,505,154	25,253	80,808	166,667
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AR2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,310,000	25,155	80,496	166,023
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AS0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,550,000	25,275	80,880	166,815
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AT8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,380,509	27,690	88,609	182,756
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,320,356	30,160	96,513	199,057
57629*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	56,379,898	28,190	90,208	186,054
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,638,054	27,819	89,021	183,606
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	56,012,117	28,006	89,619	184,840
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,037,676	30,019	96,060	198,124
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BB6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	53,600,000	26,800	85,760	176,880
57629*BB6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BB6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BB6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	51,050,000	25,525	81,680	168,465
57629*AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AZ4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,190,000	50,095	160,304	330,627
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,358,460	50,179	160,574	331,183
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,354,120	62,677	200,567	413,669
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	87,342,078	43,671	139,747	288,229
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,500,000	62,750	200,800	414,150
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BR1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	136,748,900	68,374	218,798	451,271
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BT7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,604,392	62,802	200,967	414,494
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	126,108,877	63,054	201,774	416,159
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BV2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,066,980	25,033	80,107	165,221
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,053,721	25,027	80,086	165,177
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CA7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	54,783,895	27,392	87,654	180,787
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CC3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	57,673,603	28,837	92,278	190,323
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,183,955	50,092	160,294	330,607
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	131,878,816	65,939	211,006	435,200
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CN9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	129,545,127	64,773	207,272	427,499
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CP4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	127,884,394	63,942	204,615	422,018
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CQ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	133,920,000	66,960	214,272	441,936
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CR0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	127,767,996	63,884	204,429	421,634
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,966,004	75,483	241,546	498,188
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CX7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	161,696,728	80,848	258,715	533,599
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	253,241,031	126,621	405,186	835,695
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CW9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CU3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	251,000,000	125,500	401,600	828,300
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,231,361	100,116	320,370	660,763
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CV1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,709,305	62,855	201,135	414,841
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CY5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,193,611	62,597	200,310	413,139
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*CZ2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,207,358	62,604	200,332	413,184
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DA6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,245,438	62,623	200,393	413,310
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,260,648	62,630	200,417	413,360
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DK4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	128,817,422	64,409	206,108	425,097
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DJ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,095,186	62,548	200,152	412,814
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DH1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,158,414	62,579	200,253	413,023

ASSET VALUATION RESERVE

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*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DG3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,150,118	62,575	200,240	412,995
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DF5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,424,828	62,712	200,680	413,902
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,920,014	62,960	201,472	415,536
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DD0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	130,509,600	65,255	208,815	430,682
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DC2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,789,891	125,395	401,264	827,607
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	251,891,002	528,971	1,612,102	2,670,045
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				

ASSET VALUATION RESERVE

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*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	251,212,543	527,546	1,607,760	2,662,853
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,559,943	526,176	1,603,584	2,655,935
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
105756M@6	R		Sovereign Bond of Brazil	3	10,742,559	106,351	282,529	403,920
91087BM@6	R		Sovereign Bond of Mexico	2	22,951,166	48,197	146,887	243,282
57629*FR7	R		Sovereign Bond of Peru	2	20,043,436	42,091	128,278	212,460
195325W*2	R		Sovereign Bond of Columbia	2	34,564,254	72,585	221,211	366,381
455780U#1	R		Sovereign Bond of India	2	45,681,977	95,932	292,365	484,229
455780U#1	R		Sovereign Bond of India	2				
57629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1	244,435,095	122,218	391,096	806,636
57629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1	369,876,931	184,938	591,803	1,220,594
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				

ASSET VALUATION RESERVE

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*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1	202,482,582	101,241	323,972	668,193
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1	187,718,712	93,859	300,350	619,472
57629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1	213,200,549	106,600	341,121	703,562
57629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	303,218,590	151,609	485,150	1,000,621
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629* FW6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	317,420,587	158,710	507,873	1,047,488
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FG1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,249,121	125,125	400,399	825,822
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	257,032,292	128,516	411,252	848,207
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,312,258	125,156	400,500	826,030
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EQ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,441,204	75,221	240,706	496,456
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,978,540	125,489	401,566	828,229
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,589,398	316,238	963,772	1,596,248
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,045,951	420,096	1,280,294	2,120,487
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	203,055,647	426,417	1,299,556	2,152,390
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				

ASSET VALUATION RESERVE

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*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	307,729,618	153,865	492,367	1,015,508
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	257,234,416	128,617	411,575	848,874
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EG2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	89,925,081	44,963	143,880	296,753
57629*EG2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EG2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EG2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	126,266,844	63,133	202,027	416,681
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EA5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	252,030,158	126,015	403,248	831,700
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EW7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	203,000,000	101,500	324,800	669,900
57629*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	160,904,517	80,452	257,447	530,985
57629*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*ED9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,020,000	200,010	640,032	1,320,066
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EH0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	26,819,168	13,410	42,911	88,503
57629*EH0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,156,275	92,578	296,250	611,016
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FC0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,135,732	107,568	344,217	709,948
57629*FC0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,098,986	125,049	400,158	825,327
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,792,392	125,396	401,268	827,615
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	251,525,000	125,763	402,440	830,033
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	277,633,550	138,817	444,214	916,191
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,536,242	153,268	490,458	1,011,570
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	191,644,375	95,822	306,631	632,426
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FV8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,058,833	100,029	320,094	660,194
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,450,428	100,225	320,721	661,486
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,450,000	100,225	320,720	661,485
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	151,915,369	75,958	243,065	501,321
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FN6	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	155,618,240	77,809	248,989	513,540
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FP1	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,200,483	75,100	240,321	495,662
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	301,032,920	150,516	481,653	993,409
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FT3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	163,125,108	81,563	261,000	538,313
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

ASSET VALUATION RESERVE

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*FU0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	257,192,870	128,596	411,509	848,736
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FK2	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
0199999. Subtotal Default Component - Other Than Mortgage					16,517,889,568	10,648,874	33,560,822	65,320,853
0599999 - Total					16,517,889,568	10,648,874	33,560,822	65,320,853

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
11081963	18-04723	MO	2019	500,000	365,000		Company claims correct proceeds paid to beneficiary. Compromised to avoid legal expenses and uncertainty of litigation.
21181987	15-01694	VA	2019	750,000	290,000		Company claims suicide within first two policy years. Compromised to avoid legal expenses and uncertainty of litigation.
4350524	0306532	NC	2019	8,000	2,000		Company claims correct proceeds paid to beneficiary. Compromised to avoid legal expenses and uncertainty of litigation.
0199999. Death Claims - Ordinary				1,258,000	657,000		XXX
0599999. Death Claims - Disposed Of				1,258,000	657,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				1,258,000	657,000		XXX
3199999. Death Claims - Resisted							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							XXX
5399999 - Totals				1,258,000	657,000		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		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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	670,261,242	XXX	345,015	XXX		XXX		XXX	511,640,552	XXX	145,777,627	XXX	12,498,048	XXX		XXX		XXX
2. Premiums earned	671,531,421	XXX	345,015	XXX		XXX		XXX	511,520,513	XXX	147,563,935	XXX	12,101,958	XXX		XXX		XXX
3. Incurred claims	362,972,474	54.1	90,048	26.1					359,575,363	70.3	2,621,951	1.8	685,112	5.7				
4. Cost containment expenses	6,747,466	1.0							6,747,466	1.3								
5. Incurred claims and cost containment expenses (Lines 3 and 4)	369,719,940	55.1	90,048	26.1					366,322,829	71.6	2,621,951	1.8	685,112	5.7				
6. Increase in contract reserves	94,112,700	14.0							10,479,820	2.0	83,610,970	56.7	21,910	0.2				
7. Commissions (a)	68,553,204	10.2	107,399	31.1					68,572,092	13.4	(1,748,620)	(1.2)	1,622,333	13.4				
8. Other general insurance expenses	181,820,685	27.1	30,341	8.8					138,127,958	27.0	40,394,445	27.4	3,267,941	27.0				
9. Taxes, licenses and fees	24,516,093	3.7	15,785	4.6					17,665,286	3.5	6,417,083	4.3	417,939	3.5				
10. Total other expenses incurred	274,889,983	40.9	153,525	44.5					224,365,336	43.9	45,062,908	30.5	5,308,213	43.9				
11. Aggregate write-ins for deductions	4,701,753	0.7	52,887	15.3					4,437,752	0.9	211,114	0.1						
12. Gain from underwriting before dividends or refunds	(71,892,956)	(10.7)	48,554	14.1					(94,085,225)	(18.4)	16,056,992	10.9	6,086,723	50.3				
13. Dividends or refunds	24,724,405	3.7							24,133,489	4.7	2,268	0.0	588,648	4.9				
14. Gain from underwriting after dividends or refunds	(96,617,361)	(14.4)	48,554	14.1					(118,218,714)	(23.1)	16,054,724	10.9	5,498,075	45.4				
DETAILS OF WRITE-INS																		
1101. Miscellaneous charges	4,701,753	0.7	52,887	15.3					4,437,752	0.9	211,114	0.1						
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	4,701,753	0.7	52,887	15.3					4,437,752	0.9	211,114	0.1						

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	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	67,399,885				44,192,924	22,577,125	629,836		
2. Advance premiums	10,805,747				8,110,839	2,545,822	149,086		
3. Reserve for rate credits									
4. Total premium reserves, current year	78,205,632				52,303,763	25,122,947	778,922		
5. Total premium reserves, prior year	80,607,710				52,813,336	27,377,735	416,639		
6. Increase in total premium reserves	(2,402,078)				(509,573)	(2,254,788)	362,283		
B. Contract Reserves:									
1. Additional reserves (a)	1,274,652,606				543,977,677	730,641,132	33,797		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,274,652,606				543,977,677	730,641,132	33,797		
4. Total contract reserves, prior year.	1,180,539,906				533,497,857	647,030,162	11,887		
5. Increase in contract reserves	94,112,700				10,479,820	83,610,970	21,910		
C. Claim Reserves and Liabilities:									
1. Total current year	1,859,753,087	86,250			1,838,362,632	18,650,011	2,654,194		
2. Total prior year	1,853,614,223				1,831,354,531	19,812,294	2,447,398		
3. Increase	6,138,864	86,250			7,008,101	(1,162,283)	206,796		

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	346,825,936				343,925,122	2,943,347	(42,533)		
1.2 On claims incurred during current year	10,007,674	3,798			8,642,140	840,887	520,849		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	1,602,374,711				1,593,908,642	7,575,582	890,487		
2.2 On claims incurred during current year	257,378,376	86,250			244,453,990	11,074,429	1,763,707		
3. Test:									
3.1 Lines 1.1 and 2.1	1,949,200,647				1,937,833,764	10,518,929	847,954		
3.2 Claim reserves and liabilities, December 31, prior year	1,853,614,223				1,831,354,531	19,812,294	2,447,398		
3.3 Line 3.1 minus Line 3.2	95,586,424				106,479,233	(9,293,365)	(1,599,444)		

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	94,913,860	213,691				94,700,169			
2. Premiums earned	95,257,153	213,691				95,043,462			
3. Incurred claims	79,073,389	(151,116)			1,227,934	77,996,571			
4. Commissions	12,930,105	51,643				12,878,462			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			442,045,863	442,045,863
2. Beginning Claim Reserves and Liabilities			2,095,932,199	2,095,932,199
3. Ending Claim Reserves and Liabilities			2,118,766,815	2,118,766,815
4. Claims Paid			419,211,247	419,211,247
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			79,073,390	79,073,390
10. Beginning Claim Reserves and Liabilities			243,021,757	243,021,757
11. Ending Claim Reserves and Liabilities			259,108,236	259,108,236
12. Claims Paid			62,986,911	62,986,911
D. Net:				
13. Incurred Claims			362,972,473	362,972,473
14. Beginning Claim Reserves and Liabilities			1,852,910,442	1,852,910,442
15. Ending Claim Reserves and Liabilities			1,859,658,579	1,859,658,579
16. Claims Paid			356,224,336	356,224,336
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			369,719,939	369,719,939
18. Beginning Reserves and Liabilities			1,855,707,521	1,855,707,521
19. Ending Reserves and Liabilities			1,862,705,899	1,862,705,899
20. Paid Claims and Cost Containment Expenses			362,721,561	362,721,561

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 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
93432	06-1041383	01/01/1985	C. M. Life Insurance Company	CT	OTH/I	OL			386,308			
93432	06-1041383	01/01/2000	C. M. Life Insurance Company	CT	CO/I	AXXX	1,583,650,823	141,326,373	10,958,977	15,292,061		
93432	06-1041383	01/01/2000	C. M. Life Insurance Company	CT	CO/I	OL		112,145,962				
93432	06-1041383	01/01/2002	C. M. Life Insurance Company	CT	CO/I	AXXX	2,235,198,150	368,607,870	29,117,593	14,344,801		
70416	43-0581430	09/07/1983	MML Bay State Life Insurance Company	CT	YRT/I	OL	327,743,584	4,569,858	5,509,479	1,486,854		
70416	43-0581430	01/01/1997	MML Bay State Life Insurance Company	CT	OTH/I	OL			109,572			
0299999. General Account - U.S. Affiliates - Other							4,146,592,557	626,650,063	46,081,929	31,123,716		
0399999. Total General Account - U.S. Affiliates							4,146,592,557	626,650,063	46,081,929	31,123,716		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							4,146,592,557	626,650,063	46,081,929	31,123,716		
80659	82-4533188	01/01/1986	US Business of Canada Life Assur Co	MI	YRT/I	OL	261,284	8,434	15,569			
97136	13-3114906	10/01/1981	Metropolitan Tower Life Insurance Co. (FAC)	NE	YRT/I	OL	1,631,228	97,262	89,578			
97136	13-3114906	11/01/1985	Metropolitan Tower Life Insurance Co. (JX25)	NE	YRT/I	OL	5,120,111	161,173	231,687			
88072	06-0974148	01/01/2013	Talcott Resolution Life Insurance Company	CT	CO/G	OA		6,987,223,687	370,163,360			
80314	52-0913817	12/31/1994	UniCARE Life and Health Insurance Company	IN	CO/G	OL		484,143				
0899999. General Account - U.S. Non-Affiliates							7,012,623	6,987,974,699	370,500,194			
00000	AA-3190973	10/01/2000	Argus International Life Insurance Limited	BMU	YRT/I	OL	172,205	1,094	1,387			
00000	AA-1120119	02/21/2017	Rothesay Life Plc	GBR	OTH/G	OA			17,509,584	1,424,213		
00000	AA-1120119	10/01/2019	Rothesay Life Plc	GBR	OTH/G	OA			67,674,982	5,692,787		
00000	AA-1120119	12/01/2020	Rothesay Life Plc	GBR	OTH/G	OA			6,274,923	5,959,781		
0999999. General Account - Non-U.S. Non-Affiliates							172,205	1,094	91,460,876	13,076,781		
1099999. Total General Account - Non-Affiliates							7,184,828	6,987,975,793	461,961,070	13,076,781		
1199999. Total General Account							4,153,777,385	7,614,625,856	508,042,999	44,200,497		
70416	43-0581430	01/01/2000	MML Bay State Life Insurance Company	CT	MCO/G	OL	2,230,466,323		731,301	9,337,043	1,171,785,799	
1399999. Separate Accounts - U.S. Affiliates - Other							2,230,466,323		731,301	9,337,043	1,171,785,799	
1499999. Total Separate Accounts - U.S. Affiliates							2,230,466,323		731,301	9,337,043	1,171,785,799	
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates							2,230,466,323		731,301	9,337,043	1,171,785,799	
88072	06-0974148	01/01/2013	Talcott Resolution Life Insurance Company	CT	MCO/G	VA			636,693,912		19,524,935,395	
1999999. Separate Accounts - U.S. Non-Affiliates									636,693,912		19,524,935,395	
2199999. Total Separate Accounts - Non-Affiliates									636,693,912		19,524,935,395	
2299999. Total Separate Accounts							2,230,466,323		637,425,213	9,337,043	20,696,721,194	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							6,384,071,503	7,614,624,762	1,054,007,336	40,460,759	20,696,721,194	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							172,205	1,094	91,460,876	13,076,781		
9999999 - Totals							6,384,243,708	7,614,625,856	1,145,468,212	53,537,540	20,696,721,194	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance 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 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

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	82-4533188	03/28/2000	Canada Life Assurance Co (CR85)	MI		41,562
80659	82-4533188	09/24/1999	Canada Life Assurance Co (CRB1)	MI		928,711
80659	82-4533188	11/01/2005	Canada Life Assurance Co (CRB4)	MI	2,393,139	2,133,418
80659	82-4533188	11/23/2007	Canada Life Assurance Co (CRB5)	MI	22,500	192,632
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co. (FP86)	IN	39,383	
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT		192,680
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT		879,958
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT		42,246
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT	40,000	220,024
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	23,528	463,007
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT		48,945
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	64,013	1,218,674
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT		214,897
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT	9,326	388,876
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	21,806	884,030
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT		314,241
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN2)	CT	203,765	
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT	57,289	242,031
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT		729,446
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT		284,980
86258	13-2572994	07/01/2018	General Re Life Corp. (GRN9)	CT	51,965	266,089
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW1)	CT		2,451
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW5)	CT	1,199	48,750
68322	84-0467907	12/31/2020	Great West Life and Annuity Insurance Company (GW01)	CO		1,513,111
79359	13-2690792	12/31/2020	Great West Life and Annuity Insurance Company of New York (GY05)	NY		194,889
88340	59-2859797	03/01/1981	Hannover Life Reassurance Co of America (HA96)	FL		16,605
88340	59-2859797	01/01/2012	Hannover Life Reassurance Co of America (HAB7)	FL		68,264
88340	59-2859797	03/01/2008	Hannover Life Reassurance Co of America (HAE1)	FL	72,073	39,043
88340	59-2859797	03/01/2008	Hannover Life Reassurance Co of America (HAE3)	FL		184,220
88340	59-2859797	04/01/2005	Hannover Life Reassurance Co of America (HAM7)	FL	16,346	341,667
88340	59-2859797	11/01/2010	Hannover Life Reassurance Co of America (HAN5)	FL	1,094	569,962
88340	59-2859797	01/01/2011	Hannover Life Reassurance Co of America (HAN6)	FL	11,726	1,916,913
88340	59-2859797	01/01/2012	Hannover Life Reassurance Co of America (HAN7)	FL	10,538	91,453
88340	59-2859797	07/01/2018	Hannover Life Reassurance Co of America (HAN9)	FL	4,946	532,182
88340	59-2859797	12/01/2015	Hannover Life Reassurance Co of America (HAS2)	FL	87,000	624,940
88340	59-2859797	01/01/2020	Hannover Life Reassurance Co of America (HAS3)	FL		431,412
88340	59-2859797	05/07/2012	Hannover Life Reassurance Co of America (SD96)	FL	1,877,747	11,220,914
88340	59-2859797	05/23/2005	Hannover Life Reassurance Co of America (STL2)	FL		17,132
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN		14,357
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN		28,198
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN		145,000
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN	20,000	33,204
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN		22,292
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	292,763	675,324
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN		143,221
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN	14,159	403,035
65676	35-0472300	03/28/2000	Lincoln National Life Ins. Co. (LN85)	IN		37,124
66346	58-0828824	01/01/1988	Munich American Reassurance Co (CA26)	GA	295,642	91,697
66346	58-0828824	09/16/1996	Munich American Reassurance Co (CA69)	GA	99,990	286,443
66346	58-0828824	09/08/1997	Munich American Reassurance Co (CA76)	GA		12,419
66346	58-0828824	03/28/2000	Munich American Reassurance Co (CA84)	GA	795,982	1,066,013
66346	58-0828824	03/28/2000	Munich American Reassurance Co (CA85)	GA		62,349
66346	58-0828824	07/01/2007	Munich American Reassurance Co (CAN1)	GA	396,211	471,363
66346	58-0828824	11/01/1980	Munich American Reassurance Co (CN41)	GA	335,060	174,500
66346	58-0828824	01/01/1988	Munich American Reassurance Co (CN42)	GA		1,031,357
66346	58-0828824	09/08/1997	Munich American Reassurance Co (CN85)	GA	15,003	37,481
66346	58-0828824	09/01/1998	Munich American Reassurance Co (MA87)	GA	31,910	42,246
66346	58-0828824	05/01/2001	Munich American Reassurance Co (MA97)	GA	84,992	423,606
66346	58-0828824	09/16/1996	Munich American Reassurance Co (MAA1)	GA	304,152	207,377
66346	58-0828824	09/24/1999	Munich American Reassurance Co (MAB1)	GA	1,030,395	1,608,939
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MAB2)	GA		1,474,005
66346	58-0828824	08/23/2004	Munich American Reassurance Co (MAB3)	GA	2,112,044	2,328,647
66346	58-0828824	11/01/2005	Munich American Reassurance Co (MAB4)	GA	6,847,607	3,733,478
66346	58-0828824	11/23/2007	Munich American Reassurance Co (MAB5)	GA	855,400	449,472
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MAD1)	GA		297,471
66346	58-0828824	11/01/2005	Munich American Reassurance Co (MAD5)	GA	173,245	
66346	58-0828824	03/01/2008	Munich American Reassurance Co (MAE1)	GA	255,714	93,704
66346	58-0828824	05/28/2012	Munich American Reassurance Co (MAE1)	GA	887,127	1,065,832
66346	58-0828824	03/01/2008	Munich American Reassurance Co (MAE3)	GA	10,633	442,129
66346	58-0828824	05/28/2012	Munich American Reassurance Co (MAE3)	GA	357,508	
66346	58-0828824	04/01/2005	Munich American Reassurance Co (MAM7)	GA	16,346	376,667
66346	58-0828824	02/08/1999	Munich American Reassurance Co (MU81)	GA	93,056	430,609
66346	58-0828824	01/01/1999	Munich American Reassurance Co (MU82)	GA		17,205
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MU84)	GA	1,008,640	955,204
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MU85)	GA		61,914
66346	58-0828824	05/01/2004	Munich American Reassurance Co (MUJ2)	GA		43,522
66346	58-0828824	05/01/2004	Munich American Reassurance Co (MUJ3)	GA		198,258
66346	58-0828824	01/01/2005	Munich American Reassurance Co (MUJ8)	GA		25,000
66346	58-0828824	05/23/2005	Munich American Reassurance Co (MUL2)	GA		25,697
66346	58-0828824	11/01/2008	Munich American Reassurance Co (MUL3)	GA	380,124	107,828
66346	58-0828824	04/28/2011	Munich American Reassurance Co (MUL6)	GA	174,318	697,002
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUL7)	GA	163,776	487,500
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUL8)	GA	296,988	376,000
66346	58-0828824	07/01/2007	Munich American Reassurance Co (MUN1)	GA	556,886	628,483
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN2)	GA	544,063	
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN3)	GA	101,620	1,213,380
66346	58-0828824	07/15/2008	Munich American Reassurance Co (MUN4)	GA	5,707,344	1,094,169
66346	58-0828824	11/01/2010	Munich American Reassurance Co (MUN5)	GA	296,656	284,978
66346	58-0828824	01/01/2011	Munich American Reassurance Co (MUN6)	GA	279,428	3,577,113
66346	58-0828824	01/01/2012	Munich American Reassurance Co (MUN7)	GA	21,075	182,907
66346	58-0828824	07/01/2018	Munich American Reassurance Co (MUN9)	GA	2,473	266,091
66346	58-0828824	07/07/2018	Munich American Reassurance Co (MUT0)	GA		60,000
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUT1)	GA	652,500	213,750
66346	58-0828824	08/30/2010	Munich American Reassurance Co (MUT2)	GA	185,000	658,800
66346	58-0828824	02/22/2020	Munich American Reassurance Co (MUT3)	GA	200,000	
66346	58-0828824	07/07/2018	Munich American Reassurance Co (MUT5)	GA	20,000	350,000
66346	58-0828824	07/07/2018	Munich American Reassurance Co (MUT7)	GA		87,500
66346	58-0828824	07/07/2018	Munich American Reassurance Co (MUT9)	GA	60,000	
66346	58-0828824	02/22/2020	Munich American Reassurance Co (MUTB)	GA		35,000
66346	58-0828824	01/23/2019	Munich American Reassurance Co (MUV5)	GA		97,500
66346	58-0828824	11/23/2019	Munich American Reassurance Co (MUW1)	GA		7,352
66346	58-0828824	11/23/2019	Munich American Reassurance Co (MUW5)	GA	2,398	97,500

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
66346	58-0828824	11/23/2019	Munich American Reassurance Co (MUW6)	GA	17,500	496,743
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	97,049	64,211
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX		219,884
88099	75-1608507	11/23/2019	Optimum Re Insurance Company (OPB8)	TX		9,000
74900	63-0483783	07/07/2018	PartnerRe Life Reins Co (PRT3)	AR		150,000
74900	63-0483783	07/07/2018	PartnerRe Life Reins Co (PRT4)	AR		150,000
74900	63-0483783	02/22/2020	PartnerRe Life Reins Co (PRT5)	AR		100,000
74900	63-0483783	07/07/2018	PartnerRe Life Reins Co (PRT6)	AR		5,100,000
74900	63-0483783	07/07/2018	PartnerRe Life Reins Co (PRT7)	AR		37,500
74900	63-0483783	07/07/2018	PartnerRe Life Reins Co (PRTB)	AR	25,000	1,619,066
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	370,175	1,035,077
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO	85,030	389,874
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	11,631	276,422
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	145,814	155,274
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	404,705	
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	134,807	1,218,674
93572	43-1235868	01/01/1999	RGA Reinsurance Co. (AZ82)	MO		20,672
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	25,766	1,014,414
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ85)	MO		21,210
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	206,113	2,131,673
93572	43-1235868	12/31/2017	RGA Reinsurance Co. (GA17)	MO		486,639
93572	43-1235868	12/31/2017	RGA Reinsurance Co. (GA17)	MO		7,767,548
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	376,805	905,787
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	919,133	981,812
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	276,821	540,160
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO	14,159	403,035
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	1,432,300	1,147,118
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GA85)	MO		46,436
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO		17,408
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO		79,303
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO		10,000
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO		25,697
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	1,725,593	3,063,973
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	539,500	1,847,500
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	974,499	1,734,000
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO	313,030	926,647
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO		647,998
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO		284,978
93572	43-1235868	12/20/2017	RGA Reinsurance Co. (GAN6)	MO	584,259	3,804,046
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (GAN8)	MO		298,563
93572	43-1235868	07/01/2018	RGA Reinsurance Co. (GAN9)	MO	2,473	266,091
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT0)	MO		30,000
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO	740,000	570,000
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	35,000	2,305,800
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT3)	MO		250,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT4)	MO		250,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT5)	MO		375,000
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT5)	MO		50,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT6)	MO		6,375,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT7)	MO		25,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT9)	MO	30,000	
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATB)	MO	50,000	3,098,132
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GATB)	MO		35,000
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATR)	MO		1,000,000
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW1)	MO		2,451
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW5)	MO	800	32,500
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW6)	MO	5,000	141,927
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NCO2)	MO	156,473	71,034
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (RA17)	MO		373
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RGO2G)	MO	2,800,000	6,716,480
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RGO3G)	MO	122,627	650,205
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RGO4G)	MO	200,000	840,000
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RGO6G)	MO		37,500
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	149,382	850,259
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG19)	MO		304,413
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO		56,344
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO	42,494	245,707
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	8,725	207,379
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	18,055	
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO		1,228,338
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	1,764,893	1,940,540
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	236,178	246,842
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO		591,387
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (RGB8)	MO		27,000
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO		297,471
93572	43-1235868	11/01/2005	RGA Reinsurance Co. (RGD5)	MO	1,528,962	
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	10,000	201,684
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO	130,760	1,176,510
93572	43-1235868	07/01/2012	RGA Reinsurance Co. (RGPD)	MO	2,319,412	155,831
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	45,009	969,984
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	1,049,640	1,164,324
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE		439,767
64688	75-6020048	11/23/2019	SCOR Global Life Americas Reins Co (SCB8)	DE		18,000
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE		569,962
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE		2,373,344
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE	14,051	121,937
64688	75-6020048	07/01/2018	SCOR Global Life Americas Reins Co (SCN9)	DE	4,946	532,182
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE		492,960
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	46,910	636,590
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE		1,351,178
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	150,000	752,000
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	100,737	1,294,057
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE		729,444
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE		142,500
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE		1,647,000
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR63)	DE		40,700
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE	50,000	351,424
87017	62-1003368	09/16/1996	SCOR Global Life Reins Co of Delaware (GG70)	DE		143,220
87017	62-1003368	09/24/1999	SCOR Global Life Reins Co of Delaware (GGB1)	DE	15,644	928,720
87017	62-1003368	09/01/2001	SCOR Global Life Reins Co of Delaware (GGB2)	DE	29,997	105,406
97071	13-3126819	02/01/1992	SCOR Global Life USA Reins Co (BA75)	DE		25,577
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE		211,803
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE	650,973	1,066,007
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM85)	DE		41,562
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE	1,809,854	1,600,061

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
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE	169,634	192,632
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE		908,749
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (GIB8)	DE		27,000
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE		812,500
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	94,917	115,000
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE		471,363
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	76,384	970,705
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE		729,444
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE		569,962
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	287,324	4,890,079
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE	17,563	152,422
97071	13-3126819	07/01/2018	SCOR Global Life USA Reins Co (GIN9)	DE	4,946	532,182
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SU17)	DE		299
97071	13-3126819	07/01/2018	SCOR Global Life USA Reins Co (SU20)	DE		2,648
97071	13-3126819	01/01/2018	SCOR Global Life USA Reins Co (SUE8)	DE	127,553	262,015
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SUN8)	DE		238,851
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT0)	DE		120,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT3)	DE		250,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT4)	DE		250,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT5)	DE		450,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT6)	DE		5,100,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT7)	DE		25,000
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUTB)	DE		879,532
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV5)	DE		292,500
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW1)	DE		4,902
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW5)	DE	1,199	48,750
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW6)	DE	10,000	283,853
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	961,240	7,625,534
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO		78,341
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO		356,864
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO		45,000
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (LF85)	MO		49,959
82627	06-0839705	08/01/1984	Swiss Re Life & Health America Inc. (LF88)	MO		31,185
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc. (LR17)	MO	70,794	196,225
82627	06-0839705	03/29/1993	Swiss Re Life & Health America Inc. (LR38)	MO	234,169	540,163
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (LR78)	MO		16,554
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO44)	MO	24,183	1,035,077
82627	06-0839705	02/01/1994	Swiss Re Life & Health America Inc. (NO45)	MO		476,448
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (NO85)	MO		37,481
82627	06-0839705	05/01/2001	Swiss Re Life & Health America Inc. (NO97)	MO	39,996	423,606
82627	06-0839705	09/16/1996	Swiss Re Life & Health America Inc. (NOA1)	MO	11,631	276,422
82627	06-0839705	09/01/2001	Swiss Re Life & Health America Inc. (NOB2)	MO	277,820	698,800
82627	06-0839705	03/31/2003	Swiss Re Life & Health America Inc. (NOH1)	MO	30,000	165,019
82627	06-0839705	12/31/2016	Swiss Re Life & Health America Inc. (SR16)	MO	41,616	9,714
82627	06-0839705	12/31/2016	Swiss Re Life & Health America Inc. (SR16)	MO	778,304	7,242,283
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (SR60)	MO	130,333	1,218,674
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (SR64)	MO	268,367	250,000
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (SR77)	MO		12,419
82627	06-0839705	10/18/2003	Swiss Re Life & Health America Inc. (SR83)	MO		325,393
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc. (SR84)	MO	86,797	1,024,061
82627	06-0839705	06/12/2012	Swiss Re Life & Health America Inc. (SRB2)	MO	169,602	197,662
82627	06-0839705	01/01/2012	Swiss Re Life & Health America Inc. (SRB7)	MO		219,884
82627	06-0839705	11/23/2019	Swiss Re Life & Health America Inc. (SRB8)	MO		9,000
82627	06-0839705	05/28/2012	Swiss Re Life & Health America Inc. (SRE1)	MO	750,732	1,065,831
82627	06-0839705	01/01/2018	Swiss Re Life & Health America Inc. (SRE8)	MO	127,552	262,015
82627	06-0839705	05/23/2005	Swiss Re Life & Health America Inc. (SRL2)	MO		8,566
82627	06-0839705	05/23/2005	Swiss Re Life & Health America Inc. (SRL3)	MO	1,668,062	2,559,801
82627	06-0839705	11/01/2006	Swiss Re Life & Health America Inc. (SRL5)	MO	343,628	1,665,000
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL6)	MO	450,000	697,003
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL7)	MO	93,000	513,089
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRL8)	MO	949,332	1,442,000
82627	06-0839705	04/01/2005	Swiss Re Life & Health America Inc. (SRM7)	MO	32,690	646,131
82627	06-0839705	08/01/2017	Swiss Re Life & Health America Inc. (SRN6)	MO	175,278	1,175,401
82627	06-0839705	07/01/2012	Swiss Re Life & Health America Inc. (SRPB)	MO		233,331
82627	06-0839705	06/29/2015	Swiss Re Life & Health America Inc. (SRR1)	MO	11,034	
82627	06-0839705	12/01/2015	Swiss Re Life & Health America Inc. (SRS2)	MO	87,000	624,940
82627	06-0839705	01/01/2020	Swiss Re Life & Health America Inc. (SRS3)	MO		431,412
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT0)	MO		60,000
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRT1)	MO	462,500	356,250
82627	06-0839705	08/30/2010	Swiss Re Life & Health America Inc. (SRT2)	MO		1,317,600
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT3)	MO		250,000
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT4)	MO		250,000
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT5)	MO		475,000
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT6)	MO		6,375,000
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT7)	MO		50,000
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRT9)	MO	60,000	
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRTB)	MO	20,000	1,619,066
82627	06-0839705	07/07/2018	Swiss Re Life & Health America Inc. (SRTR)	MO		1,250,000
82627	06-0839705	01/23/2019	Swiss Re Life & Health America Inc. (SRV5)	MO		195,000
82627	06-0839705	11/23/2019	Swiss Re Life & Health America Inc. (SRW1)	MO		4,902
82627	06-0839705	11/23/2019	Swiss Re Life & Health America Inc. (SRW5)	MO	1,599	65,000
82627	06-0839705	11/23/2019	Swiss Re Life & Health America Inc. (SRW6)	MO	12,500	354,816
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY		17,408
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY		79,303
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY		10,000
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY		8,566
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	798,031	1,432,900
0899999. Life and Annuity - U.S. Non-Affiliates					63,943,605	211,327,305
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (ST84)	CYM	48,630	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (ST97)	CYM	4,756	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB1)	CYM	12,017	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB3)	CYM	1,008,509	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB4)	CYM	2,092,420	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STB5)	CYM	176,335	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (STN1)	CYM	91,476	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					3,434,143	
1099999. Total Life and Annuity - Non-Affiliates					67,377,748	211,327,305
1199999. Total Life and Annuity					67,377,748	211,327,305
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		91,651
68276	48-1024691	06/01/2000	Employers Reassurance Corp. (ER03)	KS		5,538,659
91898	86-0388413	01/01/2018	LifeCare Assurance Company (LC18)	AZ	94,507	41,910
88099	75-1608507	05/09/2016	Optimum Re Ins Co. (OP16)	TX		8,550

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
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UN02)	IN		50,000
39845	48-0921045	01/01/1993	Westport Insurance Corporation (ER01)	MO		478,828
1999999. Accident and Health - U.S. Non-Affiliates					94,507	6,209,598
2199999. Total Accident and Health - Non-Affiliates					94,507	6,209,598
2299999. Total Accident and Health					94,507	6,209,598
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					64,038,112	217,536,903
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					3,434,143	
9999999 Totals - Life, Annuity and Accident and Health					67,472,255	217,536,903

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														
61492	44-0188050	09/01/2018	Athene Annuity & Life Assur. Co. (TH18)	DE	CO/I	IA			2,645,469,891	(2,627,537,500)				
80659	82-4533188	08/01/1985	Canada Life Assurance Co. (CR22)	MI	YRT/I	OL	113,465	5,735	5,454	8,649				
80659	82-4533188	03/01/1996	Canada Life Assurance Co. (CR57)	MI	YRT/I	OL	41,550,520	134,777	148,953	106,828				
80659	82-4533188	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/I	OL	115,620	1,120	1,052	1,501				
80659	82-4533188	03/01/1996	Canada Life Assurance Co. (CR83)	MI	YRT/I	OL	12,350,529	107,850	92,018	62,500				
80659	82-4533188	03/28/2000	Canada Life Assurance Co. (CR85)	MI	YRT/I	OL	89,399,185	898,750	940,111	494,599				
80659	82-4533188	09/24/1999	Canada Life Assurance Co. (CRB1)	MI	YRT/I	OL	295,163,972	5,989,252	7,113,441	3,151,599				
80659	82-4533188	11/01/2005	Canada Life Assurance Co. (CRB4)	MI	YRT/I	OL	371,082,086	12,882,932	13,161,431	13,913,395				
80659	82-4533188	11/23/2007	Canada Life Assurance Co. (CRB5)	MI	YRT/I	OL	356,883,961	4,022,951	3,780,653	3,750,003				
80659	82-4533188	08/01/2008	Canada Life Assurance Co. (CRB6)	MI	YRT/I	OL	36,458,599	239,364	234,225	142,220				
80659	82-4533188	09/01/1999	Canada Life Assurance Co. (CRC1)	MI	YRT/I	OL	442,206	5,497	5,028	2,759				
80659	82-4533188	05/01/2004	Canada Life Assurance Co. (CRD3)	MI	YRT/I	OL	43,996,551	658,469	578,594	295,612				
80659	82-4533188	11/01/2005	Canada Life Assurance Co. (CRD5)	MI	YRT/I	OL	575,467,254	5,081,567	4,407,180	3,558,155				
80659	82-4533188	01/01/2009	Canada Life Assurance Co. (CRE4)	MI	YRT/I	OL	401,259	3,046	2,774	1,763				
80659	82-4533188	08/01/2008	Canada Life Assurance Co. (CRH2)	MI	YRT/I	OL	150,159,633	233,760	238,169	134,796				
80659	82-4533188	01/01/2020	Canada Life Assurance Co. (CRH3)	MI	YRT/I	OL	31,537,984	25,326		4,866				
80659	82-4533188	11/21/2020	Canada Life Assurance Co. (CRH4)	MI	YRT/I	OL	292,000	311						
80659	82-4533188	09/01/2003	Canada Life Assurance Co. (CRI1)	MI	YRT/I	OL	3,102,573	236,442	217,653	166,864				
80659	82-4533188	07/15/2008	Canada Life Assurance Co. (CRN2)	MI	YRT/I	OL	659,403,519	1,537,113	1,562,591	967,735				
80659	82-4533188	07/01/2012	Canada Life Assurance Co. (CRPE)	MI	YRT/I	OL	714,832,352	1,375,018	1,077,177	599,083				
84824	04-6145677	07/23/2019	Commonwealth Annuity & Life Insurance Co (CW19)	MA	CO/G	FA		1,915,929,654	897,134,883	1,006,539,564				
67652	23-2044248	11/01/1999	First Penn-Pacific Life Ins. Co. (FP86)	IN	MCO/I	OL	36,328,352						30,603,150	
86258	13-2572994	05/01/1994	General Re Life Corp. (CL29)	CT	YRT/I	OL	75,662,941	449,298	394,424	229,497				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT	YRT/I	OL	105,291,959	2,319,005	2,261,964	2,222,052				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/I	OL	8,137,446	240,844	264,441	392,606				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	YRT/I	OL	95,001,732	2,437,446	2,432,031	2,153,676				
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	YRT/I	OL	87,579,052	788,277	795,417	489,178				
86258	13-2572994	03/31/2004	General Re Life Corp. (CLD2)	CT	YRT/I	OL	3,181,625	16,839	14,162	3,255				
86258	13-2572994	05/01/2004	General Re Life Corp. (CLD3)	CT	YRT/I	OL	6,858,926	96,179	81,786	27,211				
86258	13-2572994	03/31/2003	General Re Life Corp. (CLH1)	CT	YRT/I	OL	64,912,014	1,547,263	1,424,938	680,763				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/G	OL	520,412	18,892	17,360	25,219				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/I	OL	323,568,716	6,392,025	6,361,447	8,681,335				
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT	YRT/I	OL	30,341,257	621,430	624,150	659,778				
86258	13-2572994	05/01/1994	General Re Life Corp. (CO50)	CT	YRT/I	OL	114,924,219	1,584,428	1,467,805	1,127,060				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/I	OL	395,853,080	4,160,199	4,175,105	4,786,872				
86258	13-2572994	01/19/2005	General Re Life Corp. (CO66)	CT	YRT/I	OL	26,224,057	49,477	49,121	28,471				
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT	YRT/I	OL	194,662,567	1,317,188	1,334,362	881,139				
86258	13-2572994	02/08/1999	General Re Life Corp. (CO81)	CT	YRT/I	OL	38,944,754	371,153	369,985	243,707				
86258	13-2572994	01/01/2005	General Re Life Corp. (CO84)	CT	YRT/I	OL	635,867,440	2,703,869	2,655,777	1,685,655				
86258	13-2572994	09/01/1999	General Re Life Corp. (COC1)	CT	YRT/I	OL	442,206	5,497	5,028	3,234				
86258	13-2572994	07/01/2007	General Re Life Corp. (GRN1)	CT	YRT/I	OL	801,638,982	2,194,060	2,162,518	1,842,798				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN2)	CT	YRT/I	OL	493,958,318	1,123,098	1,144,374	778,507				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN3)	CT	YRT/I	OL	1,162,730,036	1,291,220	1,277,166	1,079,111				
86258	13-2572994	07/15/2008	General Re Life Corp. (GRN4)	CT	YRT/I	OL	4,160,249,168	7,259,196	7,340,375	5,024,751				
86258	13-2572994	11/01/2010	General Re Life Corp. (GRN5)	CT	YRT/I	OL	1,674,236,125	1,792,445	1,791,792	1,108,327				
86258	13-2572994	05/14/2014	General Re Life Corp. (GRN6)	CT	YRT/I	OL	1,161,698	5,097	4,693	5,850				
86258	13-2572994	07/01/2018	General Re Life Corp. (GRN9)	CT	YRT/I	OL	706,993,967	668,165	695,684	308,294				
86258	13-2572994	09/01/1976	General Re Life Corp. (GRPA)	CT	YRT/I	OL	104,074,587	189,935	190,817	85,475				
86258	13-2572994	09/01/2019	General Re Life Corp. (GRPL)	CT	YRT/I	OL	3,939,260	4,373						
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW1)	CT	YRT/I	OL	156,408,203	123,199	9,473	5,196				
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW2)	CT	YRT/I	OL	118,605,487	90,702	4,200	2,919				
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW3)	CT	YRT/I	OL	409,808,866	169,252	11,404	12,961				
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW4)	CT	YRT/I	OL	347,432,512	274,278	35,079	28,502				

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
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW5)	CT	YRT/I	OL	643,432,076	394,032	41,151	26,575				
86258	13-2572994	11/23/2019	General Re Life Corp. (GRW7)	CT	YRT/I	OL	148,678,695	110,113	7,484	6,656				
79359	13-2690792	12/31/2020	Great West Life and Annuity - NY (GY05)	NY	CO/G	OA		1,407,045,745		1,137,030,729	78,486,931			
79359	13-2690792	12/31/2020	Great West Life and Annuity - NY (GY07)	NY	COFW/G	OA		255,570,185		181,457,904	37,814,953			256,703,729
68322	84-0467907	12/31/2020	Great West Life and Annuity (GW01)	CO	CO/G	OA		11,186,285,006		10,909,824,274	887,672,608			
68322	84-0467907	12/31/2020	Great West Life and Annuity (GW03)	CO	COFW/G	OA		6,731,653,502		4,541,027,901	674,799,674			6,759,952,207
88340	59-2859797	03/01/1981	Hannover Life Reassurance (HA96)	FL	YRT/I	OL	219,808	9,091	10,767	13,255				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAB5)	FL	YRT/I	OL	49,769,762	486,034	446,548	320,915				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAB7)	FL	YRT/I	OL	102,735,676	1,141,218	1,048,893	629,569				
88340	59-2859797	08/05/2011	Hannover Life Reassurance (HAD5)	FL	YRT/I	OL	51,115,456	303,830	291,645	168,706				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAD6)	FL	YRT/I	OL	136,042,457	347,689	282,680	135,856				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE1)	FL	YRT/G	OL	12,600,640	172,101	156,958	92,027				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE1)	FL	YRT/I	OL	251,711,815	1,015,723	959,563	706,126				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE2)	FL	YRT/I	OL	306,569	3,429	3,248	2,397				
88340	59-2859797	03/01/2008	Hannover Life Reassurance (HAE3)	FL	YRT/I	OL	47,504,554	194,427	182,905	126,984				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM2)	FL	YRT/G	OL	1,640,240	644	678	6,046				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/G	OL	4,338,337	995	1,023	8,497				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM3)	FL	YRT/I	OL	624,642	704	720	674				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/G	OL	1,403,360	369	338	3,143				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM4)	FL	YRT/I	OL	19,059	37	34	39				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/G	OL	3,504,598	1,108	1,104	9,866				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM5)	FL	YRT/I	OL	542,355	2,533	2,547	2,509				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM6)	FL	YRT/G	OL	116,000	102	91	881				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM7)	FL	YRT/G	OL	120,790,593	41,362	42,097	382,820				
88340	59-2859797	04/01/2005	Hannover Life Reassurance (HAM8)	FL	YRT/G	OL	3,641,588	1,455	1,488	14,388				
88340	59-2859797	04/01/2010	Hannover Life Reassurance (HAM9)	FL	YRT/G	OL	13,392,343	1,977	2,127	20,117				
88340	59-2859797	11/01/2010	Hannover Life Reassurance (HAN5)	FL	YRT/I	OL	3,361,185,393	3,566,666	3,568,881	2,073,156				
88340	59-2859797	01/01/2011	Hannover Life Reassurance (HAN6)	FL	YRT/I	OL	3,884,587,700	8,335,408	8,300,168	4,799,587				
88340	59-2859797	01/01/2012	Hannover Life Reassurance (HAN7)	FL	YRT/I	OL	309,033,689	733,142	710,129	385,972				
88340	59-2859797	07/01/2018	Hannover Life Reassurance (HAN9)	FL	YRT/I	OL	1,421,730,387	1,347,686	1,386,545	596,949				
88340	59-2859797	07/01/2012	Hannover Life Reassurance (HAPG)	FL	YRT/I	OL	354,435,047	797,132	773,415	338,499				
88340	59-2859797	08/08/2016	Hannover Life Reassurance (HAQ0)	FL	CO/I	XXXL	173,003,850	1,060,928	853,721	176,415				
88340	59-2859797	12/01/2015	Hannover Life Reassurance (HAS2)	FL	YRT/G	OL	465,179,970	105,715	110,049	706,426				
88340	59-2859797	01/01/2020	Hannover Life Reassurance (HAS3)	FL	YRT/G	OL	252,446,962	38,399		250,668				
88340	59-2859797	01/01/2020	Hannover Life Reassurance (HAS7)	FL	YRT/G	OL	7,486,917	948		2,365				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	CO/I	XXXL	14,126,526,150	216,066,694	285,202,178	21,890,303				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	YRT/I	OL	1,342,525,184	6,853,805	6,203,747	4,990,800				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	CO/I	XXXL	2,824,270	8,715	13,053	28,009				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	YRT/I	OL	36,612,769	429,323	501,495	278,824				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	CO/I	XXXL	9,143,299	20,109	19,245	81,347				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL2)	FL	YRT/I	OL	59,838,814	315,152	326,460	255,632				
93440	06-1041332	07/15/1994	HM Life Insurance Co. (GL49)	PA	YRT/I	OL	120,214	1,981	1,949	4,619				
93440	06-1041332	03/31/1997	HM Life Insurance Co. (TG67)	PA	YRT/I	OL	962,325	43,552	42,200	77,808				
65676	35-0472300	12/01/1964	Lincoln National Life Ins. Co. (LI51)	IN	YRT/I	OL	1,766,188	166,169	194,151	292,026				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LI54)	IN	YRT/I	OL	31,639,275	709,036	658,229	374,124				
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN	YRT/I	OL	58,480,415	526,189	530,938	323,041				
65676	35-0472300	11/19/2001	Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	OL	251,389,960	6,264,891	5,618,399	1,992,770				
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN03)	IN	MCO/I	OL	8,974,803			174,829			7,182,256	
65676	35-0472300	06/01/1937	Lincoln National Life Ins. Co. (LN04)	IN	MCO/I	OL	5,072,946			81,970			3,726,052	
65676	35-0472300	09/01/1982	Lincoln National Life Ins. Co. (LN12)	IN	YRT/I	OL	7,381,560	432,679	400,193	534,554				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LN16)	IN	YRT/I	OL	116,725,208	3,654,899	3,465,046	3,768,730				
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	YRT/I	OL	415,510,419	3,703,806	3,757,557	3,131,702				
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN	YRT/I	OL	129,745,456	877,383	888,810	625,254				
65676	35-0472300	02/08/1999	Lincoln National Life Ins. Co. (LN81)	IN	YRT/I	OL	59,124,281	563,452	561,760	365,542				
65676	35-0472300	03/28/2000	Lincoln National Life Ins. Co. (LN85)	IN	YRT/I	OL	127,691,530	1,471,135	1,705,874	792,090				
65676	35-0472300	09/01/1999	Lincoln National Life Ins. Co. (LNC1)	IN	YRT/I	OL	442,206	5,497	5,028	2,673				

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
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/I	OL	176,317,145	1,839,745	1,845,945	2,347,965				
66346	58-0828824	05/01/1994	Munich American Reassurance (CA48)	GA	YRT/I	OL	179,942,265	844,420	780,065	671,269				
66346	58-0828824	03/01/1996	Munich American Reassurance (CA65)	GA	YRT/I	OL	137,553,292	641,576	588,688	477,983				
66346	58-0828824	09/16/1996	Munich American Reassurance (CA69)	GA	YRT/I	OL	259,466,895	1,755,610	1,778,468	1,165,121				
66346	58-0828824	09/08/1997	Munich American Reassurance (CA76)	GA	YRT/I	OL	63,698,464	676,412	671,848	427,505				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA84)	GA	YRT/I	OL	1,517,762,400	7,201,358	7,064,726	4,197,104				
66346	58-0828824	03/28/2000	Munich American Reassurance (CA85)	GA	YRT/I	OL	134,111,614	1,348,292	1,410,347	744,381				
66346	58-0828824	07/01/2007	Munich American Reassurance (CAN1)	GA	YRT/I	OL	1,202,443,666	3,291,419	3,243,773	2,723,827				
66346	58-0828824	05/01/1994	Munich American Reassurance (CN40)	GA	YRT/I	OL	199,948,643	1,786,512	1,570,721	815,506				
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/I	OL	17,344,725	471,270	528,743	717,244				
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)	GA	YRT/I	OL	75,219,448	1,051,471	1,044,655	807,992				
66346	58-0828824	03/01/1996	Munich American Reassurance (CN43)	GA	YRT/I	OL	7,797,089	234,395	208,332	120,682				
66346	58-0828824	09/08/1997	Munich American Reassurance (CN85)	GA	YRT/I	OL	19,745,671	284,314	289,228	210,415				
66346	58-0828824	05/01/2001	Munich American Reassurance (CN97)	GA	YRT/I	OL	27,316,107	213,867	206,116	117,654				
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	YRT/I	OL	87,579,052	788,277	795,417	452,103				
66346	58-0828824	10/01/1994	Munich American Reassurance (MA91)	GA	YRT/I	OL	77,948,542	592,729	535,509	374,327				
66346	58-0828824	10/01/1981	Munich American Reassurance (MA92)	GA	YRT/I	OL	205,666	6,860	6,637	8,843				
66346	58-0828824	05/01/2001	Munich American Reassurance (MA97)	GA	YRT/I	OL	686,896,013	3,514,824	3,482,489	1,969,163				
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA	YRT/I	OL	58,591,639	614,814	597,384	266,283				
66346	58-0828824	04/01/1997	Munich American Reassurance (MAA7)	GA	YRT/I	OL	187,671	5,132	4,881	2,313				
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	GA	YRT/I	OL	590,305,808	11,978,019	14,226,370	6,120,572				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA	YRT/I	OL	55,046,344	2,574,799	2,429,324	1,466,903				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAB3)	GA	YRT/I	OL	261,312,111	14,445,867	14,442,182	7,000,609				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAB4)	GA	YRT/I	OL	649,393,704	22,545,085	23,032,427	19,949,242				
66346	58-0828824	11/23/2007	Munich American Reassurance (MAB5)	GA	YRT/I	OL	832,728,355	9,386,812	8,821,371	7,035,544				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAB6)	GA	YRT/I	OL	36,458,594	239,364	234,225	139,580				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAD1)	GA	YRT/I	OL	183,401,924	4,690,244	4,319,906	1,342,369				
66346	58-0828824	09/01/2002	Munich American Reassurance (MAD2)	GA	YRT/I	OL	34,226,322	484,465	421,161	167,271				
66346	58-0828824	05/01/2004	Munich American Reassurance (MAD3)	GA	YRT/I	OL	87,993,087	1,316,945	1,157,192	372,064				
66346	58-0828824	08/23/2004	Munich American Reassurance (MAD4)	GA	YRT/I	OL	35,271,444	192,039	170,607	70,422				
66346	58-0828824	11/01/2005	Munich American Reassurance (MAD5)	GA	YRT/I	OL	1,007,067,723	8,892,722	7,712,581	4,272,127				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE1)	GA	YRT/G	OL	30,241,527	413,045	376,693	205,511				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE1)	GA	YRT/I	OL	604,303,223	2,438,110	2,303,245	1,554,260				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE1)	GA	YRT/I	OL	2,672,467,004	7,524,712	7,081,590	4,189,266				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE2)	GA	YRT/I	OL	735,765	8,229	7,797	5,095				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE2)	GA	YRT/I	OL	4,969,120	25,149	23,493	14,289				
66346	58-0828824	03/01/2008	Munich American Reassurance (MAE3)	GA	YRT/I	OL	114,010,934	466,594	438,968	275,377				
66346	58-0828824	05/28/2012	Munich American Reassurance (MAE3)	GA	YRT/I	OL	450,562,416	1,282,532	1,211,259	674,989				
66346	58-0828824	08/01/2008	Munich American Reassurance (MAH2)	GA	YRT/I	OL	115,506,485	182,021	184,651	102,284				
66346	58-0828824	01/01/2020	Munich American Reassurance (MAH3)	GA	YRT/I	OL	23,653,499	18,999		3,535				
66346	58-0828824	09/01/2003	Munich American Reassurance (MAI1)	GA	YRT/I	OL	3,878,252	295,555	272,064	189,182				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM2)	GA	YRT/G	OL	1,230,180	483	506	4,806				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/G	OL	3,263,753	745	763	6,845				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM3)	GA	YRT/I	OL	468,482	529	539	534				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/G	OL	1,052,520	275	254	2,497				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM4)	GA	YRT/I	OL	14,294	28	26	31				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/G	OL	2,628,449	829	833	7,862				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM5)	GA	YRT/I	OL	406,765	1,899	1,910	1,989				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM6)	GA	YRT/G	OL	87,000	76	68	700				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM7)	GA	YRT/G	OL	145,437,172	47,268	47,936	519,101				
66346	58-0828824	04/01/2005	Munich American Reassurance (MAM8)	GA	YRT/G	OL	3,641,587	1,455	1,488	15,862				
66346	58-0828824	04/01/2010	Munich American Reassurance (MAM9)	GA	YRT/G	OL	13,392,328	1,977	2,127	28,801				
66346	58-0828824	03/27/1979	Munich American Reassurance (MU09)	GA	YRT/I	OL	960,677	27,679	30,787	38,214				
66346	58-0828824	10/01/1994	Munich American Reassurance (MU53)	GA	YRT/I	OL	78,244,602	315,384	298,485	275,589				
66346	58-0828824	02/08/1999	Munich American Reassurance (MU81)	GA	YRT/I	OL	98,422,658	938,010	935,127	564,448				
66346	58-0828824	01/01/1999	Munich American Reassurance (MU82)	GA	YRT/I	OL	23,317,406	309,160	347,300	201,545				

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
66346	58-0828824	03/31/2004	Munich American Reassurance (MU84)	GA	YRT/I	OL	1,463,456,392	6,301,301	6,198,331	3,695,751				
66346	58-0828824	03/31/2004	Munich American Reassurance (MU85)	GA	YRT/I	OL	121,329,815	1,101,086	1,057,370	624,156				
66346	58-0828824	09/01/1999	Munich American Reassurance (MUC1)	GA	YRT/I	OL	442,206	5,497	5,028	3,363				
66346	58-0828824	07/01/2002	Munich American Reassurance (MUE4)	GA	YRT/I	OL	26,552,196	408,845	403,636	194,813				
66346	58-0828824	08/01/2008	Munich American Reassurance (MUE4)	GA	YRT/I	OL	42,793,342	403,087	396,665	246,897				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	CO/I	XXXL	14,449,772	89,426	77,083	90,518				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ1)	GA	YRT/I	OL	24,667,281	212,993	201,446	133,334				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	CO/I	XXXL	14,821,916	89,701	85,103	112,056				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	YRT/I	OL	27,000,405	148,461	142,241	119,698				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	CO/I	XXXL	252,532,364	5,160,529	5,743,968	479,466				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	YRT/I	OL	31,780,156	103,068	96,775	84,532				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	CO/I	XXXL	69,939,569	6,100,976	5,828,022	140,588				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	YRT/I	OL	13,140,868	23,115	21,526	15,970				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	CO/I	XXXL	4,344,211	9,388	6,313	16,610				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	YRT/I	OL	5,389,443	22,965	21,516	14,432				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	CO/I	XXXL	4,774,114	8,179	10,277	25,544				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	YRT/I	OL	11,626,788	57,453	55,165	46,787				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	CO/I	XXXL	106,308,039	2,180,032	2,400,235	206,029				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	YRT/I	OL	14,181,957	37,449	35,927	28,945				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	CO/I	XXXL	29,013,355	1,972,613	1,919,967	55,206				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ8)	GA	YRT/I	OL	4,524,908	6,279	5,885	4,479				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	CO/I	XXXL	17,726,721	39,754	109,069	52,115				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	YRT/I	OL	128,669,215	1,301,057	1,413,662	776,365				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	CO/I	XXXL	57,630,122	150,729	619,643	(160,750)				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	YRT/I	OL	174,198,368	908,845	901,545	636,156				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	CO/I	XXXL	721,949,554	14,123,734	14,099,476	1,094,244				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	YRT/I	OL	68,973,192	144,560	132,775	108,769				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	CO/I	XXXL	3,433,105,847	4,754,133	4,998,549	4,202,995				
66346	58-0828824	04/28/2011	Munich American Reassurance (MUL6)	GA	YRT/I	OL	594,072,578	1,183,624	1,126,573	744,899				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	CO/I	XXXL	1,730,451,831	8,413,697	10,391,658	2,912,142				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL7)	GA	YRT/I	OL	227,763,630	570,884	523,876	452,898				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	CO/I	XXXL	4,849,639,245	48,348,910	43,791,257	5,878,691				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUL8)	GA	YRT/I	OL	305,087,368	416,662	361,036	334,639				
66346	58-0828824	07/01/2007	Munich American Reassurance (MUN1)	GA	YRT/I	OL	1,603,264,018	4,388,337	4,324,855	3,219,319				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN2)	GA	YRT/I	OL	1,198,642,475	2,772,284	2,813,125	1,852,003				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN3)	GA	YRT/I	OL	6,133,268,191	5,248,527	5,282,349	3,817,285				
66346	58-0828824	07/15/2008	Munich American Reassurance (MUN4)	GA	YRT/I	OL	6,638,250,312	11,719,461	11,974,776	7,694,330				
66346	58-0828824	11/01/2010	Munich American Reassurance (MUN5)	GA	YRT/I	OL	1,707,791,762	1,809,680	1,811,661	954,133				
66346	58-0828824	01/01/2011	Munich American Reassurance (MUN6)	GA	YRT/I	OL	7,946,886,503	16,998,453	16,826,555	9,551,091				
66346	58-0828824	01/01/2012	Munich American Reassurance (MUN7)	GA	YRT/I	OL	635,046,295	1,516,029	1,468,190	756,487				
66346	58-0828824	07/01/2018	Munich American Reassurance (MUN9)	GA	YRT/I	OL	725,967,281	684,683	736,928	248,061				
66346	58-0828824	07/01/2012	Munich American Reassurance (MUPC)	GA	YRT/I	OL	607,287,169	1,472,361	1,379,291	590,169				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ0)	GA	CO/I	XXXL	346,007,700	2,121,850	1,707,441	352,829				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ7)	GA	CO/I	XXXL	140,183,550	411,672	318,563	132,007				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ8)	GA	CO/I	XXXL	166,867,650	822,969	595,163	186,518				
66346	58-0828824	08/08/2016	Munich American Reassurance (MUQ9)	GA	CO/I	XXXL	494,920,449	2,265,851	1,752,582	442,353				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT0)	GA	CO/I	OL	495,699,895	650,966		590,033				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT0)	GA	CO/I	XXXL	735,676,430	2,746,077	1,744,208	916,239				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT0)	GA	YRT/I	OL	17,201,909	10,238	5,432	4,259				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT1)	GA	CO/I	XXXL	2,738,966,627	12,738,272	10,784,884	3,698,555				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT1)	GA	YRT/I	OL	146,727,984	237,520	150,318	135,003				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	CO/I	XXXL	6,067,129,003	35,038,388	25,642,262	7,181,175				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	YRT/I	OL	174,066,320	165,340	122,853	79,727				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUT3)	GA	CO/I	OL	243,012,004	997,037		543,942				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUT3)	GA	CO/I	XXXL	205,000			1,423				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUT3)	GA	YRT/I	OL	981,749	837		530				

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
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT5)	GA	CO/I	OL	1,846,589,158	4,155,954		2,420,312				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT5)	GA	CO/I	XXXL	4,741,972,603	13,581,778	7,192,383	5,992,989				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT5)	GA	YRT/I	OL	79,502,291	68,533	32,277	29,904				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT7)	GA	CO/I	OL	73,182,221	172,792		128,738				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT7)	GA	CO/I	XXXL	595,915,444	2,314,234	2,476,768	1,009,986				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT7)	GA	YRT/I	OL	5,830,691	4,537	2,847	1,912				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT8)	GA	CO/I	OL	229,934,210	345,449		242,544				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT8)	GA	CO/I	XXXL	293,764,424	645,137	862,135	333,217				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT8)	GA	YRT/I	OL	6,670,094	4,463	1,178	2,422				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT9)	GA	CO/I	OL	118,258,749	223,323		181,342				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT9)	GA	CO/I	XXXL	996,650,218	5,396,047	3,063,633	1,415,817				
66346	58-0828824	07/07/2018	Munich American Reassurance (MUT9)	GA	YRT/I	OL	10,166,763	5,342	2,391	2,458				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTB)	GA	CO/I	OL	692,316,357	2,537,330		1,014,280				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTB)	GA	CO/I	XXXL	4,443,000			7,845				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTB)	GA	YRT/I	OL	4,967,991	3,992		1,621				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTR)	GA	CO/I	OL	133,373,663	1,433,720		155,007				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTR)	GA	CO/I	XXXL	1,335,000			2,628				
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTR)	GA	YRT/I	OL	4,635,374	3,369		836				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU1)	GA	YRT/I	OL	555,437	289	297	168				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU2)	GA	CO/I	OL	999,900	1,620		563				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU2)	GA	CO/I	XXXL	4,666,333	7,543	5,070	5,194				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU3)	GA	YRT/I	OL	45,150,168	26,912	19,971	14,595				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU5)	GA	CO/I	OL								
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU5)	GA	CO/I	XXXL	2,400,000	2,900	4,131	2,244				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU6)	GA	CO/I	OL	3,600,000	4,257		1,614				
66346	58-0828824	04/15/2017	Munich American Reassurance (MUU6)	GA	CO/I	XXXL	333,300	646	524	312				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV1)	GA	CO/I	OL	26,640,000	71,441		27,534				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV1)	GA	CO/I	XXXL	50,141,250	93,755	77,493	51,532				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV2)	GA	CO/I	OL	25,432,500	63,898		30,022				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV2)	GA	CO/I	XXXL	49,920,000	123,858	90,697	53,787				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV3)	GA	CO/I	OL	105,603,333	203,566		105,072				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV3)	GA	CO/I	XXXL	238,511,250	704,648	506,485	227,021				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV4)	GA	CO/I	OL	72,142,500	103,186		83,998				
66346	58-0828824	05/01/2018	Munich American Reassurance (MUV4)	GA	CO/I	XXXL	163,575,000	731,309	478,227	179,663				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV5)	GA	CO/I	OL	66,465,000	178,117		76,782				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV5)	GA	CO/I	XXXL	37,875,000	56,966	37,902	46,438				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV6)	GA	CO/I	OL	55,755,000	133,503		68,774				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV6)	GA	CO/I	XXXL	40,965,000	74,804	40,274	45,485				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV7)	GA	CO/I	OL	189,352,500	365,740		225,433				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV7)	GA	CO/I	XXXL	144,277,500	273,469	115,275	167,529				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV8)	GA	CO/I	OL	126,555,000	174,125		162,268				
66346	58-0828824	01/23/2019	Munich American Reassurance (MUV8)	GA	CO/I	XXXL	88,170,000	257,801	85,445	113,604				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW1)	GA	YRT/I	OL	463,348,807	367,531	28,457	12,133				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW2)	GA	YRT/I	OL	241,141,721	183,416	8,394	4,474				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW3)	GA	YRT/I	OL	819,995,833	339,674	23,012	23,208				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW4)	GA	YRT/I	OL	1,076,859,748	868,181	105,213	63,069				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW5)	GA	YRT/I	OL	1,291,217,472	791,768	82,907	41,888				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW6)	GA	YRT/I	OL	2,100,140,198	1,958,240	121,760	106,477				
66346	58-0828824	11/23/2019	Munich American Reassurance (MUW7)	GA	YRT/I	OL	490,500,233	401,714	22,467	15,236				
88099	75-1608507	11/23/2007	Optimum Re Insurance Company (OPB5)	TX	YRT/I	OL	168,983,847	1,827,727	1,707,439	1,513,934				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPB7)	TX	YRT/I	OL	155,105,358	1,419,343	1,380,752	795,281				
88099	75-1608507	11/23/2019	Optimum Re Insurance Company (OPB8)	TX	YRT/I	OL	17,906,605	61,851		29,143				
88099	75-1608507	08/05/2011	Optimum Re Insurance Company (OPD5)	TX	YRT/I	OL	51,115,454	303,830	291,645	150,188				
88099	75-1608507	01/01/2012	Optimum Re Insurance Company (OPD6)	TX	YRT/I	OL	163,405,592	375,000	308,150	140,773				
88099	75-1608507	11/23/2019	Optimum Re Insurance Company (OPD9)	TX	YRT/I	OL	18,151,615	5,954		3,812				
88099	75-1608507	07/01/2012	Optimum Re Insurance Company (OPP1)	TX	YRT/I	OL	835,093,370	1,333,359	1,202,930	682,604				

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
88099	75-1608507	04/15/2017	Optimum Re Insurance Company (OPU3)	TX	YRT/I	OL	38,173,572	22,566	16,783	10,195				
74900	63-0483783	12/05/2018	Partner Re (PRPK)	AR	YRT/I	OL	145,267,013	220,203	75,517	4,182				
74900	63-0483783	07/07/2018	Partner Re (PRT3)	AR	CO/I	OL	540,478,131	2,230,472		1,268,387				
74900	63-0483783	07/07/2018	Partner Re (PRT3)	AR	CO/I	XXXL	541,745,534	2,180,256	1,587,911	1,284,449				
74900	63-0483783	07/07/2018	Partner Re (PRT3)	AR	YRT/I	OL	8,301,582	15,700	7,174	11,249				
74900	63-0483783	07/07/2018	Partner Re (PRT4)	AR	CO/I	OL	143,705,017	324,986		154,324				
74900	63-0483783	07/07/2018	Partner Re (PRT4)	AR	CO/I	XXXL	179,158,793	372,491	295,351	206,890				
74900	63-0483783	07/07/2018	Partner Re (PRT4)	AR	YRT/I	OL	2,146,133	1,714	629	1,178				
74900	63-0483783	02/22/2020	Partner Re (PRT5)	AR	CO/I	OL	2,784,744,039	6,153,036		3,384,988				
74900	63-0483783	02/22/2020	Partner Re (PRT5)	AR	CO/I	XXXL	7,474,430			20,434				
74900	63-0483783	02/22/2020	Partner Re (PRT5)	AR	YRT/I	OL	15,126,129	9,055		5,138				
74900	63-0483783	07/07/2018	Partner Re (PRT6)	AR	CO/I	OL	1,476,763,370	2,401,381		1,321,362				
74900	63-0483783	07/07/2018	Partner Re (PRT6)	AR	CO/I	XXXL	2,084,595,480	3,630,608	2,031,817	1,907,293				
74900	63-0483783	07/07/2018	Partner Re (PRT6)	AR	YRT/I	OL	45,009,879	24,876	8,857	15,353				
74900	63-0483783	07/07/2018	Partner Re (PRT7)	AR	CO/I	OL	221,192,445	441,136		349,221				
74900	63-0483783	07/07/2018	Partner Re (PRT7)	AR	CO/I	XXXL	255,692,343	991,853	1,061,472	433,684				
74900	63-0483783	07/07/2018	Partner Re (PRT7)	AR	YRT/I	OL	3,464,424	2,368	1,221	1,397				
74900	63-0483783	07/07/2018	Partner Re (PRT8)	AR	CO/I	OL	98,543,234	148,089		103,948				
74900	63-0483783	07/07/2018	Partner Re (PRT8)	AR	CO/I	XXXL	125,899,040	276,489	369,487	142,796				
74900	63-0483783	07/07/2018	Partner Re (PRT8)	AR	YRT/I	OL	2,727,376	1,843	440	1,378				
74900	63-0483783	02/22/2020	Partner Re (PRT9)	AR	CO/I	OL	530,679,239	855,684		716,617				
74900	63-0483783	02/22/2020	Partner Re (PRT9)	AR	CO/I	XXXL	356,021			1,842				
74900	63-0483783	02/22/2020	Partner Re (PRT9)	AR	YRT/I	OL	1,162,857	487		291				
74900	63-0483783	07/07/2018	Partner Re (PRTB)	AR	CO/I	OL	1,556,743,996	5,809,887		2,475,970				
74900	63-0483783	07/07/2018	Partner Re (PRTB)	AR	CO/I	XXXL	2,151,607,843	5,592,963	4,894,766	3,522,497				
74900	63-0483783	07/07/2018	Partner Re (PRTB)	AR	YRT/I	OL	63,316,370	76,645	33,394	52,360				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	YRT/I	OL	113,480,052	3,156,524	3,172,484	2,859,138				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AL93)	MO	YRT/I	OL	7,392,581	111,735	103,067	60,473				
93572	43-1235868	01/01/1974	RGA Reinsurance Co. (AL94)	MO	YRT/I	OL	1,216,289	55,068	52,766	93,388				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)	MO	YRT/I	OL	25,117,235	660,753	655,866	489,310				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (AL97)	MO	YRT/I	OL	501,477,104	2,907,670	2,884,327	1,585,726				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	YRT/I	OL	78,099,510	819,771	796,498	359,319				
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO	YRT/I	OL	93,837	2,566	2,440	1,333				
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	YRT/I	OL	130,381,603	4,193,187	3,948,769	1,669,027				
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	YRT/I	OL	238,805,211	5,465,589	4,823,682	1,858,379				
93572	43-1235868	09/01/2002	RGA Reinsurance Co. (ALD2)	MO	YRT/I	OL	27,103,364	442,001	385,354	158,502				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AZ51)	MO	YRT/I	OL	11,073,673	96,539	115,140	47,816				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/I	OL	396,833,449	4,165,050	4,179,576	5,148,180				
93572	43-1235868	01/01/1999	RGA Reinsurance Co. (AZ82)	MO	YRT/I	OL	28,014,151	371,421	417,233	309,943				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ84)	MO	YRT/I	OL	560,542,955	3,299,706	3,220,392	1,821,458				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (AZ85)	MO	YRT/I	OL	57,468,254	696,390	822,799	386,016				
93572	43-1235868	06/01/2002	RGA Reinsurance Co. (AZE4)	MO	YRT/I	OL	10,988,986	244,714	250,099	98,554				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/G	OL	265,810	15,966	16,247	25,163				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/I	OL	760,229,023	10,105,893	10,478,544	11,756,723				
93572	43-1235868	12/31/2017	RGA Reinsurance Co. (GA17)	MO	COFW/I	OL	6,536,664,943	4,225,305,557	4,157,951,755	2,612,403				4,226,124,748
93572	43-1235868	12/31/2017	RGA Reinsurance Co. (GA17)	MO	YRT/I	OL	3,700,750,865	819,191	769,570					
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/G	OL	1,486,768	55,698	57,338	63,820				
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/I	OL	99,370,454	2,282,923	2,376,948	2,925,999				
93572	43-1235868	03/01/1985	RGA Reinsurance Co. (GA19)	MO	YRT/I	OL	6,582,944	108,154	99,390	175,424				
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	YRT/I	OL	589,414,620	1,756,751	1,737,633	8,168,730				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	YRT/I	OL	332,136,799	2,954,619	2,998,057	2,463,026				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA43)	MO	YRT/I	OL	8,592,183	115,180	117,889	97,621				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (GA49)	MO	YRT/I	OL	216,109,255	1,775,340	1,658,129	1,288,124				
93572	43-1235868	04/15/2004	RGA Reinsurance Co. (GA66)	MO	YRT/I	OL	121,126,817	454,633	411,241	412,503				
93572	43-1235868	02/08/1999	RGA Reinsurance Co. (GA81)	MO	YRT/I	OL	59,124,281	563,452	561,760	359,092				
93572	43-1235868	03/28/2000	RGA Reinsurance Co. (GA84)	MO	YRT/I	OL	2,078,212,325	9,852,422	9,667,398	5,730,356				

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
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GA85)	MO	YRT/I	OL	79,195,699	703,622	665,949	439,608				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE4)	MO	YRT/I	OL	31,229,386	402,166	385,075	185,392				
93572	43-1235868	07/01/2002	RGA Reinsurance Co. (GAE5)	MO	YRT/G	OL	81,070,031	866,061	769,970	673,334				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	CO/I	XXXL	5,928,766	35,875	34,041	44,822				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	YRT/I	OL	10,800,179	59,389	56,895	53,337				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	CO/I	XXXL	101,012,943	2,064,216	2,297,569	191,786				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	YRT/I	OL	12,712,094	41,227	38,720	37,221				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	CO/I	XXXL	27,975,828	2,440,395	2,331,204	56,235				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	YRT/I	OL	5,256,354	9,246	8,605	7,158				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	CO/I	XXXL	1,909,646	3,271	4,111	10,218				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	YRT/I	OL	4,650,726	22,984	22,073	20,257				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	CO/I	XXXL	42,523,215	872,014	960,087	82,412				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	YRT/I	OL	5,672,801	14,976	14,382	12,843				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	CO/I	XXXL	11,605,342	789,043	767,984	22,082				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ8)	MO	YRT/I	OL	1,809,967	2,511	2,352	1,899				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	CO/I	XXXL	40,064,050	102,496	383,332	(47,642)				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	YRT/I	OL	140,422,082	734,401	736,789	580,632				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	CO/I	XXXL	11,567,491,139	226,276,998	231,756,401	17,689,602				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	YRT/I	OL	1,134,530,941	2,926,297	2,766,462	2,422,665				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	CO/I	XXXL	6,439,017,965	31,249,844	36,416,829	10,308,487				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL7)	MO	YRT/I	OL	577,072,166	1,510,681	1,383,779	1,099,614				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	CO/I	XXXL	24,419,951,968	255,246,288	232,957,264	29,964,135				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAL8)	MO	YRT/I	OL	1,094,495,257	1,701,590	1,487,294	1,256,803				
93572	43-1235868	07/01/2007	RGA Reinsurance Co. (GAN1)	MO	YRT/I	OL	2,305,091,487	6,312,173	6,223,541	4,800,037				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN2)	MO	YRT/I	OL	6,109,128	19,760	19,209	11,639				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	92,197,882	97,629	98,993	75,924				
93572	43-1235868	02/24/2014	RGA Reinsurance Co. (GAN3)	MO	YRT/I	OL	3,340,784,881	2,458,500	2,499,710	1,517,530				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN4)	MO	YRT/I	OL	147,077,276	202,563	200,219	138,643				
93572	43-1235868	11/01/2010	RGA Reinsurance Co. (GAN5)	MO	YRT/I	OL	1,872,859,248	2,100,908	2,101,773	1,329,973				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN6)	MO	YRT/I	OL	158,470,299	302,448	292,555	196,392				
93572	43-1235868	12/20/2017	RGA Reinsurance Co. (GAN6)	MO	YRT/I	OL	6,251,894,544	10,603,799	10,685,426	4,310,465				
93572	43-1235868	06/01/2012	RGA Reinsurance Co. (GAN7)	MO	YRT/I	OL	8,337,436	24,547	23,457	15,578				
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (GAN8)	MO	YRT/I	OL	3,243,278,395	4,225,169	4,156,466	1,473,570				
93572	43-1235868	07/01/2018	RGA Reinsurance Co. (GAN9)	MO	YRT/I	OL	828,923,095	1,028,401	1,031,185	454,564				
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ1)	MO	CO/I	XXXL	1,732,500	3,287	2,985	1,134				
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ2)	MO	CO/I	XXXL	2,565,000	8,387	7,145	1,533				
93572	43-1235868	03/15/2015	RGA Reinsurance Co. (GAQ3)	MO	CO/I	XXXL	13,725,000	58,245	47,660	10,406				
93572	43-1235868	08/08/2016	RGA Reinsurance Co. (GAQ9)	MO	CO/I	XXXL	395,937,801	1,812,534	1,402,283	353,882				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT0)	MO	CO/I	OL	44,193,725	80,495		76,100				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT0)	MO	CO/I	XXXL	390,231,503	1,449,569	911,276	531,592				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT0)	MO	YRT/I	OL	9,004,926	5,197	2,944	2,232				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT0)	MO	CO/I	OL	217,831,220	305,685		305,577				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT0)	MO	CO/I	XXXL	120,000			1,268				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT0)	MO	YRT/I	OL	356,020	158		93				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO	CO/I	XXXL	7,338,112,474	35,103,584	29,785,922	10,170,242				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT1)	MO	YRT/I	OL	372,202,626	489,891	409,645	276,669				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	CO/I	XXXL	21,376,719,415	121,689,996	89,091,118	25,118,821				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	YRT/I	OL	596,993,014	571,173	446,692	300,585				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT3)	MO	CO/I	OL	95,556,867	428,831		266,964				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT3)	MO	CO/I	XXXL	940,475,877	3,822,526	2,834,283	2,333,313				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT3)	MO	YRT/I	OL	12,783,978	28,189	14,666	14,669				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT3)	MO	CO/I	OL	757,490,543	3,163,159		1,914,208				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT3)	MO	CO/I	XXXL	615,000			4,937				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT3)	MO	YRT/I	OL	2,945,241	2,507		947				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT4)	MO	CO/I	OL	39,188,048	89,786		44,814				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT4)	MO	CO/I	XXXL	315,972,983	685,448	539,843	432,350				

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
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT4)	MO	YRT/I	OL	3,043,444	2,539	1,048	1,494				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT4)	MO	CO/I	OL	207,870,313	484,441		255,828				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT4)	MO	CO/I	XXXL	125,000			248				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT4)	MO	YRT/I	OL	533,442	322		101				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT5)	MO	CO/I	OL	598,681,424	1,473,772		914,399				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT5)	MO	CO/I	XXXL	6,072,085,235	17,453,902	9,318,012	8,288,990				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT5)	MO	YRT/I	OL	90,316,118	80,200	45,843	32,148				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT5)	MO	CO/I	OL	1,481,471,534	3,435,268		2,197,178				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT5)	MO	CO/I	XXXL	3,937,215	3,306		28,342				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT5)	MO	YRT/I	OL	9,226,344	7,842		3,449				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT6)	MO	CO/I	OL	280,467,878	496,094		291,409				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT6)	MO	CO/I	XXXL	2,676,624,795	4,813,319	2,760,923	2,729,930				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT6)	MO	YRT/I	OL	51,106,046	28,489	13,210	14,300				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT6)	MO	CO/I	OL	1,628,588,274	2,654,721		1,566,074				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT6)	MO	CO/I	XXXL	8,085,613	3,087		12,673				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT6)	MO	YRT/I	OL	9,245,929	5,983		2,470				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT7)	MO	CO/I	OL	20,780,635	48,968		38,273				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT7)	MO	CO/I	XXXL	173,436,553	668,814	712,958	309,454				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT7)	MO	YRT/I	OL	1,736,182	1,310	814	465				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT7)	MO	CO/I	OL	383,942,974	748,143		636,388				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT7)	MO	CO/I	XXXL	600,000			1,813				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT7)	MO	YRT/I	OL	1,860,831	818		245				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT8)	MO	CO/I	OL	12,779,348	19,317		14,748				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT8)	MO	CO/I	XXXL	86,432,692	192,278	265,854	106,428				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT8)	MO	YRT/I	OL	1,583,268	1,195	336	734				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT8)	MO	CO/I	OL	57,366,138	90,140		70,967				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT8)	MO	CO/I	XXXL	100,000			136				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT8)	MO	YRT/I	OL	322,472	79		32				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT9)	MO	CO/I	OL	59,691,169	113,142		98,319				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT9)	MO	CO/I	XXXL	525,875,109	2,869,920	1,632,710	826,273				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GAT9)	MO	YRT/I	OL	5,332,949	2,812	1,197	1,054				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT9)	MO	CO/I	OL	728,200,739	1,188,548		1,123,395				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT9)	MO	CO/I	XXXL	1,724,270			15,443				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GAT9)	MO	YRT/I	OL	1,550,475	649		232				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATB)	MO	CO/I	OL	461,288,805	1,785,737		782,951				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATB)	MO	CO/I	XXXL	4,392,409,271	11,670,639	10,358,576	7,703,515				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATB)	MO	YRT/I	OL	117,866,842	153,618	70,452	82,305				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GATB)	MO	CO/I	OL	748,626,953	2,898,383		1,315,380				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GATB)	MO	CO/I	XXXL	8,193,000	3,864		11,674				
93572	43-1235868	02/22/2020	RGA Reinsurance Co. (GATB)	MO	YRT/I	OL	5,855,514	4,375		14,049				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATR)	MO	CO/I	OL	57,094,013	423,594		73,727				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATR)	MO	CO/I	XXXL	476,685,255	1,004,250	1,151,489	653,607				
93572	43-1235868	07/07/2018	RGA Reinsurance Co. (GATR)	MO	YRT/I	OL	35,424,714	63,192	45,162	31,182				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW1)	MO	YRT/I	OL	159,874,923	124,840	9,473	5,571				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW2)	MO	YRT/I	OL	86,200,065	83,624	7,193	4,164				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW3)	MO	YRT/I	OL	2,831,467	1,711		119				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW4)	MO	YRT/I	OL	405,749,424	332,045	36,724	29,597				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW5)	MO	YRT/I	OL	470,577,839	304,033	28,054	16,877				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW6)	MO	YRT/I	OL	662,593,973	668,140	37,101	35,672				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW7)	MO	YRT/I	OL	172,403,358	129,054	7,505	5,918				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/G	OL	16,120	2,770	2,432	3,369				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/I	OL	121,625,196	2,039,465	2,067,842	2,482,133				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (NC40)	MO	YRT/I	OL	10,742,225	144,009	147,394	123,672				
93572	43-1235868	12/06/2017	RGA Reinsurance Co. (RA17)	MO	COFW/I	OL	152,646,908	148,888,459	76,697,250	85,114,306				112,713,922
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG01)	MO	YRT/G	OL	99,539,678	61,330	62,078	557,267				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG02)	MO	YRT/G	OL	1,810,169,626	1,507,786	1,547,273	14,539,161				

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
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG03)	MO	YRT/G	OL	162,109,001	172,407	179,677	1,955,352				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG04)	MO	YRT/G	OL	392,069,197	549,075	570,417	6,593,860				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05)	MO	YRT/G	OL	267,026,841	138,240	141,366	1,206,243				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG05)	MO	YRT/I	OL	6,309,350	14,658	13,739	11,593				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06)	MO	YRT/G	OL	8,775,750	5,819	5,824	56,230				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG06)	MO	YRT/I	OL	32,561	40	37	42				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG09)	MO	YRT/G	OL	925,400	501	454	4,615				
93572	43-1235868	11/01/1986	RGA Reinsurance Co. (RG10)	MO	CO/I	OL	5,162,054	4,623,249	4,414,846	23,287				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG10)	MO	YRT/G	OL	1,361,600	951	871	8,670				
93572	43-1235868	01/01/1979	RGA Reinsurance Co. (RG11)	MO	YRT/I	OL	500,000	4,955	4,438	9,326				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/I	OL	38,978,229	1,571,628	1,844,375	2,557,670				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/I	OL	6,638,330			453,947				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG14)	MO	YRT/I	OL	11,774,518	535,715	554,458	541,390				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG14)	MO	YRT/G	OL	17,849,073	18,833	19,457	194,086				
93572	43-1235868	01/01/1988	RGA Reinsurance Co. (RG15)	MO	YRT/I	OL	4,741,402	288,362	276,635	428,628				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG16)	MO	YRT/I	OL	3,390,077	95,491	91,780	125,429				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG19)	MO	YRT/I	OL	14,774,988	502,512	535,947	670,888				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG20)	MO	YRT/I	OL	1,618,131	18,159	17,656	36,252				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO	YRT/I	OL	266,638,580	5,959,686	6,107,955	4,534,395				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (RG26)	MO	YRT/I	OL	188,751,016	5,685,830	5,127,084	2,785,143				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG26)	MO	YRT/G	OL	22,366,250	15,847	15,223	147,775				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG27)	MO	YRT/I	OL	145,722	2,292	2,176	5,149				
93572	43-1235868	01/01/1997	RGA Reinsurance Co. (RG30)	MO	YRT/G	OL	33,452,689	13,244	12,130	113,292				
93572	43-1235868	04/15/1991	RGA Reinsurance Co. (RG37)	MO	YRT/I	OL	3,427,661	31,532	29,748	31,063				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG38)	MO	YRT/I	OL	2,857,477	7,955	9,267	6,392				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG39)	MO	YRT/I	OL	293,061	8,258	7,870	11,432				
93572	43-1235868	04/01/1994	RGA Reinsurance Co. (RG55)	MO	YRT/I	OL	2,733,277	87,618	95,043	82,557				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG59)	MO	YRT/I	OL			3,813	(160)				
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	YRT/I	OL	116,806,764	1,051,290	1,060,913	590,187				
93572	43-1235868	05/01/2001	RGA Reinsurance Co. (RG97)	MO	YRT/I	OL	570,052,948	2,686,477	2,649,770	1,506,551				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	YRT/I	OL	58,592,483	615,021	597,567	267,035				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	YRT/I	OL	89,236,757	1,467,455	1,371,729	853,599				
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	YRT/I	OL	22,585,067	1,018,217	1,127,740	793,314				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGB3)	MO	YRT/I	OL	217,760,079	12,038,242	12,035,151	6,021,725				
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGB5)	MO	YRT/I	OL	550,473,430	6,024,851	5,605,244	4,712,946				
93572	43-1235868	08/01/2008	RGA Reinsurance Co. (RGB6)	MO	YRT/I	OL	46,374,691	307,074	300,019	185,423				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGB7)	MO	YRT/I	OL	382,559,811	3,565,536	3,489,601	1,911,710				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (RGB8)	MO	YRT/I	OL	53,819,631	185,696		90,259				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO	YRT/I	OL	184,542,383	4,803,766	4,419,412	1,731,654				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD2)	MO	YRT/I	OL	8,578,453	53,614	45,293	13,221				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (RGD3)	MO	YRT/I	OL	87,993,095	1,316,945	1,157,192	480,763				
93572	43-1235868	08/23/2004	RGA Reinsurance Co. (RGD4)	MO	YRT/I	OL	35,271,444	192,039	170,607	83,933				
93572	43-1235868	11/01/2005	RGA Reinsurance Co. (RGD5)	MO	YRT/I	OL	700,340,258	5,602,683	4,941,780	3,698,113				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD6)	MO	YRT/I	OL	367,863,898	951,568	780,125	376,091				
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (RGD9)	MO	YRT/I	OL	22,689,522	7,448		5,018				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGH1)	MO	YRT/I	OL	114,363,493	3,193,232	2,910,495	1,473,166				
93572	43-1235868	06/01/2008	RGA Reinsurance Co. (RGH2)	MO	YRT/I	OL	230,481,652	375,342	384,856	213,249				
93572	43-1235868	01/01/2020	RGA Reinsurance Co. (RGH3)	MO	YRT/I	OL	47,656,940	38,070		6,683				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM7)	MO	YRT/G	OL	960,686,384	331,008	336,457	3,626,080				
93572	43-1235868	04/01/2005	RGA Reinsurance Co. (RGM8)	MO	YRT/G	OL	29,132,711	11,690	11,893	128,761				
93572	43-1235868	07/01/2012	RGA Reinsurance Co. (RGPD)	MO	YRT/I	OL	766,848,952	2,390,376	2,389,414	1,267,078				
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	OL	251,096,105	8,931,991	8,215,504	3,617,449				
64688	75-6020048	08/23/2004	SCOR Global Life Americas Reins Co (SCB3)	DE	YRT/I	OL	130,656,115	7,222,957	7,221,114	2,977,675				
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCB5)	DE	YRT/I	OL	99,550,265	973,184	894,166	634,426				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCB7)	DE	YRT/I	OL	294,318,191	2,832,553	2,756,089	1,381,833				
64688	75-6020048	11/23/2019	SCOR Global Life Americas Reins Co (SCB8)	DE	YRT/I	OL	35,813,113	123,696		54,271				

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
64688	75-6020048	08/05/2011	SCOR Global Life Americas Reins Co (SCD5)	DE	YRT/I	OL	102,230,899	607,665	583,275	263,803				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCD6)	DE	YRT/I	OL	273,382,986	693,153	565,563	262,737				
64688	75-6020048	11/23/2019	SCOR Global Life Americas Reins Co (SCD9)	DE	YRT/I	OL	18,151,614	11,267		4,029				
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reins Co (SCG1)	DE	YRT/I	OL	60,428,520	309,840	355,052	164,172				
64688	75-6020048	11/01/2010	SCOR Global Life Americas Reins Co (SCN5)	DE	YRT/I	OL	3,340,711,632	3,462,597	3,466,452	1,832,945				
64688	75-6020048	01/01/2011	SCOR Global Life Americas Reins Co (SCN6)	DE	YRT/I	OL	5,002,191,081	10,477,647	10,379,566	5,546,058				
64688	75-6020048	01/01/2012	SCOR Global Life Americas Reins Co (SCN7)	DE	YRT/I	OL	401,197,855	950,120	920,470	449,919				
64688	75-6020048	07/01/2018	SCOR Global Life Americas Reins Co (SCN9)	DE	YRT/I	OL	1,419,517,624	1,342,028	1,380,589	534,533				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (SCPH)	DE	YRT/I	OL	50,538,996	52,205	40,927	23,388				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	OL	295,095,476	902,079	892,161	4,132,961				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	OL	56,097,804	1,323,385	1,378,944	1,869,832				
64688	75-6020048	11/01/1989	SCOR Global Life Americas Reins Co (TA27)	DE	YRT/I	OL	2,706,210	196,644	198,710	311,498				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TAF2)	DE	YRT/I	OL	86,912,160	349,389	320,590	232,949				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	CO/I	XXXL	3,499,183,429	17,306,414	18,513,157	5,245,412				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL7)	DE	YRT/I	OL	330,973,935	684,253	591,382	455,342				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	CO/I	XXXL	9,556,430,582	95,760,900	86,718,550	11,634,896				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAL8)	DE	YRT/I	OL	593,862,884	817,790	718,452	498,241				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN3)	DE	YRT/I	OL	6,499,905,340	5,650,421	5,674,550	4,116,508				
64688	75-6020048	07/15/2008	SCOR Global Life Americas Reins Co (TAN4)	DE	YRT/I	OL	4,116,990,189	7,101,012	7,185,204	4,922,863				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE	CO/I	XXXL	1,855,363,841	8,613,703	7,223,083	2,545,897				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT1)	DE	YRT/I	OL	92,574,758	119,508	101,094	60,449				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	CO/I	XXXL	15,014,385,009	84,502,984	61,863,456	17,429,982				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	YRT/I	OL	413,238,405	390,710	305,612	194,353				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR37)	DE	YRT/I	OL	3,427,662	31,532	29,748	31,337				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR61)	DE	YRT/I	OL	3,188,467	70,385	65,882	83,123				
64688	75-6020048	04/15/1991	SCOR Global Life Americas Reins Co (TR62)	DE	YRT/I	OL	6,691,166	202,245	224,038	452,297				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR63)	DE	CO/I	OL	24,630,000	583,536	536,300	437,758				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR64)	DE	CO/I	OL	125,000	1,211	834	2,748				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	OL	1,814,473	15,341	16,503	32,058				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	OL	7,618,560	219,612	320,490	315,582				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR67)	DE	CO/I	OL	7,213,000	42,156	36,906	115,101				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR68)	DE	CO/I	OL	100,000	1,041	830	2,623				
64688	75-6020048	09/01/2002	SCOR Global Life Americas Reins Co (TRD2)	DE	YRT/I	OL	27,377,164	387,514	336,872	124,456				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reins Co (TRF2)	DE	YRT/I	OL	39,968,067	1,127,554	1,015,645	570,508				
64688	75-6020048	03/31/2003	SCOR Global Life Americas Reins Co (TRH1)	DE	YRT/I	OL	153,976,868	4,087,979	3,735,098	1,792,350				
64688	75-6020048	09/01/2003	SCOR Global Life Americas Reins Co (TRI1)	DE	YRT/I	OL	3,878,252	295,555	272,064	184,489				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLB6)	DE	YRT/I	OL	18,229,322	119,689	117,102	72,332				
64688	75-6020048	08/01/2008	SCOR Global Life Americas Reins Co (XLH2)	DE	YRT/I	OL	75,079,880	116,949	119,158	68,462				
64688	75-6020048	01/01/2020	SCOR Global Life Americas Reins Co (XLH3)	DE	YRT/I	OL	15,769,001	12,670		2,449				
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of DE (GG70)	DE	YRT/I	OL	129,759,011	877,456	888,870	582,036				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of DE (GG80)	DE	YRT/I	OL	12,179,190	86,567	80,307	49,912				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of DE (GG99)	DE	YRT/I	OL	2,406,057	14,258	158,942	(10,232)				
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of DE (GGB1)	DE	YRT/I	OL	294,407,776	5,986,892	7,111,008	3,127,547				
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of DE (GGB2)	DE	YRT/I	OL	90,187,298	2,326,344	2,136,567	1,126,982				
87017	62-1003368	11/19/2001	SCOR Global Life Re Ins Co of DE (GGD1)	DE	YRT/I	OL	63,102,592	1,682,652	1,475,597	614,823				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of DE (GGE1)	DE	YRT/G	OL	63,134	199	182	129				
87017	62-1003368	10/01/2001	SCOR Global Life Re Ins Co of DE (GGE1)	DE	YRT/I	OL	2,280,126	10,335	9,692	9,539				
97071	13-3126819	02/01/1992	SCOR Global Life USA Reins Co (BA75)	DE	YRT/I	OL	5,644,746	305,312	297,407	513,309				
97071	13-3126819	05/01/2001	SCOR Global Life USA Reins Co (BA97)	DE	YRT/I	OL	357,119,137	1,864,474	1,844,477	1,007,366				
97071	13-3126819	08/01/1990	SCOR Global Life USA Reins Co (BM31)	DE	YRT/I	OL	719,775	6,003	5,665	9,853				
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM84)	DE	YRT/I	OL	1,521,453,794	7,228,726	7,090,159	3,808,361				
97071	13-3126819	03/28/2000	SCOR Global Life USA Reins Co (BM85)	DE	YRT/I	OL	89,399,114	898,747	940,109	471,782				
97071	13-3126819	07/01/2002	SCOR Global Life USA Reins Co (BME4)	DE	YRT/I	OL	13,276,093	204,423	201,817	84,848				
97071	13-3126819	01/01/2001	SCOR Global Life USA Reins Co (BMF1)	DE	YRT/I	OL	111,209,012	624,375	569,412	442,208				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GIB4)	DE	YRT/I	OL	278,311,659	9,662,206	9,871,065	9,912,514				
97071	13-3126819	11/23/2007	SCOR Global Life USA Reins Co (GIB5)	DE	YRT/I	OL	506,209,444	5,482,732	5,121,897	4,371,936				

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
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIB7)	DE	YRT/I	OL	454,230,121	4,400,340	4,285,570	1,951,914				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (GIB8)	DE	YRT/I	OL	53,719,738	185,547		75,148				
97071	13-3126819	11/01/2005	SCOR Global Life USA Reins Co (GID5)	DE	YRT/I	OL	559,283,910	4,564,530	4,028,887	2,872,170				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GID6)	DE	YRT/I	OL	345,847,548	864,971	705,880	355,242				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (GID9)	DE	YRT/I	OL	22,689,522	7,448		5,578				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	CO/I	XXXL	2,850,957,021	13,603,026	16,875,498	4,736,274				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL7)	DE	YRT/I	OL	359,405,211	940,563	862,280	609,122				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	CO/I	XXXL	2,518,720,732	30,155,985	28,239,450	3,110,691				
97071	13-3126819	08/30/2010	SCOR Global Life USA Reins Co (GIL8)	DE	YRT/I	OL	179,361,648	280,816	245,751	183,080				
97071	13-3126819	07/01/2007	SCOR Global Life USA Reins Co (GIN1)	DE	YRT/I	OL	1,202,426,981	3,291,341	3,243,704	2,208,695				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN2)	DE	YRT/I	OL	669,856,076	1,526,718	1,554,239	865,890				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN3)	DE	YRT/I	OL	4,966,537,635	4,262,808	4,293,037	2,727,522				
97071	13-3126819	07/15/2008	SCOR Global Life USA Reins Co (GIN4)	DE	YRT/I	OL	4,381,657,592	7,692,063	7,777,633	4,389,292				
97071	13-3126819	11/01/2010	SCOR Global Life USA Reins Co (GIN5)	DE	YRT/I	OL	3,412,838,050	3,544,686	3,553,957	1,904,291				
97071	13-3126819	01/01/2011	SCOR Global Life USA Reins Co (GIN6)	DE	YRT/I	OL	9,869,061,910	19,651,088	19,587,346	9,228,942				
97071	13-3126819	01/01/2012	SCOR Global Life USA Reins Co (GIN7)	DE	YRT/I	OL	542,692,096	1,294,091	1,252,822	603,222				
97071	13-3126819	07/01/2018	SCOR Global Life USA Reins Co (GIN9)	DE	YRT/I	OL	1,463,953,473	1,385,425	1,429,745	567,972				
97071	13-3126819	07/01/2012	SCOR Global Life USA Reins Co (GIPF)	DE	YRT/I	OL	81,191,050	150,701	138,606	55,231				
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SU17)	DE	COFW/I	OL	122,117,528	119,110,451	61,357,440	68,072,152				89,389,711
97071	13-3126819	07/01/2018	SCOR Global Life USA Reins Co (SU20)	DE	COFW/I	OL	54,006,929	51,096,207	20,590,050	40,533,537				33,523,633
97071	13-3126819	01/01/2018	SCOR Global Life USA Reins Co (SUE0)	DE	YRT/I	OL	109,211,317	193,112	171,934	66,316				
97071	13-3126819	01/01/2018	SCOR Global Life USA Reins Co (SUE8)	DE	YRT/I	OL	811,743,467	1,779,591	1,627,081	793,592				
97071	13-3126819	01/01/2018	SCOR Global Life USA Reins Co (SUE9)	DE	YRT/I	OL	188,622	1,160	1,066	465				
97071	13-3126819	11/21/2020	SCOR Global Life USA Reins Co (SUH4)	DE	YRT/I	OL	438,000	468						
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI6)	DE	CO/I	XXXL			5,516	(5,806)				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI7)	DE	CO/I	XXXL			2,451	(3,140)				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI8)	DE	CO/I	XXXL			1,380	(2,356)				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI9)	DE	CO/I	XXXL			869	(2,437)				
97071	13-3126819	12/06/2017	SCOR Global Life USA Reins Co (SUN8)	DE	YRT/I	OL	2,573,796,814	3,230,300	3,193,295	1,159,025				
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ1)	DE	CO/I	XXXL	1,732,500	3,287	2,985	1,134				
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ2)	DE	CO/I	XXXL	2,565,000	8,387	7,145	1,533				
97071	13-3126819	03/15/2015	SCOR Global Life USA Reins Co (SUQ3)	DE	CO/I	XXXL	13,725,000	58,245	47,660	10,563				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ7)	DE	CO/I	XXXL	140,183,550	411,672	318,563	132,007				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ8)	DE	CO/I	XXXL	166,867,650	822,969	595,163	186,518				
97071	13-3126819	08/08/2016	SCOR Global Life USA Reins Co (SUQ9)	DE	CO/I	XXXL	890,858,250	4,078,221	3,155,137	796,236				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT0)	DE	CO/I	OL	984,399,799	1,282,406		1,164,170				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT0)	DE	CO/I	XXXL	1,472,352,862	5,494,954	3,491,594	1,834,092				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT0)	DE	YRT/I	OL	34,403,818	20,469	10,861	8,418				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT3)	DE	CO/I	OL	834,292,883	3,453,967		1,969,195				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT3)	DE	CO/I	XXXL	915,609,702	3,806,066	2,811,194	2,241,948				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT3)	DE	YRT/I	OL	14,207,482	27,152	11,956	12,323				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT4)	DE	CO/I	OL	239,508,357	541,541		257,207				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT4)	DE	CO/I	XXXL	309,297,985	641,967	507,839	364,438				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT4)	DE	YRT/I	OL	3,576,887	2,861	1,048	1,496				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT5)	DE	CO/I	OL	4,651,647,748	10,366,886		6,050,394				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT5)	DE	CO/I	XXXL	4,777,392,347	13,677,526	7,264,922	6,072,590				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT5)	DE	YRT/I	OL	94,931,600	77,681	32,277	27,695				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT6)	DE	CO/I	OL	1,486,013,365	2,426,233		1,336,664				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT6)	DE	CO/I	XXXL	2,102,395,423	3,685,093	2,077,891	1,941,421				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT6)	DE	YRT/I	OL	53,104,225	30,281	9,187	13,785				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT7)	DE	CO/I	OL	400,823,600	784,077		625,554				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT7)	DE	CO/I	XXXL	176,861,538	715,797	826,825	304,363				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT7)	DE	YRT/I	OL	3,597,006	2,128	814	756				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT8)	DE	CO/I	OL	67,695,492	110,842		78,409				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT8)	DE	CO/I	XXXL	84,932,690	187,488	247,831	97,483				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT8)	DE	YRT/I	OL	1,818,251	1,228	292	662				

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
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT9)	DE	CO/I	OL	1,300,625,971	2,161,308		1,887,973				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT9)	DE	CO/I	XXXL	2,006,012,481	10,835,704	6,142,829	2,870,915				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUT9)	DE	YRT/I	OL	22,884,250	11,735	4,781	4,734				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUTB)	DE	CO/I	OL	2,172,303,323	8,158,187		3,467,873				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUTB)	DE	CO/I	XXXL	1,167,089,884	3,089,073	2,754,256	1,988,807				
97071	13-3126819	07/07/2018	SCOR Global Life USA Reins Co (SUTB)	DE	YRT/I	OL	43,986,821	56,838	23,828	29,417				
97071	13-3126819	04/15/2017	SCOR Global Life USA Reins Co (SUU3)	DE	YRT/I	OL	21,010,141	13,580	11,135	5,006				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV1)	DE	CO/I	OL	79,920,000	214,299		82,601				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV1)	DE	CO/I	XXXL	150,423,750	281,241	232,480	154,595				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV2)	DE	CO/I	OL	76,297,500	191,697		90,066				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV2)	DE	CO/I	XXXL	149,760,000	371,544	272,091	161,359				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV3)	DE	CO/I	OL	316,810,000	610,602		315,214				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV3)	DE	CO/I	XXXL	715,533,750	2,113,765	1,519,456	681,095				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV4)	DE	CO/I	OL	216,427,500	309,497		251,992				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reins Co (SUV4)	DE	CO/I	XXXL	490,725,000	2,193,828	1,434,682	539,004				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV5)	DE	CO/I	OL	199,395,000	534,313		230,346				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV5)	DE	CO/I	XXXL	113,625,000	170,885	113,707	139,313				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV6)	DE	CO/I	OL	167,265,000	400,463		206,320				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV6)	DE	CO/I	XXXL	122,895,000	224,364	120,822	136,453				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV7)	DE	CO/I	OL	568,057,500	1,097,117		676,295				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV7)	DE	CO/I	XXXL	432,832,500	820,306	345,825	502,584				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV8)	DE	CO/I	OL	379,665,000	522,318		486,800				
97071	13-3126819	01/23/2019	SCOR Global Life USA Reins Co (SUV8)	DE	CO/I	XXXL	264,510,000	773,318	256,335	340,809				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW1)	DE	YRT/I	OL	305,417,748	239,706	18,935	8,884				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW2)	DE	YRT/I	OL	162,848,996	129,124	6,736	6,326				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW3)	DE	YRT/I	OL	560,561,640	239,588	23,319	19,042				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW4)	DE	YRT/I	OL	727,229,598	558,042	76,153	48,393				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW5)	DE	YRT/I	OL	659,737,370	406,560	41,353	22,903				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW6)	DE	YRT/I	OL	1,234,144,901	1,149,636	75,427	61,529				
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (SUW7)	DE	YRT/I	OL	314,764,586	229,822	15,464	11,245				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	OL	370,606,149	4,663,378	3,894,761	1,057,268				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	CO/I	XXXL	3,319,463,652	25,013,685	17,361,205	11,868,468				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	OL	1,914,897,635	16,139,277	15,427,154	11,055,114				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	CO/I	XXXL	14,449,772	89,426	77,083	90,518				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ1)	CO	YRT/I	OL	24,689,249	213,008	201,461	143,539				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	CO/I	XXXL	26,679,449	161,436	153,185	201,700				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	YRT/I	OL	48,600,783	267,215	256,032	223,297				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	CO/I	XXXL	454,558,271	9,288,593	10,339,158	863,038				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	OL	57,204,368	185,542	174,174	160,571				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	CO/I	XXXL	125,891,226	10,981,667	10,490,457	253,059				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	OL	23,653,572	41,614	38,743	30,992				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	CO/I	XXXL	4,344,211	9,388	6,313	16,610				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	OL	5,389,444	22,965	21,516	16,935				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	CO/I	XXXL	8,593,406	14,710	18,499	45,979				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	OL	20,928,256	103,431	99,304	85,065				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	CO/I	XXXL	191,354,478	3,923,907	4,320,434	370,852				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	YRT/I	OL	25,460,079	67,331	64,672	54,329				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	CO/I	XXXL	52,224,040	3,550,655	3,455,951	99,371				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ8)	CO	YRT/I	OL	8,144,846	11,298	10,593	8,634				
82627	06-0839705	11/01/1970	Swiss Re Life & Health America (CG07)	MO	YRT/I	OL	134,438	5,877	5,765	11,480				
82627	06-0839705	11/01/1985	Swiss Re Life & Health America (CG21)	MO	YRT/I	OL	1,046,490	71,622	69,522	72,459				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America (CI21)	MO	YRT/I	OL	4,457,188	363,422	355,787	531,984				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI24)	MO	YRT/I	OL	3,160,145	85,330	82,631	90,969				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI25)	MO	YRT/I	OL	4,801,966	14,608	12,734	18,776				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LF85)	MO	YRT/I	OL	26,319,576	378,987	385,523	287,686				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	MO	YRT/I	OL	1,459,176	71,456	81,287	115,467				

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
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	MO	YRT/G	OL	44,886	3,255	3,060	5,043				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America (LR10)	MO	YRT/I	OL	4,777,227	193,919	203,382	261,113				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	MO	YRT/G	OL	1,486,756	55,697	57,337	64,627				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LR17)	MO	YRT/I	OL	6,911,574	222,674	258,908	245,777				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	MO	YRT/I	OL	332,030,923	2,955,135	2,998,614	2,326,780				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR42)	MO	YRT/I	OL	8,592,205	115,410	118,096	90,866				
82627	06-0839705	12/01/1993	Swiss Re Life & Health America (LR52)	MO	YRT/I	OL	2,346,518	106,684	102,575	100,872				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	MO	YRT/I	OL	83,603,708	892,170	885,678	574,778				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME38)	MO	YRT/I	OL	2,867,764	8,893	9,309	7,453				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME72)	MO	YRT/I	OL	935,150	46,610	45,462	83,719				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (ME73)	MO	YRT/I	OL	1,830,025	62,270	59,194	86,554				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (MG29)	MO	YRT/I	OL	1,024,861	58,537	56,121	77,055				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N044)	MO	YRT/I	OL				(83)				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N038)	MO	YRT/I	OL	2,867,764	8,893	9,309	7,453				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N039)	MO	YRT/I	OL	284,442	8,016	7,640	16,284				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N044)	MO	YRT/I	OL	113,480,051	3,156,522	3,172,482	2,675,490				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N045)	MO	YRT/I	OL	6,293,685	138,033	196,104	221,241				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N046)	MO	YRT/I	OL	415,940	2,845	2,667	5,551				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America (N047)	MO	YRT/I	OL	541,583	4,043	3,717	3,768				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N048)	MO	YRT/I	OL	176,708,785	2,259,898	2,246,433	1,792,806				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N050)	MO	YRT/I	OL	415,803,578	6,928,394	6,250,783	3,197,736				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N059)	MO	YRT/I	OL			3,701	(264)				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (N085)	MO	YRT/I	OL	19,745,674	284,314	289,228	211,313				
82627	06-0839705	05/01/2001	Swiss Re Life & Health America (N097)	MO	YRT/I	OL	714,236,601	3,728,732	3,688,605	1,986,828				
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)	MO	YRT/I	OL	79,034,110	823,537	799,988	344,310				
82627	06-0839705	04/01/1997	Swiss Re Life & Health America (NOA7)	MO	YRT/I	OL	93,837	2,566	2,440	1,263				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	MO	YRT/I	OL	712,520,917	24,959,368	22,613,200	10,218,874				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOD1)	MO	YRT/I	OL	125,694,971	3,132,447	2,809,199	1,066,894				
82627	06-0839705	03/31/2003	Swiss Re Life & Health America (NOH1)	MO	YRT/I	OL	40,134,634	896,343	832,665	400,163				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOWXB)	MO	CO/I	AXXX		42,306,953	39,743,824	465,087				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOWXD)	MO	CO/I	AXXX		164,484,699	158,939,666	1,419,550				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America (NR30)	MO	YRT/I	OL	913,990	58,840	56,891	73,363				
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16)	MO	YRT/I	OL	211,674,937	420,918	332,487	313,800				
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16T)	MO	CO/I	XXXL	6,983,568,609	127,665,791	126,102,167	12,759,990	44,020,108	51,356,792		
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16U)	MO	CO/I	AXXX	324,535,649	292,709,021	287,641,935	4,737,885	67,530,245	72,872,341		
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16V)	MO	MCO/I	OL	1,267,385,889			15,308,023	17,773,568	18,942,537	89,836,821	
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR59)	MO	YRT/I	OL	504,282,347	2,120,741	2,044,965	1,526,642				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	MO	YRT/I	OL	396,830,589	4,165,039	4,179,566	5,002,046				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	MO	YRT/I	OL	337,613,120	3,172,080	3,146,072	3,585,689				
82627	06-0839705	01/19/2005	Swiss Re Life & Health America (SR66)	MO	YRT/I	OL	98,011,727	399,569	364,318	300,799				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	MO	YRT/I	OL	63,999,705	677,037	671,542	429,777				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	MO	CO/I	XXXL	265,319,546	1,312,182	970,886	763,696				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	MO	YRT/I	OL	129,536,008	1,045,668	1,011,169	692,887				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America (SR84)	MO	YRT/I	OL	757,335,939	4,230,184	4,141,598	2,329,730				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	MO	YRT/I	OL	143,683,568	5,207,979	4,965,825	3,293,831				
82627	06-0839705	08/05/2011	Swiss Re Life & Health America (SRB5)	MO	YRT/I	OL	49,775,168	486,606	447,085	277,182				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRB6)	MO	YRT/I	OL	27,343,999	179,536	175,657	104,685				
82627	06-0839705	01/01/2012	Swiss Re Life & Health America (SRB7)	MO	YRT/I	OL	203,545,713	1,903,978	1,832,768	818,004				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRB8)	MO	YRT/I	OL	17,906,575	61,851		24,221				
82627	06-0839705	09/01/1999	Swiss Re Life & Health America (SRC1)	MO	YRT/I	OL	442,206	5,497	5,028	2,328				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRD1)	MO	YRT/I	OL	264,358,634	5,942,717	5,254,843	2,491,275				
82627	06-0839705	01/01/2018	Swiss Re Life & Health America (SRE0)	MO	YRT/I	OL	109,211,287	193,112	171,934	75,280				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1)	MO	YRT/G	OL	110,484	348	319	323				
82627	06-0839705	10/01/2001	Swiss Re Life & Health America (SRE1)	MO	YRT/I	OL	4,135,763	21,599	20,299	28,914				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE1)	MO	YRT/I	OL	2,672,386,344	7,525,853	7,082,826	4,194,759				
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE2)	MO	YRT/I	OL	4,969,119	25,149	23,493	14,752				

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
82627	06-0839705	05/28/2012	Swiss Re Life & Health America (SRE3)	MO	YRT/I	OL	450,659,045	1,291,354	1,219,831	716,567				
82627	06-0839705	07/01/2002	Swiss Re Life & Health America (SRE4)	MO	YRT/I	OL	27,555,344	416,459	410,571	172,501				
82627	06-0839705	01/01/2018	Swiss Re Life & Health America (SRE8)	MO	YRT/I	OL	811,685,868	1,779,280	1,626,800	754,587				
82627	06-0839705	01/01/2018	Swiss Re Life & Health America (SRE9)	MO	YRT/I	OL	188,622	1,160	1,066	421				
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SREA)	MO	YRT/I	OL	955,958,038	1,060,354		508,074				
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SREC)	MO	YRT/I	OL	126,875,656	120,098		44,310				
82627	06-0839705	08/01/2008	Swiss Re Life & Health America (SRH2)	MO	YRT/I	OL	114,658,594	183,728	186,719	102,509				
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SRH3)	MO	YRT/I	OL	23,653,500	18,999		3,535				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI2)	MO	CO/I	XXXL			462	(821)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI4)	MO	CO/I	XXXL			21	(59)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI5)	MO	CO/I	XXXL			28	(95)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI6)	MO	CO/I	XXXL			2,758	(2,903)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI7)	MO	CO/I	XXXL			1,226	(1,570)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI8)	MO	CO/I	XXXL			690	(1,178)				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI9)	MO	CO/I	XXXL			434	(1,219)				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	CO/I	XXXL	23,765,810	50,924	150,552	50,163				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	YRT/I	OL	156,470,144	1,522,169	1,618,894	920,181				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	CO/I	XXXL	13,354,686	34,165	127,775	(15,881)				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	YRT/I	OL	46,808,032	244,819	245,585	172,390				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	CO/I	XXXL	9,332,182,995	183,315,764	188,842,931	14,326,768				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	YRT/I	OL	908,410,412	2,488,719	2,380,155	1,801,769				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	MO	CO/I	XXXL	1,575,770,037	59,871,904	57,459,255	2,536,379				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL4)	MO	YRT/I	OL	83,711,228	124,903	115,925	88,508				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	MO	CO/I	XXXL	3,484,665,323	6,842,421	10,164,596	7,812,355				
82627	06-0839705	11/01/2006	Swiss Re Life & Health America (SRL5)	MO	YRT/I	OL	1,862,579,575	4,119,326	3,861,751	3,537,981				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	MO	CO/I	XXXL	3,808,745,572	5,513,312	5,824,365	4,833,731				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL6)	MO	YRT/I	OL	738,512,465	1,518,139	1,459,115	1,025,317				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL7)	MO	CO/I	XXXL	1,220,383,706	6,199,242	6,081,932	1,748,359				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL7)	MO	YRT/I	OL	142,662,011	189,066	156,497	108,833				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	MO	CO/I	XXXL	24,697,141,114	277,264,392	256,619,615	30,392,749				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRL8)	MO	YRT/I	OL	1,682,272,830	2,509,361	2,199,081	1,606,606				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM2)	MO	YRT/G	OL	4,100,600	1,626	1,702	11,820				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	MO	YRT/G	OL	10,745,843	2,460	2,543	16,174				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM3)	MO	YRT/I	OL	1,561,607	1,763	1,800	1,347				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	MO	YRT/G	OL	3,508,400	927	849	6,076				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM4)	MO	YRT/I	OL	47,648	92	86	78				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	MO	YRT/G	OL	8,761,495	2,786	2,790	19,113				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM5)	MO	YRT/I	OL	1,355,886	6,331	6,373	5,018				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM6)	MO	YRT/G	OL	290,000	253	229	1,703				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM7)	MO	YRT/G	OL	683,981,247	166,457	174,081	1,578,317				
82627	06-0839705	04/01/2005	Swiss Re Life & Health America (SRM8)	MO	YRT/G	OL	10,863,295	6,922	6,947	70,166				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America (SRM9)	MO	YRT/G	OL	175,513,922	26,932	27,922	272,321				
82627	06-0839705	08/01/2017	Swiss Re Life & Health America (SRN6)	MO	YRT/I	OL	2,480,499,561	4,311,009	4,392,556	1,668,121				
82627	06-0839705	08/01/2017	Swiss Re Life & Health America (SRN7)	MO	YRT/I	OL	63,424,360	154,829	149,244	64,322				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America (SRPB)	MO	YRT/I	OL	1,839,897,169	5,281,914	5,042,329	2,441,197				
82627	06-0839705	08/08/2016	Swiss Re Life & Health America (SRQ0)	MO	CO/I	XXXL	519,011,550	3,182,677	2,561,162	529,244				
82627	06-0839705	03/15/2015	Swiss Re Life & Health America (SRQ4)	MO	CO/I	XXXL	20,025,000	142,864	117,235	19,081				
82627	06-0839705	04/01/2016	Swiss Re Life & Health America (SRQ5)	MO	CO/I	XXXL	450,000	2,250	1,535	433				
82627	06-0839705	06/29/2015	Swiss Re Life & Health America (SRR1)	MO	YRT/I	OL	5,086,920	3,336	3,408	246,336				
82627	06-0839705	12/01/2015	Swiss Re Life & Health America (SRS2)	MO	YRT/G	OL	465,930,427	105,771	110,102	794,015				
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SRS3)	MO	YRT/G	OL	252,447,018	38,399		280,229				
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SRS7)	MO	YRT/G	OL	7,486,917	948		2,644				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT0)	MO	CO/I	OL	492,699,901	640,150		580,580				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT0)	MO	CO/I	XXXL	742,676,430	2,769,094	1,758,061	934,805				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT0)	MO	YRT/I	OL	17,201,908	10,238	5,432	4,343				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT1)	MO	CO/I	XXXL	4,580,658,710	21,401,781	18,196,690	6,195,509				

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
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT1)	MO	YRT/I	OL	243,886,231	316,192	270,034	145,461				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	CO/I	XXXL	12,178,088,289	69,615,370	50,921,803	13,595,582				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	YRT/I	OL	331,658,614	313,350	266,932	135,808				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT3)	MO	CO/I	OL	90,756,867	393,997		228,763				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT3)	MO	CO/I	XXXL	954,754,302	3,777,523	2,779,244	2,224,359				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT3)	MO	YRT/I	OL	10,563,480	23,372	11,956	11,182				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT4)	MO	CO/I	OL	242,508,361	552,665		264,482				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT4)	MO	CO/I	XXXL	300,597,983	632,954	509,596	350,237				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT4)	MO	YRT/I	OL	3,576,886	2,861	1,048	1,378				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT5)	MO	CO/I	OL	3,383,982,620	7,689,405		4,509,768				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT5)	MO	CO/I	XXXL	5,989,689,414	17,506,596	9,432,963	7,714,288				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT5)	MO	YRT/I	OL	112,071,018	95,950	46,593	39,131				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT6)	MO	CO/I	OL	1,896,954,211	3,186,798		1,718,565				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT6)	MO	CO/I	XXXL	2,633,444,356	4,610,811	2,638,442	2,439,494				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT6)	MO	YRT/I	OL	86,889,559	51,081	11,067	21,645				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT7)	MO	CO/I	OL	231,582,762	465,590		367,442				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT7)	MO	CO/I	XXXL	343,323,107	1,339,815	1,437,093	585,815				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT7)	MO	YRT/I	OL	4,297,378	3,013	1,628	1,179				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT8)	MO	CO/I	OL	131,390,977	197,382		138,596				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT8)	MO	CO/I	XXXL	167,865,386	368,637	492,645	190,392				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT8)	MO	YRT/I	OL	3,811,479	2,550	675	1,400				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT9)	MO	CO/I	OL	1,042,474,147	1,754,316		1,566,846				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT9)	MO	CO/I	XXXL	1,005,493,163	5,445,829	3,135,634	1,403,745				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRT9)	MO	YRT/I	OL	12,292,361	6,225	2,391	2,575				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTB)	MO	CO/I	OL	1,676,885,425	6,521,432		2,772,042				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTB)	MO	CO/I	XXXL	2,437,056,906	6,096,006	5,444,695	3,899,350				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTB)	MO	YRT/I	OL	90,889,800	112,192	33,394	55,772				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTR)	MO	CO/I	OL	347,448,174	3,472,845		449,387				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTR)	MO	CO/I	XXXL	594,776,559	1,255,394	1,448,133	810,919				
82627	06-0839705	07/07/2018	Swiss Re Life & Health America (SRTR)	MO	YRT/I	OL	58,170,835	96,483	56,463	48,027				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU1)	MO	CO/I	OL	6,500,000	19,271		5,775				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU1)	MO	CO/I	XXXL	1,500,000	712	7,100	(2,487)				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU1)	MO	YRT/I	OL	6,527,137	2,680	297	2,258				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU2)	MO	CO/I	OL	999,900	1,620		563				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU2)	MO	CO/I	XXXL	4,666,333	7,543	5,070	5,194				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU3)	MO	YRT/I	OL	89,342,043	54,280	40,046	29,041				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU5)	MO	CO/I	OL	2,500,000	3,273		563				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU5)	MO	CO/I	XXXL	2,400,000	2,900	4,131	2,244				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU6)	MO	CO/I	OL	3,600,000	4,257		1,614				
82627	06-0839705	04/15/2017	Swiss Re Life & Health America (SRU6)	MO	CO/I	XXXL	333,300	646	524	312				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV1)	MO	CO/I	OL	53,280,000	142,815		55,068				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV1)	MO	CO/I	XXXL	100,282,500	187,518	154,987	103,064				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV2)	MO	CO/I	OL	50,865,000	127,760		60,044				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV2)	MO	CO/I	XXXL	99,840,000	247,712	181,394	107,573				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV3)	MO	CO/I	OL	211,206,667	406,897		210,143				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV3)	MO	CO/I	XXXL	477,022,500	1,409,276	1,012,970	454,064				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV4)	MO	CO/I	OL	144,285,000	206,211		167,995				
82627	06-0839705	05/01/2018	Swiss Re Life & Health America (SRV4)	MO	CO/I	XXXL	327,150,000	1,462,626	956,455	359,336				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV5)	MO	CO/I	OL	132,930,000	356,071		153,564				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV5)	MO	CO/I	XXXL	75,750,000	113,940	75,805	92,876				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV6)	MO	CO/I	OL	111,510,000	266,858		137,547				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV6)	MO	CO/I	XXXL	81,930,000	149,587	80,548	90,969				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV7)	MO	CO/I	OL	378,705,000	731,065		450,863				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV7)	MO	CO/I	XXXL	288,555,000	546,919	230,550	335,056				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV8)	MO	CO/I	OL	253,110,000	347,968		324,534				
82627	06-0839705	01/23/2019	Swiss Re Life & Health America (SRV8)	MO	CO/I	XXXL	176,340,000	515,589	170,890	227,207				

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
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW1)	MO	YRT/I	OL	318,784,736	266,238	18,935	9,704				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW2)	MO	YRT/I	OL	129,370,869	96,129	4,200	2,615				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW3)	MO	YRT/I	OL	684,369,030	282,997	19,044	19,178				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW4)	MO	YRT/I	OL	775,282,182	604,948	73,480	52,347				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW5)	MO	YRT/I	OL	945,599,449	591,312	55,472	31,615				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW6)	MO	YRT/I	OL	1,525,081,359	1,469,960	94,930	117,276				
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRW7)	MO	YRT/I	OL	339,857,136	252,609	14,959	14,113				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	CO/I	XXXL	5,928,765	35,875	34,041	44,822				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	OL	10,800,167	59,389	56,895	46,087				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	CO/I	XXXL	101,012,935	2,064,215	2,297,549	191,786				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I	OL	12,712,075	41,227	38,720	32,609				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	CO/I	XXXL	27,975,826	2,440,395	2,331,195	56,235				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	OL	5,256,353	9,246	8,605	6,176				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	CO/I	XXXL	1,909,646	3,271	4,111	10,218				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	OL	4,650,726	22,984	22,073	18,002				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	CO/I	XXXL	42,523,211	872,014	960,084	82,412				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	OL	5,672,793	14,976	14,382	11,140				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	CO/I	XXXL	11,605,342	789,043	767,984	22,082				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ8)	NY	YRT/I	OL	1,809,965	2,511	2,352	1,722				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	CO/I	XXXL	13,354,680	34,165	127,773	(15,881)				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	YRT/I	OL	66,591,226	284,815	271,535	201,812				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	CO/I	XXXL	5,406,116,524	105,945,107	108,690,602	8,278,845				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	OL	528,098,433	1,387,967	1,318,117	1,012,894				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	CO/I	XXXL	526,849,684	20,046,319	19,234,719	848,517				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL4)	NY	YRT/I	OL	27,903,755	41,646	38,651	28,708				
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Co. (UN02)	IN	CO/G	OL		7,176,599	8,100,648					
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN	YRT/I	OL	1,348,143	7,316	5,893	15,856				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	CO/I	XXXL	497,631,419	19,068,346	18,323,559	802,087				
66133	41-1760577	05/23/2005	Wilton Reassurance Co. (WRL4)	MN	YRT/I	OL	27,514,881	41,027	38,044	28,316				
0899999. General Account - Authorized U.S. Non-Affiliates							561,095,417,727	29,888,388,796	11,417,773,173	16,354,915,996	1,808,098,087	143,171,670	131,348,279	11,478,407,950
1099999. Total General Account - Authorized Non-Affiliates							561,095,417,727	29,888,388,796	11,417,773,173	16,354,915,996	1,808,098,087	143,171,670	131,348,279	11,478,407,950
1199999. Total General Account Authorized							561,095,417,727	29,888,388,796	11,417,773,173	16,354,915,996	1,808,098,087	143,171,670	131,348,279	11,478,407,950
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		134,865	162,371					
1999999. General Account - Unauthorized U.S. Non-Affiliates								134,865	162,371					
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (FR56)	CYM	YRT/I	OL			132	3,474				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)	CYM	YRT/I	OL			3,957	38,780				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH56)	CYM	YRT/I	OL			92	928				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	CYM	YRT/I	OL			18,336	123,596				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PX58)	CYM	YRT/I	OL			623	7,285				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST84)	CYM	YRT/I	OL			196,278	1,447,043				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST85)	CYM	YRT/I	OL			61,565	429,593				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST97)	CYM	YRT/I	OL			46,749	346,586				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)	CYM	YRT/I	OL			72,797	478,840				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	CYM	YRT/I	OL			205,906	1,294,168				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB3)	CYM	YRT/I	OL			519,744	2,901,084				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB4)	CYM	YRT/I	OL			855,697	11,345,266				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB5)	CYM	YRT/I	OL			26,266	304,325				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	CYM	YRT/I	OL			93,024	485,125				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD4)	CYM	YRT/I	OL			10,541	59,350				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STE4)	CYM	YRT/I	OL			5,741	32,677				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STH1)	CYM	YRT/I	OL			107,595	670,780				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM2)	CYM	YRT/G	OL			331	3,109				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM3)	CYM	YRT/G	OL			510	4,413				

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 (STM3)	CYM	YRT/I	OL			30	327				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)	CYM	YRT/G	OL			536	4,946				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)	CYM	YRT/I	OL			105	1,215				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM6)	CYM	YRT/G	OL			46	453				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STN1)	CYM	YRT/I	OL			21,668	212,395				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									2,248,269	20,195,758				
2199999. Total General Account - Unauthorized Non-Affiliates								134,865	2,410,640	20,195,758				
2299999. Total General Account Unauthorized								134,865	2,410,640	20,195,758				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	AA-3190982	07/01/2020	Athene Life Re Ltd. (TH20)	BMU	COFW/I	JA		6,456,212,832		6,442,955,457				6,450,994,969
3199999. General Account - Certified Non-U.S. Non-Affiliates								6,456,212,832		6,442,955,457				6,450,994,969
3299999. Total General Account - Certified Non-Affiliates								6,456,212,832		6,442,955,457				6,450,994,969
3399999. Total General Account Certified								6,456,212,832		6,442,955,457				6,450,994,969
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							561,095,417,727	36,344,736,493	11,420,183,813	22,818,067,211	1,808,098,087	143,171,670	131,348,279	17,929,402,919
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
68322	84-0467907	12/31/2020	Great West Life and Annuity (GW02)	CO	MCO/G	VA							42,173,217,763	
68322	84-0467907	12/31/2020	Great West Life and Annuity (GW04)	CO	MCO/G	VA							18,322,599,461	
79359	13-2690792	12/31/2020	Great West Life and Annuity - NY (GY06)	NY	MCO/G	VA							4,981,125,917	
79359	13-2690792	12/31/2020	Great West Life and Annuity - NY (GY08)	NY	MCO/G	VA							1,202,335,934	
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16V)	MO	MCO/I	OL							645,582,981	
5399999. Separate Accounts - Authorized U.S. Non-Affiliates													67,324,862,056	
5599999. Total Separate Accounts - Authorized Non-Affiliates													67,324,862,056	
5699999. Total Separate Accounts Authorized													67,324,862,056	
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													67,324,862,056	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							561,095,417,727	29,888,523,661	11,417,935,544	16,354,915,996	1,808,098,087	143,171,670	67,456,210,335	11,478,407,950
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								6,456,212,832	2,248,269	6,463,151,215				6,450,994,969
9999999 - Totals							561,095,417,727	36,344,736,493	11,420,183,813	22,818,067,211	1,808,098,087	143,171,670	67,456,210,335	17,929,402,919

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	QA/I	MS	816,008	22,864	11,066				
68276	48-1024691	06/01/2000	Employers Reassurance Corporation	KS	QA/I	LTC	84,193,291	12,923,303	3,896,483,612				
60213	25-1800302	07/15/1994	HM Life Insurance Company of New York	NY	QA/G	OH			284,668				
91898	86-0388413	01/01/2018	LifeCare Assurance Company	AZ	QA/I	LTC	7,648,930	374,524	6,162,334				
88099	75-1608507	05/09/2016	Optimum Re Insurance Corporation	TX	QA/G	OH	93,630						
80314	52-0913817	12/31/1994	UniCARE Life & Health Insurance Company	IN	QA/G	OH	112,620		116,434				
39845	48-0921045	01/01/1993	Westport Insurance Corporation	MO	OTH/I	LTDI			18,588,672				
0899999. General Account - Authorized U.S. Non-Affiliates							92,864,479	13,320,691	3,921,646,786				
1099999. Total General Account - Authorized Non-Affiliates							92,864,479	13,320,691	3,921,646,786				
1199999. Total General Account Authorized							92,864,479	13,320,691	3,921,646,786				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
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													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							92,864,479	13,320,691	3,921,646,786				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							92,864,479	13,320,691	3,921,646,786				

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	Domi-ciliary Juris-diction	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
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							92,864,479	13,320,691	3,921,646,786				

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	134,865			134,865							
0899999. General Account - Life and Annuity U.S. Non-Affiliates				134,865			134,865		XXX					
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (FR56)							5			590	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)							132			6,230	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH56)							4			154	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)							578			20,557	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PX58)							25			1,253	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST84)		48,783		48,783			7,377			245,400	48,783
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST85)							2,393			72,805	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (ST97)		4,762		4,762			1,771			58,056	4,762
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)		12,051		12,051			2,869			82,781	12,051
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)							8,157			218,468	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB3)		1,012,199		1,012,199			18,706			474,112	492,818
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB4)		2,117,367		2,117,367			31,432			1,896,236	1,927,668
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB5)		177,262		177,262			997			47,000	47,997
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)							3,723			83,997	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD4)							427			10,849	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STE4)							228			5,516	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STH1)							4,303			117,111	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM2)							12			494	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM3)							20			793	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM5)							24			1,025	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STM6)							2			77	
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STN1)		91,910		91,910			819			36,015	36,834
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					3,464,334		3,464,334		XXX	84,004			3,379,519	2,570,913
1099999. Total General Account - Life and Annuity Non-Affiliates				134,865	3,464,334		3,599,199		XXX	84,004			3,379,519	2,570,913
1199999. Total General Account Life and Annuity				134,865	3,464,334		3,599,199		XXX	84,004			3,379,519	2,570,913
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					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				134,865	3,464,334		3,599,199		XXX	84,004			3,379,519	2,570,913
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)				134,865			134,865		XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					3,464,334		3,464,334		XXX	84,004			3,379,519	2,570,913
9999999 - Totals				134,865	3,464,334		3,599,199		XXX	84,004			3,379,519	2,570,913

(a)

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

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	AA-3190982	07/01/2020	Athene Life Re Ltd.	BMU	3	01/01/2020		6,456,212,832			6,456,212,832		6,456,212,832					200,873,232	6,450,994,969		6,651,868,201	103.0	100.0	6,456,212,832	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	
1099999. Total General Account - Life and Annuity Non-Affiliates								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	
1199999. Total General Account Life and Annuity								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	
9999999 - Totals								6,456,212,832			6,456,212,832		6,456,212,832				XXX	200,873,232	6,450,994,969		6,651,868,201	XXX	XXX	6,456,212,832	

(a)

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

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	22,910,932	4,145,918	1,692,226	4,970,357	1,329,486
2. Commissions and reinsurance expense allowances	2,693,101	287,604	183,575	129,972	398,451
3. Contract claims	1,034,311	756,649	731,949	658,178	565,785
4. Surrender benefits and withdrawals for life contracts	74,979	65,190	42,694	35,441	121
5. Dividends to policyholders and refunds to members	12,680	3,258	503	518	518
6. Reserve adjustments on reinsurance ceded	(23,655)	(33,004)	(120,339)	3,723	82,715
7. Increase in aggregate reserve for life and accident and health contracts	21,507,240	4,607,898	1,535,207	4,410,673	684,665
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	199,868	195,025	226,050	186,621	161,386
9. Aggregate reserves for life and accident and health contracts	40,279,704	15,041,334	10,433,437	8,898,230	4,487,557
10. Liability for deposit-type contracts					
11. Contract claims unpaid	217,537	184,611	131,699	134,449	108,752
12. Amounts recoverable on reinsurance	67,472	37,140	72,096	30,663	41,664
13. Experience rating refunds due or unpaid		2	81	117	108
14. Policyholders' dividends and refunds to members (not included in Line 10)	7,236	2,886	546	535	592
15. Commissions and reinsurance expense allowances due	252,461	31,808	29,496	24,140	(9,911)
16. Unauthorized reinsurance offset	1,028	383	189	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)	84	7,576	10,767	6,429	6,272
21. Other (O)					227
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	6,450,994,969				
24. Letters of credit (L)					
25. Trust agreements (T)	200,873,232				
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)	216,128,616,284		216,128,616,284
2.	Reinsurance (Line 16)	321,622,407	(321,622,407)	
3.	Premiums and considerations (Line 15)	1,079,194,924	199,867,646	1,279,062,570
4.	Net credit for ceded reinsurance	XXX	34,130,876,510	34,130,876,510
5.	All other admitted assets (balance)	6,963,974,247		6,963,974,247
6.	Total assets excluding Separate Accounts (Line 26)	224,493,407,863	34,009,121,749	258,502,529,612
7.	Separate Account assets (Line 27)	75,965,585,904		75,965,585,904
8.	Total assets (Line 28)	300,458,993,767	34,009,121,749	334,468,115,516
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	125,167,046,819	36,643,617,643	161,810,664,462
10.	Liability for deposit-type contracts (Line 3)	14,579,842,257	3,628,909,714	18,208,751,971
11.	Claim reserves (Line 4)	682,104,942	217,536,903	899,641,845
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,707,576,304	7,237,996	1,714,814,300
13.	Premium & annuity considerations received in advance (Line 8)	35,658,349	25,006,358	60,664,707
14.	Other contract liabilities (Line 9)	2,182,352,719	(63,123,713)	2,119,229,006
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	1,028,286	(1,028,286)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	6,450,994,969		6,450,994,969
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)		(6,450,994,969)	(6,450,994,969)
19.	All other liabilities (balance)	49,359,389,883	1,960,102	49,361,349,986
20.	Total liabilities excluding Separate Accounts (Line 26)	200,165,994,528	34,009,121,749	234,175,116,278
21.	Separate Account liabilities (Line 27)	75,965,585,904		75,965,585,904
22.	Total liabilities (Line 28)	276,131,580,432	34,009,121,749	310,140,702,182
23.	Capital & surplus (Line 38)	24,327,413,335	XXX	24,327,413,335
24.	Total liabilities, capital & surplus (Line 39)	300,458,993,767	34,009,121,749	334,468,115,516
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	36,643,617,643		
26.	Claim reserves	217,536,903		
27.	Policyholder dividends/reserves	7,237,996		
28.	Premium & annuity considerations received in advance	25,006,358		
29.	Liability for deposit-type contracts	3,628,909,714		
30.	Other contract liabilities	(63,123,713)		
31.	Reinsurance ceded assets	321,622,407		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	40,780,807,308		
34.	Premiums and considerations	199,867,646		
35.	Reinsurance in unauthorized companies	1,028,286		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	6,450,994,969		
39.	Other ceded reinsurance payables/offsets	(1,960,102)		
40.	Total ceded reinsurance payable/offsets	6,649,930,798		
41.	Total net credit for ceded reinsurance	34,130,876,510		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	147,626,456	82,476,686	7,076,451	35,184,606	272,364,199	70,546,971
2.	Alaska AK	L	4,989,465	21,151,038	443,990	5,308,038	31,892,531	6,109,095
3.	Arizona AZ	L	74,019,714	253,920,630	11,314,739	41,187,277	380,442,360	108,088,708
4.	Arkansas AR	L	34,515,318	38,885,235	2,488,639	7,824,290	83,713,482	22,859,726
5.	California CA	L	989,271,171	993,429,072	65,866,877	1,548,943,961	3,597,511,081	399,138,071
6.	Colorado CO	L	99,213,527	147,749,751	11,271,660	85,387,364	343,622,302	33,429,005
7.	Connecticut CT	L	196,820,973	151,512,687	20,160,310	218,164,973	586,658,943	63,369,170
8.	Delaware DE	L	50,350,302	111,667,695	2,113,309	851,937,815	1,016,069,121	3,251,137,877
9.	District of Columbia DC	L	25,273,684	21,500,641	3,974,307	51,401,468	102,150,100	6,931,817
10.	Florida FL	L	491,275,648	667,825,177	35,045,138	448,433,368	1,642,579,331	255,308,169
11.	Georgia GA	L	201,203,836	256,245,830	24,794,199	276,351,618	758,595,483	74,432,614
12.	Hawaii HI	L	21,870,332	21,663,842	3,076,725	11,642,367	58,253,266	8,513,797
13.	Idaho ID	L	26,638,047	26,295,270	1,751,395	14,439,063	69,123,775	9,470,087
14.	Illinois IL	L	245,413,963	473,137,608	24,500,809	816,162,376	1,559,214,756	100,593,777
15.	Indiana IN	L	124,236,157	116,020,125	9,881,244	81,593,647	331,731,173	79,078,125
16.	Iowa IA	L	58,679,986	52,495,468	3,649,805	67,190,121	182,015,380	37,856,986
17.	Kansas KS	L	53,994,651	46,912,807	5,780,552	72,120,806	178,808,816	8,740,612
18.	Kentucky KY	L	39,494,649	75,572,177	5,442,411	29,844,963	150,354,200	43,015,628
19.	Louisiana LA	L	48,282,664	70,554,923	6,766,498	44,100,431	169,704,516	70,802,970
20.	Maine ME	L	22,649,065	30,073,978	2,574,651	9,296,573	64,594,267	8,848,323
21.	Maryland MD	L	128,090,492	97,383,382	26,810,944	224,261,145	476,545,963	61,612,030
22.	Massachusetts MA	L	254,821,421	545,015,533	33,128,505	1,139,848,355	1,972,813,814	1,114,792,229
23.	Michigan MI	L	136,383,860	233,337,689	15,000,514	346,151,001	730,873,064	93,877,448
24.	Minnesota MN	L	71,034,180	117,424,047	9,124,908	375,289,086	572,872,221	54,190,120
25.	Mississippi MS	L	46,197,438	52,439,361	10,447,699	5,753,215	114,837,713	26,134,066
26.	Missouri MO	L	74,918,068	97,433,122	10,601,234	143,366,733	326,319,157	35,988,889
27.	Montana MT	L	21,089,351	19,209,318	1,509,554	1,894,624	43,702,847	14,802,587
28.	Nebraska NE	L	34,572,774	19,592,053	5,461,624	228,993,810	288,620,261	28,607,243
29.	Nevada NV	L	40,836,888	56,759,291	3,441,090	84,205,442	185,242,711	16,469,651
30.	New Hampshire NH	L	39,925,402	77,573,793	4,529,640	71,217,624	193,246,459	17,850,357
31.	New Jersey NJ	L	468,618,583	321,712,342	38,803,495	808,404,907	1,637,539,327	145,364,185
32.	New Mexico NM	L	23,812,597	48,280,097	2,520,450	9,857,366	84,470,510	5,379,067
33.	New York NY	L	1,323,105,851	926,936,234	86,738,156	1,279,744,976	3,616,525,217	280,814,404
34.	North Carolina NC	L	164,471,846	245,573,208	30,126,701	132,327,001	572,498,756	147,035,210
35.	North Dakota ND	L	15,322,537	7,304,902	726,291	15,137,195	38,490,925	8,104,482
36.	Ohio OH	L	153,443,095	285,941,761	17,459,773	530,344,283	987,188,912	150,494,077
37.	Oklahoma OK	L	91,724,237	61,188,794	8,007,728	201,556,731	362,477,490	39,864,686
38.	Oregon OR	L	36,440,917	74,063,203	5,293,260	46,345,432	162,142,812	43,558,704
39.	Pennsylvania PA	L	354,980,750	440,674,503	41,404,890	528,200,189	1,365,260,332	27,870,486
40.	Rhode Island RI	L	25,052,513	41,529,124	3,279,764	42,600,215	112,461,616	15,449,195
41.	South Carolina SC	L	89,960,066	116,197,940	15,797,399	39,862,300	261,817,705	95,771,257
42.	South Dakota SD	L	23,516,231	6,467,115	665,504	3,193,432	33,842,282	5,722,095
43.	Tennessee TN	L	139,422,946	136,134,434	19,389,263	318,098,255	613,044,898	95,525,348
44.	Texas TX	L	445,376,155	634,600,577	48,420,432	322,131,276	1,450,528,440	215,527,025
45.	Utah UT	L	52,773,214	50,993,992	4,229,990	25,446,228	133,443,424	32,559,427
46.	Vermont VT	L	23,745,935	17,269,815	1,569,859	16,910,613	59,496,222	1,845,923
47.	Virginia VA	L	206,467,542	222,783,232	29,255,042	225,538,896	684,044,712	114,300,128
48.	Washington WA	L	74,775,072	182,224,956	11,150,734	100,659,576	368,810,338	18,048,337
49.	West Virginia WV	L	17,130,592	30,395,911	1,516,888	87,924,666	136,968,057	78,480,569
50.	Wisconsin WI	L	61,965,525	593,329,269	6,747,253	86,331,662	748,373,709	24,191,445
51.	Wyoming WY	L	8,597,252	12,480,652	662,874	1,067,757	22,808,535	3,997,188
52.	American Samoa AS	N						
53.	Guam GU	N	375	1,500	8,506		10,381	642,130
54.	Puerto Rico PR	L	85,921,536	6,945,200	9,867,269	15,443,142	118,177,147	1,227,426
55.	U.S. Virgin Islands VI	N	11,655	19,980	33,503		65,138	30,100
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,756,226	185,022	114,385		2,055,633	414,707
58.	Aggregate Other Alien OT	XXX	17,505,271	827,763	541,562	354,420,000	373,294,596	
59.	Subtotal	XXX	7,709,588,001	9,439,319,755	752,360,390	12,529,042,258	30,430,310,404	7,674,813,749
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,421,319,860	1,107,579			1,422,427,439	
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	27,597,007		11,877,034		39,474,041	
94.	Aggregate or other amounts not allocable by State	XXX	62,182,533				62,182,533	
95.	Totals (Direct Business)	XXX	9,220,687,401	9,440,427,334	764,237,424	12,529,042,258	31,954,394,417	7,674,813,749
96.	Plus reinsurance assumed	XXX	46,338,987	86,281,318		1,007,841,742	1,140,462,047	1,121,179,065
97	Totals (All Business)	XXX	9,267,026,388	9,526,708,652	764,237,424	13,536,884,000	33,094,856,464	8,795,992,814
98.	Less reinsurance ceded	XXX	1,214,744,207	4,962,039,099	94,810,520	16,634,409,505	22,906,003,331	
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,052,282,181	4,564,669,553	(c) 669,426,904	(3,097,525,505)	10,188,853,133	8,795,992,814
	DETAILS OF WRITE-INS							
58001.	HKG Hong Kong	XXX	205,531				205,531	
58002.	ZZZ Other Alien	XXX	17,299,740	827,763	541,562	354,420,000	373,089,065	
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	17,505,271	827,763	541,562	354,420,000	373,294,596	
9401.	Reinvested Net Nonforfeiture Option Proceeds	XXX	62,182,533				62,182,533	
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	62,182,533				62,182,533	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 5

(b) 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.

(c) 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

			Direct Business Only					
	States, Etc.		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	147,626,456	82,476,686			70,546,971	300,650,113
2.	Alaska	AK	4,989,465	21,151,038			6,109,095	32,249,598
3.	Arizona	AZ	74,019,714	253,920,630			108,088,708	436,029,052
4.	Arkansas	AR	34,515,318	38,885,235			22,859,726	96,260,279
5.	California	CA	989,271,171	993,429,072			399,138,071	2,381,838,314
6.	Colorado	CO	99,213,527	147,749,751			33,429,005	280,392,283
7.	Connecticut	CT	196,820,973	151,512,687			63,369,170	411,702,830
8.	Delaware	DE	50,350,302	111,667,695			3,251,137,877	3,413,155,874
9.	District of Columbia	DC	25,273,684	21,500,641			6,931,817	53,706,142
10.	Florida	FL	491,275,648	667,825,177			255,308,169	1,414,408,994
11.	Georgia	GA	201,203,836	256,245,830			74,432,614	531,882,280
12.	Hawaii	HI	21,870,332	21,663,842			8,513,797	52,047,971
13.	Idaho	ID	26,638,047	26,295,270			9,470,087	62,403,404
14.	Illinois	IL	245,413,963	473,137,608			100,593,777	819,145,348
15.	Indiana	IN	124,236,157	116,020,125			79,078,125	319,334,407
16.	Iowa	IA	58,679,986	52,495,468			37,856,986	149,032,440
17.	Kansas	KS	53,994,651	46,912,807			8,740,612	109,648,070
18.	Kentucky	KY	39,494,649	75,572,177			43,015,628	158,082,454
19.	Louisiana	LA	48,282,664	70,554,923			70,802,970	189,640,557
20.	Maine	ME	22,649,065	30,073,978			8,848,323	61,571,366
21.	Maryland	MD	128,090,492	97,383,382			61,612,030	287,085,904
22.	Massachusetts	MA	254,821,421	545,015,533			1,114,792,229	1,914,629,183
23.	Michigan	MI	136,383,860	233,337,689			93,877,448	463,598,997
24.	Minnesota	MN	71,034,180	117,424,047			54,190,120	242,648,347
25.	Mississippi	MS	46,197,438	52,439,361			26,134,066	124,770,865
26.	Missouri	MO	74,918,068	97,433,122			35,988,889	208,340,079
27.	Montana	MT	21,089,351	19,209,318			14,802,587	55,101,256
28.	Nebraska	NE	34,572,774	19,592,053			28,607,243	82,772,070
29.	Nevada	NV	40,836,888	56,759,291			16,469,651	114,065,830
30.	New Hampshire	NH	39,925,402	77,573,793			17,850,357	135,349,552
31.	New Jersey	NJ	468,618,583	321,712,342			145,364,185	935,695,110
32.	New Mexico	NM	23,812,597	48,280,097			5,379,067	77,471,761
33.	New York	NY	1,323,105,851	926,936,234			280,814,404	2,530,856,489
34.	North Carolina	NC	164,471,846	245,573,208			147,035,210	557,080,264
35.	North Dakota	ND	15,322,537	7,304,902			8,104,482	30,731,921
36.	Ohio	OH	153,443,095	285,941,761			150,494,077	589,878,933
37.	Oklahoma	OK	91,724,237	61,188,794			39,864,686	192,777,717
38.	Oregon	OR	36,440,917	74,063,203			43,558,704	154,062,824
39.	Pennsylvania	PA	354,980,750	440,674,503			27,870,486	823,525,739
40.	Rhode Island	RI	25,052,513	41,529,124			15,449,195	82,030,832
41.	South Carolina	SC	89,960,066	116,197,940			95,771,257	301,929,263
42.	South Dakota	SD	23,516,231	6,467,115			5,722,095	35,705,441
43.	Tennessee	TN	139,422,946	136,134,434			95,525,348	371,082,728
44.	Texas	TX	445,376,155	634,600,577			215,527,025	1,295,503,757
45.	Utah	UT	52,773,214	50,993,992			32,559,427	136,326,633
46.	Vermont	VT	23,745,935	17,269,815			1,845,923	42,861,673
47.	Virginia	VA	206,467,542	222,783,232			114,300,128	543,550,902
48.	Washington	WA	74,775,072	182,224,956			18,048,337	275,048,365
49.	West Virginia	WV	17,130,592	30,395,911			78,480,569	126,007,072
50.	Wisconsin	WI	61,965,525	593,329,269			24,191,445	679,486,239
51.	Wyoming	WY	8,597,252	12,480,652			3,997,188	25,075,092
52.	American Samoa	AS						
53.	Guam	GU	375	1,500			642,130	644,005
54.	Puerto Rico	PR	85,921,536	6,945,200			1,227,426	94,094,162
55.	U.S. Virgin Islands	VI	11,655	19,980			30,100	61,735
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	1,756,226	185,022			414,707	2,355,955
58.	Aggregate Other Alien	OT	17,505,271	827,763				18,333,034
59.	Total		7,709,588,001	9,439,319,755			7,674,813,749	24,823,721,505

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 III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Barings Ascend LLC	None		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 Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	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 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 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
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
Apex Credit CLO 2015-II 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
MM Copper Hill Road LLC	04-1590850		Delaware
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
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
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

*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
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
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
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
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
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 GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		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

*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
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
BCGSS 2 GP LLP	None		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		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
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
ASM SIP, LP	None		Cayman Islands
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		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
Aland Royalty GP, LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings/LAZ Parking Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
HarborTech (Asia) Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong

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

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 Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
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. 2014-I	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
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	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
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland

*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
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	None		Delaware
Barings Global Special Situations Credit 4 LUX*	None		Luxembourg
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	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
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Braselton Point LLC	04-1590850		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
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		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
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Reston Arboretum LLC	75-2901061		Delaware
Rockville Town Center LLC	54-2055778		Virginia
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		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
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Barings Emerging Markets Debt Short Duration Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Barings Total Return Bond Fund	47-3734770		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		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
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
PACO France Logistics 2 LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		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
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		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

*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
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 2015 Fund	27-1933828		Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
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 In Retirement Fund	03-0532464		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		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

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			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				MML Bay State Life Insurance Company	CT	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							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 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							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							Barings Ascend LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	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 Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I 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							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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 *
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser 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 Fund VI 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							Jefferies Direct Lending Fund C LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance 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, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	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		
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-II 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							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver CLO 2014 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							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	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							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		
0000							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		

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 *
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	DS	MM Investment Holding	Ownership	100.000	MMLIC	Y	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				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			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		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							Sleeper Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	DS	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Open Alternatives LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund 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				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				MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		

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 *
0000			45-4000072				MM Asset Management Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				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							Barings Investment Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	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							Barings Singapore Pte. Ltd.	SGP	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							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							BCF Senior Funding I Designated Activity Company	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				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 Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Finland Oy	FIN	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	DS	Barings Europe 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 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							Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				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		

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 *
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							BCGSS 2 GP LLP	GBR	DS	Baring Fund Managers 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							Barings Core Fund Feeder I GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine GP III Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II 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 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			Barings Real Estate Advisers Inc.	CA	DS	Barings Real Estate Advisers LLC	Ownership	100.000	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			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.600	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							ASM SIP, LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000							ASM SIP, LP	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	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							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							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		

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 *
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				US Pharmaceutical Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	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							Aland Royalty GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Capital Investment LLC	MD	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ABIF SLP, 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 Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	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 North American Private Loan Fund Management II, 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 GPSF	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings/LAZ Parking Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	48.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Fund I REIT Manager LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	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			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							Mezzco Australia II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III 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			04-1590850				SouthPointe Industrial LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		

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 *
0000			04-3313782				MassMutual International LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000							MassMutual Solutions LLC	DE	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							HarborTech (Asia) Limited	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	DS	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	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			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	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							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 II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.600	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	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	100.000	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	20.200	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	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	75.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		

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 *
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	57.300	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
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							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	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			36-037260H				Babson Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2019-II BV	IRL	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	44.800	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.800	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.600	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.100	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	18.900	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		

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 *
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	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	46.300	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	34.200	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	8.300	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	90.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.400	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	11.900	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			04-1590850				Braselton Point LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.000	MMLIC		
0000			20-5578089				Barings Core Property Fund 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	25.100	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			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.900	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.100	MMLIC		
0000			82-2932156				GASL Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.300	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.000	MMLIC		

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 *
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner 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			82-4411267				RB Apartments 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			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	59.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.400	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	74.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-0920367				Tower Square Capital Partners IV-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.300	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	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 Short Duration Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		

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 *
0000			47-3734770				Barings Total Return Bond 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			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	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.100	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	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			82-3307907				Cornbrook PRS Holdings 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		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.200	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.000	MMLIC		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics 2 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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 *
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	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							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding 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	95.400	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			45-3168892				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	92.100	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	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	0.700	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.500	MMLIC		
0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.100	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	5.000	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

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 *
0000			82-3430358		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3439837		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3451779		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3472295		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3481715		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3502011		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3525148		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3533944		0000916053	0Q	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.400	MMLIC		
0000			27-1933828		0000916053	0Q	MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			27-1933389		0000916053	0Q	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.500	MMLIC		
0000			27-1932769		0000916053	0Q	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC		
0000			46-3289207		0000916053	0Q	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000			47-5326235		0000916053	0Q	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	54.400	MMLIC		
0000			45-1618155		0000916053	0Q	MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618222		0000916053	0Q	MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			03-0532464		0000916053	0Q	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.800	MMLIC		
0000			45-1618262		0000916053	0Q	MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618046		0000916053	0Q	MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.

Asterisk	Explanation
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,541,285,061	(2,358,625,526)	3,642,494,720						2,825,154,255	(40,460,759)
93432	06-1041383	C.M. Life Insurance Company	(142,734,428)	(13,285,145)	169,025,918						13,006,345	29,636,862
70416	43-0581430	MML Bay State Life Insurance Company	(29,000,000)								(29,000,000)	10,823,897
		MM Rothesay Holdco US LLC		1,884,294,587							1,884,294,587	
		Barings European Real Estate Debt Income Fund		99,612,892							99,612,892	
		MassMutual Holding Co	(1,068,323,538)	63,226,461							(1,005,097,077)	
		MM Barings Multifamily TEBS 2020 LLC		47,772,059							47,772,059	
		Insurance Road LLC	(60,551,971)	46,196,285							(14,355,687)	
		Raleigh Crossing Phase I Holdings LLC		42,273,454							42,273,454	
		MM Mortgage Lending LLC		37,000,000							37,000,000	
		Miami Douglas Two LP		36,418,696							36,418,696	
		Budapester Strasse LLC		26,728,462							26,728,462	
		Trailside MM Member LLC		25,200,182							25,200,182	
		Cornerstone Permanent Mortgage Fund IV	(776,909)	22,698,073							21,921,164	
		Cornerstone California Mortgage Fund III LLC	(55,206)	22,183,101							22,127,895	
		NoHo West Venture LLC		21,965,651							21,965,651	
		Barings Real Estate European Value Add I SCSp	9,589,637	21,074,543							30,664,180	
		Barings Real Estate Credit Strategies VII LP	(2,552,557)	20,580,905							18,028,348	
		Miami Douglas One LP		18,992,797							18,992,797	
		Washington Gateway Two LLC	28,421	18,719,936							18,748,358	
		Barings Global Special Situations Credit 4 Delaware		16,500,000							16,500,000	
		MM MCAM Isurance Company		15,000,000							15,000,000	
		MM Global Capabilities I LLC		14,138,890							14,138,890	
		Barings Global Special Situations Credit 4 LUX		10,456,653							10,456,653	
		STOA Holding LLC		9,453,055							9,453,055	
		Barings Affordable Housing Mortgage Fund I LLC	(1,532,739)	9,447,514							7,914,775	
		Barings Global Real Assets Fund LP	82,931	8,276,581							8,359,512	
		Barings Global Special Situations Credit 3		8,113,139							8,113,139	
		MM Island Member LLC		7,354,164							7,354,164	
		Washington Gateway Three LLC		6,008,614							6,008,614	
		Barings Asset-Based Income Fund US LP		4,783,561							4,783,561	
		Cornbrook PRS Holdings LLC		4,025,545							4,025,545	
		Landmark Manchester Holdings LLC		4,015,809							4,015,809	
		MM Copper Hill Road LLC		3,989,389							3,989,389	

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)
		Barings North American Private Loan Fund LP	(1,697,035)	3,496,841							1,799,806	
		Portland 400 Sixth Manager LLC		2,541,250							2,541,250	
		Gateway Mezzanine Partners II LP		2,112,010							2,112,010	
		Barings Umbrella Fund LUX SCSp SICAV RAIF		953,280							953,280	
		50 Liberty LLC		896,318							896,318	
		Tamiami Citrus LLC		784,700							784,700	
		Barings Affordable Housing Mortgage Fund II LLC	(737,720)	737,720								
		Cornerstone Real Estate Fund X LP	(3,827,358)	673,913							(3,153,445)	
		One Harbor Shore LLC		508,250							508,250	
		Barings European Core Property Fund SCSp	(831,083)	464,611							(366,472)	
		CCB Montford Park LLC		349,600							349,600	
		Perella Weinberg Real Estate Fund II	(305,415)	305,415								
		Danville Riverwalk Venture LLC		269,871							269,871	
		Berkshire Way LLC		250,000							250,000	
		Tower Square Capital Partners II-A LP		183,000							183,000	
		EM Opportunities LLC		125,000							125,000	
		Cornerstone Fort Pierce Development LLC		114,450							114,450	
		Tower Square Capital Partners II LP		73,904							73,904	
		Barings California Mortage Fund IV		33,664							33,664	
		MM Global Capabilties II LLC		14,151							14,151	
		MM Global Capabilities III LLC		8,650							8,650	
		Miami Douglas Two GP LLC		3,642							3,642	
		Miami Douglas One GP LLC		2,237							2,237	
		Milestone Acquisition Holding LLC	(1,941)								(1,941)	
		Barings US Loan Fund Series	(5,608)								(5,608)	
		Chassis Acquisition Holding LLC	(1,444,704)								(1,444,704)	
		CREA/PPC Venture LLC	(1,650,000)								(1,650,000)	
		Somerset Special Opportunities Fund LP	(2,918,900)								(2,918,900)	
		Sawgrass Village Shopping Center LLC	(4,434,311)								(4,434,311)	
		MassMutual Retirement Services LLC	(57,100,000)								(57,100,000)	
		MML Investment Advisers LLC	(72,851,400)								(72,851,400)	
		Calgary Railway Holding LLC	(81,845)	(1)							(81,846)	
		MM Debt Participations LLC	(181,175)	(63,825)							(245,000)	
		Great Lakes II LLC	(155,655)	(136,841)							(292,496)	
		PACO France Logistics LLC	(565,832)	(172,924)							(738,756)	
		CML Special Situations Investor LLC	77,268	(190,092)							(112,824)	
		Aland Royalty Holdings LP	(310,018)	(283,052)							(593,070)	
		Washington Gateway Apartments Venture LLC	(4,666,748)	(482,907)							(5,149,655)	
		Intermodal Holdings II LLC	(20,670)	(514,830)							(535,500)	
		Waterloo London Holdings LLC		(645,050)							(645,050)	

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)
		Unna, Dortmund Holding LLC	122,708	(787,494)							(664,785)	
		Cornerstone California Mortgage Fund II LLC	(2,662,554)	(789,146)							(3,451,700)	
		Cornerstone Permanent Mortgage Fund III	(3,936,579)	(848,302)							(4,784,881)	
		KKR MM Project Vector LP	(8,317,749)	(884,231)							(9,201,980)	
		Cornerstone Permanent Mortgage Fund	(4,563,361)	(972,953)							(5,536,314)	
		Cornerstone Permanent Mortgage Fund II	(3,926,562)	(1,014,603)							(4,941,166)	
		MML Special Situations Investor LLC		(1,046,249)							(1,046,249)	
		Great Lakes III LP	(571,921)	(1,180,950)							(1,752,871)	
		CML Mezzanine Investor III LLC	(103,325)	(1,257,487)							(1,360,812)	
		Cornerstone California Mortgage Fund I LLC	(3,987,384)	(1,951,179)							(5,938,563)	
		MML Mezzanine Investor II LLC	(1,430,957)	(2,191,544)							(3,622,501)	
		Timber Land Forest Holding LLC	(286,811)	(3,609,186)							(3,895,998)	
		GIA EU Holdings LLC		(3,712,617)							(3,712,617)	
		Remington L&W Holdings LLC	3,884,464	(4,312,122)							(427,658)	
		Barings CLO Investment Partners LP	(2,099,526)	(5,587,664)							(7,687,190)	
		Babson Global Private Loan Fund	(1,072,409)	(11,147,027)							(12,219,436)	
		MML Mezzanine Investor III LLC	(985,949)	(11,265,846)							(12,251,795)	
		MML Private Equity Fund Investor LLC	(11,378,192)	(12,858,734)							(24,236,926)	
		CREA Madison Member LLC		(19,260,000)							(19,260,000)	
		NYC Deals Lease Finance Trust		(25,193,100)							(25,193,100)	
		EIP Holdings I LLC	(14,305,146)	(28,960,593)							(43,265,739)	
		2160 Grand Manager LLC		(37,621,286)							(37,621,286)	
		Tower Square Capital Partners III A LP	(27,543,049)	(40,550,971)							(68,094,020)	
		MASSMUTUAL SELECT T ROWE-MM - TRP R2005-M3	(4,038)								(4,038)	
		MASSMUTUAL PREMIER STRAT-MPSMX	(8,199)								(8,199)	
		MASSMUTUAL RETIRESMART IN RETIREMENT-CLASS R5	(8,224)								(8,224)	
		MASSMUTUAL PREMIER MAIN -MASSMUT-P MAI-SV	(11,359)								(11,359)	
		MM Select Small Company Val Fd Class R4	(14,559)								(14,559)	
		MASSMUTUAL SELECT DIVERSIFIED VALUE-CLASS R4	(17,309)								(17,309)	
		MASSMUTUAL RETIRESMART 2035-CLASS R5	(22,140)								(22,140)	
		MASSMUTUAL SELECT MID CAP-CLASS R4	(22,254)								(22,254)	
		MASSMUTUAL RETIRESMART 2045-CLASS R5	(23,410)								(23,410)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R3	(25,773)								(25,773)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R4	(26,430)								(26,430)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD ADMIN CL	(26,755)								(26,755)	

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)
		MASSMUTUAL RETIRESMARTS 2055-CLASS R5	(47,742)								(47,742)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL A	(49,090)								(49,090)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD SVC CL	(50,193)								(50,193)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R5	(50,515)								(50,515)	
		MASSMUTUAL RETIRESMARTS 2055-CLASS SVC	(190,304)								(190,304)	
		Barings Global Inv Funds plc - BARINGS EMERGING MARKETS CORPORATE BOND FUND	(419,082)								(419,082)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL I	(2,566,874)								(2,566,874)	
		MASSMUTUAL TR CO COMMON STK	(5,000,000)								(5,000,000)	
		MM Investment Holding			(3,552,437,511)						(3,552,437,511)	
		MassMutual Asset Finance LLC			(147,283,128)						(147,283,128)	
		Barings Finance LLC			(111,800,000)						(111,800,000)	
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? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	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 **if your company is engaged in the type of business covered by the supplement. 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? (Not applicable to fraternal benefit societies)	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?	YES
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?	YES
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?~~	
~~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?~~	
~~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?~~	
~~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?~~	
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? (Not applicable to fraternal benefit societies)	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 Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	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
46.	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
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	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 not required
14. 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. Not required
37. Not required
38. Not required
39. Not required
43. This line of business is not written by the company.
45. Not required
46. No expense were allocated to these lines of business.
47. Not required
50. This line of business is not written by the company.
51. This line of business is not written by the company.
52. This line of business is not written by the company.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]
14. Trusteed Surplus Statement [Document Identifier 490]
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]
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]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

6 5 9 3 5 2 0 2 0 4 9 5 0 0 0 0 0

36. Medicare Part D Coverage Supplement [Document Identifier 365]

6 5 9 3 5 2 0 2 0 3 6 5 0 0 0 0 0

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

6 5 9 3 5 2 0 2 0 2 2 4 0 0 0 0 0

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

6 5 9 3 5 2 0 2 0 2 2 5 0 0 0 0 0

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

6 5 9 3 5 2 0 2 0 2 2 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]

6 5 9 3 5 2 0 2 0 2 3 0 0 0 0 0 0

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

6 5 9 3 5 2 0 2 0 2 1 6 0 0 0 0 0

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

6 5 9 3 5 2 0 2 0 2 1 7 0 0 0 0 0

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

6 5 9 3 5 2 0 2 0 4 3 5 0 0 0 0 0

50. Executive Summary of the PBR Actuarial Report [Document Identifier 457]

6 5 9 3 5 2 0 2 0 4 5 7 0 0 0 0 0

51. Life Summary of the PBR Actuarial Report [Document Identifier 458]

6 5 9 3 5 2 0 2 0 4 5 8 0 0 0 0 0

52. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

6 5 9 3 5 2 0 2 0 4 5 9 0 0 0 0 0

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. Commissions and expenses on long-term lease	77,265,261	77,265,261		
2505. Fully refundable deposits, prepayments and miscellaneous assets	70,677,217	51,668,518	19,008,699	387,073,981
2506. Intangible assets	65,688,755	65,688,755		
2507. Employee insurance plan advances	41,155,853	6,137	41,149,716	41,116,887
2508. Investment in trust	26,583,398		26,583,398	27,672,460
2509. Bills receivable	37,958	37,958		
2597. Summary of remaining write-ins for Line 25 from overflow page	281,408,442	194,666,629	86,741,813	455,863,328

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Funds awaiting escheat and other miscellaneous liabilities	281,280,933	89,764,821
2505. Deferred income liability	13,022,833	14,159,691
2597. Summary of remaining write-ins for Line 25 from overflow page	294,303,766	103,924,512

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Revenue sharing	57,107,606	70,699,722
08.305. Miscellaneous	49,271,319	43,132,268
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	106,378,925	113,831,990

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Ceded income on funds withheld	343,564,217	204,914,037
2705. Miscellaneous charges to operations	56,689,210	40,063,004
2706. Change in liability for employee/agent benefit plans	50,853,866	78,261,701
2797. Summary of remaining write-ins for Line 27 from overflow page	451,107,293	323,238,742

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. Fully refundable deposits, prepayments and miscellaneous assets	51,668,518	80,304,461	28,635,943
2505. Intangible assets	65,688,755	78,381,391	12,692,636
2506. Commissions and expenses on long-term lease	77,265,261	70,517,403	(6,747,858)
2507. Bills receivable	37,958	347,725	309,767
2508. Employee insurance plan advances	6,137	13,617	7,480
2597. Summary of remaining write-ins for Line 25 from overflow page	194,666,629	229,564,597	34,897,968

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Revenue sharing	57,107,606	1,916,442	174,817	20,012,593	35,003,754				
08.305. Miscellaneous	49,271,397	3,285,238	741,322	362,836	44,107,136	774,865			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	106,379,003	5,201,680	916,139	20,375,429	79,110,890	774,865			

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Ceded income on funds withheld	343,564,216	208,535,303		135,028,913					
2705. Miscellaneous charges to operations	56,689,210	27,357,485	662,872	14,760,464	13,151,139	757,250			
2706. Change in liability for employee/agent benefit plans	50,853,866	50,853,866							
2797. Summary of remaining write-ins for Line 27 from overflow page	451,107,292	286,746,654	662,872	149,789,377	13,151,139	757,250			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Management and administrative fees	9,679,844		9,608,915				70,929					
08.305. Revenue sharing	1,916,442		39,717			43,781			1,832,944			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	11,596,286		9,648,632			43,781	70,929		1,832,944			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Reinsurance ceded adjustment	(13,847,749)			(7,336,685)			(5,342,095)		(1,168,969)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(13,847,749)			(7,336,685)			(5,342,095)		(1,168,969)			

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
08.304. Revenue sharing	174,817					174,817			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	174,817					174,817			

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Miscellaneous	362,836	715,407		(811,290)	48,242	(840,828)	1,251,305
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	362,836	715,407		(811,290)	48,242	(840,828)	1,251,305

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Change in corporate owned life insurance	12,437,552					12,437,552	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	12,437,552					12,437,552	

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Change in reserves due to reinsurance agreement	(1,038,280,567)	(288,196,797)			(783,609,497)	93,818	33,431,909
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,038,280,567)	(288,196,797)			(783,609,497)	93,818	33,431,909

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,438,008,309	2.053	4,438,008,309		4,438,008,309	2.053
1.02 All other governments	1,847,195,459	0.854	1,847,195,459		1,847,195,459	0.855
1.03 U.S. states, territories and possessions, etc. guaranteed	424,423,366	0.196	424,423,366		424,423,366	0.196
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	431,274,481	0.199	431,274,481		431,274,481	0.200
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,251,807,805	2.892	6,251,807,805		6,251,807,805	2.893
1.06 Industrial and miscellaneous	81,774,068,617	37.827	81,774,068,617		81,774,068,617	37.836
1.07 Hybrid securities	387,440,955	0.179	387,440,955		387,440,955	0.179
1.08 Parent, subsidiaries and affiliates	6,311,833,947	2.920	6,311,833,947		6,311,833,947	2.920
1.09 SVO identified funds	109,647,889	0.051	109,647,889		109,647,889	0.051
1.10 Unaffiliated Bank loans	12,708,243,523	5.878	12,708,243,523		12,708,243,523	5.880
1.11 Total long-term bonds	114,683,944,351	53.050	114,683,944,351		114,683,944,351	53.063
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	470,256,327	0.218	470,256,327		470,256,327	0.218
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	470,256,327	0.218	470,256,327		470,256,327	0.218
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	262,177,812	0.121	262,177,812		262,177,812	0.121
3.02 Industrial and miscellaneous Other (Unaffiliated)	412,600,500	0.191	412,600,501		412,600,501	0.191
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	19,571,821,118	9.053	19,571,632,071		19,571,632,071	9.056
3.05 Mutual funds	796,643,538	0.369	796,643,538		796,643,538	0.369
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds	43,945,988	0.020	43,945,988		43,945,988	0.020
3.08 Total common stocks	21,087,188,956	9.754	21,086,999,910		21,086,999,910	9.757
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	3,862,450,067	1.787	3,862,450,067		3,862,450,067	1.787
4.03 Commercial mortgages	22,125,148,361	10.235	22,125,148,361		22,125,148,361	10.237
4.04 Mezzanine real estate loans	90,734,587	0.042	90,734,587		90,734,587	0.042
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	26,078,333,015	12.063	26,078,333,015		26,078,333,015	12.066
5. Real estate (Schedule A):						
5.01 Properties occupied by company	265,025,127	0.123	265,025,127		265,025,127	0.123
5.02 Properties held for production of income	97,346,026	0.045	97,346,026		97,346,026	0.045
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	362,371,153	0.168	362,371,153		362,371,153	0.168
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	272,277,771	0.126	272,277,771		272,277,771	0.126
6.02 Cash equivalents (Schedule E, Part 2)	3,252,909,998	1.505	3,252,909,998		3,252,909,998	1.505
6.03 Short-term investments (Schedule DA)	2,213,051,262	1.024	2,213,051,262		2,213,051,262	1.024
6.04 Total cash, cash equivalents and short-term investments	5,738,239,031	2.654	5,738,239,031		5,738,239,031	2.655
7. Contract loans	15,597,527,318	7.215	15,597,185,099		15,597,185,099	7.217
8. Derivatives (Schedule DB)	21,076,411,762	9.749	21,076,411,762		21,076,411,762	9.752
9. Other invested assets (Schedule BA)	9,586,349,814	4.434	9,533,622,734		9,533,622,734	4.411
10. Receivables for securities	1,501,252,903	0.694	1,501,252,903		1,501,252,903	0.695
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	216,181,874,629	100.000	216,128,616,284		216,128,616,284	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		358,212,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	146,027,851	146,027,851
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(25,948,000)	
	3.2 Totals, Part 3, Column 11		(25,948,000)
4.	Total gain (loss) on disposals, Part 3, Column 18		952,949
5.	Deduct amounts received on disposals, Part 3, Column 15		952,949
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	30,462,722	
	7.2 Totals, Part 3, Column 10		30,462,722
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	85,458,592	
	8.2 Totals, Part 3, Column 9		85,458,592
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		362,371,153
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		362,371,153

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,472,894,866
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,318,539,633	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	265,281,198	4,583,820,831
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	70,285,087	
	3.2 Totals, Part 3, Column 11	4,885,322	75,170,409
4.	Accrual of discount		18,998,719
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		(31,922,612)
7.	Deduct amounts received on disposals, Part 3, Column 15		6,176,624,391
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(1,050,093)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	101,493,070	
	9.2 Totals, Part 3, Column 13	73,272,233	174,765,303
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	39,820,203	
	10.2 Totals, Part 3, Column 10		39,820,203
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		26,078,333,015
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		26,078,333,015
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		26,078,333,015

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,072,179,122
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,112,323,617	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,104,875,862	2,217,199,479
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	163,920,856	
	5.2 Totals, Part 3, Column 9	(188,023,701)	(24,102,844)
6.	Total gain (loss) on disposals, Part 3, Column 19		15,332,137
7.	Deduct amounts received on disposals, Part 3, Column 16		1,726,753,615
8.	Deduct amortization of premium and depreciation		1,140,736
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	34,925,315	
	9.2 Totals, Part 3, Column 14	2,318,838	37,244,153
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,607,881	
	10.2 Totals, Part 3, Column 11		3,607,881
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,586,349,814
12.	Deduct total nonadmitted amounts		52,727,080
13.	Statement value at end of current period (Line 11 minus Line 12)		9,533,622,734

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		120,811,328,057
2.	Cost of bonds and stocks acquired, Part 3, Column 7		51,891,280,245
3.	Accrual of discount		288,607,285
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(69,242,881)	
	4.2. Part 2, Section 1, Column 15	(8,522,914)	
	4.3. Part 2, Section 2, Column 13	1,171,577,891	
	4.4. Part 4, Column 11	(232,432,162)	861,379,934
5.	Total gain (loss) on disposals, Part 4, Column 19		1,142,789,426
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		39,545,387,271
7.	Deduct amortization of premium		134,315,971
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	960,679,960	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	8,091,631	
	8.4. Part 4, Column 15	111,342,117	1,080,113,708
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	97,799,270	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	69,405,604	
	9.4. Part 4, Column 13	53,313,268	220,518,142
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		66,112,363
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		136,241,389,634
12.	Deduct total nonadmitted amounts		189,047
13.	Statement value at end of current period (Line 11 minus Line 12)		136,241,200,587

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	4,438,008,309	5,351,481,998	3,838,110,330	4,788,301,617
Governments	2.	Canada	78,261,060	96,452,582	82,774,908	74,204,000
(Including all obligations guaranteed by governments)	3.	Other Countries	1,768,934,399	2,025,016,408	1,743,995,655	1,701,450,091
	4.	Totals	6,285,203,768	7,472,950,988	5,664,880,893	6,563,955,708
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	424,423,366	498,167,235	433,249,143	408,735,904
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	431,274,481	506,883,736	435,534,887	446,220,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	6,251,807,805	7,268,014,382	5,417,091,205	6,866,962,336
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	55,706,948,084	61,735,483,975	55,701,008,694	54,988,434,326
	9.	Canada	1,637,478,845	1,852,304,839	1,645,203,931	1,604,219,954
	10.	Other Countries	37,634,974,055	39,963,531,221	37,074,286,475	38,088,476,811
	11.	Totals	94,979,400,984	103,551,320,035	94,420,499,100	94,681,131,091
Parent, Subsidiaries and Affiliates	12.	Totals	6,311,833,947	6,408,646,484	5,602,271,066	6,311,833,947
	13.	Total Bonds	114,683,944,351	125,705,982,860	111,973,526,294	115,278,838,986
PREFERRED STOCKS	14.	United States	460,262,794	506,876,770	469,662,419	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	9,993,532	9,993,532	9,993,532	
	17.	Totals	470,256,326	516,870,302	479,655,951	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	470,256,326	516,870,302	479,655,951	
COMMON STOCKS	20.	United States	707,781,198	707,781,198	635,030,390	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	17,619,822	17,619,822	14,988,445	
	22.	Other Countries	789,966,819	789,966,819	572,771,283	
	23.	Totals	1,515,367,839	1,515,367,839	1,222,790,118	
Parent, Subsidiaries and Affiliates	24.	Totals	19,571,821,118	19,571,821,118	6,476,995,312	
	25.	Total Common Stocks	21,087,188,957	21,087,188,957	7,699,785,430	
	26.	Total Stocks	21,557,445,283	21,604,059,259	8,179,441,381	
	27.	Total Bonds and Stocks	136,241,389,634	147,310,042,119	120,152,967,675	

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 11.7	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	1,364,440,064	540,702,162	1,029,941,180	444,243,901	1,212,206,006	XXX	4,591,533,313	3.8	4,361,714,997	4.1	4,589,690,723	1,842,590
1.2 NAIC 2						XXX						
1.3 NAIC 3		572,107				XXX	572,107	0.0			572,107	
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1,364,440,064	541,274,269	1,029,941,180	444,243,901	1,212,206,006	XXX	4,592,105,420	3.8	4,361,714,997	4.1	4,590,262,830	1,842,590
2. All Other Governments												
2.1 NAIC 1	8,125,167	74,420,791	86,216,309	25,307,143	176,767,967	XXX	370,837,377	0.3	234,320,753	0.2	225,724,236	145,113,141
2.2 NAIC 2		285,918,753	268,424,154	234,244,313	486,104,914	XXX	1,274,692,134	1.1	1,127,804,621	1.1	878,999,333	395,692,801
2.3 NAIC 3	12,775,730	23,108,195	16,411,872	29,517,198	23,934,479	XXX	105,747,474	0.1	78,215,100	0.1	2,317,700	103,429,774
2.4 NAIC 4		11,372,475	38,354,190	16,057,437	27,134,372	XXX	92,918,474	0.1	135,721,465	0.1	4,026,975	88,891,499
2.5 NAIC 5			3,000,000			XXX	3,000,000	0.0	12,764,609	0.0	3,000,000	
2.6 NAIC 6						XXX						
2.7 Totals	20,900,897	394,820,214	412,406,525	305,126,091	713,941,732	XXX	1,847,195,459	1.5	1,588,826,548	1.5	1,114,068,244	733,127,215
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	59,053,667	108,619,508	101,543,329	154,469,383	396,669	XXX	424,082,556	0.4	521,350,768	0.5	424,082,556	
3.2 NAIC 2		15,079	54,902	48,329		XXX	118,310	0.0	25,751,729	0.0	118,310	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6					222,500	XXX	222,500	0.0	222,500	0.0	222,500	
3.7 Totals	59,053,667	108,634,587	101,598,231	154,517,712	619,169	XXX	424,423,366	0.4	547,324,997	0.5	424,423,366	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	40,345,424	74,127,732	113,396,752	149,133,056	47,928,059	XXX	424,931,023	0.4	511,595,170	0.5	424,931,023	
4.2 NAIC 2			1,492,667			XXX	1,492,667	0.0	4,231,313	0.0	1,492,667	
4.3 NAIC 3	113,846	713,154	1,981,173	388,923	403,692	XXX	3,600,788	0.0	977,500	0.0	3,600,789	(1)
4.4 NAIC 4						XXX						
4.5 NAIC 5	1,250,000					XXX	1,250,000	0.0			1,250,000	
4.6 NAIC 6						XXX						
4.7 Totals	41,709,270	74,840,886	116,870,592	149,521,979	48,331,751	XXX	431,274,478	0.4	516,803,983	0.5	431,274,479	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,051,932,018	1,450,870,033	2,248,593,329	773,344,965	373,481,550	XXX	5,898,221,895	4.9	5,440,850,820	5.2	5,894,449,291	3,772,604
5.2 NAIC 2	15,141,281	98,277,483	92,500,946	55,691,363	46,191,505	XXX	307,802,578	0.3	270,758,373	0.3	278,611,946	29,190,632
5.3 NAIC 3	3,430,008	6,128,271	11,091,958	20,727,330	6,956,987	XXX	48,334,554	0.0	50,820,011	0.0	45,184,061	3,150,493
5.4 NAIC 4	2,100,978	13,019,461	6,170,310	817,238		XXX	22,107,987	0.0	16,356,361	0.0	6,364,629	15,743,358
5.5 NAIC 5	1,428,332	9,120,786	1,398,869	4,064,215	4,423,072	XXX	20,435,274	0.0	23,023,708	0.0	10,969,385	9,465,889
5.6 NAIC 6			1,342,482	395,250	2,162,181	XXX	3,899,913	0.0	5,044,307	0.0	1,243,131	2,656,782
5.7 Totals	1,074,032,617	1,577,416,034	2,361,097,894	855,040,361	433,215,295	XXX	6,300,802,201	5.3	5,806,853,580	5.5	6,236,822,443	63,979,758

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 11.7	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	4,288,012,133	9,930,755,460	10,081,264,111	7,046,109,925	10,978,151,430	XXX	42,324,293,059	35.5	38,685,031,778	36.8	15,659,680,797	26,664,612,262
6.2 NAIC 2	3,340,171,717	8,505,130,387	10,839,875,979	6,331,835,545	8,886,401,563	XXX	37,903,415,191	31.8	35,750,669,012	34.0	13,107,644,664	24,795,770,527
6.3 NAIC 3	262,443,883	1,356,380,333	1,201,276,056	486,067,845	283,848,257	XXX	3,590,016,374	3.0	1,868,749,033	1.8	1,389,092,890	2,200,923,484
6.4 NAIC 4	89,657,844	752,630,133	434,926,244	86,652,936	126,011,926	XXX	1,489,879,083	1.2	703,098,916	0.7	488,275,526	1,001,603,557
6.5 NAIC 5	11,746,798	261,710,901	201,815,563	18,561,147	3,881,362	XXX	497,715,771	0.4	479,962,181	0.5	223,888,618	273,827,153
6.6 NAIC 6	9,796,358	54,734,186	98,801,602	68,734,393	170,015,896	XXX	402,082,435	0.3	402,972,110	0.4	70,174,361	331,908,074
6.7 Totals	8,001,828,733	20,861,341,400	22,857,959,555	14,037,961,791	20,448,310,434	XXX	86,207,401,913	72.2	77,890,483,030	74.1	30,938,756,856	55,268,645,057
7. Hybrid Securities												
7.1 NAIC 1		1,577,378		1,103,474	16,709,354	XXX	19,390,206	0.0	66,881,263	0.1	17,812,830	1,577,376
7.2 NAIC 2		15,334,340	70,816,546	34,512,590	92,662,378	XXX	213,325,854	0.2	166,390,529	0.2	190,398,004	22,927,850
7.3 NAIC 3		19,575,142	1,361,313	9,715,024	72,033,416	XXX	102,684,895	0.1	42,446,278	0.0	65,992,564	36,692,331
7.4 NAIC 4		9,405,000		9,500,000	6,434,000	XXX	25,339,000	0.0	9,405,000	0.0	9,404,000	15,935,000
7.5 NAIC 5					26,701,000	XXX	26,701,000	0.0	5,486,000	0.0	21,215,000	5,486,000
7.6 NAIC 6						XXX			4,762,248	0.0		
7.7 Totals		45,891,860	72,177,859	54,831,088	214,540,148	XXX	387,440,955	0.3	295,371,318	0.3	304,822,398	82,618,557
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	21,668,462	304,315,708	303,950,868			XXX	629,935,038	0.5	1,076,646,870	1.0		629,935,038
8.2 NAIC 2	500,000,000	4,871,898,909				XXX	5,371,898,909	4.5	1,780,316,662	1.7		5,371,898,909
8.3 NAIC 3		310,000,000				XXX	310,000,000	0.3	3,615,204,662	3.4		310,000,000
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX			12,703,270	0.0		
8.6 NAIC 6						XXX			14,897,158	0.0		
8.7 Totals	521,668,462	5,486,214,617	303,950,868			XXX	6,311,833,947	5.3	6,499,768,622	6.2		6,311,833,947
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	109,647,889	109,647,889	0.1	10,059,967	0.0	109,647,889	
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	109,647,889	109,647,889	0.1	10,059,967	0.0	109,647,889	
10. Unaffiliated Bank Loans												
10.1 NAIC 1	66,060,461	277,659,488	1,395,995,817	208,262,950	4,009,129,940	XXX	5,957,108,656	5.0	2,915,199,157	2.8		5,957,108,656
10.2 NAIC 2		352,513,662	890,765,455	291,260,616	968,721,137	XXX	2,503,260,870	2.1	1,875,174,876	1.8	2,001,183	2,501,259,687
10.3 NAIC 3		109,877,233	271,278,964	49,863,542	225,009,844	XXX	656,029,583	0.5	581,833,084	0.6		656,029,583
10.4 NAIC 4	14,519,465	527,128,949	740,412,690		189,889,223	XXX	1,471,950,327	1.2	872,727,985	0.8		1,471,950,327
10.5 NAIC 5	31,733,415	1,155,227,480	653,975,314	32,319,710	135,191,485	XXX	2,008,447,404	1.7	1,384,620,102	1.3		2,008,447,404
10.6 NAIC 6	9,841,209	82,887,259	3,600,000		15,118,215	XXX	111,446,683	0.1	36,464,848	0.0		111,446,683
10.7 Totals	122,154,550	2,505,294,071	3,956,028,240	581,706,818	5,543,059,844	XXX	12,708,243,523	10.7	7,666,020,052	7.3	2,001,183	12,706,242,340

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 6,899,637,396	12,763,048,260	15,360,901,695	8,801,974,797	16,814,770,975		60,640,333,123	50.8	XXX	XXX	27,236,371,456	33,403,961,667
11.2 NAIC 2	(d) 3,855,312,998	14,129,088,613	12,163,930,649	6,947,592,756	10,480,081,497	109,647,889	47,685,654,402	40.0	XXX	XXX	14,568,913,996	33,116,740,406
11.3 NAIC 3	(d) 278,763,467	1,826,354,435	1,503,401,336	596,279,862	612,186,675		4,816,985,775	4.0	XXX	XXX	1,506,760,111	3,310,225,664
11.4 NAIC 4	(d) 106,278,287	1,313,556,018	1,219,863,434	113,027,611	349,469,521		3,102,194,871	2.6	XXX	XXX	508,071,130	2,594,123,741
11.5 NAIC 5	(d) 46,158,545	1,426,059,167	860,189,746	54,945,072	170,196,919		(c) 2,557,549,449	2.1	XXX	XXX	260,323,003	2,297,226,446
11.6 NAIC 6	(d) 19,637,567	137,621,445	103,744,084	69,129,643	187,518,792		(c) 517,651,531	0.4	XXX	XXX	71,639,992	446,011,539
11.7 Totals	11,205,788,260	31,595,727,938	31,212,030,944	16,582,949,741	28,614,224,379	109,647,889	119,320,369,151	100.0	XXX	XXX	44,152,079,688	75,168,289,463
11.8 Line 11.7 as a % of Col. 7	9.4	26.5	26.2	13.9	24.0	0.1	100.0	XXX	XXX	XXX	37.0	63.0
12. Total Bonds Prior Year												
12.1 NAIC 1	3,311,730,642	13,239,755,083	14,144,750,297	8,872,676,288	14,244,679,266		XXX	XXX	53,813,591,576	51.2	25,713,538,117	28,100,053,459
12.2 NAIC 2	4,394,545,891	9,835,673,239	12,209,190,948	6,461,945,793	8,099,741,244	10,059,967	XXX	XXX	41,011,157,082	39.0	12,148,490,993	28,862,666,089
12.3 NAIC 3	3,511,347,400	1,176,407,151	848,813,736	311,888,946	389,788,435		XXX	XXX	6,238,245,668	5.9	756,498,181	5,481,747,487
12.4 NAIC 4	150,023,491	968,310,153	453,541,621	53,417,925	112,016,537		XXX	XXX	1,737,309,727	1.7	404,457,694	1,332,852,033
12.5 NAIC 5	33,323,653	1,321,105,400	426,104,551	18,613,520	119,412,746		XXX	XXX	(c) 1,918,559,870	1.8	142,130,153	1,776,429,717
12.6 NAIC 6	67,592,986	32,699,195	81,532,454	47,562,611	234,975,925		XXX	XXX	(c) 464,363,171	0.4	110,666,805	353,696,366
12.7 Totals	11,468,564,063	26,573,950,221	28,163,933,607	15,766,105,083	23,200,614,153	10,059,967	XXX	XXX	105,183,227,094	100.0	39,275,781,943	65,907,445,151
12.8 Line 12.7 as a % of Col. 9	10.9	25.3	26.8	15.0	22.1	0.0	XXX	XXX	100.0	XXX	37.3	62.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,556,589,989	3,886,623,642	5,822,380,788	4,730,568,891	9,240,208,144		27,236,371,454	22.8	25,713,538,117	24.4	27,236,371,454	XXX
13.2 NAIC 2	310,455,735	2,416,319,760	2,314,069,199	2,609,922,088	6,808,499,326	109,647,889	14,568,913,997	12.2	12,148,490,993	11.5	14,568,913,997	XXX
13.3 NAIC 3	40,759,561	470,698,042	492,381,146	220,979,957	281,941,404		1,506,760,110	1.3	756,498,181	0.7	1,506,760,110	XXX
13.4 NAIC 4	23,011,638	382,075,528	86,913,160	8,897,008	7,173,797		508,071,131	0.4	404,457,694	0.4	508,071,131	XXX
13.5 NAIC 5	1,972,056	71,016,119	144,829,636	18,598,694	23,906,498		260,323,003	0.2	142,130,153	0.1	260,323,003	XXX
13.6 NAIC 6	8,127,239	29,556,315	23,218,162	3,112,183	7,626,093		71,639,992	0.1	110,666,805	0.1	71,639,992	XXX
13.7 Totals	3,940,916,218	7,256,289,406	8,883,792,091	7,592,078,821	16,369,355,262	109,647,889	44,152,079,687	37.0	39,275,781,943	37.3	44,152,079,687	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	16.4	20.1	17.2	37.1	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.3	6.1	7.4	6.4	13.7	0.1	37.0	XXX	XXX	XXX	37.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	3,343,047,407	8,876,424,618	9,538,520,907	4,071,405,906	7,574,562,831		33,403,961,669	28.0	28,100,053,459	26.7	XXX	33,403,961,669
14.2 NAIC 2	3,544,857,263	11,712,768,853	9,849,861,450	4,337,670,668	3,671,582,171		33,116,740,405	27.8	28,862,666,089	27.4	XXX	33,116,740,405
14.3 NAIC 3	238,003,906	1,355,656,393	1,011,020,190	375,299,905	330,245,271		3,310,225,665	2.8	5,481,747,487	5.2	XXX	3,310,225,665
14.4 NAIC 4	83,266,649	931,480,490	1,132,950,274	104,130,603	342,295,724		2,594,123,740	2.2	1,332,852,033	1.3	XXX	2,594,123,740
14.5 NAIC 5	44,186,489	1,355,043,048	715,360,110	36,346,378	146,290,421		2,297,226,446	1.9	1,776,429,717	1.7	XXX	2,297,226,446
14.6 NAIC 6	11,510,328	108,065,130	80,525,922	66,017,460	179,892,699		446,011,539	0.4	353,696,366	0.3	XXX	446,011,539
14.7 Totals	7,264,872,042	24,339,438,532	22,328,238,853	8,990,870,920	12,244,869,117		75,168,289,464	63.0	65,907,445,151	62.7	XXX	75,168,289,464
14.8 Line 14.7 as a % of Col. 7	9.7	32.4	29.7	12.0	16.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	6.1	20.4	18.7	7.5	10.3		63.0	XXX	XXX	XXX	XXX	63.0

(a) Includes $ 26,410,423,943 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 8,522,927,287 current year of bonds with Z designations and $ 2,305,116,648 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.

(c) Includes $ 1,077,326,421 current year, $ 782,443,691 prior year of bonds with 5GI designations and $ 442,510,384 current year, $ 320,872,085 prior year of bonds with 6* designations. "5GI" 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 $ 2,375,562,634 ; NAIC 2 $ 2,260,862,169 ; NAIC 3 $; 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 11.08	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												
1.01 Issuer Obligations	1,350,454,933	507,570,515	1,011,553,664	432,251,280	1,209,777,303	XXX	4,511,607,695	3.8	4,255,867,553	4.0	4,509,922,471	1,685,223
1.02 Residential Mortgage-Backed Securities	8,198,026	20,906,786	11,367,060	6,852,705	1,737,386	XXX	49,061,962	0.0	69,085,842	0.1	48,904,594	157,368
1.03 Commercial Mortgage-Backed Securities	245,597	859,541	848,856	1,853,081	476,734	XXX	4,283,809	0.0	5,915,950	0.0	4,283,814	(5)
1.04 Other Loan-Backed and Structured Securities	5,541,509	11,937,427	6,171,600	3,286,831	214,583	XXX	27,151,950	0.0	30,845,654	0.0	27,151,950	
1.05 Totals	1,364,440,064	541,274,269	1,029,941,180	444,243,897	1,212,206,006	XXX	4,592,105,416	3.8	4,361,714,999	4.1	4,590,262,830	1,842,586
2. All Other Governments												
2.01 Issuer Obligations	20,900,897	394,820,214	412,406,525	305,126,091	713,941,733	XXX	1,847,195,460	1.5	1,588,826,547	1.5	1,114,068,244	733,127,216
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	20,900,897	394,820,214	412,406,525	305,126,091	713,941,733	XXX	1,847,195,460	1.5	1,588,826,547	1.5	1,114,068,244	733,127,216
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	59,053,667	108,634,586	101,598,232	154,517,712	619,169	XXX	424,423,367	0.4	547,324,998	0.5	424,423,367	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	59,053,667	108,634,586	101,598,232	154,517,712	619,169	XXX	424,423,367	0.4	547,324,998	0.5	424,423,367	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	41,709,271	74,840,886	116,870,593	149,521,979	48,331,751	XXX	431,274,479	0.4	516,803,984	0.5	431,274,479	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	41,709,271	74,840,886	116,870,593	149,521,979	48,331,751	XXX	431,274,479	0.4	516,803,984	0.5	431,274,479	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	852,978,571	1,081,763,452	2,130,365,950	775,175,345	429,109,294	XXX	5,269,392,613	4.4	5,291,981,071	5.0	5,206,189,521	63,203,092
5.02 Residential Mortgage-Backed Securities	220,208,828	495,260,623	230,632,025	79,865,016	4,106,001	XXX	1,030,072,493	0.9	512,063,514	0.5	1,029,295,828	776,665
5.03 Commercial Mortgage-Backed Securities	781,156	352,839	99,920			XXX	1,233,915	0.0	2,627,572	0.0	1,233,915	
5.04 Other Loan-Backed and Structured Securities	64,061	39,119				XXX	103,180	0.0	181,422	0.0	103,180	
5.05 Totals	1,074,032,616	1,577,416,033	2,361,097,894	855,040,361	433,215,295	XXX	6,300,802,201	5.3	5,806,853,579	5.5	6,236,822,443	63,979,757
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,159,761,514	12,468,858,530	16,851,304,022	12,635,328,798	19,854,952,655	XXX	67,970,205,520	57.0	60,971,665,385	58.0	27,507,528,450	40,462,677,070
6.02 Residential Mortgage-Backed Securities	177,676,962	626,568,232	397,375,752	385,141,526	153,451,349	XXX	1,740,213,822	1.5	1,203,963,592	1.1	1,500,543,722	239,670,100
6.03 Commercial Mortgage-Backed Securities	257,584,208	899,562,790	1,406,951,569	76,535,412	23,316,375	XXX	2,663,950,355	2.2	2,706,895,592	2.6	1,314,725,242	1,349,225,113
6.04 Other Loan-Backed and Structured Securities	1,406,806,047	6,866,351,848	4,202,328,211	940,956,054	416,590,056	XXX	13,833,032,216	11.6	13,007,958,457	12.4	615,959,443	13,217,072,773
6.05 Totals	8,001,828,732	20,861,341,401	22,857,959,555	14,037,961,791	20,448,310,435	XXX	86,207,401,913	72.2	77,890,483,026	74.1	30,938,756,856	55,268,645,057
7. Hybrid Securities												
7.01 Issuer Obligations		45,891,860	72,177,859	54,831,088	214,540,149	XXX	387,440,957	0.3	290,609,071	0.3	304,822,397	82,618,559
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX			4,762,248	0.0		
7.05 Totals		45,891,860	72,177,859	54,831,088	214,540,149	XXX	387,440,957	0.3	295,371,319	0.3	304,822,397	82,618,559
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	500,000,000	1,733,777,105	249,340,868			XXX	2,483,117,973	2.1	2,648,004,213	2.5		2,483,117,973
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX			112,573,395	0.1		
8.04 Other Loan-Backed and Structured Securities						XXX			7,800,000	0.0		
8.05 Affiliated Bank Loans - Issued	21,668,462	3,752,437,511	54,610,000			XXX	3,828,715,973	3.2	3,731,391,016	3.5		3,828,715,973
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	521,668,462	5,486,214,615	303,950,868			XXX	6,311,833,945	5.3	6,499,768,624	6.2		6,311,833,945

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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	109,647,889	109,647,889	0.1	10,059,967	0.0	109,647,889	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX	109,647,889	109,647,889	0.1	10,059,967	0.0	109,647,889	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	30,531,184	267,940,626	926,868,863	208,592,595	3,185,259,804	XXX	4,619,193,072	3.9	1,608,754,147	1.5		4,619,193,072
10.02 Unaffiliated Bank Loans - Acquired	91,623,365	2,237,353,445	3,029,159,379	373,114,223	2,357,800,039	XXX	8,089,050,451	6.8	6,057,265,905	5.8	2,001,183	8,087,049,268
10.03 Totals	122,154,549	2,505,294,071	3,956,028,241	581,706,818	5,543,059,843	XXX	12,708,243,523	10.7	7,666,020,052	7.3	2,001,183	12,706,242,340
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,984,858,853	16,416,157,148	20,945,617,713	14,506,752,294	22,471,272,055	XXX	83,324,658,063	69.8	XXX	XXX	39,498,228,929	43,826,429,134
11.02 Residential Mortgage-Backed Securities	406,083,816	1,142,735,641	639,374,837	471,859,247	159,294,736	XXX	2,819,348,277	2.4	XXX	XXX	2,578,744,144	240,604,133
11.03 Commercial Mortgage-Backed Securities	258,610,962	900,775,171	1,407,900,345	78,388,493	23,793,109	XXX	2,669,468,079	2.2	XXX	XXX	1,320,242,971	1,349,225,108
11.04 Other Loan-Backed and Structured Securities	1,412,411,617	6,878,328,394	4,208,499,811	944,242,885	416,804,640	XXX	13,860,287,346	11.6	XXX	XXX	643,214,573	13,217,072,773
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	109,647,889	109,647,889	0.1	XXX	XXX	109,647,889	
11.06 Affiliated Bank Loans	21,668,462	3,752,437,511	54,610,000			XXX	3,828,715,973	3.2	XXX	XXX		3,828,715,973
11.07 Unaffiliated Bank Loans	122,154,549	2,505,294,071	3,956,028,241	581,706,818	5,543,059,843	XXX	12,708,243,523	10.7	XXX	XXX	2,001,183	12,706,242,340
11.08 Totals	11,205,788,258	31,595,727,936	31,212,030,947	16,582,949,737	28,614,224,383	109,647,889	119,320,369,149	100.0	XXX	XXX	44,152,079,688	75,168,289,461
11.09 Line 11.08 as a % of Col. 7	9.4	26.5	26.2	13.9	24.0	0.1	100.0	XXX	XXX	XXX	37.0	63.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,476,826,565	16,518,671,154	19,824,685,442	13,646,344,978	19,644,554,683	XXX	XXX	XXX	76,111,082,822	72.4	34,979,731,783	41,131,351,039
12.02 Residential Mortgage-Backed Securities	244,338,604	705,210,381	423,214,223	307,304,175	105,045,564	XXX	XXX	XXX	1,785,112,948	1.7	1,567,005,965	218,106,983
12.03 Commercial Mortgage-Backed Securities	87,798,374	1,090,253,528	1,535,913,281	97,212,759	16,834,567	XXX	XXX	XXX	2,828,012,509	2.7	1,563,950,640	1,264,061,869
12.04 Other Loan-Backed and Structured Securities	1,130,124,318	5,559,914,068	4,858,506,437	1,111,217,716	391,785,242	XXX	XXX	XXX	13,051,547,781	12.4	1,155,033,589	11,896,514,192
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	10,059,967	XXX	XXX	10,059,967	0.0	10,059,967	
12.06 Affiliated Bank Loans	3,445,663,662	235,919,583	49,807,771			XXX	XXX	XXX	3,731,391,016	3.5		3,731,391,016
12.07 Unaffiliated Bank Loans	83,812,539	2,463,981,504	1,471,806,458	604,025,455	3,042,394,096	XXX	XXX	XXX	7,666,020,052	7.3		7,666,020,052
12.08 Totals	11,468,564,062	26,573,950,218	28,163,933,612	15,766,105,083	23,200,614,152	10,059,967	XXX	XXX	105,183,227,095	100.0	39,275,781,944	65,907,445,151
12.09 Line 12.08 as a % of Col. 9	10.9	25.3	26.8	15.0	22.1	0.0	XXX	XXX	100.0	XXX	37.3	62.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,362,952,456	5,546,459,353	7,343,014,675	7,056,344,735	16,189,457,709	XXX	39,498,228,929	33.1	34,979,731,783	33.3	39,498,228,929	XXX
13.02 Residential Mortgage-Backed Securities	384,766,929	987,006,088	606,425,308	446,974,856	153,570,963	XXX	2,578,744,144	2.2	1,567,005,965	1.5	2,578,744,144	XXX
13.03 Commercial Mortgage-Backed Securities	128,306,094	500,863,857	681,102,651	7,418,707	2,551,662	XXX	1,320,242,971	1.1	1,563,950,640	1.5	1,320,242,971	XXX
13.04 Other Loan-Backed and Structured Securities	64,890,739	221,960,108	251,248,275	81,340,522	23,774,929	XXX	643,214,573	0.5	1,155,033,589	1.1	643,214,573	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	109,647,889	109,647,889	0.1	10,059,967	0.0	109,647,889	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans			2,001,183			XXX	2,001,183	0.0			2,001,183	XXX
13.08 Totals	3,940,916,218	7,256,289,406	8,883,792,092	7,592,078,820	16,369,355,263	109,647,889	44,152,079,689	37.0	39,275,781,944	37.3	44,152,079,689	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	16.4	20.1	17.2	37.1	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.3	6.1	7.4	6.4	13.7	0.1	37.0	XXX	XXX	XXX	37.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,621,906,397	10,869,697,795	13,602,603,037	7,450,407,559	6,281,814,346	XXX	43,826,429,134	36.7	41,131,351,039	39.1	XXX	43,826,429,134
14.02 Residential Mortgage-Backed Securities	21,316,887	155,729,554	32,949,529	24,884,391	5,723,773	XXX	240,604,133	0.2	218,106,983	0.2	XXX	240,604,133
14.03 Commercial Mortgage-Backed Securities	130,304,868	399,911,314	726,797,694	70,969,786	21,241,447	XXX	1,349,225,108	1.1	1,264,061,869	1.2	XXX	1,349,225,108
14.04 Other Loan-Backed and Structured Securities	1,347,520,877	6,656,368,286	3,957,251,535	862,902,364	393,029,711	XXX	13,217,072,773	11.1	11,896,514,192	11.3	XXX	13,217,072,773
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans	21,668,462	3,752,437,511	54,610,000			XXX	3,828,715,973	3.2	3,731,391,016	3.5	XXX	3,828,715,973
14.07 Unaffiliated Bank Loans	122,154,549	2,505,294,071	3,954,027,058	581,706,818	5,543,059,843	XXX	12,706,242,339	10.6	7,666,020,052	7.3	XXX	12,706,242,339
14.08 Totals	7,264,872,040	24,339,438,530	22,328,238,854	8,990,870,917	12,244,869,120		75,168,289,460	63.0	65,907,445,151	62.7	XXX	75,168,289,460
14.09 Line 14.08 as a % of Col. 7	9.7	32.4	29.7	12.0	16.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	6.1	20.4	18.7	7.5	10.3		63.0	XXX	XXX	XXX	XXX	63.0

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	1,159,172,265	1,159,172,265			
2. Cost of short-term investments acquired	15,767,063,927	15,767,063,927			
3. Accrual of discount	29,882,742	29,882,742			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	909,995	909,995			
6. Deduct consideration received on disposals	14,743,977,667	14,743,977,667			
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)	2,213,051,262	2,213,051,262			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,213,051,262	2,213,051,262			

(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 10, prior year)		2,563,068,316
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	179,199,308	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	252,719,846	431,919,154
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,275,881,297	
	3.2 Section 2, Column 19	17,693,008	1,293,574,306
4.	SSAP No. 108 Adjustments		(3,553,000)
5.	Total gain (loss) on termination recognized, Section 2, Column 22		1,054,828,112
6.	Considerations received/(paid) on terminations, Section 2, Column 15		1,554,192,078
7.	Amortization:		
	7.1 Section 1, Column 19	104,625	
	7.2 Section 2, Column 21	(271,005)	(166,380)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		3,785,478,430
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		3,785,478,430

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(107,780,033)
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	(57,823,336)			
	3.14 Section 1, Column 18, prior year	(107,780,033)	49,956,697	49,956,697	
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	(57,823,336)			
	3.24 Section 1, Column 19, prior year plus	(107,780,033)			
	3.25 SSAP No. 108 Adjustments		49,956,697	49,956,697	
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)		380,013,454		
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)	380,013,454			
	4.23 SSAP No. 108 Adjustments		380,013,454		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
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				(49,956,697)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(57,823,336)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(57,823,336)

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	13,060,829	25,207,428	10/01/2012	10/01/2042	Interest Rate Swap		12,188,949	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	13,060,829	13,018,479
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		11,771,664	12,350,000	10/01/2012	10/01/2042	Interest Rate Swap			320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	11,771,664	12,350,000
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		17,910,209	18,033,596	10/01/2012	10/01/2042	Interest Rate Swap			38136M-AC-2	Goldentree Loan Management US Clo 2 Ltd	1	17,910,209	18,033,596
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		10,000,000	9,964,870	10/01/2012	10/01/2042	Interest Rate Swap			09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	9,964,870
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		5,000,000	4,922,860	10/01/2012	10/01/2042	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	5,000,000	4,922,860
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1	50,000,000	5,200,009	17,417,179	10/01/2012	10/01/2042	Interest Rate Swap		12,130,050	13876L-AC-1	CANYC 2020-1A-B FLOATING COUP	1	5,200,009	5,287,129
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		2,813,411	2,704,092	10/01/2012	10/01/2042	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	2,813,411	2,704,092
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		5,470,000	5,470,295	10/01/2012	10/01/2042	Interest Rate Swap			883310-AE-4	THAYER PARK CLO LTD.-THAYR 2017-1A B	1	5,470,000	5,470,295
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,430,000	6,424,727	10/01/2012	10/01/2042	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018---ROCKT 2018-2A A	1	6,430,000	6,424,727
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		8,000,000	7,867,280	10/01/2012	10/01/2042	Interest Rate Swap			09628F-AE-9	BlueMountain Fuji US Clo-SERIES 2017-3A CLASS B	1	8,000,000	7,867,280
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		4,000,000	3,998,020	10/01/2012	10/01/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	4,000,000	3,998,020
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		15,000,000	15,000,120	10/01/2012	10/01/2042	Interest Rate Swap			88432U-AC-0	Wind River CLO Ltd-SERIES 18-3A CLASS A2	1	15,000,000	15,000,120
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,800,000	6,771,603	10/01/2012	10/01/2042	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	6,800,000	6,771,603
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	19,161,658	82,571,601	11/29/2012	11/29/2042	Interest Rate Swap		63,494,254	14316R-ZZ-6	Carlyle US CLO 2017-5 Re Term Loan	1	19,161,658	19,077,347
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,413,896	4,426,136	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6	1	4,413,896	4,426,136
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,613,153	23,000,230	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	22,613,153	23,000,230
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,029,080	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	13,029,080
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	13,015,295	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	13,015,295
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,169,374	11/29/2012	11/29/2042	Interest Rate Swap			38137H-BW-7	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	4,200,000	4,169,374
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,704,725	17,705,239	11/29/2012	11/29/2042	Interest Rate Swap			126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	1	17,704,725	17,705,239
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,200,000	6,099,944	11/29/2012	11/29/2042	Interest Rate Swap			94950G-AE-7	WELLFLEET CLO LTD-WELF 2017-1A B	1	6,200,000	6,099,944
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,525,000	5,496,729	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	5,496,729
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,999,955	11/29/2012	11/29/2042	Interest Rate Swap			38137M-AK-3	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	15,000,000	14,999,955
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,440,249	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	Apidos CLO-APID 2018-29A B	1	4,500,000	4,440,249
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,600,000	19,591,886	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	19,600,000	19,591,886
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,950,764	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B	1	12,000,000	11,950,764
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,725,883	11/29/2012	11/29/2042	Interest Rate Swap			05875P-AE-5	Ballyrock Ltd	1	8,700,000	8,725,883
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,400,000	39,572,611	11/29/2012	11/29/2042	Interest Rate Swap			00119V-AA-7	AGL CLO Ltd-AGL 2020-6A A1	1	39,400,000	39,572,611
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,250,000	23,314,356	11/29/2012	11/29/2042	Interest Rate Swap			13876N-AA-1	Canyon CLO 2020-2 Ltd-CANYC 2020-2A A	1	23,250,000	23,314,356
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,048,420	11/29/2012	11/29/2042	Interest Rate Swap			00851K-AA-3	AGL CLO Ltd-AGL 2020-8A A1	1	20,000,000	20,048,420
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,615,862	11/29/2012	11/29/2042	Interest Rate Swap			05683E-AC-6	Bain Capital Credit CLO-BCC 2020-2A B1	1	3,600,000	3,615,862

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*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	9,049,608	11/29/2012	11/29/2042	Interest Rate Swap			12547L-AE-8	CIFC Funding Ltd-CIFC 2020-2A B	1	9,000,000	9,049,608
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,425,000	1,396,660	11/29/2012	11/29/2042	Interest Rate Swap			06760E-AG-1	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS DR	2	1,425,000	1,396,660
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,220,000	1,136,905	11/29/2012	11/29/2042	Interest Rate Swap			056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-IA CLASS DR	2	1,220,000	1,136,905
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		196,970	194,836	11/29/2012	11/29/2042	Interest Rate Swap			06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1	196,970	194,836
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	39,754,607	12/27/2012	12/27/2042	Interest Rate Swap		27,761,507	67112K-AC-3	OCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	11,993,100
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,904,604	12/27/2012	12/27/2042	Interest Rate Swap			83609R-AE-1	SOUND POINT CLO LTD-SNDPT 2017-1A C	1	4,000,000	3,904,604
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,663,755	22,656,956	12/27/2012	12/27/2042	Interest Rate Swap			14315J-YY-9	Carlyle US CLO 2017-3 Ri Term Loan	1	22,663,755	22,656,956
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,178,493	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	Anchorage Capital CLO 3--ANCHC 2014-3RA B	1	3,200,000	3,178,493
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,881,550	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	50,000,000	49,881,550
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,696,811	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	8,696,811
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,957,176	4,979,820	12/27/2012	12/27/2042	Interest Rate Swap			12551J-AG-1	CIFC Funding 2017-IV Ltd-SERIES 17-4A CLASS B	1	4,957,176	4,979,820
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	9,193,219	36,383,790	12/27/2012	12/27/2042	Interest Rate Swap		27,761,507	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	9,193,219	8,622,283
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,990,000	18,991,139	12/27/2012	12/27/2042	Interest Rate Swap			04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR	1	18,990,000	18,991,139
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,001,980	12/27/2012	12/27/2042	Interest Rate Swap			65023P-AC-4	Newark BSL CLO 2 Ltd	1	30,000,000	30,001,980
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,910,760	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	22,910,760
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,446,392	12/27/2012	12/27/2042	Interest Rate Swap			55821A-AE-8	Madison Park Funding Ltd-SERIES 18-28A CLASS B	1	9,500,000	9,446,392
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,934,428	12/27/2012	12/27/2042	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,934,428
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,750,000	4,756,470	12/27/2012	12/27/2042	Interest Rate Swap			55954W-AC-3	Magnetite XXIV Ltd-SERIES 2019-24A CLASS B	1	4,750,000	4,756,470
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,082,924	1,891,928	12/27/2012	12/27/2042	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	2,082,924	1,891,928
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	34,120,844	12/28/2012	12/28/2042	Interest Rate Swap		28,179,920	38138B-AG-5	GoldentTree Loan Managem-GLM 2018-3A B1	1	6,000,000	5,940,924
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,864,866	29,974,380	12/28/2012	12/28/2042	Interest Rate Swap			56608K-AA-1	Marble Point CLO XIV Ltd-MP14 2018-2A A	1	29,864,866	29,974,380
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,050	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AJ-1	TICP CLO VI 2016-2 Ltd-SERIES 2016-6A CLASS BR	1	10,000,000	10,000,050
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,207	7,004,228	12/28/2012	12/28/2042	Interest Rate Swap			55818X-BA-0	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS BR	1	7,000,207	7,004,228
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,050,000	11,049,956	12/28/2012	12/28/2042	Interest Rate Swap			88432M-AC-8	WIND RIVER CLO LTD-WINDR 2017-1A B	1	11,050,000	11,049,956
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,975,085	22,975,637	12/28/2012	12/28/2042	Interest Rate Swap			22615M-AL-6	Crestline Denali CLO XIV-SERIES16-1A CLASS A1R	1	22,975,085	22,975,637
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,969,728	12/28/2012	12/28/2042	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	8,000,000	7,969,728
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,000,021	12/28/2012	12/28/2042	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	3,000,000	3,000,021
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	994,925	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	994,925
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,000,040	12/28/2012	12/28/2042	Interest Rate Swap			40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	4,000,000	4,000,040
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,060,000	4,925,753	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	4,925,753
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	59,000,000	86,880,495	12/28/2012	12/28/2042	Interest Rate Swap		28,179,920	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	58,700,575

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*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	14,199,957	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	14,199,957
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,849,380	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	19,849,380
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,700,089	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	12,700,089
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,121,741	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS C	1	4,200,000	4,121,741
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,095,663	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,095,663
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	48,049,600	12/28/2012	12/28/2042	Interest Rate Swap		28,179,920	09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	19,869,680
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,050,000	10,896,286	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	10,896,286
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,669,392	3,346,014	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	3,669,392	3,346,014
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,140	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	5,000,140
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,900,000	8,879,379	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	8,879,379
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,641,125	12/28/2012	12/28/2042	Interest Rate Swap			33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C	1	8,650,000	8,641,125
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,188,736	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,200,000	3,188,736
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,186,492	12/28/2012	12/28/2042	Interest Rate Swap			09626U-AQ-1	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A BR	1	4,250,000	4,186,492
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,012,750	12/28/2012	12/28/2042	Interest Rate Swap			64132D-AA-6	Neuberger Berman CLO Ltd-NEUB 2019-32A A	1	25,000,000	25,012,750
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,250,123	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	4,250,123
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,200,239	12/28/2012	12/28/2042	Interest Rate Swap			41154X-AG-0	Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1	1	5,200,000	5,200,239
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	23,628,270	12/28/2012	12/28/2042	Interest Rate Swap		14,089,959	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,538,311
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,993,620	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	9,993,620
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,549,382	6,169,219	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	6,549,382	6,169,219
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,201,895	12/28/2012	12/28/2042	Interest Rate Swap			03328W-AN-8	Anchorage Capital CLO 9 -SERIES 16-9A CLASS CR	1	9,200,000	9,201,895
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,001,376	12/28/2012	12/28/2042	Interest Rate Swap			04019L-AG-9	ARES 2019-51A C	1	2,000,000	2,001,376
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,095,663	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,095,663
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,498,763	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	2,500,000	2,498,763
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,374,266	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,374,266
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,826,128	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	2,900,000	2,826,128
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	24,090,249	12/28/2012	12/28/2042	Interest Rate Swap		14,089,959	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	10,000,290
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,987,580	12/28/2012	12/28/2042	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	30,000,000	29,987,580
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,563,663	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	13,563,663
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,850,000	4,825,537	12/28/2012	12/28/2042	Interest Rate Swap			08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1	4,850,000	4,825,537
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	24,091,899	12/28/2012	12/28/2042	Interest Rate Swap		14,089,959	87232A-AE-4	TFLAT 2018-1A B	1	10,000,000	10,001,940
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,043,553	6,066,457	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	6,043,553	6,066,457

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*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,920,000	8,921,026	12/28/2012	12/28/2042	Interest Rate Swap			10302V-BC-8	BOWMAN PARK CLO LTD-BOWPK 2014-1A B1R	1	8,920,000	8,921,026
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	8,749,956	12/28/2012	12/28/2042	Interest Rate Swap			48252R-AE-4	KKR 24 B	1	8,750,000	8,749,956
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,840,000	6,812,455	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	6,812,455
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,060	12/28/2012	12/28/2042	Interest Rate Swap			50188Y-AB-0	LCM LTD PARTNERSHIP-LCM 24A B	1	5,000,000	5,000,060
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,095,663	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,095,663
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,536,428	12/28/2012	12/28/2042	Interest Rate Swap			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	4,600,000	4,536,428
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	19,481,870	12/28/2012	12/28/2042	Interest Rate Swap		14,089,959	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,391,911
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,754,534	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,754,534
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,642,167	5,663,679	12/28/2012	12/28/2042	Interest Rate Swap			29001L-AG-6	Elmwood CLO II Ltd-ELMW2 2019-2A C	1	5,642,167	5,663,679
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,423,451	12/28/2012	12/28/2042	Interest Rate Swap			50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	4,423,451
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,152,637	12/28/2012	12/28/2042	Interest Rate Swap			39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	4,200,000	4,152,637
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,086,902	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	11,086,902
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,328	12/28/2012	12/28/2042	Interest Rate Swap			94951D-AC-7	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B	1	8,000,000	8,000,328
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	20,000,000	33,483,397	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	20,000,000	19,960,380
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,815,064	20,673,521	12/31/2012	12/31/2042	Interest Rate Swap			14315J-MM-8	Carlyle US CLO 2013-2 Re Term Loan	1	20,815,064	20,673,521
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,350,000	4,359,505	12/31/2012	12/31/2042	Interest Rate Swap			88433C-AG-0	WINDR 2019-1A C	1	4,350,000	4,359,505
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,850,000	5,826,969	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	5,826,969
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,900,000	23,423,205	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	67707C-AE-8	Oak Hill Credit Partners-OAKC 2014-10RA A2A	1	9,900,000	9,900,188
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,959,275	12/31/2012	12/31/2042	Interest Rate Swap			67104L-AF-4	OHA Loan Funding 2013-2 -OHALF 2013-2A BR	1	25,000,000	24,959,275
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,850,402	12/31/2012	12/31/2042	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	13,850,402
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,000	12/31/2012	12/31/2042	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	1,000,000	1,000,000
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,733,815	12/31/2012	12/31/2042	Interest Rate Swap			74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	3,733,815
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	25,000,000	38,523,017	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,906,040	12/31/2012	12/31/2042	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	15,000,000	14,906,040
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,035	12/31/2012	12/31/2042	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	5,000,000	5,000,035
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,019,276	929,448	12/31/2012	12/31/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,019,276	929,448
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,804,181	12/31/2012	12/31/2042	Interest Rate Swap			05875J-AB-5	Ballyrock CLO 2019-1 Ltd-BALLY 2019-1A A2	1	7,800,000	7,804,181
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,934,428	12/31/2012	12/31/2042	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,934,428
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	8,800,000	22,323,228	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	8,800,211
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,341,155	12/31/2012	12/31/2042	Interest Rate Swap			92916M-AC-5	VOYA CLO LTD-VOYA 2017-1A B	1	7,400,000	7,341,155
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,450,000	5,451,962	12/31/2012	12/31/2042	Interest Rate Swap			55819M-AE-6	Madison Park Funding Ltd-MDPK 2019-35A B	1	5,450,000	5,451,962

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*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,350,705	12/31/2012	12/31/2042	Interest Rate Swap			55819T-AU-5	Madison Park Funding XX -SERIES 2016-20A CLASS CR	1	7,500,000	7,350,705
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,728,530	12/31/2012	12/31/2042	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	13,900,000	13,728,530
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,455,154	7,341,904	12/31/2012	12/31/2042	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	7,455,154	7,341,904
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	8,300,000	21,828,354	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	8,305,337
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,756,440	12/31/2012	12/31/2042	Interest Rate Swap			83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	1	8,000,000	7,756,440
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,925,030	12/31/2012	12/31/2042	Interest Rate Swap			05682V-AC-9	Bain Capital Credit CLO -SERIES 18-2A CLASS A2	1	15,000,000	14,925,030
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,910,000	6,898,937	12/31/2012	12/31/2042	Interest Rate Swap			50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	6,910,000	6,898,937
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,300,000	8,300,141	12/31/2012	12/31/2042	Interest Rate Swap			00900P-AE-5	AIMCO CLO Series 2018-B-SERIES 18-BA CLASS B	1	8,300,000	8,300,141
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,095,663	12/31/2012	12/31/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,095,663
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,644,577	12/31/2012	12/31/2042	Interest Rate Swap			01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	2,700,000	2,644,577
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	23,523,247	12/31/2012	12/31/2042	Interest Rate Swap		13,523,017	87248W-AC-2	TICP CLO VIII LTD-SERIES 2017-8A CLASS A2	1	10,000,000	10,000,230
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,900,100	12/31/2012	12/31/2042	Interest Rate Swap			48251F-AB-7	KKR FINANCIAL CLO LTD-SERIES 17 CLASS B	1	5,900,000	5,900,100
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,829,720	12/31/2012	12/31/2042	Interest Rate Swap			92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	11,829,720
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,650,000	22,566,195	12/31/2012	12/31/2042	Interest Rate Swap			14315C-ZZ-0	Carlyle US CLO 2017-4 Ri Term Loan	1	22,650,000	22,566,195
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	7,400,000	22,807,633	04/09/2013	04/09/2043	Interest Rate Swap		15,403,578	55954H-AE-2	Magnetite CLO Ltd-SERIES 19-22A CLASS B	1	7,400,000	7,404,055
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,584,992	04/09/2013	04/09/2043	Interest Rate Swap			12550Y-AG-9	CIFC FUNDING LTD-CIFC 2017-2A C	1	5,600,000	5,584,992
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,280,000	4,279,979	04/09/2013	04/09/2043	Interest Rate Swap			09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS B	1	4,280,000	4,279,979
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,300,000	3,270,125	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	3,300,000	3,270,125
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		478,345	550,101	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	478,345	550,101
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,922,164	20,109,125	04/09/2013	04/09/2043	Interest Rate Swap			12553D-AA-5	CIFC Funding 2019-I Ltd-CIFC 2019-1A A	1	19,922,164	20,109,125
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,447,605	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	7,447,605
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,884,378	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	6,900,000	6,884,378
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	27,020,356	43,926,663	04/09/2013	04/09/2043	Interest Rate Swap		16,803,903	784170-ZZ-8	SFR FTTH SAS Term Loan	3	27,020,356	27,122,760
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	18,312,040	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	18,312,040
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	12,801,600	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	12,801,600
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,004	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	2,000,004
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	26,000,000	41,661,188	04/09/2013	04/09/2043	Interest Rate Swap		15,808,582	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	25,852,606
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,699,832	3,420,243	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	3,699,832	3,420,243
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,509,869	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMWI4 2020-1A A	1	8,500,000	8,509,869
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,180,065	15,008,531	04/09/2013	04/09/2043	Interest Rate Swap			14315J-RR-2	Carlyle US CLO 2013-4 Re Term Loan	1	15,180,065	15,008,531
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,006,324	04/09/2013	04/09/2043	Interest Rate Swap			05684A-AG-4	Bain Capital Credit CLO-BCC 2019-4A C	1	3,000,000	3,006,324

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*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	4,450,000	20,258,809	04/09/2013	04/09/2043	Interest Rate Swap		15,808,582	55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS C	2	4,450,000	4,450,227
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,950,000	1,950,181	04/09/2013	04/09/2043	Interest Rate Swap			55954K-AE-5	MAGNETITE CLO LTD-SERIES 2017-19A CLASS C	1	1,950,000	1,950,181
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,738,054	22,723,502	04/09/2013	04/09/2043	Interest Rate Swap			14311C-RR-1	Carlyle US CLO 2017-1 Ri Term Loan	1	22,738,054	22,723,502
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,330	04/09/2013	04/09/2043	Interest Rate Swap			033292-AS-2	ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R	1	10,000,000	10,000,330
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,403,514	04/09/2013	04/09/2043	Interest Rate Swap			67112R-AG-9	OHA Credit Funding 3 LTD-OAKC 2019-3A B1	1	6,400,000	6,403,514
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,800,000	4,803,355	04/09/2013	04/09/2043	Interest Rate Swap			09627F-AE-0	BlueMountain CLO Ltd-SERIES 2019-25A CLASS B	1	4,800,000	4,803,355
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,300,000	3,300,003	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	3,300,000	3,300,003
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	996,216	04/09/2013	04/09/2043	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,000,000	996,216
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	999,505	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,000,000	999,505
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	10,530,000	26,248,175	04/09/2013	04/09/2043	Interest Rate Swap		15,718,175	50079@-MM-8	KREF Lending VII 2018-1 Term Loan	1	10,530,000	10,530,000
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,380,220	27,440,518	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	1	25,380,220	27,440,518
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,601,897	13,790,913	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	13,601,897	13,790,913
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,002	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	1,000,002
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,520,873	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1	1	5,500,000	5,520,873
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	21,900,000	38,916,248	04/09/2013	04/09/2043	Interest Rate Swap		17,147,100	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	21,769,148
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,473,519	10,784,421	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	12,473,519	10,784,421
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,864,157	10,021,752	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	10,864,157	10,021,752
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,470,702	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	3,470,702
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,086,858	04/09/2013	04/09/2043	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	3,086,858
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,004	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	2,000,004
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	5,994,732	04/09/2013	04/09/2043	Interest Rate Swap			44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	6,100,000	5,994,732
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	34,500,000	48,608,169	04/09/2013	04/09/2043	Interest Rate Swap		14,298,264	01750C-AA-1	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	34,500,000	34,309,905
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,970,369	04/09/2013	04/09/2043	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,970,369
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,100,000	04/09/2013	04/09/2043	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	7,100,000	7,100,000
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,969,755	04/09/2013	04/09/2043	Interest Rate Swap			14314L-AE-5	Carlyle Global Market St-CGMS 2014-2RA A2	1	5,000,000	4,969,755
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	14,000,000	28,290,816	04/09/2013	04/09/2043	Interest Rate Swap		14,298,264	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	14,000,000	13,992,552
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,850,000	22,771,008	04/09/2013	04/09/2043	Interest Rate Swap			26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	22,850,000	22,771,008
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,700,007	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	6,700,000	6,700,007
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,504,260	04/09/2013	04/09/2043	Interest Rate Swap			64132D-AC-2	Neuberger Berman CLO Ltd-NEUB 2019-32A B	1	7,500,000	7,504,260
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,800,000	35,781,449	03/05/2014	03/05/2034	Interest Rate Swap		28,981,395	92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B	1	6,800,000	6,800,054
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,780,000	6,750,602	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	6,750,602

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*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,920,000	4,892,655	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	4,892,655
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,015,000	21,015,126	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	21,015,126
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,800,000	20,800,624	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	20,800,624
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,970,369	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,970,369
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,200,000	12,201,745	03/05/2014	03/05/2034	Interest Rate Swap			55818P-AS-9	MADISON PARK FUNDING LTD-MDPK 2014-12A CR	1	12,200,000	12,201,745
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,520,112	03/05/2014	03/05/2034	Interest Rate Swap			13876N-AC-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A B1	1	9,500,000	9,520,112
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,525,000	9,543,307	03/05/2014	03/05/2034	Interest Rate Swap			38136N-AC-0	Goldentree Loan Manageme-GLM 2020-8A B1	1	9,525,000	9,543,307
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,580,601	03/05/2014	03/05/2034	Interest Rate Swap			06760G-AD-3	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS C	2	1,650,000	1,580,601
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,697,649	48,631,693	03/05/2014	03/05/2034	Interest Rate Swap		29,006,693	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,697,649	19,625,000
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,027,540	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AC-1	Bain Capital Credit CLO -BCC 2019-2A B	1	15,000,000	15,027,540
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,007,620	03/05/2014	03/05/2034	Interest Rate Swap			38137Y-AG-6	Goldentree Loan Manageme-GLM 2019-4A B	1	15,000,000	15,007,620
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,203,973	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AE-7	Bain Capital Credit CLO -BCC 2019-2A C	1	4,200,000	4,203,973
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,850,000	10,850,315	03/05/2014	03/05/2034	Interest Rate Swap			883310-AC-8	THAYER PARK CLO LTD.-THAYR 2017-1A A2	1	10,850,000	10,850,315
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,610,811	15,020,565	03/05/2014	03/05/2034	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	14,610,811	15,020,565
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,026,300	03/05/2014	03/05/2034	Interest Rate Swap			44932V-AA-0	ICG US CLO Ltd-SERIES 19-1A CLASS A1A	1	20,000,000	20,026,300
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	55,854,129	88,848,031	05/19/2014	05/19/2034	Interest Rate Swap		32,817,081	77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	55,854,129	56,030,950
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,949,929	05/19/2014	05/19/2034	Interest Rate Swap			64130P-AE-3	Neuberger Berman CLO Ltd-NEUB 2018-28A B	1	7,000,000	6,949,929
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,750,000	17,716,630	05/19/2014	05/19/2034	Interest Rate Swap			13080B-AB-7	SYMPHONY CLO LTD-SERIES 13-12A CLASS B1R	1	17,750,000	17,716,630
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,900,000	19,879,364	05/19/2014	05/19/2034	Interest Rate Swap			39808P-AL-0	Greywolf CLO V Ltd-GWOLF 2015-1A A1R	1	19,900,000	19,879,364
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	8,940,987	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	9,000,000	8,940,987
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,928,552	05/19/2014	05/19/2034	Interest Rate Swap			670881-AC-5	OCP CLO Ltd-SERIES 20-19A CLASS B	1	6,900,000	6,928,552
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,019,250	05/19/2014	05/19/2034	Interest Rate Swap			278300-AE-8	Eaton Vance CDO Ltd-EATON 2020-1A C	1	7,000,000	7,019,250
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,949,991	1,956,291	05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	1,949,991	1,956,291
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	19,000,000	42,554,000	05/09/2014	05/09/2034	Interest Rate Swap		23,478,418	78434T-AA-6	SCFF 2020-1A A1-FLOATING COUP MATURITY 203104	1	19,000,000	19,075,582
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,015	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	15,000,000	15,000,015
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,536,659	05/09/2014	05/09/2034	Interest Rate Swap			04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B	1	13,570,000	13,536,659
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,441,329	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	13,441,329
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,558,873	05/09/2014	05/09/2034	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	13,570,000	13,558,873
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,781,803	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3,900,000	3,781,803
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,732,078	8,765,172	05/09/2014	05/09/2034	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	8,732,078	8,765,172
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,100,000	62,980,627	07/22/2014	07/22/2044	Interest Rate Swap		50,112,327	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	12,868,300

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*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	13,276,991	07/22/2014	07/22/2044	Interest Rate Swap			75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	13,276,991
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,962,656	07/22/2014	07/22/2044	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	7,962,656
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,892,870	07/22/2014	07/22/2044	Interest Rate Swap			17180W-AC-9	CIFC Funding 2018-II Ltd-CIFC 2018-2A A2	1	15,000,000	14,892,870
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,440,209	07/22/2014	07/22/2044	Interest Rate Swap			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-5RA CLASS B	1	13,500,000	13,440,209
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,200,281	07/22/2014	07/22/2044	Interest Rate Swap			817176-AN-0	SENECA PARK CLO LTD-SPARK 2014-1A B1R	1	7,200,000	7,200,281
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	34,982,500	07/22/2014	07/22/2044	Interest Rate Swap			14315J-AL-3	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CLASS A1B	1	35,000,000	34,982,500
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,831,849	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	5,831,849
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,447,148	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,447,148
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	20,000,000	70,085,915	07/22/2014	07/22/2044	Interest Rate Swap		50,125,535	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	20,000,000	19,960,380
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,105	07/22/2014	07/22/2044	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	15,000,105
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,590,000	19,589,941	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	19,589,941
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,500,000	19,500,195	07/22/2014	07/22/2044	Interest Rate Swap			04016P-AA-6	ARES CLO LTD-ARES 2017-43A A	1	19,500,000	19,500,195
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,502,363	07/22/2014	07/22/2044	Interest Rate Swap			15032T-AW-6	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR	1	8,500,000	8,502,363
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,954,528	07/22/2014	07/22/2044	Interest Rate Swap			12551J-AE-6	CIFC FUNDING LTD-SERIES 17-4A CLASS A2	1	8,000,000	7,954,528
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,100,959	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	5,100,959
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,079,391	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	5,079,391
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,400,031	07/22/2014	07/22/2044	Interest Rate Swap			55818Y-BG-5	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS CR	1	3,400,000	3,400,031
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,975,000	2,975,262	07/22/2014	07/22/2044	Interest Rate Swap			67102Q-AP-3	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS CR	1	2,975,000	2,975,262
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,583,900	5,602,178	07/22/2014	07/22/2044	Interest Rate Swap			01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	1	5,583,900	5,602,178
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,000	07/22/2014	07/22/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	20,000,000	20,000,000
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,994,740	07/22/2014	07/22/2044	Interest Rate Swap			41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	1	4,000,000	3,994,740
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	14,630,954	64,757,674	07/22/2014	07/22/2044	Interest Rate Swap		50,125,535	04014W-AL-9	ARES CLO LTD-ARES 2014-1A A2R	1	14,630,954	14,632,139
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,964,157	15,898,608	07/22/2014	07/22/2044	Interest Rate Swap			85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1	15,964,157	15,898,608
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,381,643	22,343,594	07/22/2014	07/22/2044	Interest Rate Swap			14315J-SS-9	Carlyle US CLO 2013-1 Re Term Loan	1	22,381,643	22,343,594
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,001,258	07/22/2014	07/22/2044	Interest Rate Swap			55818P-AN-0	MADISON PARK FUNDING LTD-MDPK 2014-12A B1R	1	17,000,000	17,001,258
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,287,637	4,301,673	07/22/2014	07/22/2044	Interest Rate Swap			01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	1	4,287,637	4,301,673
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,590,000	2,589,979	07/22/2014	07/22/2044	Interest Rate Swap			88433R-AG-7	WIND RIVER CLO LTD-SERIES 17-2A CLASS C1	1	2,590,000	2,589,979
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,703,363	07/22/2014	07/22/2044	Interest Rate Swap			05875J-AC-3	Ballyrock CLO 2019-1 Ltd	1	3,700,000	3,703,363
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,400,224	07/22/2014	07/22/2044	Interest Rate Swap			00164B-BE-6	ALM VII R-2 Ltd-ALM 2013-7R2A A1B2	1	6,400,000	6,400,224
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,615,332	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	5,615,332
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,025,398	07/22/2014	07/22/2044	Interest Rate Swap			G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	22,025,398

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*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,003,150	07/22/2014	07/22/2044	Interest Rate Swap			05875M-AE-2	Ballyrock CDO Ltd	1	10,000,000	10,003,150
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,000,000	57,026,803	07/22/2014	07/22/2044	Interest Rate Swap		50,072,702	04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	7,000,000	6,954,101
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,600,205	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	7,600,205
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,460,000	7,459,441	07/22/2014	07/22/2044	Interest Rate Swap			00900C-AA-2	AIMCO-AIMCO 2017-AA A	1	7,460,000	7,459,441
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	28,190,380	07/22/2014	07/22/2044	Interest Rate Swap			04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	28,190,380
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,737,189	07/22/2014	07/22/2044	Interest Rate Swap			26244Q-AB-9	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CLASS B	1	11,800,000	11,737,189
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,874,413	41,738,634	07/22/2014	07/22/2044	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	41,874,413	41,738,634
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,474,464	12,475,287	07/22/2014	07/22/2044	Interest Rate Swap			05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	12,474,464	12,475,287
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,482,824	07/22/2014	07/22/2044	Interest Rate Swap			88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	9,482,824
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	7,947,880	26,411,958	08/27/2014	08/27/2044	Interest Rate Swap		19,062,995	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	7,947,880	7,348,963
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,900,000	7,899,976	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	7,900,000	7,899,976
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,604,790	26,843,778	08/27/2014	08/27/2044	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	26,604,790	26,843,778
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,614,311	8,681,049	08/27/2014	08/27/2044	Interest Rate Swap			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	7,614,311	8,681,049
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	7,830,000	26,914,224	08/27/2014	08/27/2044	Interest Rate Swap		19,084,208	150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	1	7,830,000	7,830,016
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	08/27/2014	08/27/2044	Interest Rate Swap			50079@-MM-8	KREF Lending VII 2018-1 Term Loan	1	25,000,000	25,000,000
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,228,721	15,500,295	08/27/2014	08/27/2044	Interest Rate Swap			12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	15,228,721	15,500,295
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,995,000	1,976,315	08/27/2014	08/27/2044	Interest Rate Swap			06760E-AC-0	Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR	1	1,995,000	1,976,315
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	22,408,895	41,493,986	08/27/2014	08/27/2044	Interest Rate Swap		18,994,053	94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,408,895	22,499,933
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,856,927	08/27/2014	08/27/2044	Interest Rate Swap			74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15,900,000	15,856,927
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,475,000	16,340,811	08/27/2014	08/27/2044	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	16,475,000	16,340,811
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	9,838,961	23,549,508	10/06/2014	10/06/2034	Interest Rate Swap		13,579,448	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	9,838,961	9,970,060
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	19,721,537	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	19,721,537
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,734,641	23,100,185	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	22,734,641	23,100,185
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,100	10/06/2014	10/06/2034	Interest Rate Swap			817176-AS-9	SENECA PARK CLO LTD-SPARK 2014-1A CR	1	5,000,000	5,000,100
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,694,611	50,059,807	10/06/2014	10/06/2044	Interest Rate Swap		37,506,501	28108R-AA-0	EdLinc Student Loan Fund-ESLFT 2017-A A	1	12,694,611	12,553,306
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,039,344	11,977,943	10/06/2014	10/06/2044	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A	1	12,039,344	11,977,943
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,900,054	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	4,900,054
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,950,000	2,950,183	10/06/2014	10/06/2044	Interest Rate Swap			13080B-AD-3	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR	1	2,950,000	2,950,183
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,912,100	10/06/2014	10/06/2044	Interest Rate Swap			94950G-AC-1	WELLFLEET CLO LTD-WELF 2017-1A A2	1	20,000,000	19,912,100
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,941,755	10/06/2014	10/06/2044	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	14,941,755
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,400,044	10/06/2014	10/06/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	4,400,000	4,400,044

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*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,555,223	10/06/2014	10/06/2044	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	3,600,000	3,555,223
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,702,472	10/06/2014	10/06/2044	Interest Rate Swap			04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	3,700,000	3,702,472
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,007,005	10/06/2014	10/06/2044	Interest Rate Swap			03328W-AL-2	Anchorage Capital CLO 9 -SERIES 16-9A CLASS BR	1	5,000,000	5,007,005
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,657,715	10/06/2014	10/06/2044	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	10,657,715
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,402,327	10/06/2014	10/06/2044	Interest Rate Swap			48252U-AC-1	KKR 25 B1	1	5,400,000	5,402,327
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,658,362	58,079,029	05/04/2017	11/04/2044	Interest Rate Swap		45,199,861	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	13,658,362	12,879,168
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,926,766	1,913,693	05/04/2017	11/04/2044	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	1,926,766	1,913,693
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,846,437	1,833,366	05/04/2017	11/04/2044	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	1,846,437	1,833,366
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,934,577	1,921,658	05/04/2017	11/04/2044	Interest Rate Swap			247358-PP-3	Delta Air Lines Inc. - MSN 15147	1	1,934,577	1,921,658
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,934,673	1,915,209	05/04/2017	11/04/2044	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	1,934,673	1,915,209
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,846,437	1,833,366	05/04/2017	11/04/2044	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	1,846,437	1,833,366
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,500,000	20,509,922	05/04/2017	11/04/2044	Interest Rate Swap			01750F-AA-4	Allegro CLO Ltd-ALLEG 2019-1A A	1	20,500,000	20,509,922
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,231,564	17,412,128	05/04/2017	11/04/2044	Interest Rate Swap			12482N-AA-9	CBAM Ltd-CBAM 2019-10A A1A	1	17,231,564	17,412,128
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,505,474	05/04/2017	11/04/2044	Interest Rate Swap			87166R-AE-7	Symphony CLO XXI Ltd-SYMP 2019-21A B	1	8,500,000	8,505,474
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,500,000	24,631,538	05/04/2017	11/04/2044	Interest Rate Swap			G1093*-AA-7	BIF II SAFE HARBOR HOLDINGS LLC	2	22,500,000	24,631,538
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,000,000	55,290,674	05/04/2017	11/04/2044	Interest Rate Swap		45,279,914	48253H-AE-5	KKR Clo 26 LLC-SERIES 26 CLASS B1	1	10,000,000	10,010,760
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,245,127	28,437,699	05/04/2017	11/04/2044	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	28,245,127	28,437,699
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	60,000,000	60,000,000
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,300,000	11,322,577	05/04/2017	11/04/2044	Interest Rate Swap			38138D-AJ-5	Goldentree Loan Manageme-GLM 2019-5A C	1	11,300,000	11,322,577
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,016,720	05/04/2017	11/04/2044	Interest Rate Swap			03330N-AC-8	Anchorage Capital Clo 11-ANCHC 2019-11A B	1	10,000,000	10,016,720
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,008,690	05/04/2017	11/04/2044	Interest Rate Swap			69700G-AC-6	Palmer Square CLO 2019-1-SERIES 19-1A CLASS A2	1	10,000,000	10,008,690
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	12,965,172	58,403,908	05/04/2017	11/04/2044	Interest Rate Swap		45,440,020	46617N-AQ-0	JFIN CLO LTD-SERIES 14-2A CLASS A1AR	1	12,965,172	12,963,888
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,712,009	05/04/2017	11/04/2044	Interest Rate Swap			03330N-AE-4	Anchorage Capital Clo 11-ANCHC 2019-11A C	1	4,700,000	4,712,009
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,490,000	10,489,958	05/04/2017	11/04/2044	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	10,489,958
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,999,970	05/04/2017	11/04/2044	Interest Rate Swap			40436Q-AL-6	HPS Loan Management 9-20-HLM 9A-2016 A1BR	1	10,000,000	9,999,970
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,375,179	05/04/2017	11/04/2044	Interest Rate Swap			04622A-AC-1	522 Funding CLO 2019-5 Ltd	1	6,375,000	6,375,179
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,504,452	05/04/2017	11/04/2044	Interest Rate Swap			12482N-AG-6	CBAM 2019-10 Ltd	1	3,500,000	3,504,452
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,008,980	05/04/2017	11/04/2044	Interest Rate Swap			44932V-AE-2	ICG US CLO 2019-1 LTD	1	10,000,000	10,008,980
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,007,150	05/04/2017	11/04/2044	Interest Rate Swap			92918F-AB-0	Voya CLO 2019-3 Ltd	1	10,000,000	10,007,150
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,023,055	05/04/2017	11/04/2044	Interest Rate Swap			67098D-AG-8	OHA Credit Funding 4 Ltd	1	15,000,000	15,023,055

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 Corporate Bonds	1		6,000,000	6,018,876	05/04/2017	11/04/2044	Interest Rate Swap			67098D-AJ-2	OHA Credit Funding 4 Ltd	1	6,000,000	6,018,876
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	35,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII LLC	1	35,000,000	35,000,000
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,854,222	4,106,909	05/04/2017	11/04/2044	Interest Rate Swap			55819P-AA-7	Madison Park Funding XXXVI Ltd	1	3,854,222	4,106,909
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	16,600,000	61,877,182	05/04/2017	11/04/2044	Interest Rate Swap		45,413,335	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	16,600,000	16,463,847
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,660,000	13,644,305	05/04/2017	11/04/2044	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	13,660,000	13,644,305
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,660,000	13,616,247	05/04/2017	11/04/2044	Interest Rate Swap			04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR	1	13,660,000	13,616,247
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,110,670	05/04/2017	11/04/2044	Interest Rate Swap			G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	12,110,670
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,880,560	05/04/2017	11/04/2044	Interest Rate Swap			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	9,880,560
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,015,606	05/04/2017	11/04/2044	Interest Rate Swap			03328W-AJ-7	Anchorage Capital CLO 9 -SERIES 16-9A CLASS AR	1	17,000,000	17,015,606
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,505,113	05/04/2017	11/04/2044	Interest Rate Swap			26252N-AE-9	Dryden Senior Loan Fund-DRSLF 2019-72A B	1	12,500,000	12,505,113
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,720	05/04/2017	11/04/2044	Interest Rate Swap			12550Y-AC-8	CIFC FUNDING LTD-CIFC 2017-2A A	1	20,000,000	20,000,720
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,500,173	05/04/2017	11/04/2044	Interest Rate Swap			94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	7,500,173
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,022,940	05/04/2017	11/04/2044	Interest Rate Swap			29002H-AE-9	Elmwood CLO III Ltd-ELMW3 2019-3A B	1	10,000,000	10,022,940
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	12,740,000	58,208,411	05/04/2017	11/04/2044	Interest Rate Swap		45,466,704	55818X-AY-9	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS A2R	1	12,740,000	12,741,707
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,103,472	05/04/2017	11/04/2044	Interest Rate Swap			03767V-AD-0	Apidos CLO-APID 2019-31A B	1	7,100,000	7,103,472
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,401,386	05/04/2017	11/04/2044	Interest Rate Swap			67576P-AE-7	Octagon Investment Partn-SERIES 19-3A CLASS B1	1	4,400,000	4,401,386
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,240,000	12,240,330	05/04/2017	11/04/2044	Interest Rate Swap			03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2	1	12,240,000	12,240,330
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,980,000	11,980,407	05/04/2017	11/04/2044	Interest Rate Swap			14942D-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	11,980,407
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,050	05/04/2017	11/04/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	5,000,050
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,988,055	20,988,097	05/04/2017	11/04/2044	Interest Rate Swap			48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR	1	20,988,055	20,988,097
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,069,941	22,909,790	05/04/2017	11/04/2044	Interest Rate Swap			24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	23,069,941	22,909,790
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,250,000	10,193,143	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	10,193,143
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,809,140	05/04/2017	11/04/2044	Interest Rate Swap			77340E-AN-6	Rockford Tower CLO 2017--SERIES 17-1A CLASS BR	1	20,000,000	19,809,140
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	11,392,517	55,740,848	12/16/2014	12/16/2044	Interest Rate Swap		44,115,831	39808C-A@-4	GRIDIRON FDG LLC Term Facility	1	11,392,517	11,625,017
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,024,346	15,592,766	12/16/2014	12/16/2044	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	18,024,346	15,592,766
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,334,141	17,469,390	12/16/2014	12/16/2044	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd-MAGNE 2018-20A A	1	17,334,141	17,469,390
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,620	12/16/2014	12/16/2044	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	20,000,000	20,000,620
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	16,070,449	12/16/2014	12/16/2044	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	16,200,000	16,070,449
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,691,123	12/16/2014	12/16/2044	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,691,123
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,960,000	4,960,094	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	4,960,094
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,575,000	2,519,395	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017-12A B	1	2,575,000	2,519,395

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*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,090	12/16/2014	12/16/2044	Interest Rate Swap			79410U-AQ-4	SALEM FIELDS CLO LTD SR SECD NT CL A-2-R	1	10,000,000	10,000,090
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,475,000	4,477,622	12/16/2014	12/16/2044	Interest Rate Swap			033291-AC-9	ANCHC 2019-13A B	1	4,475,000	4,477,622
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,425,000	6,361,855	12/16/2014	12/16/2044	Interest Rate Swap			08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	6,425,000	6,361,855
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	6,003,864	12/16/2014	12/16/2044	Interest Rate Swap			08182B-AE-8	Benefit Street Partners CLO L	1	6,000,000	6,003,864
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,350,000	2,328,124	12/16/2014	12/16/2044	Interest Rate Swap			05683H-AG-0	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS CR	1	2,350,000	2,328,124
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,303,172	12/16/2014	12/16/2044	Interest Rate Swap			33883J-AD-3	Flatiron CLO Ltd-SERIES 19-1A CLASS C	1	1,300,000	1,303,172
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	9,000,432	12/16/2014	12/16/2044	Interest Rate Swap			33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A	1	9,000,000	9,000,432
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,830,000	7,830,016	12/16/2014	12/16/2044	Interest Rate Swap			150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	1	7,830,000	7,830,016
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,342,074	12/16/2014	12/16/2044	Interest Rate Swap			75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	6,400,000	6,342,074
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	25,000,000	68,794,298	12/16/2014	12/16/2044	Interest Rate Swap		43,794,298	50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,470,000	14,470,724	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	14,470,724
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,853,697	34,737,500	12/16/2014	12/16/2044	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	34,853,697	34,737,500
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,000,000	64,973,090	12/16/2014	12/16/2044	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	65,000,000	64,973,090
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,428,030	9,402,245	12/16/2014	12/16/2044	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B	1	9,428,030	9,402,245
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,001,008	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AN-4	BABSON CLO LTD-BABSN 2014-IA BR	1	7,000,000	7,001,008
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,000	2,004,454	12/16/2014	12/16/2044	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	2,004,454
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,836,699	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	3,836,699
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	36,000,000	113,215,151	12/16/2014	12/16/2044	Interest Rate Swap		73,687,151	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	39,528,000
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	25,711,267	12/16/2014	12/16/2044	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,711,267
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	18,501,480	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AL-8	BABSON CLO LTD-BABSN 2014-IA A2R	1	18,500,000	18,501,480
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,100,000	23,085,447	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	23,085,447
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,000,000	63,000,000	12/16/2014	12/16/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	63,000,000	63,000,000
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,794,929	13,928,684	12/16/2014	12/16/2044	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	13,794,929	13,928,684
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,100	12/16/2014	12/16/2044	Interest Rate Swap			58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	20,000,100
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,699,830	12/16/2014	12/16/2044	Interest Rate Swap			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	5,000,000	4,699,830
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,408,895	22,499,933	12/16/2014	12/16/2044	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,408,895	22,499,933
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,950,000	5,951,279	12/16/2014	12/16/2044	Interest Rate Swap			10302V-BG-9	BOWMAN PARK CLO LTD-BOWPK 2014-1A CR	1	5,950,000	5,951,279
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,487,206	8,500,408	12/16/2014	12/16/2044	Interest Rate Swap			03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	8,487,206	8,500,408
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	10,971,795	12/16/2014	12/16/2044	Interest Rate Swap			12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	10,971,795
57629*CU3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	251,000,000	323,668,964	12/16/2014	12/16/2044	Interest Rate Swap		72,668,964	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	251,000,000	251,000,000
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	23,303,871	81,046,580	12/16/2014	12/16/2044	Interest Rate Swap		57,706,460	03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	23,303,871	23,340,120

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*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,958,145	12/16/2014	12/16/2044	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,958,145
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,780,000	6,780,576	12/16/2014	12/16/2044	Interest Rate Swap			33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B	1	6,780,000	6,780,576
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,750,000	9,743,653	12/16/2014	12/16/2044	Interest Rate Swap			36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS B	1	9,750,000	9,743,653
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,400,198	12/16/2014	12/16/2044	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	10,400,198
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,688,771	21,863,930	12/16/2014	12/16/2044	Interest Rate Swap			26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	21,688,771	21,863,930
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,675,000	9,675,058	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AA-8	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A1	1	9,675,000	9,675,058
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,500,323	12/16/2014	12/16/2044	Interest Rate Swap			78109Q-AE-8	RR 2 LTD-SERIES 17-2A CLASS A2	1	8,500,000	8,500,323
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,000,000	65,591,890	12/16/2014	12/16/2044	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	65,000,000	65,591,890
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,983,719	18,879,308	12/16/2014	12/16/2044	Interest Rate Swap			14315J-NN-5	Carlyle US CLO 2013-3 Re Term Loan	1	18,983,719	18,879,308
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	13,300,173	12/16/2014	12/16/2044	Interest Rate Swap			88322U-AM-1	THACHER PARK CLO-THRPK 2014-1A BR	1	13,300,000	13,300,173
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,450,000	1,415,623	12/16/2014	12/16/2044	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	1,450,000	1,415,623
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,353,005	12/16/2014	12/16/2044	Interest Rate Swap			00900L-AH-7	AIMCO CLO Series 2015-A-SERIES 15-AA CLASS BR	1	6,400,000	6,353,005
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	4,957,176	29,756,939	02/06/2017	02/05/2045	Interest Rate Swap		24,777,119	12551J-AG-1	CIFC Funding 2017-IV Ltd-SERIES 17-4A CLASS B	1	4,957,176	4,979,820
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,505,689	10,518,905	02/06/2017	02/05/2045	Interest Rate Swap			564759-QB-7	MANUF & TRADERS TRUST CO-SUBORDINATED NOTE	1	10,505,689	10,518,905
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,090	02/06/2017	02/05/2045	Interest Rate Swap			67707C-AJ-7	Oak Hill Credit Partners-OAKC 2014-10RA B	1	15,000,000	15,000,090
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,500,945	02/06/2017	02/05/2045	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,500,945
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	9,599,981	02/06/2017	02/05/2045	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,599,981
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,620,447	02/06/2017	02/05/2045	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	12,620,447
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,200,650	02/06/2017	02/05/2045	Interest Rate Swap			05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CLASS A1	1	11,200,000	11,200,650
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,669,719	02/06/2017	02/05/2045	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	13,900,000	13,669,719
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,106,024	2,106,293	02/06/2017	02/05/2045	Interest Rate Swap			053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B1R	1	2,106,024	2,106,293
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,222,948	9,257,902	02/06/2017	02/05/2045	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	9,222,948	9,257,902
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,290,406	02/06/2017	02/05/2045	Interest Rate Swap			55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	7,290,406
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,085,000	1,080,894	02/06/2017	02/05/2045	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,085,000	1,080,894
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,532,468	12,629,729	02/06/2017	02/05/2045	Interest Rate Swap			67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,532,468	12,629,729
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,004,880	02/06/2017	02/05/2045	Interest Rate Swap			33883J-AD-3	Flatiron CLO Ltd-SERIES 19-1A CLASS C	1	2,000,000	2,004,880
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	5,280,000	29,838,217	02/06/2017	02/05/2045	Interest Rate Swap		24,558,175	00900C-AE-4	AIMCO-AIMCO 2017-AA C	1	5,280,000	5,280,042
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,180,328	3,164,108	02/06/2017	02/05/2045	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A	1	3,180,328	3,164,108
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,100,000	32,105,200	02/06/2017	02/05/2045	Interest Rate Swap			05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	32,100,000	32,105,200
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,533,283	15,018,225	02/06/2017	02/05/2045	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	16,533,283	15,018,225
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	26,840,511	02/06/2017	02/05/2045	Interest Rate Swap			75887X-AA-5	Regatta Fundinng Ltd.-REG11 2018-1A A	1	27,000,000	26,840,511

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*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,819,425	02/06/2017	02/05/2045	Interest Rate Swap			449258-AA-0	ICG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	11,819,425
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,800	02/06/2017	02/05/2045	Interest Rate Swap			64132M-AC-2	Neuberger Berman CLO Ltd-NEUB 2018-30A A2	1	10,000,000	10,000,800
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,186,818	02/06/2017	02/05/2045	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	11,186,818
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,956,176	02/06/2017	02/05/2045	Interest Rate Swap			16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	8,000,000	7,956,176
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	4,035,040	28,804,076	02/06/2017	02/05/2045	Interest Rate Swap		24,753,744	784170-ZZ-8	SFR FTTH SAS Term Loan	3	4,035,040	4,050,332
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,955,270	02/06/2017	02/05/2045	Interest Rate Swap			55818R-BA-3	Madison Park Funding XIV-MDPK 2014-14A BRR	1	15,000,000	14,955,270
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,611,306	02/06/2017	02/05/2045	Interest Rate Swap			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	4,611,306
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,172,318	23,346,924	02/06/2017	02/05/2045	Interest Rate Swap			12551R-AA-6	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	23,172,318	23,346,924
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	25,584,901	02/06/2017	02/05/2045	Interest Rate Swap			04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	25,584,901
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,341,358	02/06/2017	02/05/2045	Interest Rate Swap			67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	11,341,358
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,400,000	13,196,534	02/06/2017	02/05/2045	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	13,196,534
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,958,145	02/06/2017	02/05/2045	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,958,145
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,434	02/06/2017	02/05/2045	Interest Rate Swap			14315R-AE-1	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,000,000	7,000,434
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3,046,066	02/06/2017	02/05/2045	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	3,046,066
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,511,820	02/06/2017	02/05/2045	Interest Rate Swap			33883J-AC-5	Flatiron CLO Ltd-SERIES 19-1A CLASS B	1	7,500,000	7,511,820
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,005,480	02/06/2017	02/05/2045	Interest Rate Swap			13887W-AE-0	CANYC 2019-2A C	1	5,000,000	5,005,480
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	45,000,000	69,403,147	02/05/2015	02/05/2045	Interest Rate Swap		24,400,177	05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	45,000,000	45,002,970
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,325,000	7,324,971	02/05/2015	02/05/2045	Interest Rate Swap			55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B	1	7,325,000	7,324,971
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,189,553	02/05/2015	02/05/2045	Interest Rate Swap			92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2	1	7,200,000	7,189,553
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,728,249	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	12,728,249
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,075	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	25,000,075
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,670,438	18,657,099	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS AR	1	18,670,438	18,657,099
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,300,000	9,300,102	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	9,300,000	9,300,102
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,183,195	48,518,686	12/05/2016	12/05/2046	Interest Rate Swap		35,234,351	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	13,183,195	13,284,335
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,420,000	22,988,928	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	22,988,928
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,175,503	9,230,712	12/05/2016	12/05/2046	Interest Rate Swap			26827X-AA-1	ECMC GROUP STUDENT LOAN -SERIES 2016-1A CLASS A	1	9,175,503	9,230,712
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,351,950	23,275,099	12/05/2016	12/05/2046	Interest Rate Swap			04941T-AS-9	Atlas Senior Loan Fund V-SERIES 16-7A CLASS A1R	1	23,351,950	23,275,099
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,467,789	12/05/2016	12/05/2046	Interest Rate Swap			92916M-AB-7	VOYA CLO LTD-VOYA 2017-1A A2	1	11,500,000	11,467,789
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,943,370	12/05/2016	12/05/2046	Interest Rate Swap			67109Y-AN-4	Oak Hill Credit Partners-SERIES 15-12A CLASS A2R	1	10,000,000	9,943,370
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,067,608	12/05/2016	12/05/2046	Interest Rate Swap			08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	4,067,608
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,380,000	6,242,753	12/05/2016	12/05/2046	Interest Rate Swap			22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS C	1	6,380,000	6,242,753

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*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,070	12/05/2016	12/05/2046	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,000,070
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,007,005	12/05/2016	12/05/2046	Interest Rate Swap			03328W-AL-2	Anchorage Capital CLO 9 -SERIES 16-9A CLASS BR	1	5,000,000	5,007,005
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,400,000	9,411,120	12/05/2016	12/05/2046	Interest Rate Swap			08186P-AC-7	Benefit Street Partners CLO X	1	9,400,000	9,411,120
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		650,000	640,064	12/05/2016	12/05/2046	Interest Rate Swap			06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS CR	1	650,000	640,064
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,875,000	49,137,975	12/05/2016	12/05/2046	Interest Rate Swap		35,262,975	70163#-AA-0	Parliament Funding I LLC-Variable Funding Notes	2	13,875,000	13,875,000
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	4,902,596	12/05/2016	12/05/2046	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	4,902,596
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	12/05/2016	12/05/2046	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan	1	30,000,000	30,000,000
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,853,735	11,905,722	12/05/2016	12/05/2046	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	11,853,735	11,905,722
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,441,562	8,453,865	12/05/2016	12/05/2046	Interest Rate Swap			10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUDENT LN REV NT	1	8,441,562	8,453,865
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,525	12/05/2016	12/05/2046	Interest Rate Swap			88322U-AN-9	THACHER PARK CLO-THRPK 2014-1A CR	1	5,000,000	5,000,525
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,920,869	12/05/2016	12/05/2046	Interest Rate Swap			75887X-AC-1	Regatta Fundinng Ltd.-REG11 2018-1A B	1	13,000,000	12,920,869
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,363,792	7,419,521	12/05/2016	12/05/2046	Interest Rate Swap			38138L-AC-2	GoldentTree Loan Managem-SERIES 20-7A CLASS B	1	7,363,792	7,419,521
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,350,000	7,255,927	12/05/2016	12/05/2046	Interest Rate Swap			12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	7,350,000	7,255,927
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,050	12/05/2016	12/05/2046	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	5,000,050
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,333,333	20,467,200	12/05/2016	12/05/2046	Interest Rate Swap			87289B-AJ-3	TCP DLF VIII 2018 CLO Combo Note	2	21,333,333	20,467,200
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,467,374	41,870,964	12/05/2016	12/05/2046	Interest Rate Swap		34,887,993	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	7,467,374	6,982,971
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,300,000	66,170,580	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	66,170,580
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,019,920	12/05/2016	12/05/2046	Interest Rate Swap			38137Y-AE-1	Goldentree Loan Manageme-GLM 2019-4A AJ	1	24,000,000	24,019,920
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,070	12/05/2016	12/05/2046	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,000,070
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		105,822	106,639	12/05/2016	12/05/2046	Interest Rate Swap			78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLASS A10	1	105,822	106,639
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,623,602	1,638,750	12/05/2016	12/05/2046	Interest Rate Swap			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,623,602	1,638,750
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,207,076	1,235,000	12/05/2016	12/05/2046	Interest Rate Swap			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,207,076	1,235,000
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,135,263	1,135,250	12/05/2016	12/05/2046	Interest Rate Swap			429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,135,263	1,135,250
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,793,520	1,809,407	12/05/2016	12/05/2046	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,793,520	1,809,407
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,738,407	1,837,670	12/05/2016	12/05/2046	Interest Rate Swap			64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,738,407	1,837,670
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		619,822	622,465	12/05/2016	12/05/2046	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	619,822	622,465
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		959,793	875,741	12/05/2016	12/05/2046	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	959,793	875,741
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,275,000	8,050,110	12/05/2016	12/05/2046	Interest Rate Swap			056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-IA CR	1	8,275,000	8,050,110
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		869,508	754,197	12/05/2016	12/05/2046	Interest Rate Swap			230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	869,508	754,197
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,651,047	47,656,369	12/05/2016	12/05/2046	Interest Rate Swap		34,890,855	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	13,651,047	12,765,514
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,284,719	6,396,087	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	6,284,719	6,396,087

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*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,545,027	5,628,575	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	5,545,027	5,628,575
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,052,260	31,052,260	12/05/2016	12/05/2046	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan	1	31,052,260	31,052,260
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,535,678	12/05/2016	12/05/2046	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	11,600,000	11,535,678
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,149,536	3,150,558	12/05/2016	12/05/2046	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	3,149,536	3,150,558
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,803,270	9,208,718	12/05/2016	12/05/2046	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	8,803,270	9,208,718
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		586,054	532,444	12/05/2016	12/05/2046	Interest Rate Swap			462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 CLASS B	1	586,054	532,444
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,033,212	4,652,862	12/05/2016	12/05/2046	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	5,033,212	4,652,862
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,682,571	1,784,867	12/05/2016	12/05/2046	Interest Rate Swap			38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	2	1,682,571	1,784,867
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,936	1,736,682	12/05/2016	12/05/2046	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,700,936	1,736,682
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,951,761	1,903,832	12/05/2016	12/05/2046	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	2	1,951,761	1,903,832
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,368,019	1,424,904	12/05/2016	12/05/2046	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,368,019	1,424,904
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,154,647	12/05/2016	12/05/2046	Interest Rate Swap			03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B	1	7,200,000	7,154,647
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,713,065	12/05/2016	12/05/2046	Interest Rate Swap			39729R-AC-2	Greenwood Park CLO Ltd-SERIES 18-1A CLASS B	1	8,800,000	8,713,065
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,997,525	12/05/2016	12/05/2046	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	5,000,000	4,997,525
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,010,015	12/05/2016	12/05/2046	Interest Rate Swap			03768R-AG-1	Apidos CLO Series 19-32A-APID 2019-32A B1	1	5,000,000	5,010,015
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,764,148	12/05/2016	12/05/2046	Interest Rate Swap			92918B-AE-3	Voya CLO 2019-4 Ltd-VOYA 2019-4A B FLOATING COUPO	1	6,750,000	6,764,148
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,560,299	39,974,600	12/06/2016	12/06/2046	Interest Rate Swap		33,462,470	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,560,299	6,512,130
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,913,641	11,140,812	12/06/2016	12/06/2046	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	11,913,641	11,140,812
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,792,622	1,839,463	12/06/2016	12/06/2046	Interest Rate Swap			66705R-AA-7	NORTHSTAR EDUCATION FINA-NEF 2016-1 A	1	1,792,622	1,839,463
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,288,395	3,702,976	12/06/2016	12/06/2046	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	4,288,395	3,702,976
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,038,892	4,995,054	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	2	5,038,892	4,995,054
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,236	4,709,125	12/06/2016	12/06/2046	Interest Rate Swap			106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND	1	4,250,236	4,709,125
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,235,762	5,437,559	12/06/2016	12/06/2046	Interest Rate Swap			28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,235,762	5,437,559
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,950,000	2,511,213	12/06/2016	12/06/2046	Interest Rate Swap			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	2,950,000	2,511,213
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,804,742	1,805,549	12/06/2016	12/06/2046	Interest Rate Swap			38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	1,804,742	1,805,549
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,476,480	4,058,303	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	2	3,476,480	4,058,303
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,941,017	7,632,460	12/06/2016	12/06/2046	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	7,941,017	7,632,460
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,708,138	12/06/2016	12/06/2046	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13,900,000	13,708,138
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,129,762	1,137,048	12/06/2016	12/06/2046	Interest Rate Swap			23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D CLASS A1	1	1,129,762	1,137,048
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,432,243	6,287,541	12/06/2016	12/06/2046	Interest Rate Swap			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	6,432,243	6,287,541
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,711,027	4,691,976	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	4,711,027	4,691,976

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*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,275,000	16,154,614	12/06/2016	12/06/2046	Interest Rate Swap			04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	16,275,000	16,154,614
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,988,648	12/06/2016	12/06/2046	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	3,000,000	2,988,648
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,014,100	12/06/2016	12/06/2046	Interest Rate Swap			06744N-AG-2	BARDOT CLO, LTD	1	5,000,000	5,014,100
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,300,000	7,188,697	12/06/2016	12/06/2046	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	7,300,000	7,188,697
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	3,704,621	12/06/2016	12/06/2046	Interest Rate Swap			64131T-AG-9	Neuberger Berman CLO XVI-SERIES 17-16SA CLASS C	1	3,750,000	3,704,621
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,400,007	12/06/2016	12/06/2046	Interest Rate Swap			48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1	7,400,000	7,400,007
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,920,838	43,989,781	12/06/2016	12/06/2046	Interest Rate Swap		33,777,370	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	10,920,838	10,212,411
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,605,566	12,049,661	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	12,605,566	12,049,661
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,327,164	5,297,865	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	5,327,164	5,297,865
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,378,429	3,251,259	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	3,378,429	3,251,259
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,300,000	19,066,045	12/06/2016	12/06/2046	Interest Rate Swap			15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	19,300,000	19,066,045
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		553,320	546,647	12/06/2016	12/06/2046	Interest Rate Swap			493268-AU-0	KEYCORP STUDENT LOAN TRU-SERIES 1999-B CLASS CTFS	1	553,320	546,647
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,955,000	6,547,583	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	6,547,583
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,380,272	2,315,759	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	2,380,272	2,315,759
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,260,453	6,259,207	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,260,453	6,259,207
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,319,916	3,152,290	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	3,319,916	3,152,290
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,764,872	2,451,589	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	2,764,872	2,451,589
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,169,896	3,305,836	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,169,896	3,305,836
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,048,604	2,013,206	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	2,048,604	2,013,206
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	2,787,356	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,250,000	2,787,356
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		968,600	940,304	12/06/2016	12/06/2046	Interest Rate Swap			64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	968,600	940,304
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,981,900	2,783,030	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	2,981,900	2,783,030
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,240,000	3,220,401	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	3,220,401
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,673,389	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2	1	14,750,000	14,673,389
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,463,244	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	Magnetite VIII Ltd-MAGNE 2014-8A CR2	1	4,500,000	4,463,244
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,597,034	12/06/2016	12/06/2046	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	6,700,000	6,597,034
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,989,440	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,000,000	2,989,440
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,050,000	7,031,585	12/06/2016	12/06/2046	Interest Rate Swap			67112K-AB-5	OCP CLO Ltd-SERIES 18-15A CLASS A2	1	7,050,000	7,031,585
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	15,000,000	48,362,320	12/06/2016	12/06/2046	Interest Rate Swap		33,362,275	48251B-AL-4	KKR Clo 16 Ltd-SERIES 16 CLASS A1R	1	15,000,000	15,000,045
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,300,000	11,313,684	12/06/2016	12/06/2046	Interest Rate Swap			29001L-AC-5	Elmwood CLO II Ltd-ELMW2 2019-2A B	1	11,300,000	11,313,684
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		992,803	928,401	12/06/2016	12/06/2046	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	992,803	928,401

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*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,853,521	9,949,060	12/06/2016	12/06/2046	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	9,853,521	9,949,060
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,499,258	12/06/2016	12/06/2046	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,500,000	1,499,258
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,050,000	11,050,508	12/06/2016	12/06/2046	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	11,050,000	11,050,508
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,575,000	12,500,204	12/06/2016	12/06/2046	Interest Rate Swap			056162-AN-0	Babson CLO Ltd 2015-I-BABSN 2015-IA AR	1	12,575,000	12,500,204
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,250,000	7,252,400	12/06/2016	12/06/2046	Interest Rate Swap			40439D-AE-8	Highbridge Loan Manageme-HLM 15A-19 B	1	7,250,000	7,252,400
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,901,510	12/06/2016	12/06/2046	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,901,510
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,405,627	12/06/2016	12/06/2046	Interest Rate Swap			87250C-AE-7	TICP CLO Ltd	1	5,400,000	5,405,627
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,203,920	1,054,118	12/06/2016	12/06/2046	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,203,920	1,054,118
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,928,459	1,687,271	12/06/2016	12/06/2046	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,928,459	1,687,271
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,937,455	3,856,593	12/06/2016	12/06/2046	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	3,937,455	3,856,593
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,979,417	2,135,947	12/06/2016	12/06/2046	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	1,979,417	2,135,947
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,139,968	1,011,217	12/06/2016	12/06/2046	Interest Rate Swap			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	1,139,968	1,011,217
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,905,721	1,882,094	12/06/2016	12/06/2046	Interest Rate Swap			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,905,721	1,882,094
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,439,984	2,292,463	12/06/2016	12/06/2046	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	2,439,984	2,292,463
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,926,373	3,150,499	12/06/2016	12/06/2046	Interest Rate Swap			194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	2,926,373	3,150,499
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		409,023	373,966	12/06/2016	12/06/2046	Interest Rate Swap			92978J-AH-6	WACHOVIA STUDENT LOAN TR-SERIES 2006-1 CLASS B	1	409,023	373,966
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,334,362	1,361,907	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLASS A	1	1,334,362	1,361,907
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,315,507	2,315,907	12/06/2016	12/06/2046	Interest Rate Swap			28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,315,507	2,315,907
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,175,552	2,310,672	12/06/2016	12/06/2046	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,175,552	2,310,672
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		513,586	537,176	12/06/2016	12/06/2046	Interest Rate Swap			00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT	1	513,586	537,176
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,989,363	11,000,121	12/06/2016	12/06/2046	Interest Rate Swap			55818R-BC-9	Madison Park Funding XIV-MDPK 2014-14A CRR	1	10,989,363	11,000,121
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,900,000	9,798,268	12/06/2016	12/06/2046	Interest Rate Swap			69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	1	9,900,000	9,798,268
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	23,500,000	56,641,790	12/06/2016	12/06/2046	Interest Rate Swap		33,368,001	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	23,500,000	23,273,789
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,800,000	10,787,364	12/06/2016	12/06/2046	Interest Rate Swap			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	10,800,000	10,787,364
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,577,472	13,452,276	12/06/2016	12/06/2046	Interest Rate Swap			04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B	1	13,577,472	13,452,276
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,790,000	8,664,523	12/06/2016	12/06/2046	Interest Rate Swap			55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,664,523
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,993,790	7,517,222	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	7,993,790	7,517,222
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,969,105	8,000,032	12/06/2016	12/06/2046	Interest Rate Swap			79410U-AN-1	SBF 2016-2A A1R	1	7,969,105	8,000,032
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,439,648	12/06/2016	12/06/2046	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	2,439,648
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,594,287	39,519,891	12/06/2016	12/06/2046	Interest Rate Swap			24702#-ZZ-3	Dell Conduit Funding-B L.L.C. - Revolver	2	39,594,287	39,519,891
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,866,925	5,885,022	12/06/2016	12/06/2046	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	5,866,925	5,885,022

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*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,729,392	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	6,729,392
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,168,022	3,230,666	12/06/2016	12/06/2046	Interest Rate Swap			40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS B	1	3,168,022	3,230,666
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	7,631,802	70,164,073	09/15/2017	09/15/2047	Interest Rate Swap		61,810,695	03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED	2	7,631,802	8,353,378
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,647,677	19,290,223	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	17,647,677	19,290,223
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		437,870	458,250	09/15/2017	09/15/2047	Interest Rate Swap			375558-AW-3	GILEAD SCIENCES INC-SENIOR UNSECURED NOTE	2	437,870	458,250
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,915,800	29,466,566	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	26,915,800	29,466,566
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,145,834	6,236,842	09/15/2017	09/15/2047	Interest Rate Swap			958587-BJ-5	WEST MASS ELECTRIC CO-SENIOR UNSECURED NOTE	1	6,145,834	6,236,842
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,086,858	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	3,086,858
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,003,064	09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	OHA Loan Funding 2013-2 -OHALF 2013-2A CR	1	8,000,000	8,003,064
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	27,961,136	09/15/2017	09/15/2047	Interest Rate Swap			39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	28,000,000	27,961,136
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,951,816	52,951,816	09/15/2017	09/15/2047	Interest Rate Swap			50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	52,951,816	52,951,816
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,051,155	28,538,813	09/15/2017	09/15/2047	Interest Rate Swap			629394-AA-5	NTC CAPITAL I-UNSECURED BOND	2	28,051,155	28,538,813
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,275,871	09/15/2017	09/15/2047	Interest Rate Swap			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	2,300,000	2,275,871
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,302,474	12,383,471	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2	10,302,474	12,383,471
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,976,354	22,319,812	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2	20,976,354	22,319,812
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,658,514	23,623,147	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	2	21,658,514	23,623,147
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,570,595	16,149,499	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	UNITED AIRLINES 2016-2 C-FIRST LIEN	3	16,570,595	16,149,499
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,495,367	63,967,112	09/15/2017	09/15/2047	Interest Rate Swap		62,250,749	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	1,495,367	1,716,363
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		176,225	190,814	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	176,225	190,814
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,272,616	25,918,476	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	22,272,616	25,918,476
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,437,044	16,560,441	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	16,437,044	16,560,441
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		164,406,921	163,873,827	09/15/2017	09/15/2047	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	164,406,921	163,873,827
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,000,000	6,997,109	09/15/2017	09/15/2047	Interest Rate Swap			22616T-AA-4	Crestline Denali CLO XVI-DEN17 2018-1A A	1	7,000,000	6,997,109
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,847,352	20,827,564	09/15/2017	09/15/2047	Interest Rate Swap			25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED	2	17,847,352	20,827,564
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,823,307	2,032,056	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	1,823,307	2,032,056
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,464,680	7,034,484	09/15/2017	09/15/2047	Interest Rate Swap			919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	6,464,680	7,034,484
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,967,491	17,059,543	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	13,967,491	17,059,543
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	6,765,980	69,599,832	09/15/2017	09/15/2047	Interest Rate Swap		62,485,444	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	6,765,980	7,114,388
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,407,714	3,600,505	09/15/2017	09/15/2047	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	3,407,714	3,600,505
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,172,407	5,821,220	09/15/2017	09/15/2047	Interest Rate Swap			195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	1	5,172,407	5,821,220
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,640,667	55,414,461	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	47,640,667	55,414,461

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*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,515,628	9,974,262	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	9,515,628	9,974,262
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,979,654	9,107,171	09/15/2017	09/15/2047	Interest Rate Swap			61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	8,979,654	9,107,171
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		205,262	208,542	09/15/2017	09/15/2047	Interest Rate Swap			756109-AN-4	REALTY INCOME CORP-SENIOR UNSECURED NOTE REID	1	205,262	208,542
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,329,440	5,527,313	09/15/2017	09/15/2047	Interest Rate Swap			09247X-AJ-0	BlackRock Inc-SENIOR UNSECURED NOTE	1	5,329,440	5,527,313
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		66,300,000	65,663,586	09/15/2017	09/15/2047	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	66,300,000	65,663,586
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,080,218	31,734,440	09/15/2017	09/15/2047	Interest Rate Swap			341081-FG-7	FLORIDA POWER & LIGHT CO-SECURED BOND	1	25,080,218	31,734,440
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,800,000	8,704,397	09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	8,800,000	8,704,397
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,644,630	13,090,468	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	11,644,630	13,090,468
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,613,016	18,677,870	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	16,613,016	18,677,870
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,353,907	23,961,355	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,353,907	23,961,355
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,404,021	16,821,333	09/15/2017	09/15/2047	Interest Rate Swap			00185A-AF-1	Aon PLC-SENIOR UNSECURED NOTE	2	15,404,021	16,821,333
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	16,890,010	80,383,385	09/15/2017	09/15/2047	Interest Rate Swap		61,957,379	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,890,010	18,426,006
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,405,168	20,640,399	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	18,405,168	20,640,399
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,896,674	11,097,400	09/15/2017	09/15/2047	Interest Rate Swap			45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE	2	10,896,674	11,097,400
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,415,652	54,804,980	09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	50,415,652	54,804,980
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,506,177	18,415,720	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	16,506,177	18,415,720
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,578,574	21,181,749	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	18,578,574	21,181,749
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,040,745	20,552,659	09/15/2017	09/15/2047	Interest Rate Swap			92343V-BR-4	Verizon Communications I-SENIOR UNSECURED NOTE	2	19,040,745	20,552,659
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,617,555	1,837,708	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	1,617,555	1,837,708
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,369,664	10,489,945	09/15/2017	09/15/2047	Interest Rate Swap			98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED NOTE	3	10,369,664	10,489,945
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,416,253	5,998,226	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	5,416,253	5,998,226
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,095,218	25,739,376	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	23,095,218	25,739,376
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,651,070	19,501,050	09/15/2017	09/15/2047	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	15,651,070	19,501,050
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,992,544	12,638,851	09/15/2017	09/15/2047	Interest Rate Swap			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	9,992,544	12,638,851
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,084,620	8,385,173	09/15/2017	09/15/2047	Interest Rate Swap			437076-AZ-5	Home Depot Inc/The-SENIOR UNSECURED	1	8,084,620	8,385,173
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,998,263	5,106,147	09/15/2017	09/15/2047	Interest Rate Swap			751277-AN-4	NESTLE PURINA PETCARE CO-DEBENTURE	1	4,998,263	5,106,147
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,444,906	4,080,863	09/15/2017	09/15/2047	Interest Rate Swap			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	3,444,906	4,080,863
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,654,146	2,687,225	09/15/2017	09/15/2047	Interest Rate Swap			20162R-AB-8	Marine Corps Community S-UNSECURED BOND	1	2,654,146	2,687,225
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		682,200	891,430	09/15/2017	09/15/2047	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	682,200	891,430
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,902,595	2,212,906	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	1,902,595	2,212,906
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,941,711	4,023,130	09/15/2017	09/15/2047	Interest Rate Swap			05565Q-CZ-9	BP CAPITAL MARKETS PLC-SR UNSECURED	1	3,941,711	4,023,130

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*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,975,461	4,002,321	09/15/2017	09/15/2047	Interest Rate Swap			806854-AB-1	Schlumberger Investment -SENIOR UNSECURED	1	3,975,461	4,002,321
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,000,735	4,002,840	09/15/2017	09/15/2047	Interest Rate Swap			55608P-AV-6	MACQUARIE BANK LTD-SENIOR UNSECURED	1	4,000,735	4,002,840
105756M@6	Sovereign Bond of Brazil	3	5,000,000	10,742,558	12,906,856	06/22/2020	12/20/2025	5 Yr Credit Default Swap	(244,989)	(100,175)	912810-RP-5	US TREAS N/B-NOTE	1	10,987,547	13,007,031
91087BM@6	Sovereign Bond of Mexico	2	20,000,000	22,951,166	26,110,532	06/22/2020	12/20/2025	5 Yr Credit Default Swap	(267,741)	194,772	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	23,218,907	25,915,760
57629*FR7	Sovereign Bond of Peru	2	5,000,000	20,043,436	26,247,041	06/22/2020	12/20/2025	5 Yr Credit Default Swap	54,804	107,979	912810-RV-2	US TREASURY N/B-UNSECURED	1	19,988,632	26,139,062
195325W*2	Sovereign Bond of Columbia	2	30,000,000	34,564,254	45,925,501	06/22/2020	12/20/2025	5 Yr Credit Default Swap	(415,851)	182,142	912810-RV-2	US TREASURY N/B-UNSECURED	1	34,980,105	45,743,359
455780U#1	Sovereign Bond of India	2	40,000,000	30,791,963	41,137,764	09/21/2020	12/20/2025	5 Yr Credit Default Swap	(190,416)	622,218	912810-RV-2	US TREASURY N/B-UNSECURED	1	30,982,379	40,515,546
455780U#1	Sovereign Bond of India	2		14,890,014	19,155,470	09/21/2020	12/20/2025	5 Yr Credit Default Swap			912810-RU-4	US TREASURY N/B-UNSECURED	1	14,890,014	19,155,470
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1	200,000,000	55,745,026	(23,675,335)	11/07/2018	11/07/2048	Interest Rate Swap		(95,550,710)	882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	55,745,026	71,875,375
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,896,513	61,686,235	11/07/2018	11/07/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	48,896,513	61,686,235
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,656,787	61,547,741	11/07/2018	11/07/2048	Interest Rate Swap			81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,656,787	61,547,741
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		53,782,616	68,319,951	11/07/2018	11/07/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	53,782,616	68,319,951
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		37,354,153	50,904,055	11/07/2018	11/07/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	2	37,354,153	50,904,055
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1	300,000,000	57,243,770	(65,344,165)	11/08/2018	11/08/2048	Interest Rate Swap		(142,303,973)	12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	57,243,770	76,959,808
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		58,260,408	73,394,200	11/08/2018	11/08/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	58,260,408	73,394,200
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		51,716,888	62,783,664	11/08/2018	11/08/2048	Interest Rate Swap			30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	51,716,888	62,783,664
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		57,909,545	75,699,411	11/08/2018	11/08/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	1	57,909,545	75,699,411
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		56,446,663	68,696,433	11/08/2018	11/08/2048	Interest Rate Swap			91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,446,663	68,696,433
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		76,979,989	92,724,934	11/08/2018	11/08/2048	Interest Rate Swap			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,979,989	92,724,934
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		11,319,668	14,516,097	11/08/2018	11/08/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,319,668	14,516,097
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	37,910,491	(29,650,100)	11/08/2018	11/08/2048	Interest Rate Swap		(76,128,693)	575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	1	37,910,491	46,478,593
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		35,383,758	43,071,754	11/08/2018	11/08/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,383,758	43,071,754
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,322,009	37,474,283	11/08/2018	11/08/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,322,009	37,474,283
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		27,752,383	36,263,650	11/08/2018	11/08/2048	Interest Rate Swap			771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	27,752,383	36,263,650
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,976,723	38,349,793	11/08/2018	11/08/2048	Interest Rate Swap			437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	29,976,723	38,349,793
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		24,522,283	32,041,702	11/08/2018	11/08/2048	Interest Rate Swap			578454-AD-2	MAYO CLINIC-UNSECURED	1	24,522,283	32,041,702
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		17,614,935	20,458,021	11/08/2018	11/08/2048	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,614,935	20,458,021
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	36,896,368	(20,615,000)	12/10/2018	12/10/2048	Interest Rate Swap		(63,564,776)	828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	36,896,368	42,949,776
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		32,882,333	43,530,677	12/10/2018	12/10/2048	Interest Rate Swap			12189L-BB-6	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	32,882,333	43,530,677
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		33,992,300	43,756,329	12/10/2018	12/10/2048	Interest Rate Swap			391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	33,992,300	43,756,329
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		30,530,229	38,603,757	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	30,530,229	38,603,757
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		53,417,482	72,132,800	12/10/2018	12/10/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	53,417,482	72,132,800
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1	165,000,000	60,025,679	19,646,942	02/04/2019	02/04/2049	Interest Rate Swap		(59,500,482)	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	1	60,025,679	79,147,424
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		63,290,737	80,570,955	02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	63,290,737	80,570,955

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*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		68,288,788	88,348,565	02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	68,288,788	88,348,565
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		21,595,344	27,304,740	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	21,595,344	27,304,740
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	302,882,965	57,073,452	49,815,724	07/29/2020	07/29/2021	TRS Bond Index		(29,101,947)	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	57,073,452	78,917,671
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,596,633	18,180,118	07/29/2020	07/29/2021	TRS Bond Index			133131-AV-4	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	16,596,633	18,180,118
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,076,413	1,079,108	07/29/2020	07/29/2021	TRS Bond Index			89153V-AB-5	Total Capital Internatio-SENIOR UNSECURED NOTE	1	1,076,413	1,079,108
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,490,261	1,579,061	07/29/2020	07/29/2021	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,490,261	1,579,061
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,983,986	16,606,575	07/29/2020	07/29/2021	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	13,983,986	16,606,575
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,590,000	13,767,204	07/29/2020	07/29/2021	TRS Bond Index			78403D-AL-4	SBA TOWER TRUST-FIRST LIEN	1	13,590,000	13,767,204
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,771,659	17,403,680	07/29/2020	07/29/2021	TRS Bond Index			767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	13,771,659	17,403,680
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,952,680	36,580,106	07/29/2020	07/29/2021	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	31,952,680	36,580,106
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,739,425	8,260,319	07/29/2020	07/29/2021	TRS Bond Index			278265-AD-5	Eaton Vance Corp-SENIOR UNSECURED NOTE	1	7,739,425	8,260,319
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,693,730	16,948,030	07/29/2020	07/29/2021	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,693,730	16,948,030
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,464,876	14,572,314	07/29/2020	07/29/2021	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,464,876	14,572,314
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,073,190	11,036,101	07/29/2020	07/29/2021	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	10,073,190	11,036,101
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,288,191	8,987,049	07/29/2020	07/29/2021	TRS Bond Index			45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED NOTE	2	8,288,191	8,987,049
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,041,966	13,258,751	07/29/2020	07/29/2021	TRS Bond Index			908906-AC-4	MUFG AMERICAS HLDGS CORP-SENIOR UNSECURED NOTE	1	13,041,966	13,258,751
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,688,927	4,921,559	07/29/2020	07/29/2021	TRS Bond Index			023135-AZ-9	Amazon.com Inc-SENIOR UNSECURED	1	4,688,927	4,921,559
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,307,429	5,340,434	07/29/2020	07/29/2021	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,307,429	5,340,434
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,910,622	5,083,652	07/29/2020	07/29/2021	TRS Bond Index			12189L-AQ-4	Burlington Northern Sant-SENIOR UNSECURED	1	4,910,622	5,083,652
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,975,148	31,060,398	07/29/2020	07/29/2021	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	26,975,148	31,060,398
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,700,000	9,711,679	07/29/2020	07/29/2021	TRS Bond Index			38138D-AG-1	Goldentree Loan Manageme-GLM 2019-5A B	1	9,700,000	9,711,679
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,800,000	33,442,024	07/29/2020	07/29/2021	TRS Bond Index			G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	33,800,000	33,442,024
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	315,468,750	4,761,965	15,666,394	06/08/2020	06/08/2021	TRS Bond Index		10,245,233	571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	4,761,965	5,421,161
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,515,101	6,218,424	06/08/2020	06/08/2021	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,515,101	6,218,424
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,432,849	15,389,450	06/08/2020	06/08/2021	TRS Bond Index			10373Q-AL-4	BP Capital Markets Ameri-SENIOR UNSECURED	1	14,432,849	15,389,450
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,432,638	3,943,245	06/08/2020	06/08/2021	TRS Bond Index			00440E-AV-9	ACE INA HOLDINGS-SR UNSECURED	1	3,432,638	3,943,245
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,315,504	19,432,462	06/08/2020	06/08/2021	TRS Bond Index			52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	17,315,504	19,432,462
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,297,008	19,772,764	06/08/2020	06/08/2021	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	17,297,008	19,772,764
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,626,532	20,311,000	06/08/2020	06/08/2021	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,626,532	20,311,000
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,065,803	18,289,292	06/08/2020	06/08/2021	TRS Bond Index			65557F-AA-4	Nordea Bank AB-UNSECURED NOTE	1	18,065,803	18,289,292
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,508,904	20,631,770	06/08/2020	06/08/2021	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	17,508,904	20,631,770

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*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,412,542	11,201,596	06/08/2020	06/08/2021	TRS Bond Index			845743-BP-7	SOUTHWESTERN PUBLIC SERV-SECURED	1	10,412,542	11,201,596
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,623,543	2,935,857	06/08/2020	06/08/2021	TRS Bond Index			084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED	1	2,623,543	2,935,857
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,279,338	37,345,506	06/08/2020	06/08/2021	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	29,279,338	37,345,506
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,993,657	06/08/2020	06/08/2021	TRS Bond Index			65558T-ZC-2	Nordea Bank Abp/New York-SENIOR UNSECURED	1	25,000,000	24,993,657
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,100,000	16,066,066	06/08/2020	06/08/2021	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	15,100,000	16,066,066
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,048,859	3,413,817	06/08/2020	06/08/2021	TRS Bond Index			06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3,048,859	3,413,817
57629*FG1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		115,000,000	115,000,000	06/08/2020	06/08/2021	TRS Bond Index			57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	115,000,000	115,000,000
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	63,985,153	114,796,828	07/31/2019	07/31/2049	Interest Rate Swap		50,811,675	90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC	1	63,985,153	63,985,153
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,052,631	63,052,631	07/31/2019	07/31/2049	Interest Rate Swap			90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC	1	63,052,631	63,052,631
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,610,000	54,686,454	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NL-4	PIONEERS GATE LLC 2019-6 AXIS Note	1	54,610,000	54,686,454
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,066,125	07/31/2019	07/31/2049	Interest Rate Swap			69701H-AA-7	Palmer Square CLO Ltd	1	25,000,000	25,066,125
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,307,727	21,453,001	07/31/2019	07/31/2049	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	21,307,727	21,453,001
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,941,961	12,104,948	07/31/2019	07/31/2049	Interest Rate Swap			78110F-AA-7	RR 9 ltd-RRAM 2020-9A A1L	1	11,941,961	12,104,948
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,430,000	3,346,337	07/31/2019	07/31/2049	Interest Rate Swap			48275P-AJ-0	KREF 2018-FL1 LTD-KREF 2018-FL1 D	2	3,430,000	3,346,337
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		95,320	95,296	07/31/2019	07/31/2049	Interest Rate Swap			23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B CLASS A1	1	95,320	95,296
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,826,328	8,585,242	07/31/2019	07/31/2049	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	6,826,328	8,585,242
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	89,000,000	140,276,822	07/31/2019	07/31/2049	Interest Rate Swap		51,339,122	72403Z-NH-3	PIONEERS GATE LLC 2019-2 MPCF Note	1	89,000,000	88,937,700
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,000,000	68,619,208	07/31/2019	07/31/2049	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	68,000,000	68,619,208
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		85,390,625	85,288,156	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NI-1	PIONEERS GATE LLC 2019-3 BWCONA Note	1	85,390,625	85,288,156
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,625,000	7,647,997	07/31/2019	07/31/2049	Interest Rate Swap			48250E-AE-5	KKR CLO 30 Ltd-KKR 30A B1	1	7,625,000	7,647,997
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,030,842	07/31/2019	07/31/2049	Interest Rate Swap			38136N-AE-6	Goldentree Loan Manageme-GLM 2020-8A C	1	7,000,000	7,030,842
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,667	16,667	07/31/2019	07/31/2049	Interest Rate Swap			056162-AL-4	Babson CLO Ltd 2015-I-BABSN 2015-IA XR	1	16,667	16,667
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	5,637,856	56,453,243	08/01/2019	08/01/2049	Interest Rate Swap		50,750,930	00038A-AB-9	ABB TREASURY CENTER USA-SENIOR UNSECURED NOTE	1	5,637,856	5,702,313
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,018,468	15,788,566	08/01/2019	08/01/2049	Interest Rate Swap			207597-EJ-0	Connecticut Light & Powe-SECURED	1	14,018,468	15,788,566
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,526,949	14,866,842	08/01/2019	08/01/2049	Interest Rate Swap			38141G-GS-7	Goldman Sachs Group Inc/-SENIOR UNSECURED NOTE	2	14,526,949	14,866,842
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,591,081	1,751,165	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	1,591,081	1,751,165
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,088,821	1,101,718	08/01/2019	08/01/2049	Interest Rate Swap			02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt	1	1,088,821	1,101,718
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,560,291	12,475,364	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	11,560,291	12,475,364
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,927,962	4,978,008	08/01/2019	08/01/2049	Interest Rate Swap			17252M-AK-6	CINTAS CORPORATION NO. 2-SENIOR UNSECURED NOTE	1	4,927,962	4,978,008
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,795,056	12,567,898	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	10,795,056	12,567,898
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,030,264	11,893,945	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1	11,030,264	11,893,945

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*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		220,834	205,189	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE	3	220,834	205,189
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,914,782	11,818,267	08/01/2019	08/01/2049	Interest Rate Swap			12572Q-AJ-4	CME Group Inc-SENIOR UNSECURED	1	10,914,782	11,818,267
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,662,045	2,813,833	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	2,662,045	2,813,833
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,439,813	11,155,613	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	Simon Property Group LP-SENIOR UNSECURED	1	10,439,813	11,155,613
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,026,474	10,050,836	08/01/2019	08/01/2049	Interest Rate Swap			250847-EG-1	DTE Electric Co-SECURED BOND	1	10,026,474	10,050,836
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,157,200	13,052,425	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	Archer-Daniels-Midland C-NOTE	1	10,157,200	13,052,425
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,591,206	4,024,363	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	General Dynamics Corp-SENIOR UNSECURED	1	3,591,206	4,024,363
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,128,000	08/01/2019	08/01/2049	Interest Rate Swap			05580M-80-1	B. Riley Financial Inc-SENIOR UNSECURED	2	10,000,000	10,128,000
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,010,607	10,773,274	08/01/2019	08/01/2049	Interest Rate Swap			448814-DX-8	HYDRO-QUEBEC-DEBENTURE	1	10,010,607	10,773,274
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,951,602	4,316,675	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED	1	3,951,602	4,316,675
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,734,983	6,376,137	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD	1	5,734,983	6,376,137
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,354,546	16,712,171	08/01/2019	08/01/2049	Interest Rate Swap			05723K-AD-2	Baker Hughes a GE Co LLC-SENIOR UNSECURED	1	16,354,546	16,712,171
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,574,954	11,828,749	08/01/2019	08/01/2049	Interest Rate Swap			055451-AQ-1	BHP BILLITON FIN USA LTD-SR UNSECURED	1	11,574,954	11,828,749
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,719,006	3,745,153	08/01/2019	08/01/2049	Interest Rate Swap			48730P-AC-4	KEENAN DEV ASSOCS TENN LLC LEASE REV BD 2005	1	3,719,006	3,745,153
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,831,537	4,116,425	08/01/2019	08/01/2049	Interest Rate Swap			931142-EE-9	Walmart Inc-SENIOR UNSECURED	1	3,831,537	4,116,425
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,273,388	3,484,976	08/01/2019	08/01/2049	Interest Rate Swap			88579Y-BC-4	3M Co-SENIOR UNSECURED	1	3,273,388	3,484,976
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,177,772	25,455,511	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5	Africa Finance Corp-SENIOR UNSECURED	1	23,177,772	25,455,511
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,694,759	11,270,612	08/01/2019	08/01/2049	Interest Rate Swap			039483-BM-3	ARCHER-DANIELS-MIDLAND C-SENIOR UNSECURED	1	8,694,759	11,270,612
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,800,000	26,710,408	08/01/2019	08/01/2049	Interest Rate Swap			67104L-AE-7	OHA Loan Funding 2013-2 -OHALF 2013-2A AR	1	26,800,000	26,710,408
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	10,056,311	40,522,434	08/01/2019	08/01/2049	Interest Rate Swap		30,394,724	72403*-AK-8	PIONEERS GATE LLC 2017 2 GSCF 2011-2A-1	1	10,056,311	10,127,710
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,612,152	11,636,537	08/01/2019	08/01/2049	Interest Rate Swap			72403Z-MY-7	PIONEERS GATE LLC 2017-4 Alkali Term Loan	1	11,612,152	11,636,537
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,064,940	08/01/2019	08/01/2049	Interest Rate Swap			55954Y-AA-3	Magnetite CLO Ltd-MAGNE 2020-26A A	1	20,000,000	20,064,940
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,068,680	08/01/2019	08/01/2049	Interest Rate Swap			670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1	1	20,000,000	20,068,680
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,845,062	16,001,120	08/01/2019	08/01/2049	Interest Rate Swap			12550T-AN-5	CIFC Funding 2015-IV Ltd-CIFC 2015-4A A1R	1	15,845,062	16,001,120
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,993,990	6,860,101	08/01/2019	08/01/2049	Interest Rate Swap			448814-CP-6	HYDRO-QUEBEC-DEBENTURE	1	4,993,990	6,860,101
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,983,430	5,404,178	08/01/2019	08/01/2049	Interest Rate Swap			751277-AQ-7	NESTLE PURINA PETCARE CO-DEBENTURE	1	4,983,430	5,404,178
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,612,180	4,136,153	08/01/2019	08/01/2049	Interest Rate Swap			002824-BM-1	ABBOTT LABORATORIES-SENIOR UNSECURED	1	3,612,180	4,136,153
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,311,741	4,820,132	08/01/2019	08/01/2049	Interest Rate Swap			44107H-AC-6	NY Society for Relief of-SECURED	1	4,311,741	4,820,132
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,902,221	5,044,093	08/01/2019	08/01/2049	Interest Rate Swap			68233J-AR-5	ONCOR ELECTRIC DELIVERY-SENIOR SECURED NOTE	1	4,902,221	5,044,093
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,829,127	5,009,492	08/01/2019	08/01/2049	Interest Rate Swap			717081-DH-3	PFIZER INC-SR UNSECURED	1	4,829,127	5,009,492
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,768,982	4,902,077	08/01/2019	08/01/2049	Interest Rate Swap			26442C-AQ-7	Duke Energy Carolinas LL-SECURED	1	4,768,982	4,902,077

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*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,026,010	5,123,840	08/01/2019	08/01/2049	Interest Rate Swap			341081-FJ-1	FLORIDA POWER & LIGHT CO-SECURED	1	5,026,010	5,123,840
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,500,000	35,485,339	08/01/2019	08/01/2049	Interest Rate Swap			22616T-AA-4	Crestline Denali CLO XVI-DEN17 2018-1A A	1	35,500,000	35,485,339
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	2,126,505	53,132,288	08/01/2019	08/01/2049	Interest Rate Swap		50,750,930	45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED	2	2,126,505	2,381,358
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,486,240	9,881,583	08/01/2019	08/01/2049	Interest Rate Swap			64952W-CX-9	New York Life Global Fun-SECURED	1	8,486,240	9,881,583
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,171,213	10,709,110	08/01/2019	08/01/2049	Interest Rate Swap			927804-FZ-2	Virginia Electric & Powe-SENIOR UNSECURED	1	9,171,213	10,709,110
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,676,471	9,511,747	08/01/2019	08/01/2049	Interest Rate Swap			907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE	2	8,676,471	9,511,747
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,544,127	8,672,317	08/01/2019	08/01/2049	Interest Rate Swap			559222-AR-5	Magna International Inc-SR UNSECURED	1	7,544,127	8,672,317
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,909	212,529	08/01/2019	08/01/2049	Interest Rate Swap			857477-AL-7	State Street Corp-SUBORDINATED NOTE	1	199,909	212,529
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,915,747	11,666,658	08/01/2019	08/01/2049	Interest Rate Swap			863871-AM-1	STUDENT LOAN MKTG ASSOC-ZERO CPN BND	2	9,915,747	11,666,658
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,490,746	6,324,966	08/01/2019	08/01/2049	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	5,490,746	6,324,966
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,915,083	08/01/2019	08/01/2049	Interest Rate Swap			680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED NOTE	1	6,375,000	6,915,083
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,139,152	5,950,438	08/01/2019	08/01/2049	Interest Rate Swap			22160K-AM-7	Costco Wholesale Corp-SENIOR UNSECURED	1	5,139,152	5,950,438
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,453,858	29,690,576	08/01/2019	08/01/2049	Interest Rate Swap			594918-BE-3	MICROSOFT CORP-SR UNSECURED	1	24,453,858	29,690,576
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,902,657	12,760,173	08/01/2019	08/01/2049	Interest Rate Swap			594918-CA-0	Microsoft Corp-SENIOR UNSECURED	1	11,902,657	12,760,173
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,482,775	4,677,524	08/01/2019	08/01/2049	Interest Rate Swap			70109H-AK-1	Parker-Hannifin Corp-NOTE	2	4,482,775	4,677,524
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,859,278	8,822,500	08/01/2019	08/01/2049	Interest Rate Swap			0010EP-AN-8	AEP TEXAS CENTRAL CO-SR UNSECURED	1	7,859,278	8,822,500
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,214,151	8,305,949	08/01/2019	08/01/2049	Interest Rate Swap			24422E-RE-1	John Deere Capital Corp-SENIOR UNSECURED NOTE	1	8,214,151	8,305,949
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,298,477	8,074,333	08/01/2019	08/01/2049	Interest Rate Swap			448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	7,298,477	8,074,333
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,501,829	8,746,291	08/01/2019	08/01/2049	Interest Rate Swap			69353R-FG-8	PNC Bank NA-SENIOR UNSECURED	1	7,501,829	8,746,291
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,469,981	2,734,310	08/01/2019	08/01/2049	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	2,469,981	2,734,310
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,352,372	8,603,669	08/01/2019	08/01/2049	Interest Rate Swap			45866F-AF-1	Intercontinental Exchang-SENIOR UNSECURED	2	7,352,372	8,603,669
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,967,917	10,980,151	08/01/2019	08/01/2049	Interest Rate Swap			26875P-AG-6	EOG Resources Inc-SENIOR UNSECURED NOTE	1	10,967,917	10,980,151
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,444,101	8,256,519	08/01/2019	08/01/2049	Interest Rate Swap			94974B-GH-7	Wells Fargo & Co-SR UNSECURED	2	7,444,101	8,256,519
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,890,974	3,179,605	08/01/2019	08/01/2049	Interest Rate Swap			74460D-AC-3	Public Storage-SENIOR UNSECURED	1	2,890,974	3,179,605
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,280,108	7,549,989	08/01/2019	08/01/2049	Interest Rate Swap			377373-AD-7	GLAXOSMITHKLINE CAP LTD-SR UNSECURED	1	7,280,108	7,549,989
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,784,479	7,082,856	08/01/2019	08/01/2049	Interest Rate Swap			478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURED NOTE	1	6,784,479	7,082,856
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,777,035	6,163,687	08/01/2019	08/01/2049	Interest Rate Swap			037833-CR-9	Apple Inc-SENIOR UNSECURED	1	5,777,035	6,163,687
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,138,949	4,349,962	08/01/2019	08/01/2049	Interest Rate Swap			09681L-AJ-9	BOC Aviation Ltd-SENIOR UNSECURED	1	4,138,949	4,349,962
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,895,554	5,812,864	08/01/2019	08/01/2049	Interest Rate Swap			133131-AW-2	Camden Property Trust-SENIOR UNSECURED	1	4,895,554	5,812,864
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,112,982	3,227,054	08/01/2019	08/01/2049	Interest Rate Swap			90363@-AA-8	USTA National Tennis Cen Senior Secured	1	3,112,982	3,227,054
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,571,856	2,545,315	08/01/2019	08/01/2049	Interest Rate Swap			247358-FG-4	EAIV Delta MSN 15200	1	2,571,856	2,545,315

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*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,440,000	1,487,364	08/01/2019	08/01/2049	Interest Rate Swap			48661E-A#-5	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER C	1	1,440,000	1,487,364
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,426,519	08/01/2019	08/01/2049	Interest Rate Swap			42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	3,000,000	3,426,519
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,408,063	2,386,061	08/01/2019	08/01/2049	Interest Rate Swap			247358-EE-0	EAIV Delta MSN 15187	1	2,408,063	2,386,061
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,957,289	1,964,871	08/01/2019	08/01/2049	Interest Rate Swap			84615#-AA-5	Space Florida Non-Recourse No	1	1,957,289	1,964,871
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,936	2,378,999	08/01/2019	08/01/2049	Interest Rate Swap			247358-MT-8	EAIV Delta MSN 15186	1	2,400,936	2,378,999
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,661,733	16,711,705	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	16,661,733	16,711,705
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,586,076	28,574,816	08/01/2019	08/01/2049	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED	1	22,586,076	28,574,816
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	16,600,254	23,597,681	08/30/2019	08/30/2034	Interest Rate Swap		6,175,204	443510-AF-9	Hubbell Inc-SENIOR UNSECURED NOTE	2	16,600,254	17,422,477
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,252,825	24,726,517	08/30/2019	08/30/2034	Interest Rate Swap			489170-AC-4	Kennametal Inc-SENIOR UNSECURED NOTE	2	24,252,825	24,726,517
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,700,000	14,059,625	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	13,700,000	14,059,625
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,308,982	12,824,257	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5	JB HUNT TRANSPRT SVCS-SR UNSECURED	2	12,308,982	12,824,257
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,394,081	14,905,614	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	13,394,081	14,905,614
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,874,597	27,890,848	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	23,874,597	27,890,848
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,608,646	23,205,761	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	2	20,608,646	23,205,761
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,430,692	11,587,007	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	HONEYWELL INTERNATIONAL - SENIORUNSECURED NOTE	1	9,430,692	11,587,007
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,211,140	1,427,587	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	1,211,140	1,427,587
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,208,180	15,377,787	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1	1	15,208,180	15,377,787
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	13,242,146	22,801,619	08/30/2019	08/30/2039	Interest Rate Swap		7,181,825	883556-BX-9	Thermo Fisher Scientific-SENIOR UNSECURED	2	13,242,146	15,619,794
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,181,767	19,255,434	08/30/2019	08/30/2039	Interest Rate Swap			693304-AY-3	PECO Energy Co-SECURED	1	18,181,767	19,255,434
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,798,417	18,574,218	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	MCCORMICK & CO INC/MD-SENIOR UNSECURED	2	15,798,417	18,574,218
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,663,123	19,430,352	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	United Airlines 2019-2 C-FIRST LIEN	3	21,663,123	19,430,352
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,231,216	30,097,784	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	26,231,216	30,097,784
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		29,216,317	31,574,715	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	29,216,317	31,574,715
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,044,548	27,746,123	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	26,044,548	27,746,123
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,350,000	50,514,866	08/30/2019	08/30/2039	Interest Rate Swap			592688-B@-3	Mettler-Toledo Internati Senior Note Ser	2	45,350,000	50,514,866
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,318,417	4,499,931	08/30/2019	08/30/2039	Interest Rate Swap			85771P-AN-2	Equinor ASA-SENIOR UNSECURED	1	4,318,417	4,499,931
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	35,628,970	49,000,756	08/30/2019	08/30/2049	Interest Rate Swap		6,147,125	984851-AF-2	Yara International ASA-SENIOR UNSECURED	2	35,628,970	42,853,631
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		30,159,896	35,835,867	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	30,159,896	35,835,867
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		37,024,061	44,135,166	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	37,024,061	44,135,166
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		28,777,359	32,886,172	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	28,777,359	32,886,172
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,616,315	23,515,485	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	3	25,616,315	23,515,485

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*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,155,167	22,311,664	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	19,155,167	22,311,664
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,209,890	10,687,757	08/30/2019	08/30/2049	Interest Rate Swap			80687P-AA-4	Schneider Electric SE-SENIOR UNSECURED NOTE	1	10,209,890	10,687,757
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,483,990	20,538,858	08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	16,483,990	20,538,858
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,000,000	75,000,000	98,817,398	09/03/2019	09/03/2049	Interest Rate Swap		12,417,848	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	75,000,000	86,399,550
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,451,076	12,233,320	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,451,076	12,233,320
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,078,786	8,142,806	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	1	7,078,786	8,142,806
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,000	24,887,049	09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1	21,200,000	24,887,049
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,848,850	34,080,872	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1	28,848,850	34,080,872
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,890,929	32,140,114	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	27,890,929	32,140,114
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,792,218	27,169,490	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	23,792,218	27,169,490
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,525,276	34,779,010	09/03/2019	09/03/2049	Interest Rate Swap			50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	34,525,276	34,779,010
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	44,942,985	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012-1RA A	1	45,000,000	44,942,985
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,238,266	6,739,190	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	1	6,238,266	6,739,190
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,930,919	7,171,541	09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	CORP ANDINA DE FOMENTO-SENIOR UNSECURED NOTE	1	6,930,919	7,171,541
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,373,299	5,619,502	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	COMCAST CABLE HOLDINGS-SENIOR UNSECURED NOTE	1	5,373,299	5,619,502
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,400,000	15,413,692	09/03/2019	09/03/2049	Interest Rate Swap			91324P-BP-6	UnitedHealth Group Inc-SENIOR UNSECURED NOTE	1	15,400,000	15,413,692
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,000,000	14,055,091	25,830,447	09/03/2019	09/03/2049	Interest Rate Swap		11,730,474	857477-AG-8	State Street Corp-SENIOR UNSECURED NOTE	1	14,055,091	14,099,973
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,929,155	9,159,462	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,929,155	9,159,462
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,603,119	2,914,040	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE	2	2,603,119	2,914,040
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,823,884	15,092,431	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	12,823,884	15,092,431
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,538,477	14,149,265	09/03/2019	09/03/2049	Interest Rate Swap			808513-AG-0	CHARLES SCHWAB CORP-SENIOR UNSECURED NOTE	1	13,538,477	14,149,265
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,074,750	3,439,748	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	3,074,750	3,439,748
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,800,000	7,868,255	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	1	6,800,000	7,868,255
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,407,958	11,788,356	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	10,407,958	11,788,356
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,308,515	4,320,330	09/03/2019	09/03/2049	Interest Rate Swap			064159-HM-1	BANK NOVA SCOTIA B C SR NT	1	4,308,515	4,320,330
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,327,779	3,456,132	09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1	3,327,779	3,456,132
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,104,573	13,849,606	09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	1	12,104,573	13,849,606
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,362,706	7,956,755	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	7,362,706	7,956,755
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,483,570	4,782,813	09/03/2019	09/03/2049	Interest Rate Swap			806854-AH-8	Schlumberger Investment -SR UNSECURED	1	4,483,570	4,782,813
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,661,986	3,094,052	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	2,661,986	3,094,052
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,689,607	3,721,424	09/03/2019	09/03/2049	Interest Rate Swap			10112R-AU-8	BOSTON PROPERTIES LP-SENIOR UNSECURED NOTE REID	2	3,689,607	3,721,424

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*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,198,883	4,335,181	09/03/2019	09/03/2049	Interest Rate Swap			17252M-AL-4	CINTAS CORPORATION NO. 2-UNSECURED NOTE	1	4,198,883	4,335,181
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,559,305	33,232,419	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	31,559,305	33,232,419
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,601,676	8,358,948	09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	1	7,601,676	8,358,948
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,079,011	7,513,480	09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN	2	8,079,011	7,513,480
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,193,467	7,285,812	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	2	6,193,467	7,285,812
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,930,903	7,949,432	09/03/2019	09/03/2049	Interest Rate Swap			91159H-HA-1	US BANCORP-SENIOR UNSECURED NOTE	1	7,930,903	7,949,432
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,800,000	18,815,172	09/03/2019	09/03/2049	Interest Rate Swap			42086V-AC-4	Hayfin Kingsland X Ltd-SERIES 2019-1A CLASS B1	1	18,800,000	18,815,172
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,700,000	63,337,929	09/03/2019	09/03/2049	Interest Rate Swap			42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	63,700,000	63,337,929
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	89,000,000	16,000,000	20,079,555	09/03/2019	09/03/2049	Interest Rate Swap		4,079,331	06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	16,000,224
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,000,000	62,850,753	09/03/2019	09/03/2049	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	63,000,000	62,850,753
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	7,000,000	7,000,000
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,925,081	3,923,119	09/03/2019	09/03/2049	Interest Rate Swap			72403Z-NN-0	PIONEERS GATE LLC 2019-8 OPTN	1	3,925,081	3,923,119
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	12,000,000	28,792,855	01/08/2020	01/08/2050	Interest Rate Swap		16,879,999	14312L-AN-7	Carlyle Global Market St-SERIES 2016-2A CLASS A2R	1	12,000,000	11,912,856
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,681,509	14,681,465	01/08/2020	01/08/2050	Interest Rate Swap			09626U-AU-2	BlueMountain CLO 2013-1 -SERIES 2013-1A CLASS A1R2	1	14,681,509	14,681,465
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,173,554	14,174,404	01/08/2020	01/08/2050	Interest Rate Swap			50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	14,173,554	14,174,404
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,910,990	01/08/2020	01/08/2050	Interest Rate Swap			22616T-AC-0	Crestline Denali CLO XVI-DEN17 2018-1A B	1	15,000,000	14,910,990
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,583,806	01/08/2020	01/08/2050	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	11,583,806
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,702,761	01/08/2020	01/08/2050	Interest Rate Swap			05683V-AJ-3	BCC 2019-1A B	1	11,700,000	11,702,761
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,559,957	01/08/2020	01/08/2050	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	11,559,957
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,706,412	01/08/2020	01/08/2050	Interest Rate Swap			06759J-AG-3	Barings CLO Ltd 2019-I-SERIES 19-1A CLASS B	1	11,700,000	11,706,412
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,596,827	01/08/2020	01/08/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	11,596,827
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,061,782	13,614,334	01/08/2020	01/08/2050	Interest Rate Swap			92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	12,061,782	13,614,334
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	110,000,000	130,853,541	01/08/2020	01/08/2032	Interest Rate Swap		21,740,911	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	110,000,000	109,112,630
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,000,000	55,222,640	01/08/2020	01/08/2032	Interest Rate Swap			03329F-AA-2	Anchorage Credit Funding-ANCHF 2020-15A A FLOATING COU	1	55,000,000	55,222,640
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,670,226	33,102,465	01/08/2020	01/08/2032	Interest Rate Swap			40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS A1	1	32,670,226	33,102,465
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,114,690	01/08/2020	01/08/2032	Interest Rate Swap			83614X-AA-9	Sound Point CLO Ltd-SERIES 20-1A CLASS A1A	1	30,000,000	30,114,690
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,359,932	24,841,775	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,359,932	24,841,775
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	203,000,000	222,014,862	01/08/2020	01/08/2035	Interest Rate Swap		19,014,862	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	203,000,000	203,000,000
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	40,980,915	57,817,159	01/08/2020	01/08/2040	Interest Rate Swap		16,281,095	033291-AA-3	Anchorage Capital Clo 13-ANCHC 2019-13A A	1	40,980,915	41,536,064
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	23,373,228	01/08/2020	01/08/2040	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	23,600,000	23,373,228
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,923,602	35,167,270	01/08/2020	01/08/2040	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	34,923,602	35,167,270

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*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,625	01/08/2020	01/08/2040	Interest Rate Swap			14312J-AQ-5	CGMS 2015-5A A1R	1	25,000,000	25,000,625
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,007,224	01/08/2020	01/08/2040	Interest Rate Swap			48252R-AA-2	KKR 24 A1	1	24,000,000	24,007,224
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,392,610	01/08/2020	01/08/2040	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	12,400,000	12,392,610
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	74,770,000	115,765,227	02/11/2020	02/11/2050	Interest Rate Swap		35,873,332	A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	74,770,000	79,891,895
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		79,100,000	86,805,447	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	79,100,000	86,805,447
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,050,000	62,325,356	02/11/2020	02/11/2050	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	57,050,000	62,325,356
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,800,000	65,794,292	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	59,800,000	65,794,292
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,900,000	68,664,722	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser	2	62,900,000	68,664,722
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,800,000	71,027,616	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	62,800,000	71,027,616
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,556,436	02/11/2020	02/11/2050	Interest Rate Swap			03330A-AE-2	Anchorage Capital CLO 3--ANCHC 2014-3RA C	1	3,600,000	3,556,436
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	25,000,000	19,100,000	20,914,474	02/20/2020	02/20/2050	Interest Rate Swap		1,771,193	07090A-AA-1	BATLN 2019-14A A1	1	19,100,000	19,143,281
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,719,168	8,278,860	02/20/2020	02/20/2050	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	7,719,168	8,278,860
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	11,400,000	24,553,635	02/20/2020	02/20/2050	Interest Rate Swap		13,153,464	05683H-AE-5	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CLASS BR	1	11,400,000	11,400,171
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,507,896	02/20/2020	02/20/2050	Interest Rate Swap			06759J-AE-8	Barings CLO Ltd 2019-I-SERIES 19-1A CLASS A2	1	10,500,000	10,507,896
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,351,590	02/20/2020	02/20/2050	Interest Rate Swap			38136F-AW-3	GoldentTree Loan Management U	1	12,400,000	12,351,590
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,500,679	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,500,679
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	9,102,448	02/20/2020	02/20/2050	Interest Rate Swap			413717-AC-3	Harriman Park CLO LTD-HRPK 2020-1A B1	1	9,100,000	9,102,448
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,999,976	02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	8,000,000	7,999,976
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,677,647	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	7,700,000	7,677,647
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,129,224	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	9,200,000	9,129,224
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,032	02/20/2020	02/20/2050	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	8,000,000	8,000,032
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,802,457	02/20/2020	02/20/2050	Interest Rate Swap			67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD.	1	7,800,000	7,802,457
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,803,136	02/20/2020	02/20/2050	Interest Rate Swap			06761H-AE-8	Babson CLO Ltd/Cayman Is-SERIES 19-2A CLASS A2	1	7,800,000	7,803,136
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,302,268	02/20/2020	02/20/2050	Interest Rate Swap			14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CLASS A2	1	6,300,000	6,302,268
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		538,205	545,684	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	538,205	545,684
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,918,071	9,950,766	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,918,071	9,950,766
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,072	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	8,000,072
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,302,268	02/20/2020	02/20/2050	Interest Rate Swap			67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B	1	6,300,000	6,302,268
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,302,835	02/20/2020	02/20/2050	Interest Rate Swap			77342M-AE-6	Rockford Tower CLO 2019--ROCKT 2019-1A B1	1	6,300,000	6,302,835
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,301,512	02/20/2020	02/20/2050	Interest Rate Swap			67707E-AG-9	OAKC 2019-2A B1	1	6,300,000	6,301,512
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,301,499	02/20/2020	02/20/2050	Interest Rate Swap			12553D-AC-1	CIFC Funding 2019-I Ltd-CIFC 2019-1A B	1	6,300,000	6,301,499

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*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,982,410	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	10,000,000	9,982,410
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,802,566	02/20/2020	02/20/2050	Interest Rate Swap			88433C-AE-5	WINDR 2019-1A B	1	7,800,000	7,802,566
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,266	02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	7,000,266
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,001,057	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	7,001,057
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	211,565,732	226,527,013	02/20/2020	02/20/2050	Interest Rate Swap		14,961,281	50079@-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	211,565,732	211,565,732
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,570,000	3,509,212	02/20/2020	02/20/2050	Interest Rate Swap			48275P-AG-6	KREF 2018-FL1 Ltd-KREF 2018-FL1 C	1	3,570,000	3,509,212
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	51,500,000	67,870,788	02/25/2020	02/25/2050	Interest Rate Swap		10,091,753	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	57,779,035
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,600,000	53,272,647	02/25/2020	02/25/2050	Interest Rate Swap			G4445*-AB-4	High Speed Rail Finance Gtd Senior Secu	1	48,600,000	53,272,647
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,500,000	49,291,970	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4	Cerner Corporation Senior Note Ser	1	45,500,000	49,291,970
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,500,000	41,848,828	02/25/2020	02/25/2050	Interest Rate Swap			Q9396#-AK-7	Victoria Power Networks Gtd Senior Note	1	39,500,000	41,848,828
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,012,585	02/25/2020	02/25/2050	Interest Rate Swap			04019L-AC-8	ARES 2019-51A A2	1	15,000,000	15,012,585
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,173,083	21,264,206	02/25/2020	02/25/2050	Interest Rate Swap			04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	14,173,083	21,264,206
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		625,122	700,016	02/25/2020	02/25/2050	Interest Rate Swap			48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R	1	625,122	700,016
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,200,782	39,797,546	02/25/2020	02/25/2050	Interest Rate Swap			46247@-AA-2	Iowa Interstate Railroad Senior Secured	1	35,200,782	39,797,546
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	37,900,000	54,570,658	02/25/2020	02/25/2050	Interest Rate Swap		10,848,157	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	43,722,501
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,700,000	47,685,609	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	47,685,609
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,200,000	31,349,261	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior Secured	1	30,200,000	31,349,261
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,150,000	46,255,443	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	46,255,443
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,000,000	43,249,011	02/25/2020	02/25/2050	Interest Rate Swap			74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	39,000,000	43,249,011
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,250,000	41,837,009	02/25/2020	02/25/2050	Interest Rate Swap			Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	38,250,000	41,837,009
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,492,392	15,493,710	02/25/2020	02/25/2050	Interest Rate Swap			87305Q-CM-1	TTX CO-SENIOR UNSECURED	1	12,492,392	15,493,710
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,100,000	14,100,268	02/25/2020	02/25/2050	Interest Rate Swap			69688A-AA-9	Palmer Square CLO 2013-2-SERIES 13-2A CLASS AARR	1	14,100,000	14,100,268
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	38,900,000	46,918,425	02/26/2020	02/26/2050	Interest Rate Swap		3,400,100	Q6235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	38,900,000	43,518,325
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,275,000	41,263,313	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	RS 2018 Private, LLC Senior Secured	1	37,275,000	41,263,313
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,600,000	38,290,185	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	35,600,000	38,290,185
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,150,000	42,961,325	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	38,150,000	42,961,325
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,600,000	38,987,102	02/26/2020	02/26/2050	Interest Rate Swap			00003#-AB-9	A&E Television Networks, Senior Note Ser	1	37,600,000	38,987,102
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,100,000	34,431,370	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	34,431,370
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,900,000	34,361,747	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	32,900,000	34,361,747
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	20,000,000	(8,368,546)	06/15/2020	06/15/2050	Interest Rate Swap		(28,449,566)	67576X-AA-8	Octagon Credit Investors-SERIES 20-1A CLASS A1	1	20,000,000	20,081,020
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,250,000	19,310,426	06/15/2020	06/15/2050	Interest Rate Swap			12555Q-AA-4	CIFC Funding Ltd	1	19,250,000	19,310,426

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*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,068,970	06/15/2020	06/15/2050	Interest Rate Swap			29003B-AA-9	Elmwood CLO V Ltd-ELMW5 2020-2A A1	1	19,000,000	19,068,970
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,974,271	36,031,680	06/15/2020	06/15/2050	Interest Rate Swap			29001L-AA-9	ELMWOOD CLO II LTD NT CL A	1	35,974,271	36,031,680
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,300,000	12,349,643	06/15/2020	06/15/2050	Interest Rate Swap			67576X-AE-0	Octagon Credit Investors-SERIES 20-1A CLASS B	1	12,300,000	12,349,643
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,077,899	12,256,657	06/15/2050	06/15/2050	Interest Rate Swap			86315R-AC-3	Stratus CLO 2020-1, Ltd.-STRAS 2020-1A B	1	12,077,899	12,256,657
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,790,549	06/15/2020	06/15/2050	Interest Rate Swap			04018B-AC-1	Ares LV CLO Ltd-SERIES 2020-55A CLASS B	1	11,750,000	11,790,549
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,050,000	10,073,839	06/15/2020	06/15/2050	Interest Rate Swap			38138L-AA-6	GoldentTree Loan Managem-SERIES 20-7A CLASS A	1	10,050,000	10,073,839
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,151,948	06/15/2020	06/15/2050	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	9,200,000	9,151,948
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,593,490	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2	1	8,650,000	8,593,490
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,904,491	8,286,604	06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	7,904,491	8,286,604
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,161,088	8,219,131	06/15/2020	06/15/2050	Interest Rate Swap			69701H-AC-3	Palmer Square CLO Ltd	1	8,161,088	8,219,131
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,061,892	7,259,940	06/15/2020	06/15/2050	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	7,061,892	7,259,940
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,200,022	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	7,200,000	7,200,022
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,865,831	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	6,900,000	6,865,831
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,902,374	06/15/2020	06/15/2050	Interest Rate Swap			92338B-AE-5	VERDE CLO-VERDE 2019-1A B	1	6,900,000	6,902,374
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,641,120	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	6,700,000	6,641,120
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,650,000	6,586,276	06/15/2020	06/15/2050	Interest Rate Swap			48275P-AE-1	KREF 2018-FL1 Ltd-KREF 2018-FL1 B	1	6,650,000	6,586,276
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,600,000	6,618,104	06/15/2020	06/15/2050	Interest Rate Swap			38137W-AE-5	Goldentree Loan Manageme-SERIES 19-6A CLASS B1	1	6,600,000	6,618,104
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,867,975	6,208,885	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	5,867,975	6,208,885
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,950,000	5,980,137	06/15/2020	06/15/2050	Interest Rate Swap			55954Y-AC-9	Magnetite CLO Ltd-MAGNE 2020-26A B FLOATING	1	5,950,000	5,980,137
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,799,977	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,800,000	5,799,977
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,737,758	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,737,758
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,488,517	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,488,517
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,385,934	5,448,462	06/15/2020	06/15/2050	Interest Rate Swap			13876L-AA-5	CANYC 2020-1A-A FLOATING COUP	1	5,385,934	5,448,462
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,403,424	06/15/2020	06/15/2050	Interest Rate Swap			13887T-AC-1	Canyon Capital CLO Ltd-SERIES 19-1A CLASS B	1	5,400,000	5,403,424
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,257,634	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5,250,000	5,257,634
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,850,000	4,850,330	06/15/2020	06/15/2050	Interest Rate Swap			64133K-AC-5	Neuberger Berman CLO Ltd-SERIES 2020-36A CLASS B	1	4,850,000	4,850,330
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,400,000	06/15/2020	06/15/2050	Interest Rate Swap			87241F-AA-0	TCW Direct Lending Structured Solutions 2019 LLC - Class A Note	1	5,400,000	5,400,000
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	56,453,214	29,444,338	06/29/2020	06/29/2050	Interest Rate Swap		(36,544,468)	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	56,453,214	65,988,806
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,536,263	57,568,853	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,536,263	57,568,853
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,543,405	48,435,074	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	46,543,405	48,435,074
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,632,050	45,526,558	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	40,632,050	45,526,558

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*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,890,516	28,285,059	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	26,890,516	28,285,059
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,942,714	38,459,922	06/29/2020	06/29/2050	Interest Rate Swap			30231G-BM-3	Exxon Mobil Corp-SENIOR UNSECURED	1	33,942,714	38,459,922
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,904,219	28,028,019	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-SECURED	1	25,904,219	28,028,019
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,633,860	28,369,760	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,633,860	28,369,760
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	191,608,278	16,600,000	2,603,920	07/13/2020	07/13/2021	TRS Bond Index		(16,345,179)	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	18,949,099
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,500,000	17,738,886	07/13/2020	07/13/2021	TRS Bond Index			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	17,738,886
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,500,000	18,552,171	07/13/2020	07/13/2021	TRS Bond Index			Q9194@-AC-1	Transpower New Zealand L Senior Note Ser	1	16,500,000	18,552,171
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,450,000	17,892,895	07/13/2020	07/13/2021	TRS Bond Index			674003-A*-9	Oaktree Capital Manageme Senior Note Ser	1	16,450,000	17,892,895
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,339,375	10,246,703	07/13/2020	07/13/2021	TRS Bond Index			02379*-AA-7	American Airlines Group Senior Secured Notes Class A	1	10,339,375	10,246,703
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	8,106,359	07/13/2020	07/13/2021	TRS Bond Index			64132J-AG-0	NEUB 2019-31A B	1	8,100,000	8,106,359
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,250,000	18,646,041	07/13/2020	07/13/2021	TRS Bond Index			91412N-AK-6	UNIVERSITY OF CHICAGO-UNSECURED BOND	1	17,250,000	18,646,041
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,359,048	07/13/2020	07/13/2021	TRS Bond Index			12656*-AB-8	CSLB Holdings, Inc. Gtd Senior Note	1	7,200,000	7,359,048
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	15,430,641	07/13/2020	07/13/2021	TRS Bond Index			486606-K#-2	KAYNE ANDERSON MLP INVT CO-SR UNSECD SER KK	1	14,250,000	15,430,641
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	16,281,705	07/13/2020	07/13/2021	TRS Bond Index			05616B-A*-1	BABSON CAPITAL PARTN INVS TR-SR CONV NT	1	15,000,000	16,281,705
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	14,604,071	07/13/2020	07/13/2021	TRS Bond Index			74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	14,604,071
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	13,034,046	07/13/2020	07/13/2021	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	13,034,046
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,730,000	15,513,184	07/13/2020	07/13/2021	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	13,730,000	15,513,184
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,325,000	16,124,793	07/13/2020	07/13/2021	TRS Bond Index			674003-A@-7	Oaktree Capital Manageme Senior Note Ser	1	14,325,000	16,124,793
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	23,000,000	10,584,867	09/02/2020	09/02/2050	Interest Rate Swap		(14,441,019)	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	23,000,000	25,025,886
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,190,000	24,998,011	09/02/2020	09/02/2050	Interest Rate Swap			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	22,190,000	24,998,011
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,600,000	25,003,442	09/02/2020	09/02/2050	Interest Rate Swap			G3144#-AF-7	Fenner International Ltd Gtd Senior Note	1	22,600,000	25,003,442
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,597,462	11,517,797	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	American Airlines Group Senior Secured	1	12,597,462	11,517,797
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,600,000	24,164,676	09/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	1	21,600,000	24,164,676
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,600,000	20,502,910	09/02/2020	09/02/2050	Interest Rate Swap			G2044@-BA-2	Compass Group PLC Senior Note Ser	1	18,600,000	20,502,910
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,261,241	21,317,703	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	WINGS Aviation 62696 USD Tranche A-1 Ln	1	20,261,241	21,317,703
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,400,000	21,734,038	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	CSLB Holdings, Inc. Gtd Senior Note	1	20,400,000	21,734,038
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	22,650,407	09/02/2020	09/02/2050	Interest Rate Swap			G9850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	21,100,000	22,650,407
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,910,000	3,847,049	09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	3,910,000	3,847,049
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,800,130	17,355,387	09/02/2020	09/02/2050	Interest Rate Swap			141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	13,800,130	17,355,387
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	19,200,000	5,065,708	09/02/2020	09/02/2050	Interest Rate Swap		(14,261,972)	74264*-AA-4	PRISA LHC, LLC Senior Note Ser	1	19,200,000	19,327,680
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,750,000	21,300,731	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AC-3	Prime Property Fund LLC Senior Note Ser	1	18,750,000	21,300,731

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*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	21,392,832	09/02/2020	09/02/2050	Interest Rate Swap			56081#-CA-6	Major League Baseball Tr Series 44 Term Note	1	20,100,000	21,392,832
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,821,600	22,258,861	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	21,821,600	22,258,861
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	21,992,584	09/02/2020	09/02/2050	Interest Rate Swap			G2044@-AY-1	Compass Group PLC Senior Note Ser	1	20,450,000	21,992,584
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,700,000	21,069,290	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	21,069,290
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,315,000	20,308,969	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	GI Manager L.P. Senior Secured Notes	1	19,315,000	20,308,969
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	18,921,831	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	Hardwood Funding LLC Senior Secured	1	17,700,000	18,921,831
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,229,714	9,531,274	09/02/2020	09/02/2050	Interest Rate Swap			00114*-AA-1	AEP TRANSMISSION CO LLC SR NT SER A	1	9,229,714	9,531,274
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	17,644,516	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A@-3	Oncor Electric Delivery SR SECD NT SER B	1	15,900,000	17,644,516
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,684,114	8,394,263	09/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	WAL-MART STORES INC-SENIOR NOTE	1	5,684,114	8,394,263
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,406,567	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	13,600,000	13,406,567
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	24,000,000	11,707,185	09/02/2020	09/02/2050	Interest Rate Swap		(14,594,487)	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	26,301,672
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,900,000	13,205,395	09/02/2020	09/02/2050	Interest Rate Swap			G9850@-AB-9	Yorkshire Water Services Gtd Senior Secu	1	12,900,000	13,205,395
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,700,000	29,810,561	09/02/2020	09/02/2050	Interest Rate Swap			G4622#-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	29,810,561
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,750,000	26,811,032	09/02/2020	09/02/2050	Interest Rate Swap			G0646#-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	26,811,032
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,900,000	26,796,584	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	26,796,584
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,750,000	24,446,739	09/02/2020	09/02/2050	Interest Rate Swap			Q6235#-AF-9	Mirvac Group Finance Ltd Gtd Senior Note	1	21,750,000	24,446,739
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,600,000	24,138,857	09/02/2020	09/02/2050	Interest Rate Swap			40447@-AJ-4	Hmshost Corporation Gtd Senior Note	1	22,600,000	24,138,857
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,150,000	21,621,212	09/02/2020	09/02/2050	Interest Rate Swap			25763#-AE-0	Donaldson Co Inc Senior Note Ser	1	20,150,000	21,621,212
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,700,445	09/02/2020	09/02/2050	Interest Rate Swap			69689A-AW-0	Palmer Square CLO 2015-1-PLMRS 2015-1A A2R2	1	11,700,000	11,700,445
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,944,971	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	13,000,000	12,944,971
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	4,519,579	(5,932,319)	09/02/2020	09/02/2050	Interest Rate Swap		(10,523,827)	G2044@-AX-3	Compass Group PLC Senior Note	1	4,519,579	4,591,508
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	9,392,160	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AR-0	Prime Property Fund LLC Senior Note Ser	1	8,500,000	9,392,160
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	10,025,985	09/02/2020	09/02/2050	Interest Rate Swap			G1108#-AF-5	British Land Company PLC Senior Note Ser	1	9,200,000	10,025,985
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	9,350,196	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	9,350,196
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	8,974,301	09/02/2020	09/02/2050	Interest Rate Swap			479142-E@-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	8,974,301
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,517,792	6,705,726	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AF-0	Avolon Aerospace Leasing Secured Note A3	1	6,517,792	6,705,726
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	9,356,200	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	9,356,200
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	8,502,463	09/02/2020	09/02/2050	Interest Rate Swap			838515-F@-8	South Jersey Gas Co. Medium Term Not	1	7,700,000	8,502,463
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,781,630	09/02/2020	09/02/2050	Interest Rate Swap			184692-B@-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	7,781,630
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	8,065,537	09/02/2020	09/02/2050	Interest Rate Swap			184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	7,386,855	8,065,537
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,164,165	6,446,422	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AM-5	Avolon Aerospace Leasing Secured Note B7	1	6,164,165	6,446,422

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*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,086,220	6,245,223	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	6,086,220	6,245,223
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,490,124	09/02/2020	09/02/2050	Interest Rate Swap			G3144#-AE-0	Fenner International Ltd Gtd Senior Note	1	3,400,000	3,490,124
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,207,541	7,947,856	09/02/2020	09/02/2050	Interest Rate Swap			C1466#-AA-6	CPR Leasing Ltd Senior Secured	1	7,207,541	7,947,856
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	8,068,033	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	6,950,000	8,068,033
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,767,548	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AQ-1	Vanguard Group, Inc. Senior Notes Series C	1	3,600,000	3,767,548
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,721,714	5,885,435	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	5,721,714	5,885,435
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,070	09/02/2020	09/02/2050	Interest Rate Swap			04625A-AC-8	ASSURANT CLO I LTD-SERIES 17-1A CLASS B	1	10,000,000	10,000,070
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	11,115,551	09/02/2020	09/02/2050	Interest Rate Swap			27830X-AE-6	EATON 2019-1A B	1	11,100,000	11,115,551
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,024,649	19,032,111	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	15,024,649	19,032,111
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,864,000	4,289,216	09/02/2020	09/02/2050	Interest Rate Swap		(10,005,871)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	14,295,087
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,583,163	3,668,263	09/02/2020	09/02/2050	Interest Rate Swap			56081#-AL-4	Major League Baseball Tr Senior Note Ser	1	3,583,163	3,668,263
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	7,282,846	09/02/2020	09/02/2050	Interest Rate Swap			74986@-AN-1	RREEF America REIT II, I Senior Note Ser	1	6,700,000	7,282,846
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,565,476	5,718,883	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	5,565,476	5,718,883
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,000	6,986,015	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1	Prime Property Fund LLC Senior Note Ser	1	6,440,000	6,986,015
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,527,223	5,686,595	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	5,527,223	5,686,595
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,521,215	6,941,266	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	6,521,215	6,941,266
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,496,581	6,939,135	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	6,496,581	6,939,135
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,401,429	3,491,876	09/02/2020	09/02/2050	Interest Rate Swap			89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser	1	3,401,429	3,491,876
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,814	7,094,355	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Clearbridge Energy MLP Fd Inc-Senior Secured	1	6,500,814	7,094,355
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,074,305	6,469,742	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	6,074,305	6,469,742
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,048,939	6,466,642	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AJ-0	Avolon Aerospace Funding Senior Secured	1	6,048,939	6,466,642
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	6,906,063	09/02/2020	09/02/2050	Interest Rate Swap			393154-L@-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	6,906,063
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,291,541	10,310,567	09/02/2020	09/02/2050	Interest Rate Swap			110122-CL-0	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	10,291,541	10,310,567
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,745,893	6,825,767	09/02/2020	09/02/2050	Interest Rate Swap			04685A-2E-0	ATHENE GLOBAL FUNDING-SECURED	1	6,745,893	6,825,767
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,657,662	43,690,927	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	2	36,657,662	43,690,927
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,880	09/02/2020	09/02/2050	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018-31A A2A	1	20,000,000	20,000,880
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,500,000	(2,286,424)	09/02/2020	09/02/2050	Interest Rate Swap		(10,063,421)	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	6,500,000	7,776,997
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,101,220	2,102,921	09/02/2020	09/02/2050	Interest Rate Swap			46625H-JE-1	JPMorgan Chase & Co-SR UNSECURED	1	2,101,220	2,102,921
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,312,892	6,138,499	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	5,312,892	6,138,499
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	6,105,958	09/02/2020	09/02/2050	Interest Rate Swap			479142-E#-4	Johnson Matthey PLC Series B Senior Notes	1	5,400,000	6,105,958
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,050,393	5,349,099	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	5,050,393	5,349,099

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*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,195,624	8,254,934	09/02/2020	09/02/2050	Interest Rate Swap			064159-SH-0	Bank of Nova Scotia/The-SENIOR UNSECURED	1	8,195,624	8,254,934
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,706,098	8,709,555	09/02/2020	09/02/2050	Interest Rate Swap			369550-BE-7	General Dynamics Corp-SENIOR UNSECURED	1	8,706,098	8,709,555
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,119,394	1,199,664	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AN-0	BTMU Capital Corp. Equipment Note	1	1,119,394	1,199,664
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		824,784	856,178	09/02/2020	09/02/2050	Interest Rate Swap			709068-C*-9	Pennsylvania Power Co. First Mtg Serie	1	824,784	856,178
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,885,270	4,387,593	09/02/2020	09/02/2050	Interest Rate Swap			872540-AS-8	TJX Cos Inc/The-SENIOR UNSECURED	1	3,885,270	4,387,593
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,113,122	5,221,590	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	4,113,122	5,221,590
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		928,362	1,046,210	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	928,362	1,046,210
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	5,083,416	09/02/2020	09/02/2050	Interest Rate Swap			74264*-AD-8	PRISA LHC LLC-SENIOR NOTE SER B	1	4,500,000	5,083,416
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,175,490	09/02/2020	09/02/2050	Interest Rate Swap			46513A-NC-0	ISRAEL STATE JUBILEE ISSUE BD 7TH SER	1	5,000,000	5,175,490
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,241,836	5,616,060	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	Toyota Motor Credit Corp-SENIOR UNSECURED	1	5,241,836	5,616,060
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	4,302,176	09/02/2020	09/02/2050	Interest Rate Swap			018522-D@-8	ALLETE Inc. First Mortgage	1	3,750,000	4,302,176
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,870,527	4,242,117	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	3,870,527	4,242,117
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,124,885	1,134,322	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AH-3	BTMU Capital Corp. Equipment Note	1	1,124,885	1,134,322
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,767,648	4,147,600	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	3,767,648	4,147,600
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,168,782	1,178,587	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AG-5	BTMU Capital Corp. Equipment Note	1	1,168,782	1,178,587
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,013,193	3,153,345	09/02/2020	09/02/2050	Interest Rate Swap			486606-J@-6	Kayne Anderson MLP Inves Senior Note Ser	1	3,013,193	3,153,345
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,287,236	3,340,168	09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Southwest Power Pool, In Senior Note Ser	1	3,287,236	3,340,168
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,347,509	2,328,128	09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1	2,347,509	2,328,128
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,835,317	1,820,164	09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	1	1,835,317	1,820,164
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,495,924	1,561,745	09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured	1	1,495,924	1,561,745
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,960,596	2,073,905	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	1,960,596	2,073,905
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,509,369	09/02/2020	09/02/2050	Interest Rate Swap			06761K-AE-1	Babson CLO Ltd/Cayman Is-SERIES 19-3A CLASS B	1	13,500,000	13,509,369
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	20,101,286	09/02/2020	09/02/2050	Interest Rate Swap			38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A CLASS A1R	1	20,100,000	20,101,286
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,099,871	24,373,594	09/02/2020	09/02/2050	Interest Rate Swap			68233J-BB-9	ONCOR ELECTRIC DELIVERY -FIRST LIEN	1	22,099,871	24,373,594
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	138,874,613	103,399,799	07/14/2020	07/14/2050	Interest Rate Swap		(46,016,161)	228782-AA-6	CRUGER ISSUER TR PRIN UNIT TR CTF	1	138,874,613	149,415,960
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,360,250	33,360,250	07/14/2020	07/14/2050	Interest Rate Swap			749329-MM-7	RCC REAL ESTATE SPE 9 LLC - Term Loan	1	33,360,250	33,360,250
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,388,534	43,741,082	07/14/2020	07/14/2050	Interest Rate Swap			BCC2CC-GT-6	KKR Wolverine I Ltd Class A Senior	1	41,388,534	43,741,082
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,962,229	33,418,993	07/14/2020	07/14/2050	Interest Rate Swap			244199-AW-5	Deere & Co-BOND	1	24,962,229	33,418,993
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,550,000	28,932,866	07/14/2020	07/14/2050	Interest Rate Swap			ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	2	18,550,000	28,932,866
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,414,197	28,260,092	07/14/2020	07/14/2050	Interest Rate Swap			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	20,414,197	28,260,092
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,483,097	34,392,545	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	23,483,097	34,392,545

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*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,677,745	(8,367,510)	07/14/2020	07/14/2050	Interest Rate Swap		(23,753,510)	662325-B@-7	North Shore Gas Co. First Mtg Bond	1	13,677,745	15,386,000
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	15,664,328	07/14/2020	07/14/2050	Interest Rate Swap			G1108#-AG-3	British Land Company PLC Senior Note Ser	1	13,300,000	15,664,328
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	13,753,324	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	1	12,400,000	13,753,324
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,075,000	7,165,114	07/14/2020	07/14/2050	Interest Rate Swap			486606-K@-4	KAYNE ANDERSON MLP INVT CO-SR UNSECD SER JJ	1	7,075,000	7,165,114
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	12,596,185	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	11,600,000	12,596,185
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,830,011	07/14/2020	07/14/2050	Interest Rate Swap			40447@-AH-8	Hmshost Corporation Gtd Senior Note	1	11,200,000	11,830,011
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,042,308	11,690,591	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C@-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	11,042,308	11,690,591
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,534,615	11,548,425	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	10,534,615	11,548,425
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,878,155	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	11,878,155
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,925,000	11,144,386	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	9,925,000	11,144,386
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,745,950	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars, Inc. Senior Note Ser	1	10,000,000	10,745,950
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,596,840	07/14/2020	07/14/2050	Interest Rate Swap			003009-A@-6	Aberdeen Asia-Pacific In Senior Secured	1	10,000,000	10,596,840
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,600,000	9,388,457	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Austin Powder Holdings C Senior Note Ser	1	8,600,000	9,388,457
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,520,440	9,678,477	07/14/2020	07/14/2050	Interest Rate Swap			607369-D*-3	Mobile Gas Service Corpo 1st Mtg Bond	1	9,520,440	9,678,477
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,000,000	07/14/2020	07/14/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	13,000,000	13,000,000
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	84,697,561	66,902,069	09/02/2020	09/02/2050	Interest Rate Swap		(17,795,492)	11702@-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	84,697,561	84,697,561
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,750,000	32,849,661	09/02/2020	09/02/2050	Interest Rate Swap			Q3629#-AG-8	ETSA Utilities Finance P Gtd Senior Note	1	31,750,000	32,849,661
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,849,432	09/02/2020	09/02/2050	Interest Rate Swap			91020Q-A#-4	UNITED ENERGY DISTRIBUTION PTY-GTD SR NT SER A	1	24,000,000	24,849,432
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	33,420,270	09/02/2020	09/02/2050	Interest Rate Swap			576292-YY-6	Barings Corporate Invest Convertible Not	1	30,000,000	33,420,270
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,500,000	29,360,357	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	ONCOR ELECTRIC DELIVERY-SENIOR SECURED NOTE	1	26,500,000	29,360,357
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	14,016,740	09/02/2020	09/02/2050	Interest Rate Swap			G8228*-AG-7	Smith & Nephew plc Senior Note Ser	1	13,850,000	14,016,740
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,600,000	27,823,041	09/02/2020	09/02/2050	Interest Rate Swap			Q9194@-AF-4	Transpower New Zealand L Gtd Senior Note	1	26,600,000	27,823,041
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	14,328,732	09/02/2020	09/02/2050	Interest Rate Swap			Q1297#-AK-4	CSL Finance Pty Ltd Gtd Senior Note	1	13,200,000	14,328,732
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,595,309	9,152,360	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	6,595,309	9,152,360
9999999999 - Totals				16,517,889,563	19,305,558,020	XXX	XXX	XXX	(1,064,193)	1,801,721,564	XXX	XXX	XXX	16,518,953,756	17,503,836,456

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	117	16,572,610,060	126	17,772,610,060	129	18,971,203,810	137	20,338,959,993	117	16,572,610,060
2. Add: Opened or Acquired Transactions	20	2,760,000,000	4	1,465,468,750	17	2,524,491,243			41	6,749,959,993
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	11	1,560,000,000	1	266,875,000	9	1,156,735,060	26	4,350,000,000	47	7,333,610,060
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	126	17,772,610,060	129	18,971,203,810	137	20,338,959,993	111	15,988,959,993	111	15,988,959,993

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,785,478,429	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		3,785,478,429
4.	Part D, Section 1, Column 5	21,076,411,762	
5.	Part D, Section 1, Column 6	(17,348,756,669)	
6.	Total (Line 3 minus Line 4 minus Line 5)		57,823,336

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,588,264,280	
8.	Part B, Section 1, Column 13	(57,823,336)	
9.	Total (Line 7 plus Line 8)		5,530,440,944
10.	Part D, Section 1, Column 8	23,587,124,345	
11.	Part D, Section 1, Column 9	(18,056,683,401)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	4,159,072,965
14.	Part B, Section 1, Column 20	173,104,790
15.	Part D, Section 1, Column 11	4,332,177,755
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	2,428,048,838	2,117,424,005	310,624,833	
2. Cost of cash equivalents acquired	238,037,972,220	201,804,905,732	36,233,066,488	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	46,078,991	46,029,961	49,030	
5. Total gain (loss) on disposals	(11,171,126)	24,759	(11,195,885)	
6. Deduct consideration received on disposals	237,248,018,925	201,545,010,915	35,703,008,010	
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)	3,252,909,998	2,423,373,542	829,536,456	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,252,909,998	2,423,373,542	829,536,456	

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

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55